

NAIC BLANKS (E) WORKING GROUP

Blanks Agenda Item Submission Form

CONTACT PERSON: <u>Charles Therriault</u> TELEPHONE: <u>212 386-1920</u> EMAIL ADDRESS: <u>CTherriault@naic.org</u> ON BEHALF OF: _____ NAME: <u>Kevin Fry</u> TITLE: <u>Chair, VOS Task Force</u> AFFILIATION: _____ ADDRESS: _____ _____ _____	DATE: <u>05/20/2019</u>	FOR NAIC USE ONLY
	Agenda Item # <u>2019-18BWG MOD</u> Year <u>2020</u> Changes to Existing Reporting [X] New Reporting Requirement []	REVIEWED FOR ACCOUNTING PRACTICES AND PROCEDURES IMPACT
	No Impact [X] Modifies Required Disclosure []	DISPOSITION
	[] Rejected For Public Comment [] Referred To Another NAIC Group [] Received For Public Comment [X] Adopted Date <u>08/20/2019</u> [] Rejected Date _____ [] Deferred Date _____ [] Other (Specify) _____	

BLANK(S) TO WHICH PROPOSAL APPLIES

- | | | |
|---|---|---|
| <input checked="" type="checkbox"/> ANNUAL STATEMENT | <input checked="" type="checkbox"/> INSTRUCTIONS | <input type="checkbox"/> CROSSCHECKS |
| <input checked="" type="checkbox"/> QUARTERLY STATEMENT | <input checked="" type="checkbox"/> BLANK | |
| <input checked="" type="checkbox"/> Life, Accident & Health/Fraternal | <input checked="" type="checkbox"/> Separate Accounts | <input checked="" type="checkbox"/> Title |
| <input checked="" type="checkbox"/> Property/Casualty | <input checked="" type="checkbox"/> Protected Cell | <input type="checkbox"/> Other _____ |
| <input checked="" type="checkbox"/> Health | <input type="checkbox"/> Health (Life Supplement) | |

Anticipated Effective Date: ~~1st Quarter~~ Annual 2020 _____

IDENTIFICATION OF ITEM(S) TO CHANGE

See next page for details of changes.

REASON, JUSTIFICATION FOR AND/OR BENEFIT OF CHANGE**

See next page for details of changes.

NAIC STAFF COMMENTS

Comment on Effective Reporting Date: _____

Other Comments:

~~This proposal assumes the adoption of 2019-03BWG adding NAIC Designation Column to Schedule D, Part 2, Section 2. It does not assume adoption of 2019-04BWG as a result some of the language for Schedule BA will need to be adjusted to reflect those changes if adopted.~~

** This section must be completed on all forms.

Revised 7/18/2018

REASON, JUSTIFICATION FOR AND/OR BENEFIT OF CHANGE**

The Valuation of Securities (E) Task Force (“VOS TF”) adopted on June 11, 2018 a more granular NAIC Designation Category framework. The new NAIC Designation Category applies wherever an NAIC Designation is reported and produced by the SVO, independently or based on CRP credit ratings for filing exempt and PL securities as well as those assigned to RMBS and CMBS based on financial modelling by the SSG. Upon the determination of an NAIC Designation, the SVO or SSG will produce NAIC Designation Categories which are a subset of each NAIC Designation.

NAIC Designation Category means and refers to 20 more granular delineations of credit risk in the NAIC 1 through NAIC 6 credit risk scale used by the VOS/TF to relate credit risk in insurer owned securities. This granular level of credit risk can be used by the NAIC Capital Adequacy (E) Task Force to assign granular risk-based capital factors when they are adopted. In the meantime, this additional level of credit risk provides NAIC members additional insight into the risk of insurer investments. Each delineation of credit risk is represented by a letter, an **NAIC Designation Modifier**, which modifies the **NAIC Designation** grade to indicate a more granular measure of credit risk within the NAIC Designation grade. The more granular delineations of credit risk are called an **NAIC Designation Category**, a combination of the NAIC Designation and NAIC Designation Modifier, and are distributed as follows: 7 for the **NAIC 1** Designation grade indicated by the letters A through G; 3 delineations each for each of the NAIC Designation grades **NAIC 2**, **NAIC 3**, **NAIC 4** and **NAIC 5** indicated by the letters A, B and C and 1 delineation for NAIC Designation grade **NAIC 6** with no **NAIC Designation Modifier**. All **NAIC Designation** Modifiers roll up into the respective **NAIC Designation** grade as they are a subset of them.

