

**PROTECTED CELL**

**2023**

**Annual  
Statement  
Blank**

**NAIC** NATIONAL ASSOCIATION OF  
INSURANCE COMMISSIONERS

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# Official NAIC Annual Statement Blank

## Protected Cell

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**For the 2023 reporting year**

### **UPDATES TO THESE BLANKS**

There may be modifications to this blank from year to year. As such, guidance is subject to the maintenance process. Yellow highlighting identifies changes from the previous year. Any modifications after the initial release of this blank, which are applicable to the filing year of this publication, are added to the online version of the blank as they occur. Those modifications are also posted on the NAIC website at [https://content.naic.org/cmte\\_e\\_app\\_blanks.htm](https://content.naic.org/cmte_e_app_blanks.htm).

### **CONTENT QUESTIONS**

Questions regarding the content of this blank should be directed to Linda Hunsucker, Senior Blanks and Vendor Liaison Specialist, at [lhunsucker@naic.org](mailto:lhunsucker@naic.org).

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**ANNUAL STATEMENT**

OF THE

**PROTECTED CELL**

OF THE

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of \_\_\_\_\_

in the state of \_\_\_\_\_

TO THE

**Insurance Department**

OF THE

**STATE OF**

FOR THE YEAR ENDED  
DECEMBER 31, 2023

**PROPERTY AND CASUALTY, PROTECTED CELL**

**2023**

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Affix Bar Code Above

**ANNUAL STATEMENT**  
**For the Year Ended December 31, 2023**  
OF THE CONDITION AND AFFAIRS OF THE

NAIC Group Code \_\_\_\_\_, \_\_\_\_\_ NAIC Company Code \_\_\_\_\_ Employer's ID Number \_\_\_\_\_  
 (Current Period) (Prior Period)  
 Organized under the Laws of \_\_\_\_\_, State of Domicile or Port of Entry \_\_\_\_\_  
 Country of Domicile \_\_\_\_\_  
 Incorporated/Organized \_\_\_\_\_ Commenced Business \_\_\_\_\_  
 Statutory Home Office \_\_\_\_\_, \_\_\_\_\_  
 (Street and Number) (City or Town, State, Country and Zip Code)  
 Main Administrative Office \_\_\_\_\_  
 \_\_\_\_\_  
 (City or Town, State, Country and Zip Code) (Street and Number) (Area Code) (Telephone Number)  
 Mail Address \_\_\_\_\_, \_\_\_\_\_  
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)  
 Primary Location of Books and Records \_\_\_\_\_  
 \_\_\_\_\_  
 (City or Town, State, Country and Zip Code) (Street and Number) (Area Code) (Telephone Number)  
 Internet Web Site Address \_\_\_\_\_  
 Statutory Statement Contact \_\_\_\_\_  
 \_\_\_\_\_ (Name) \_\_\_\_\_ (Area Code) \_\_\_\_\_ (Telephone Number) \_\_\_\_\_ (Extension)  
 \_\_\_\_\_ (E-Mail Address) \_\_\_\_\_ (Fax Number)

**DIRECTORS OR TRUSTEES**

_____	_____	_____
_____	_____	_____
_____	_____	_____
_____	_____	_____
_____	_____	_____

State of .....  
County of ..... ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

_____ (Signature)	_____ (Signature)	_____ (Signature)
_____ (Printed Name) 1.	_____ (Printed Name) 2.	_____ (Printed Name) 3.
_____ (Title)	_____ (Title)	_____ (Title)

- a. Is this an original filing? Yes [ ] No [ ]  
 b. If no: 1. State the amendment number .....  
 2. Date filed .....  
 3. Number of pages attached .....

Subscribed and sworn to before me  
this .....day of ....., 2024  
.....

**ASSETS**

	Current Year	Prior Year
	1 Fair Value Basis	2 Fair Value Basis
1. Bonds (Schedule D).....	.....	.....
2. Stocks (Schedule D):		
2.1 Preferred stocks.....	.....	.....
2.2 Common stocks.....	.....	.....
3. Mortgage loans on real estate (Schedule B).....	.....	.....
4. Real estate (Schedule A):		
4.1 Properties held for the production of income (less \$..... encumbrances).....	.....	.....
4.2 Properties held for sale (less \$..... encumbrances).....	.....	.....
5. Cash (\$....., Schedule E-Part 1) and cash equivalents (\$....., Schedule E – Part 2).....	.....	.....
6. Short-term investments (Schedule DA).....	.....	.....
7. Derivatives (Schedule DB).....	.....	.....
8. Other invested assets (Schedule BA).....	.....	.....
9. Receivables for securities.....	.....	.....
10. Securities lending reinvested collateral assets (Schedule DL).....	.....	.....
11. Aggregate write-ins for invested assets.....	.....	.....
12. Subtotals cash and invested assets (Lines 1 to 11).....	.....	.....
13. Investment income due and accrued.....	.....	.....
14. Net adjustment in assets and liabilities due to foreign exchange rates.....	.....	.....
15. Aggregate write-ins for other-than-invested assets.....	.....	.....
16. Lines 12 to 15	.....	.....
<b>DETAILS OF WRITE-INS</b>		
1101. ....	.....	.....
1102. ....	.....	.....
1103. ....	.....	.....
1198. Summary of remaining write-ins for Line 11 from overflow page.....	.....	.....
1299. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)	.....	.....
1501. ....	.....	.....
1502. ....	.....	.....
1503. ....	.....	.....
1598. Summary of remaining write-ins for Line 15 from overflow page.....	.....	.....
1599. Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)	.....	.....