IDENTIFICATION OF ITEM(S) TO CHANGE

2020 Quarterly Statement:

Instructions:

Schedule D, Part 3	Add reference to NAIC Designation Modifier in Description of Column 10 Add instruction for NAIC Designation Modifier for the column Add clarification indicating that the column will be three sub-columns in data table Provide list of valid NAIC Designation and NAIC Designation Modifier Combinations.
Schedule D, Part 4	Add reference to NAIC Designation Modifier in Description of Column 22 Add instruction for NAIC Designation Modifier for the column Add clarification indicating that the column will be three sub-columns in data table Provide list of valid NAIC Designation and NAIC Designation Modifier Combinations.
Schedule DL, Part 1	Add reference to NAIC Designation Modifier in Description of Column 4 Add reference as to where to find instructions for determining NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol for Schedule DA, Part 1 and Schedule E, Part 2 investments Add clarification column will be three sub-columns in data table
Schedule DL, Part 2	Add reference to NAIC Designation Modifier in Description of Column 4 Add reference as to where to find instructions for determining NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol for Schedule DA, Part 1 and Schedule E, Part 2 investments Add clarification indicating that the column will be three sub-columns in data table

Schedule BA, Part 2

Add reference to NAIC Designation Modifier in Description of Column 6
Add instruction for NAIC Designation Modifier for the column
Add clarification indicating that the column will be three sub-columns in data table
Provide list of valid NAIC Designation and NAIC Designation Modifier Combinations.

Blank:

Schedule D, Part 3

Add reference to NAIC Designation Modifier in Description of Column 10

Schedule D, Part 4

Add reference to NAIC Designation Modifier in Description of Column 22

Schedule DL, Part 1

Add reference to NAIC Designation Modifier in Description of Column 4

Schedule DL, Part 2

Add reference to NAIC Designation Modifier in Description of Column 4

Schedule BA, Part 2

Add reference to NAIC Designation Modifier in Description of Column 6

2020 Annual Statement:

Instructions:

Schedule D, Part 1

Add reference to NAIC Designation Modifier in Description of Column 6
Add instruction for NAIC Designation Modifier for the column
Add clarification indicating that the column will be three sub-columns in data table
Provide list of valid NAIC Designation and NAIC Designation Modifier Combinations.
Add instruction for the NAIC Designation Category footnote.

Schedule D, Part 2, Section 1

Add reference to NAIC Designation Modifier in Description of Column 20
Add instruction for NAIC Designation Modifier for the column
Add clarification indicating that the column will be three sub-columns in data table
Provide list of valid NAIC Designation and NAIC Designation Modifier Combinations.
Add instruction for the NAIC Designation Category footnote.

Schedule D, Part 2, Section 2

Add reference to NAIC Designation Modifier in Description of Column 18
Add instruction for NAIC Designation Modifier for the column
Add clarification indicating that the column will be three sub-columns in data table
Provide list of valid NAIC Designation and NAIC Designation Modifier Combinations.
Add instruction for the NAIC Designation Category footnote.

Schedule DL, Part 1

Add reference to NAIC Designation Modifier in Description of Column 4
Add reference as to where to find instructions for determining NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol for Schedule DA, Part 1 and Schedule E, Part 2 investments
Add clarification indicating that the column will be three sub-columns in data table

Schedule DL, Part 2	<p>Add reference to NAIC Designation Modifier in Description of Column 4</p> <p>Add reference as to where to find instructions for determining NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol for Schedule DA, Part 1 and Schedule E, Part 2 investments</p> <p>Add clarification indicating that the column will be three sub-columns in data table</p>
Schedule E, Part 2	<p>Add electronic only Column 11 for Designation Category</p> <p>Add instruction for NAIC Designation Equivalent for the column</p> <p>Add instruction for NAIC Designation Modifier Equivalent for the column</p> <p>Add clarification indicating that the column will be two sub-columns in data table</p> <p>Provide list of valid NAIC Designation Equivalent and NAIC Designation Modifier Equivalent Combinations.</p> <p>Add instruction for the NAIC Designation Category footnote.</p>
Schedule DA, Part 1	<p>Add electronic only Column 22 for Designation Category</p> <p>Add instruction for NAIC Designation Equivalent for the column</p> <p>Add instruction for NAIC Designation Modifier Equivalent for the column</p> <p>Add clarification indicating that the column will be two sub-columns in data table</p> <p>Provide list of valid NAIC Designation Equivalent and NAIC Designation Modifier Equivalent Combinations.</p> <p>Add instruction for the NAIC Designation Category footnote.</p>
Schedule BA, Part 2	<p>Add reference to NAIC Designation Modifier in Description of Column 7</p> <p>Add instruction for NAIC Designation Modifier for the column</p> <p>Add clarification indicating that the column will be three sub-columns in data table</p> <p>Provide list of valid NAIC Designation and NAIC Designation Modifier Combinations.</p> <p>Add instruction for the NAIC Designation Category footnote.</p>

Blank:

Schedule D, Part 1	<p>Add reference to NAIC Designation Modifier in Description of Column 6</p> <p>Add footnote to capture subtotal of B/ACV by NAIC Designation Category</p>
Schedule D, Part 2, Section 1	<p>Add reference to NAIC Designation Modifier in Description of Column 20</p> <p>Add footnote to capture subtotal of B/ACV by NAIC Designation Category</p>
Schedule D, Part 2, Section 2	<p>Add reference to NAIC Designation Modifier in Description of Column 18</p> <p>Add footnote to capture subtotal of B/ACV by NAIC Designation Category</p>
Schedule DL, Part 1	<p>Add reference to NAIC Designation Modifier in Description of Column 4</p> <p>Add footnote to capture subtotal of B/ACV by NAIC Designation Category</p>
Schedule DL, Part 2	<p>Add reference to NAIC Designation Modifier in Description of Column 4</p>
Schedule BA, Part 2	<p>Add reference to NAIC Designation Modifier in Description of Column 7</p> <p>Add footnote to capture subtotal of B/ACV by NAIC Designation Category</p>
Schedule DA, Part 1	<p>Add footnote to capture subtotal of B/ACV by NAIC Designation Category</p>
Schedule E, Part 2	<p>Add footnote to capture subtotal of B/ACV by NAIC Designation Category</p>

QUARTERLY STATEMENT INSTRUCTIONS – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE

SCHEDULE D – PART 3

LONG-TERM BONDS AND STOCKS ACQUIRED DURING THE CURRENT QUARTER



Detail Eliminated to Conserve Space

Column 10 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

Provide the appropriate combination of NAIC Designation (1 through 6), NAIC Designation Modifier (A through G) and SVO Administrative Symbol (see below) at the end of the quarter for each security shown. The list of valid SVO Administrative Symbols is shown below.

The listing of valid NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol combinations can be found on the NAIC’s website for the Securities Valuation Office (www.naic.org/svo.htm).

~~For Bond Mutual Funds – as Identified by the SVO, enter 1.~~

Exchange Traded Funds – as Identified by the SVO should be reported as perpetual securities.

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

- NAIC Designation Column 10A
- NAIC Designation Modifier Column 10B
- SVO Administrative Symbol Column 10C

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

NAIC Designation Modifier:

The NAIC Designation Modifier should only be used for securities reported on the lines below if eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual), otherwise, the field should be left blank.

- Bonds Lines 0199999 through ~~658299999~~
- Preferred Stocks Line 8499999 and 8599999
- Common Stocks Line 9499999

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments using reporting an NAIC Designation 6, therefore, ~~and~~ the NAIC Designation Modifier field should be left blank.

Refer to the P&P Manual for the application of these modifiers.

SVO Administrative Symbol:

Long Term Bond:

Following are valid SVO Administrative Symbols for bonds. Refer to the P&P Manual for the application of these symbols.

S	Additional or other non-payment risk
FE	Filing Exempt
FM	Financially Modeled RMBS/CMBS subject to SSAP 43R
AM	Analytically Modeled subject to SSAP 43R
YE	Year-end carry over
IF	Initial filing
PL	Private Letter Rating
PLGI	Private Letter Rating – General Interrogatory
Z	Insurer self-designated
GI	General Interrogatory
F	Sub-paragraph D Company – insurer self-designated
*	Limited to NAIC Designations 6

Preferred Stock:

Following are valid SVO Administrative Symbols for preferred stock. Refer to the P&P Manual ~~*Purposes and Procedures Manual of the NAIC Investment Analysis Office*~~ for the application of these symbols.