**LIABILITIES, SURPLUS AND OTHER FUNDS**

	1 Current Year	2 Prior Year
1. Funds held under securitization agreement.....	.....	.....
2. Losses.....	.....	.....
3. Loss adjustment expenses.....	.....	.....
4. Fees payable.....	.....	.....
5. Other expenses.....	.....	.....
6. Due to/from general account (net).....	.....	.....
7. Unearned premiums.....	.....	.....
8. Net adjustments in assets and liabilities due to foreign exchange rates .....	.....	.....
9. Derivatives.....	.....	.....
10. Payable for securities.....	.....	.....
11. Payable for securities lending.....	.....	.....
12. Aggregate write-ins for liabilities.....	.....	.....
13. Total liabilities (Lines 1 through 12).....	.....	.....
14. Unrealized capital gain (loss).....	.....	.....
15. Contractual adjustment.....	.....	.....
16. Aggregate write-in for surplus funds.....	.....	.....
17. Total surplus (Lines 14 through 16).....	.....	.....
18. Total liabilities and surplus (Lines 13 and 17)	.....	.....
<b>DETAILS OF WRITE-INS</b>		
1201. ....	.....	.....
1202. ....	.....	.....
1203. ....	.....	.....
1298. Summary of remaining write-ins for Line 12 from overflow page .....	.....	.....
1299. Totals (Lines 1201 through 1203 plus 1298) (Line 12 above)	.....	.....
1601. ....	.....	.....
1602. ....	.....	.....
1603. ....	.....	.....
1698. Summary of remaining write-ins for Line 16 from overflow page .....	.....	.....
1699. Totals (Lines 1601 through 1603 plus 1698) (Line 16 above)	.....	.....

**SUMMARY OF OPERATIONS**

	1 Current Year	2 Prior Year
<b>Revenues</b>		
1. Premiums earned.....		
2. Net investment income (Exhibit of Net Investment Income, Line 17).....		
3. Capital gains and losses (Exhibit of Capital Gains (Losses), Line 10).....		
4. Aggregate write-ins for other income.....		
5. Totals (Lines 1 through 4).....		
<b>Expenses</b>		
6. Change in unpaid losses.....		
7. Change in unpaid losses — securitized.....		
8. Loss adjustment expenses incurred.....		
9. Interest expense.....		
10. Fee expense.....		
11. Aggregate write-ins for other transfers from Protected Cell.....		
12. Totals (Lines 5 through 11).....		
13. Net gain (loss) from operations (Line 5 minus Line 12).....		
<b>SURPLUS ACCOUNT</b>		
14. Surplus, December 31, prior year.....		
15. Net gain from operations (Line 13).....		
16. Surplus contributed or (withdrawn) during year.....		
17. Aggregate write-ins for other gains and losses in surplus.....		
18. Surplus, December 31, current year (Page 3, Line 17)		
<b>DETAILS OF WRITE-INS</b>		
0401. ....		
0402. ....		
0403. ....		
0498. Summary of remaining write-ins for Line 4 from overflow page.....		
0499. Totals (Lines 0401 through 0403 plus 0498) (Line 4 above)		
1101. ....		
1102. ....		
1103. ....		
1198. Summary of remaining write-ins for Line 11 from overflow page.....		
1199. Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)		
1701. ....		
1702. ....		
1703. ....		
1798. Summary of remaining write-ins for Line 17 from overflow page.....		
1799. Totals (Lines 1701 through 1703 plus 1798) (Line 17 above)		