S	Additional or other non-payment risk
FE	Filing Exempt
YE	Year-end carry over
IF	Initial filing
PL	Private Letter Rating
PLGI	Private Letter Rating – General Interrogatory
Z	Insurer self-designated
GI	General Interrogatory
F	Sub-paragraph D Company – insurer self-designated
*	Limited to NAIC Designations 6

Common Stock:

For securities reported on Line 9499999 (Mutual Funds) provide the appropriate NAIC Designation (1 through 6) and NAIC Modifier as assigned by the Securities Valuation Office. For all other common stock the NAIC designation, NAIC Modifier and SVO Administrative Symbol field should be left blank.

Following are valid SVO Administrative Symbols for common stock. Refer to the P&P Manual for the application of these symbols.

<u>YE</u>	<u>Year-end carry over</u>
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~~For common stock the NAIC Designation and Administrative symbol field should be zero-filled.~~

The NAIC Designation Category is the combination of NAIC Designation and NAIC Designation Modifier. Valid combinations of NAIC Designation and NAIC Designation Modifier for NAIC Designation Category are shown below:

<u>NAIC Designation</u>	<u>NAIC Designation Modifier</u>	<u>NAIC Designation Category</u>
<u>1</u>	<u>A</u>	<u>1A</u>
	<u>B</u>	<u>1B</u>
	<u>C</u>	<u>1C</u>
	<u>D</u>	<u>1D</u>
	<u>E</u>	<u>1E</u>
	<u>F</u>	<u>1F</u>
	<u>G</u>	<u>1G</u>
<u>2</u>	<u>A</u>	<u>2A</u>
	<u>B</u>	<u>2B</u>
	<u>C</u>	<u>2C</u>
<u>3</u>	<u>A</u>	<u>3A</u>
	<u>B</u>	<u>3B</u>
	<u>C</u>	<u>3C</u>
<u>4</u>	<u>A</u>	<u>4A</u>
	<u>B</u>	<u>4B</u>
	<u>C</u>	<u>4C</u>
<u>5</u>	<u>A</u>	<u>5A</u>
	<u>B</u>	<u>5B</u>
	<u>C</u>	<u>5C</u>
<u>6</u>		<u>6</u>


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SVO Administrative Symbol:

Long Term Bond:

Following are valid SVO Administrative Symbols for bonds. Refer to the P&P Manual Purposes and Procedures Manual of the NAIC Investment Analysis Office for the application of these symbols

S	Additional or other non-payment risk
FE	Filing Exempt
FM	Financially Modeled RMBS/CMBS subject to SSAP 43R
AM	Analytically Modeled subject to SSAP 43R
YE	Year-end carry over
IF	Initial filing
PL	Private Letter Rating
PLGI	Private Letter Rating – General Interrogatory
Z	Insurer self-designated
GI	General Interrogatory
F	Sub-paragraph D Company – insurer self-designated
*	Limited to NAIC Designations 6

Preferred Stock:

Following are valid SVO Administrative Symbols for preferred stock. Refer to the P&P Manual for the application of these symbols.

S	Additional or other non-payment risk
FE	Filing Exempt
YE	Year-end carry over
IF	Initial filing
PL	Private Letter Rating
PLGI	Private Letter Rating – General Interrogatory
Z	Insurer self-designated
GI	General Interrogatory
F	Sub-paragraph D Company – insurer self-designated
*	Limited to NAIC Designations 6

Common Stock:

For securities reported on Line 9499999 (Mutual Funds) provide the appropriate NAIC Designation (1 through 6) and NAIC Modifier as assigned by the Securities Valuation Office. For all other common stock the NAIC designation, NAIC Modifier and SVO Administrative Symbol field should be left blank.

Following are valid SVO Administrative Symbols for common stock. Refer to the P&P Manual for the application of these symbols.

<u>YE</u>	<u>Year-end carry over</u>
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~~For common stock the NAIC Designation and Administrative symbol field should be zero-filled.~~

The NAIC Designation Category is the combination of NAIC Designation and NAIC Designation Modifier. Valid combinations of NAIC Designation and NAIC Designation Modifier for NAIC Designation Category are shown below:

<u>NAIC Designation</u>	<u>NAIC Designation Modifier</u>	<u>NAIC Designation Category</u>
<u>1</u>	<u>A</u>	<u>1A</u>
	<u>B</u>	<u>1B</u>
	<u>C</u>	<u>1C</u>
	<u>D</u>	<u>1D</u>
	<u>E</u>	<u>1E</u>
	<u>F</u>	<u>1F</u>
	<u>G</u>	<u>1G</u>
<u>2</u>	<u>A</u>	<u>2A</u>
	<u>B</u>	<u>2B</u>
	<u>C</u>	<u>2C</u>
<u>3</u>	<u>A</u>	<u>3A</u>
	<u>B</u>	<u>3B</u>
	<u>C</u>	<u>3C</u>
<u>4</u>	<u>A</u>	<u>4A</u>
	<u>B</u>	<u>4B</u>
	<u>C</u>	<u>4C</u>
<u>5</u>	<u>A</u>	<u>5A</u>
	<u>B</u>	<u>5B</u>
	<u>C</u>	<u>5C</u>
<u>6</u>		<u>6</u>


Detail Eliminated to Conserve Space

SCHEDULE DL – PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets reported in aggregate on Line 10 of the asset page
and not included on Schedules A, B, BA, D, DB and E.)



Detail Eliminated to Conserve Space

Column 4 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0199999 through 7099999 Schedule D, Part 1, Column 6
- Lines 7199999 through 7399999 Schedule D, Part 2, Section 1, Column 20
- Lines 7499999 through 7999999 Schedule D, Part 2, Section 2, Column 17
- Line 8899999 Schedule BA, Part 1, Column 7
- Line 8999999 Schedule DA, Part 1, Column 22
- Line ~~909199999~~ Schedule E, Part 2, Column 11

For Lines 8699999, 8799999, ~~8999999~~, ~~9099999~~, ~~9199999~~ and 9299999, the column should be left blank.

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

- NAIC Designation Column 4A
- NAIC Designation Modifier Column 4B
- SVO Administrative Symbol Column 4C

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).



Detail Eliminated to Conserve Space

SCHEDULE DL – PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the asset page.)



Detail Eliminated to Conserve Space

Column 4 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0199999 through 7099999 Schedule D, Part 1, Column 6
- Lines 7199999 through 7399999 Schedule D, Part 2, Section 1, Column 20
- Lines 7499999 through 7999999 Schedule D, Part 2, Section 2, Column 17
- Line 8899999 Schedule BA, Part 1, Column 7
- Line 8899999 Schedule BA, Part 1, Column 7
- Line 8999999 Schedule DA, Part 1, Column 22
- Line ~~909199999~~ Schedule E, Part 2, Column 11

For Lines 8699999, 8799999, ~~8999999~~, ~~9099999~~, ~~9199999~~ and 9299999, the column should be left blank.

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

- NAIC Designation Column 4A
- NAIC Designation Modifier Column 4B
- Administrative Symbol Column 4C

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).



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SCHEDULE BA – PART 2

**OTHER LONG-TERM INVESTED ASSETS ACQUIRED
AND ADDITIONS MADE DURING THE CURRENT QUARTER**

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Detail Eliminated to Conserve Space
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Column 6 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

This column must be completed for those investments included on Lines 0799999 and 1599999.

For Schedule BA investments with the underlying characteristics of a bond or a preferred stock instrument, insert the appropriate combination of the NAIC Designation (1 through 6), NAIC Designation Modifier (A through G) and SVO Administrative Symbol. The list of valid SVO Administrative Symbols is shown below.

The listing of valid NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol combinations can be found on the NAIC’s website for the Securities Valuation Office (www.naic.org/svo.htm).

The NAIC Designation, NAIC Designation Modifier and Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

- NAIC Designation Column 6A
- NAIC Designation Modifier Column 6B
- SVO Administrative Symbol Column 6C

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

NAIC Designation Modifier:

The NAIC Designation Modifier should only be used for securities reported on the lines below if eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual), otherwise, the field should be left blank.

- Underlying Characteristics of Bonds Lines 0799999 through 0899999
- Underlying Characteristics of Preferred Stocks Line 1399999 through 1499999

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments using reporting an NAIC Designation 6, therefore, ~~and~~ the NAIC Designation Modifier field should be left blank.

Refer to the P&P Manual for the application of these modifiers.

SVO Administrative Symbol:

Following are valid SVO Administrative Symbols for bonds and preferred stock. Refer to the P&P Manual ~~*Purposes and Procedures Manual of the NAIC Investment Analysis Office*~~ for the application of these symbols.

- ~~S~~ Additional or other non payment risk
- YE Year-end carry over
- FE Filing Exempt
- ~~F~~ Sub paragraph D Company insurer self designated

The NAIC designation NAIC Designation Modifier and SVO Administrative Symbol field should be left blank for those Schedule BA investments which have not been assigned an NAIC designation by the Securities Valuation Office (SVO) pursuant to the policies in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*.