**CASH FLOW**

	1 Current Year	2 Prior Year
<b>Cash from Operations</b>		
1. Premiums collected net of reinsurance.....	.....	.....
2. Net investment income .....	.....	.....
3. Miscellaneous income.....	.....	.....
4. Total (Lines 1 through 3).....	.....	.....
5. Benefit and loss related payments .....	.....	.....
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts .....	.....	.....
7. Commissions, expenses paid and aggregate write-ins for deductions .....	.....	.....
8. Dividends paid to policyholders .....	.....	.....
9. Federal and foreign income taxes paid (recovered) net of \$..... tax on capital gains (losses) .....	.....	.....
10. Total (Lines 5 through 9).....	.....	.....
11. Net cash from operations (Line 4 minus Line 10).....	.....	.....
<b>Cash from Investments</b>		
12. Proceeds from investments sold, matured or repaid:		
12.1 Bonds .....	.....	.....
12.2 Stocks.....	.....	.....
12.3 Mortgage loans .....	.....	.....
12.4 Real estate .....	.....	.....
12.5 Other invested assets.....	.....	.....
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	.....	.....
12.7 Miscellaneous proceeds .....	.....	.....
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	.....	.....
13. Cost of investments acquired (long-term only):		
13.1 Bonds .....	.....	.....
13.2 Stocks.....	.....	.....
13.3 Mortgage loans .....	.....	.....
13.4 Real estate .....	.....	.....
13.5 Other invested assets.....	.....	.....
13.6 Miscellaneous applications.....	.....	.....
13.7 Total investments acquired (Lines 13.1 to 13.6).....	.....	.....
14. Net increase/(decrease) in contract loans and premium notes .....	.....	.....
15. Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14).....	.....	.....
<b>Cash from Financing and Miscellaneous Sources</b>		
16. Cash provided (applied):		
16.1 Surplus notes, capital notes.....	.....	.....
16.2 Capital and paid in surplus, less treasury stock.....	.....	.....
16.3 Borrowed funds.....	.....	.....
16.4 Net deposits on deposit-type contracts and other insurance liabilities .....	.....	.....
16.5 Dividends to stockholders.....	.....	.....
16.6 Other cash provided (applied) .....	.....	.....
17. Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	.....	.....
<b>RECONCILIATION OF CASH,CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>		
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)....	.....	.....
19. Cash, cash equivalents and short-term investments:		
19.1 Beginning of year.....	.....	.....
19.2 End of year (Line 18 plus Line 19.1)	.....	.....
Note: Supplemental disclosures of cash flow information for non-cash transactions:		
20.0001 .....	.....	.....
20.0002 .....	.....	.....
20.0003 .....	.....	.....
20.9996 .....	.....	.....

**EXHIBIT OF NET INVESTMENT INCOME**

		1 Collected During Year	2 Earned During Year
1.	U. S. Government bonds .....	(a) .....	.....
1.1	Bonds exempt from U. S. tax .....	(a) .....	.....
1.2	Other bonds (unaffiliated) .....	(a) .....	.....
1.3	Bonds of affiliates .....	(a) .....	.....
2.1	Preferred stocks (unaffiliated) .....	(b) .....	.....
2.11	Preferred stocks of affiliates .....	(b) .....	.....
2.2	Common stocks (unaffiliated) .....	.....	.....
2.21	Common stocks of affiliates .....	.....	.....
3.	Mortgage loans .....	(c) .....	.....
4.	Real estate .....	(d) .....	.....
5.	Contract loans .....	.....	.....
6.	Cash, cash equivalents and short-term investments .....	(e) .....	.....
7.	Derivative instruments .....	(f) .....	.....
8.	Other invested assets .....	.....	.....
9.	Aggregate write-ins for investment income .....	.....	.....
10.	Total gross investment income .....	.....	.....
11.	Investment expenses .....	.....	(g) .....
12.	Investment taxes, licenses and fees, excluding federal income taxes .....	.....	(g) .....
13.	Interest expense .....	.....	(h) .....
14.	Depreciation on real estate and other invested assets .....	.....	(i) .....
15.	Aggregate write-ins for deductions from investment income .....	.....	.....
16.	Total deductions (Lines 11 through 15) .....	.....	.....
17.	Net investment income (Line 10 minus Line 16)	.....	.....
<b>DETAILS OF WRITE-INS</b>			
0901.	.....	.....	.....
0902.	.....	.....	.....
0903.	.....	.....	.....
0998.	Summary of remaining write-ins for Line 9 from overflow page .....	.....	.....
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	.....	.....
1501.	.....	.....	.....
1502.	.....	.....	.....
1503.	.....	.....	.....
1598.	Summary of remaining write-ins for Line 15 from overflow page .....	.....	.....
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)	.....	.....

- (a) Includes \$ \_\_\_\_\_ accrual of discount less \$ \_\_\_\_\_ amortization of premium and less \$ \_\_\_\_\_ paid for accrued interest on purchases.
- (b) Includes \$ \_\_\_\_\_ accrual of discount less \$ \_\_\_\_\_ amortization of premium and less \$ \_\_\_\_\_ paid for accrued dividends on purchases.
- (c) Includes \$ \_\_\_\_\_ accrual of discount less \$ \_\_\_\_\_ amortization of premium and less \$ \_\_\_\_\_ paid for accrued interest on purchases.
- (d) Includes \$ \_\_\_\_\_ for company's occupancy of its own buildings; and excludes \$ \_\_\_\_\_ interest on encumbrances.
- (e) Includes \$ \_\_\_\_\_ accrual of discount less \$ \_\_\_\_\_ amortization of premium and less \$ \_\_\_\_\_ paid for accrued interest on purchases.
- (f) Includes \$ \_\_\_\_\_ accrual of discount less \$ \_\_\_\_\_ amortization of premium.
- (g) Includes \$ \_\_\_\_\_ investment expenses and \$ \_\_\_\_\_ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.
- (h) Includes \$ \_\_\_\_\_ interest on surplus notes and \$ \_\_\_\_\_ interest on capital notes.
- (i) Includes \$ \_\_\_\_\_ depreciation on real estate and \$ \_\_\_\_\_ depreciation on other invested assets.