The NAIC Designation Category is the combination of NAIC Designation and NAIC Designation Modifier. Valid combinations of NAIC Designation and NAIC Designation Modifier for NAIC Designation Category are shown below:

<u>NAIC Designation</u>	<u>NAIC Designation Modifier</u>	<u>NAIC Designation Category</u>
<u>1</u>	<u>A</u>	<u>1A</u>
	<u>B</u>	<u>1B</u>
	<u>C</u>	<u>1C</u>
	<u>D</u>	<u>1D</u>
	<u>E</u>	<u>1E</u>
	<u>F</u>	<u>1F</u>
	<u>G</u>	<u>1G</u>
<u>2</u>	<u>A</u>	<u>2A</u>
	<u>B</u>	<u>2B</u>
	<u>C</u>	<u>2C</u>
<u>3</u>	<u>A</u>	<u>3A</u>
	<u>B</u>	<u>3B</u>
	<u>C</u>	<u>3C</u>
<u>4</u>	<u>A</u>	<u>4A</u>
	<u>B</u>	<u>4B</u>
	<u>C</u>	<u>4C</u>
<u>5</u>	<u>A</u>	<u>5A</u>
	<u>B</u>	<u>5B</u>
	<u>C</u>	<u>5C</u>
<u>6</u>		<u>6</u>


Detail Eliminated to Conserve Space

ANNUAL STATEMENT INSTRUCTIONS – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE

SCHEDULE D – PART 1

LONG-TERM BONDS OWNED DECEMBER 31 OF CURRENT YEAR



Detail Eliminated to Conserve Space

Column 6 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

Provide the appropriate NAIC Designation (1 through 6), NAIC Designation Modifier (A through G) and SVO Administrative Symbol combination for each security. The list of valid SVO Administrative Symbols is shown below.

The listing of valid NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol combinations can be found on the NAIC’s website for the Securities Valuation Office (www.naic.org/svo.htm).

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

- NAIC Designation Column 6A
- NAIC Designation Modifier Column 6B
- SVO Administrative Symbol Column 6C

~~For Bond Mutual Funds as Identified by the SVO, enter 1.~~

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

NAIC Designation Modifier:

The NAIC Designation Modifier should only be used for bonds eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office (P&P Manual)*, otherwise, the field should be left blank.

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments using reporting an NAIC Designation 6, therefore, ~~and~~ the NAIC Designation Modifier field should be left blank.

Refer to the P&P Manual for the application of these modifiers.

SVO Administrative Symbol:

Following are valid SVO Administrative Symbols for bonds. Refer to the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* for the application of these symbols.

- S Additional or other non-payment risk
- FE Filing Exempt
- FM Financially Modeled RMBS/CMBS subject to SSAP 43R
- ~~AM Analytically Modeled subject to SSAP 43R~~
- YE Year-end carry over
- IF Initial filing
- PL Private Letter Rating
- PLGI Private Letter Rating – reported on General Interrogatory
- Z Insurer self-designated
- GI General Interrogatory
- F Sub-paragraph D Company – insurer self-designated
- * Limited to NAIC Designations 6

The NAIC Designation Category is the combination of NAIC Designation and NAIC Designation Modifier. Valid combinations of NAIC Designation and NAIC Designation Modifier for NAIC Designation Category are shown below:

<u>NAIC Designation</u>	<u>NAIC Designation Modifier</u>	<u>NAIC Designation Category</u>
1	A	1A
	B	1B
	C	1C
	D	1D
	E	1E
	F	1F
	G	1G
2	A	2A
	B	2B
	C	2C
3	A	3A
	B	3B
	C	3C
4	A	4A
	B	4B
	C	4C
5	A	5A
	B	5B
	C	5C
6		6


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=
Detail Eliminated to Conserve Space
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NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column 11.

The sum of the amounts reported for each NAIC Designation Category in the footnote should equal Line 8399999.

SCHEDULE D – PART 2 – SECTION 1

PREFERRED STOCKS OWNED DECEMBER 31 OF CURRENT YEAR

Detail Eliminated to Conserve Space

Column 20 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

Provide the appropriate combination of NAIC Designation (1 through 6), NAIC Designation Modifier (A through G) and SVO Administrative Symbol for each security. The list of valid Administrative Symbols is shown below.

The listing of valid NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol combinations can be found on the NAIC’s website for the Securities Valuation Office (www.naic.org/svo.htm).

Exchange Traded Funds should be reported as perpetual securities.

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

- NAIC Designation Column 20A
- NAIC Designation Modifier Column 20B
- SVO Administrative Symbol Column 20C

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

Designation Modifier:

The NAIC Designation Modifier should only be used for securities reported on lines below if eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual), otherwise, the field should be left blank.

- Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred Line 8499999
- Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred Line 8599999

The NAIC Designation Modifier should be left blank for securities reported on lines below.

- Parent, Subsidiaries and Affiliates Line 8699999
- Parent, Subsidiaries and Affiliates Line 8799999

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments using reporting an NAIC Designation 6, therefore, ~~and~~ the NAIC Designation Modifier field should be left blank.

Refer to the P&P Manual for the application of these modifiers.

SVO Administrative Symbol:

Following are valid SVO Administrative Symbols for preferred stock. Refer to the P&P Manual Purposes and Procedures Manual of the NAIC Investment Analysis Office for the application of these symbols.

- S Additional or other non-payment risk assigned by the SVO or SSG
- FE Filing Exempt assigned by the SVO
- YE Year-end carry over assigned by the SVO
- IF Initial filing - insurer reported designation with Admin Symbol assigned by the SVO
- PL Private Letter Rating assigned by the SVO
- PLGI Private Letter Rating – insurer assigned and reported on General Interrogatory
- Z Insurer assigned and reported subject to limitation
- GI Insurer assigned and reported on General Interrogatory
- F Sub-paragraph D Company – insurer self-designated
- * Limited to NAIC Designations 6 – insurer assigned

The NAIC Designation Category is the combination of NAIC Designation and NAIC Designation Modifier. Valid combinations of NAIC Designation and NAIC Designation Modifier for NAIC Designation Category are shown below:

<u>NAIC Designation</u>	<u>NAIC Designation Modifier</u>	<u>NAIC Designation Category</u>
1	A	1A
	B	1B
	C	1C
	D	1D
	E	1E
	F	1F
	G	1G
2	A	2A
	B	2B
	C	2C
3	A	3A
	B	3B
	C	3C
4	A	4A
	B	4B
	C	4C
5	A	5A
	B	5B
	C	5C
6		6



NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column 8.

The sum of the amounts reported for each NAIC Designation Category in the footnote should equal the sum of Lines 8499999 and 8599999.

SCHEDULE D – PART 2 – SECTION 2

COMMON STOCKS OWNED DECEMBER 31 OF CURRENT YEAR

Detail Eliminated to Conserve Space

Column 18 – NAIC Designation, ~~and~~ NAIC Designation Modifier ~~and~~ SVO Administrative Symbol

For securities reported on Line 9499999 (Mutual Funds) provide the appropriate NAIC Designation (1 through 6), ~~and~~ NAIC Designation Modifier (A through G) ~~and~~ SVO Administrative Symbol combination as assigned by the Securities Valuation Office. For all other common stock the NAIC Designation and NAIC Designation Modifier ~~administrative symbol~~ field should be left blank.

The listing of valid NAIC Designations, NAIC Designation Modifier and SVO Administrative Symbol combinations can be found on the NAIC’s website for the Securities Valuation Office (www.naic.org/svo.htm).

The NAIC Designation and Designation Modifier will be shown as one column on the printed schedule but will be two sub-columns in the data table.

- NAIC Designation Column 18A
- NAIC Designation Modifier Column 18B
- SVO Administrative Symbol Column 18C

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

NAIC Designation Modifier:

The NAIC Designation Modifier should only be used for securities reported on Line 9499999 (Mutual Funds) if eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual), otherwise, the field should be left blank.

The Designation Modifier should be left blank for securities reported on lines below.

- Industrial and Miscellaneous (Unaffiliated) Publicly Traded Line 9099999
- Industrial and Miscellaneous (Unaffiliated) Other Line 9199999
- Parent, Subsidiaries and Affiliates Publicly Traded Line 9299999
- Parent, Subsidiaries and Affiliates Other Line 9399999
- Unit Investment Trusts Line 9599999
- Closed-End Funds Line 9699999

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments using reporting an NAIC Designation 6, therefore, ~~and~~ the NAIC Designation Modifier field should be left blank.

Refer to the P&P Manual for the application of these modifiers.