**EXHIBIT OF CAPITAL GAINS (LOSSES)**

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U. S. Government bonds .....	.....	.....	.....	.....	.....
1.1	Bonds exempt from U. S. tax .....	.....	.....	.....	.....	.....
1.2	Other bonds (unaffiliated) .....	.....	.....	.....	.....	.....
1.3	Bonds of affiliates .....	.....	.....	.....	.....	.....
2.1	Preferred stocks (unaffiliated) .....	.....	.....	.....	.....	.....
2.11	Preferred stocks of affiliates .....	.....	.....	.....	.....	.....
2.2	Common stocks (unaffiliated) .....	.....	.....	.....	.....	.....
2.21	Common stocks of affiliates .....	.....	.....	.....	.....	.....
3.	Mortgage loans .....	.....	.....	.....	.....	.....
4.	Real estate .....	.....	.....	.....	.....	.....
5.	Contract loans .....	.....	.....	.....	.....	.....
6.	Cash, cash equivalents and short-term investments .....	.....	.....	.....	.....	.....
7.	Derivative instruments .....	.....	.....	.....	.....	.....
8.	Other invested assets .....	.....	.....	.....	.....	.....
9.	Aggregate write-ins for capital gains (losses) .....	.....	.....	.....	.....	.....
10.	Total capital gains (losses)	.....	.....	.....	.....	.....
<b>DETAILS OF WRITE-INS</b>						
0901.	.....	.....	.....	.....	.....	.....
0902.	.....	.....	.....	.....	.....	.....
0903.	.....	.....	.....	.....	.....	.....
0998.	Summary of remaining write-ins for Line 9 from overflow page .....	.....	.....	.....	.....	.....
0999.	Totals (Lines 0901 through 0903 plus 0998) (Line 9 above)	.....	.....	.....	.....	.....

**GENERAL INTERROGATORIES**

1. Does this statement contain any securities valued at book value instead of fair value? Yes [ ] No [ ]
- 1.2 If yes, identify each type of security (bonds, stock, etc.) and the aggregate amount of each security type reported at book value.

1 Type of Security	2 Amount

2. For the reporting entity’s security lending program, state the amount of the following as December 31 of the current year:
- 2.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 5) \$ \_\_\_\_\_
- 2.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6) \$ \_\_\_\_\_
- 2.3 Total payable for securities lending reported on the liability page (Page 3, Line 11, Column 1) \$ \_\_\_\_\_

**SCHEDULE P—ANALYSIS OF LOSSES AND LOSS EXPENSES**

**SCHEDULE P—PART 1—SUMMARY**

(\$000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	1 Premium Earned	Loss and Loss Expense Payments				7 Number of Claims Reported
		2 Loss Payments	3 Defense and Cost Containment Payments	4 Adjusting and Other Payments	5 Salvage and Subrogation Received	
1. Prior .....	XXX	.....	.....	.....	.....	XXX
2. 2014 .....	.....	.....	.....	.....	.....	XXX
3. 2015 .....	.....	.....	.....	.....	.....	XXX
4. 2016 .....	.....	.....	.....	.....	.....	XXX
5. 2017 .....	.....	.....	.....	.....	.....	XXX
6. 2018 .....	.....	.....	.....	.....	.....	XXX
7. 2019 .....	.....	.....	.....	.....	.....	XXX
8. 2020 .....	.....	.....	.....	.....	.....	XXX
9. 2021 .....	.....	.....	.....	.....	.....	XXX
10. 2022 .....	.....	.....	.....	.....	.....	XXX
11. 2023 .....	.....	.....	.....	.....	.....	XXX
12. Totals	XXX					XXX

	Losses Unpaid		Defense and Cost Containment Unpaid		12 Adjusting and Other Unpaid	13 Salvage and Subrogation Anticipated	14 Total Net Losses and Expenses Unpaid	15 Number of Claims Outstanding
	8 Case Basis	9 Bulk + IBNR	10 Case Basis	11 Bulk + IBNR				
1. ....	.....	.....	.....	.....	.....	.....	.....	XXX
2. ....	.....	.....	.....	.....	.....	.....	.....	XXX
3. ....	.....	.....	.....	.....	.....	.....	.....	XXX
4. ....	.....	.....	.....	.....	.....	.....	.....	XXX
5. ....	.....	.....	.....	.....	.....	.....	.....	XXX
6. ....	.....	.....	.....	.....	.....	.....	.....	XXX
7. ....	.....	.....	.....	.....	.....	.....	.....	XXX
8. ....	.....	.....	.....	.....	.....	.....	.....	XXX
9. ....	.....	.....	.....	.....	.....	.....	.....	XXX
10. ....	.....	.....	.....	.....	.....	.....	.....	XXX
11. ....	.....	.....	.....	.....	.....	.....	.....	XXX
12. Totals								XXX

	16 Total Losses and Loss Expenses Incurred	17 Loss and Loss Expense Percentage (Incurred/ Premiums Earned)	Nontabular Discount		Net Balance Sheet Reserves After Discount	
			18	19	20	21
			Loss	Loss Expense	Losses Unpaid	Loss Expenses Unpaid
1. ....	XXX	XXX	.....	.....	.....	.....
2. ....	.....	.....	.....	.....	.....	.....
3. ....	.....	.....	.....	.....	.....	.....
4. ....	.....	.....	.....	.....	.....	.....
5. ....	.....	.....	.....	.....	.....	.....
6. ....	.....	.....	.....	.....	.....	.....
7. ....	.....	.....	.....	.....	.....	.....
8. ....	.....	.....	.....	.....	.....	.....
9. ....	.....	.....	.....	.....	.....	.....
10. ....	.....	.....	.....	.....	.....	.....
11. ....	.....	.....	.....	.....	.....	.....
12. Totals	XXX	XXX				



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**OVERFLOW PAGE FOR WRITE-INS**

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**SUMMARY INVESTMENT SCHEDULE  
NOT APPLICABLE TO PROTECTED CELL**

**SCHEDULE A – VERIFICATION BETWEEN YEARS**  
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....	_____	_____
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6) .....	_____	_____
2.2	Additional investment made after acquisition (Part 2, Column 9).....	_____	_____
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13 .....	_____	_____
3.2	Totals, Part 3, Column 11 .....	_____	_____
4.	Total gain (loss) on disposals, Part 3, Column 18.....	_____	_____
5.	Deduct amounts received on disposals, Part 3, Column 15 .....	_____	_____
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15 .....	_____	_____
6.2	Totals, Part 3, Column 13 .....	_____	_____
7.	Deduct current year’s other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12 .....	_____	_____
7.2	Totals, Part 3, Column 10 .....	_____	_____
8.	Deduct current year’s depreciation:		
8.1	Totals, Part 1, Column 11 .....	_____	_____
8.2	Totals, Part 3, Column 9 .....	_____	_____
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8).....	_____	_____
10.	Deduct total nonadmitted amounts .....	_____	_____
11.	Statement value at end of current period (Line 9 minus Line 10).....	_____	_____

**SCHEDULE B – VERIFICATION BETWEEN YEARS**  
Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....	_____	_____
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7) .....	_____	_____
2.2	Additional investment made after acquisition (Part 2, Column 8).....	_____	_____
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12 .....	_____	_____
3.2	Totals, Part 3, Column 11 .....	_____	_____
4.	Accrual of discount.....	_____	_____
5.	Unrealized valuation increase/(decrease):		
5.1	Totals, Part 1, Column 9 .....	_____	_____
5.2	Totals, Part 3, Column 8 .....	_____	_____
6.	Total gain (loss) on disposals, Part 3, Column 18.....	_____	_____
7.	Deduct amounts received on disposals, Part 3, Column 15 .....	_____	_____
8.	Deduct amortization of premium and mortgage interest points and commitment fees .....	_____	_____
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13 .....	_____	_____
9.2	Totals, Part 3, Column 13 .....	_____	_____
10.	Deduct current year’s other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11 .....	_____	_____
10.2	Totals, Part 3, Column 10 .....	_____	_____
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	_____	_____
12.	Total valuation allowance.....	_____	_____
13.	Subtotal (Line 11 plus Line 12).....	_____	_____
14.	Deduct total nonadmitted amounts .....	_____	_____
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....	_____	_____

**SCHEDULE BA – VERIFICATION BETWEEN YEARS**  
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....	_____	_____
2.	Cost of acquired:		_____
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	_____	_____
2.2	Additional investment made after acquisition (Part 2, Column 9).....	_____	_____
3.	Capitalized deferred interest and other:		_____
3.1	Totals, Part 1, Column 16.....	_____	_____
3.2	Totals, Part 3, Column 12.....	_____	_____
4.	Accrual of discount.....	_____	_____
5.	Unrealized valuation increase/(decrease):.....		_____
5.1	Totals, Part 1, Column 13.....	_____	_____
5.2	Totals, Part 3, Column 9.....	_____	_____
6.	Total gain (loss) on disposals, Part 3, Column 19.....	_____	_____
7.	Deduct amounts received on disposals, Part 3, Column 16.....	_____	_____
8.	Deduct amortization of premium and depreciation.....	_____	_____
9.	Total foreign exchange change in book/adjusted carrying value:		_____
9.1	Totals, Part 1, Column 17.....	_____	_____
9.2	Totals, Part 3, Column 14.....	_____	_____
10.	Deduct current year's other-than-temporary impairment recognized:		_____
10.1	Totals, Part 1, Column 15.....	_____	_____
10.2	Totals, Part 3, Column 11.....	_____	_____
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	_____	_____
12.	Deduct total nonadmitted amounts.....	_____	_____
13.	Statement value at end of current period (Line 11 minus Line 12).....	_____	_____

**SCHEDULE D – VERIFICATION BETWEEN YEARS**  
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....	_____	_____
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....	_____	_____
3.	Accrual of discount.....	_____	_____
4.	Unrealized valuation increase/(decrease):		_____
4.1	Part 1, Column 12.....	_____	_____
4.2	Part 2, Section 1, Column 15.....	_____	_____
4.3	Part 2, Section 2, Column 13.....	_____	_____
4.4	Part 4, Column 11.....	_____	_____
5.	Total gain (loss) on disposals, Part 4, Column 19.....	_____	_____
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7.....	_____	_____
7.	Deduct amortization of premium.....	_____	_____
8.	Total foreign exchange change in book/adjusted carrying value:		_____
8.1	Part 1, Column 15.....	_____	_____
8.2	Part 2, Section 1, Column 19.....	_____	_____
8.3	Part 2, Section 2, Column 16.....	_____	_____
8.4	Part 4, Column 15.....	_____	_____
9.	Deduct current year's other-than-temporary impairment recognized:		_____
9.1	Part 1, Column 14.....	_____	_____
9.2	Part 2, Section 1, Column 17.....	_____	_____
9.3	Part 2, Section 2, Column 14.....	_____	_____
9.4	Part 4, Column 13.....	_____	_____
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2.....	_____	_____
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10).....	_____	_____
12.	Deduct total nonadmitted amounts.....	_____	_____
13.	Statement value at end of current period (Line 11 minus Line 12).....	_____	_____

**SCHEDULE D – SUMMARY BY COUNTRY**  
 Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
<b>BONDS</b>					
Governments (including all obligations guaranteed by governments)	1. United States.....	.....	.....	.....	.....
	2. Canada .....	.....	.....	.....	.....
	3. Other Countries .....	.....	.....	.....	.....
	4. Totals				
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals				
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States.....	.....	.....	.....	.....
	9. Canada .....	.....	.....	.....	.....
	10. Other Countries .....	.....	.....	.....	.....
Parent, Subsidiaries and Affiliates	11. Totals				
	12. Totals				
	<b>13. Total Bonds</b>				
<b>PREFERRED STOCKS</b>					
Industrial and Miscellaneous (unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada .....	.....	.....	.....	.....
	16. Other Countries .....	.....	.....	.....	.....
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	<b>19. Total Preferred Stocks</b>				
<b>COMMON STOCKS</b>					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States.....	.....	.....	.....	.....
	21. Canada .....	.....	.....	.....	.....
	22. Other Countries .....	.....	.....	.....	.....
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	<b>25. Total Common Stocks</b>				
	<b>26. Total Stocks</b>				
	<b>27. Total Bonds and Stocks</b>				

**SCHEDULE D – PART 1A – SECTION 1 AND SECTION 2  
NOT APPLICABLE TO PROTECTED CELL**

**SCHEDULE DA – VERIFICATION BETWEEN YEARS**  
Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	.....	.....	.....	.....	.....
2. Cost of short-term investments acquired .....	.....	.....	.....	.....	.....
3. Accrual of discount .....	.....	.....	.....	.....	.....
4. Unrealized valuation increase/(decrease).....	.....	.....	.....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....	.....	.....	.....
6. Deduct consideration received on disposals .....	.....	.....	.....	.....	.....
7. Deduct amortization of premium .....	.....	.....	.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value .....	.....	.....	.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized .....	.....	.....	.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....	.....	.....	.....	.....
11. Deduct total nonadmitted amounts.....	.....	.....	.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11)	.....	.....	.....	.....	.....

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: \_\_\_\_\_.

**SCHEDULE DB – PART A – VERIFICATION BETWEEN YEARS**

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year) .....	_____	_____
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12 .....	_____	_____
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14 .....	_____	_____
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17 .....	_____	_____
3.2	Section 2, Column 19 .....	_____	_____
4.	SSAP No. 108 adjustments .....	_____	_____
5.	Total gain (loss) on termination recognized, Section 2, Column 22 .....	_____	_____
6.	Considerations received/(paid) on terminations, Section 2, Column 15 .....	_____	_____
7.	Amortization:		
7.1	Section 1, Column 19 .....	_____	_____
7.2	Section 2, Column 21 .....	_____	_____
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20 .....	_____	_____
8.2	Section 2, Column 23 .....	_____	_____
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18 .....	_____	_____
9.2	Section 2, Column 20 .....	_____	_____
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9) .....	_____	_____
11.	Deduct nonadmitted assets .....	_____	_____
12.	Statement value at end of current period (Line 10 minus Line 11) .....	_____	_____

**SCHEDULE DB – PART B – VERIFICATION BETWEEN YEARS**

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year) .....	_____	_____
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column) .....	_____	_____
3.1	Add:		
	Change in variation margin on open contracts – Highly effective hedges:		
3.11	Section 1, Column 15, current year minus .....	_____	_____
3.12	Section 1, Column 15, prior year .....	_____	_____
	Change in the variation margin on open contracts – All other:		
3.13	Section 1, Column 18, current year minus .....	_____	_____
3.14	Section 1, Column 18, prior year .....	_____	_____
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus .....	_____	_____
3.22	Section 1, Column 17, prior year .....	_____	_____
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus .....	_____	_____
3.24	Section 1, Column 19, prior year plus .....	_____	_____
3.25	SSAP No. 108 adjustments .....	_____	_____
3.3	Subtotal (Line 3.1 minus Line 3.2) .....	_____	_____
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15) .....	_____	_____
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17) .....	_____	_____
4.22	Amount recognized (Section 2, Column 16) .....	_____	_____
4.23	SSAP No. 108 adjustments .....	_____	_____
4.3	Subtotal (Line 4.1 minus Line 4.2) .....	_____	_____
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year .....	_____	_____
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year .....	_____	_____
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) .....	_____	_____
7.	Deduct total nonadmitted amounts .....	_____	_____
8.	Statement value at end of current period (Line 6 minus Line 7) .....	_____	_____



**SCHEDULE DB – PART C – SECTION 1**  
 Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	9	10	11	12	13	14	15	16
								Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
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.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
999999999	Totals					XXX	XXX	XXX			XXX	XXX	XXX		

**SCHEDULE DB – PART C – SECTION 2**  
Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
2. Add: Opened or Acquired Transactions .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX	.....	XXX	.....	XXX	.....	XXX	.....	XXX	.....
4. Less: Closed or Disposed of Transactions .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
5. Less: Positions Disposed of for Failing Effectiveness Criteria .....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	.....	XXX	.....	XXX	.....	XXX	.....	XXX	.....
7. Ending Inventory										

**SCHEDULE DB – VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1.	Part A, Section 1, Column 14 .....	_____	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance .....	_____	
3.	Total (Line 1 plus Line 2) .....	_____	_____
4.	Part D, Section 1, Column 6 .....	_____	
5.	Part D, Section 1, Column 7 .....	_____	
6.	Total (Line 3 minus Line 4 minus Line 5) .....	_____	_____

Fair Value Check

7.	Part A, Section 1, Column 16 .....	_____	
8.	Part B, Section 1, Column 13 .....	_____	
9.	Total (Line 7 plus Line 8) .....	_____	_____
10.	Part D, Section 1, Column 9 .....	_____	
11.	Part D, Section 1, Column 10 .....	_____	
12.	Total (Line 9 minus Line 10 minus Line 11) .....	_____	_____

Potential Exposure Check

13.	Part A, Section 1, Column 21 .....	_____	
14.	Part B, Section 1, Column 20 .....	_____	
15.	Part D, Section 1, Column 12 .....	_____	
16.	Total (Lines 13 plus Line 14 minus Line 15) .....	_____	_____

**SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS**  
(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	.....	.....	.....	.....
2. Cost of cash equivalents acquired.....	.....	.....	.....	.....
3. Accrual of discount.....	.....	.....	.....	.....
4. Unrealized valuation increase/(decrease).....	.....	.....	.....	.....
5. Total gain (loss) on disposals.....	.....	.....	.....	.....
6. Deduct consideration received on disposals.....	.....	.....	.....	.....
7. Deduct amortization of premium.....	.....	.....	.....	.....
8. Total foreign exchange change in book/adjusted carrying value.....	.....	.....	.....	.....
9. Deduct current year's other-than-temporary impairment recognized.....	.....	.....	.....	.....
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....	.....	.....	.....
11. Deduct total nonadmitted amounts.....	.....	.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11)	.....	.....	.....	.....

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment \_\_\_\_\_.







**SCHEDULE B – PART 1**  
Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
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.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
3399999	Totals													XXX

General Interrogatory:  
 1. Mortgages in good standing \$.....unpaid taxes \$..... interest due and unpaid.  
 2. Restructured mortgages \$..... unpaid taxes \$..... interest due and unpaid.  
 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$..... unpaid taxes \$..... interest due and unpaid.  
 4. Mortgages in process of foreclosure \$..... unpaid taxes \$..... interest due and unpaid.













**SCHEDULE D – PART 1**  
 Showing All Long-Term BONDS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest			Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
2509999999	Total Bonds						XXX							XXX	XXX	XXX			XXX	XXX	

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 1A \$ ..... 1B \$ ..... 1C \$ ..... 1D \$ ..... 1E \$ ..... 1F \$ ..... 1G \$ .....  
 1B 2A \$ ..... 2B \$ ..... 2C \$ .....  
 1C 3A \$ ..... 3B \$ ..... 3C \$ .....  
 1D 4A \$ ..... 4B \$ ..... 4C \$ .....  
 1E 5A \$ ..... 5B \$ ..... 5C \$ .....  
 1F 6 \$ .....

**SCHEDULE D – PART 2 – SECTION 1**  
 Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired	
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization)/ Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)			19 Total Foreign Exchange Change in B./A.C.V.
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
450999999	Total Preferred Stocks							XXX											XXX	XXX

1. Line Number Book/Adjusted Carrying Value by NAIC Designation Category Footnote:  
 1A \$ ..... 1B \$ ..... 1C \$ ..... 1D \$ ..... 1E \$ ..... 1F \$ ..... 1G \$ .....  
 2A \$ ..... 2B \$ ..... 2C \$ .....  
 3A \$ ..... 3B \$ ..... 3C \$ .....  
 4A \$ ..... 4B \$ ..... 4C \$ .....  
 5A \$ ..... 5B \$ ..... 5C \$ .....  
 6 \$ .....









**SCHEDULE D – PART 5**

Showing all Long-Term Bonds and Stocks **ACQUIRED** During Year and Fully **DISPOSED OF** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value				17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends	
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (12+13-14)						16 Total Foreign Exchange Change in B./A.C.V.
	BONDS.....																			
250999999	Subtotal Bonds																			
	STOCKS.....																			
599999999	Subtotal-Stocks																			
600999999	Totals																			





**SCHEDULE DB – PART A – SECTION 1**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23			
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)			
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....			
168999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108														XXX								XXX	XXX		
169999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108														XXX									XXX	XXX	
170999999 Subtotal - Hedging Other														XXX									XXX	XXX	
171999999 Subtotal - Replication														XXX									XXX	XXX	
172999999 Subtotal - Income Generation														XXX										XXX	XXX
173999999 Subtotal - Other														XXX										XXX	XXX
174999999 Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX										XXX	XXX
175999999 Totals														XXX									XXX	XXX	

(a)

Code	Description of Hedged Risk(s)
.....	.....
.....	.....
.....	.....
.....	.....

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
.....	.....
.....	.....
.....	.....
.....	.....

**SCHEDULE DB – PART A – SECTION 2**

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25																
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/Accretion	Gain(Loss) on Termination – Recognized	Adjustment to Carrying Value of Hedged Item	Gain(Loss) on Termination – Deferred	Hedge Effectiveness at Inception and at Termination (b)																
	168999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																																							
	169999999 Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																																							
	170999999 Subtotal - Hedging Other																																							
	171999999 Subtotal - Replication																																							
	172999999 Subtotal - Income Generation																																							
	173999999 Subtotal - Other																																							
	174999999 Subtotal - Adjustments for SSAP No. 108 Derivatives																																							
	175999999 Totals																																							

(a)

Code	Description of Hedged Risk(s)
.....	.....
.....	.....
.....	.....
.....	.....

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
.....	.....
.....	.....
.....	.....
.....	.....

**SCHEDULE DB – PART B – SECTION 1**  
 Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point		
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item							
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....		
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	
168999999	Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108																				XXX	XXX	
169999999	Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108																					XXX	XXX
170999999	Subtotal - Hedging Other																					XXX	XXX
171999999	Subtotal - Replication																					XXX	XXX
172999999	Subtotal - Income Generation																					XXX	XXX
173999999	Subtotal - Other																					XXX	XXX
174999999	Subtotal - Adjustments for SSAP No. 108 Derivatives																					XXX	XXX
175999999	Totals																					XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
.....	.....	.....	.....
Total Net Cash Deposits	.....	.....	.....

(a)

Code	Description of Hedged Risk(s)
.....	.....
.....	.....
.....	.....

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
.....	.....
.....	.....
.....	.....





**SCHEDULE DB – PART D – SECTION 1**  
 Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
099999999	Gross Totals											
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64												

**SCHEDULE DB – PART D – SECTION 2**  
 Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....
019999999 Totals							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
.....	.....	.....	.....	.....	.....	XXX	.....	.....
.....	.....	.....	.....	.....	.....	XXX	.....	.....
.....	.....	.....	.....	.....	.....	XXX	.....	.....
.....	.....	.....	.....	.....	.....	XXX	.....	.....
.....	.....	.....	.....	.....	.....	XXX	.....	.....
029999999 Totals						XXX	XXX	XXX

**SCHEDULE DB – PART E**

**Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year**

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
									XXX									
Total																		












**SCHEDULE E – PART 3 – SPECIAL DEPOSITS**

States, etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama..... AL						
2. Alaska..... AK						
3. Arizona..... AZ						
4. Arkansas..... AR						
5. California..... CA						
6. Colorado..... CO						
7. Connecticut..... CT						
8. Delaware..... DE						
9. District of Columbia..... DC						
10. Florida..... FL						
11. Georgia..... GA						
12. Hawaii..... HI						
13. Idaho..... ID						
14. Illinois..... IL						
15. Indiana..... IN						
16. Iowa..... IA						
17. Kansas..... KS						
18. Kentucky..... KY						
19. Louisiana..... LA						
20. Maine..... ME						
21. Maryland..... MD						
22. Massachusetts..... MA						
23. Michigan..... MI						
24. Minnesota..... MN						
25. Mississippi..... MS						
26. Missouri..... MO						
27. Montana..... MT						
28. Nebraska..... NE						
29. Nevada..... NV						
30. New Hampshire..... NH						
31. New Jersey..... NJ						
32. New Mexico..... NM						
33. New York..... NY						
34. North Carolina..... NC						
35. North Dakota..... ND						
36. Ohio..... OH						
37. Oklahoma..... OK						
38. Oregon..... OR						
39. Pennsylvania..... PA						
40. Rhode Island..... RI						
41. South Carolina..... SC						
42. South Dakota..... SD						
43. Tennessee..... TN						
44. Texas..... TX						
45. Utah..... UT						
46. Vermont..... VT						
47. Virginia..... VA						
48. Washington..... WA						
49. West Virginia..... WV						
50. Wisconsin..... WI						
51. Wyoming..... WY						
52. American Samoa..... AS						
53. Guam..... GU						
54. Puerto Rico..... PR						
55. U.S. Virgin Islands..... VI						
56. Northern Mariana Islands..... MP						
57. Canada..... CAN						
58. Aggregate Alien and Other..... OT	XXX	XXX				
59. Total	XXX	XXX				
<b>DETAILS OF WRITE-INS</b>						
5801. ....						
5802. ....						
5803. ....						
5898. Sum of remaining write-ins for Line 58 from overflow page.....	XXX	XXX				
5899. Totals (Lines 5801 – 5803 + 5898) (Line 58 above)	XXX	XXX				



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