SVO Administrative Symbol:

Following are valid SVO Administrative Symbols for common stock. Refer to the P&P Manual for the application of these symbols.

YE Year-end carry over

The NAIC Designation Category is the combination of NAIC Designation and NAIC Designation Modifier. Valid combinations of NAIC Designation and NAIC Designation Modifier for NAIC Designation Category are shown below:

<u>NAIC Designation</u>	<u>NAIC Designation Modifier</u>	<u>NAIC Designation Category</u>
<u>1</u>	<u>A</u>	<u>1A</u>
	<u>B</u>	<u>1B</u>
	<u>C</u>	<u>1C</u>
	<u>D</u>	<u>1D</u>
	<u>E</u>	<u>1E</u>
	<u>F</u>	<u>1F</u>
	<u>G</u>	<u>1G</u>
<u>2</u>	<u>A</u>	<u>2A</u>
	<u>B</u>	<u>2B</u>
	<u>C</u>	<u>2C</u>
<u>3</u>	<u>A</u>	<u>3A</u>
	<u>B</u>	<u>3B</u>
	<u>C</u>	<u>3C</u>
<u>4</u>	<u>A</u>	<u>4A</u>
	<u>B</u>	<u>4B</u>
	<u>C</u>	<u>4C</u>
<u>5</u>	<u>A</u>	<u>5A</u>
	<u>B</u>	<u>5B</u>
	<u>C</u>	<u>5C</u>
<u>6</u>		<u>6</u>

**=====
↑ ↓** **Detail Eliminated to Conserve Space** **=====
↑ ↓**

NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column 6.

The sum of the amounts reported for each NAIC Designation Category in the footnote should equal Line 9499999.

SCHEDULE DL – PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets reported in aggregate on Line 10 of the asset page
and not included on Schedules A, B, BA, D, DB and E.)

Detail Eliminated to Conserve Space

Column 4 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0199999 through 7099999 Schedule D, Part 1, Column 6
- Lines 7199999 through 7399999 Schedule D, Part 2, Section 1, Column 20
- Lines 7499999 through 7999999 Schedule D, Part 2, Section 2, Column 17
- Line 8899999 Schedule BA, Part 1, Column 7
- Line 8999999 Schedule DA, Part 1, Column 22
- Line ~~909199999~~ Schedule E, Part 2, Column 11

For Lines 8699999, 8799999, ~~8999999~~, ~~9099999~~, ~~9199999~~ and 9299999, the column should be left blank.

The NAIC Designation, Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed but will be three sub-columns in the data table.

- NAIC Designation Column 4A
- NAIC Designation Modifier Column 4B
- SVO Administrative Symbol Column 4C

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

Detail Eliminated to Conserve Space

NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column 6.

SCHEDULE DL – PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the asset page.)



Detail Eliminated to Conserve Space

Column 4 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0199999 through 7099999 Schedule D, Part 1, Column 6
- Lines 7199999 through 7399999 Schedule D, Part 2, Section 1, Column 20
- Lines 7499999 through 7999999 Schedule D, Part 2, Section 2, Column 17
- Line 8899999 Schedule BA, Part 1, Column 7
- Line 8999999 Schedule DA, Part 1, Column 22
- Line ~~909199999~~ Schedule E, Part 2, Column 11

For Lines 8699999, 8799999, ~~8999999~~, ~~9099999~~, ~~9199999~~ and 9299999, the column should be left blank.

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed but will be three sub-columns in the data table.

- NAIC Designation Column 4A
- NAIC Designation Modifier Column 4B
- SVO Administrative Symbol Column 4C

On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “I.A YE”).



Detail Eliminated to Conserve Space

SCHEDULE E – PART 2 – CASH EQUIVALENTS

Detail Eliminated to Conserve Space

**** Columns 10 and 11 will be electronic only. ****

Column 10 – Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 11 – NAIC Designation Category

Provide the appropriate combination of NAIC Designation Equivalent (1 through 6) and NAIC Designation Modifier Equivalent (A through G) (see table below) for each security shown.

Exchange Traded Funds – as Identified by the SVO should be reported as perpetual securities.

The NAIC Designation Category will be two sub-columns in the data table.

- NAIC Designation Equivalent Column 11A
- NAIC Designation Modifier Equivalent Column 11B

NAIC Designation Equivalent:

For the NAIC Designation Equivalent, use the NAIC Designation that would have been used for the investment had it been reported on Schedule D, Part 1 if available. If no NAIC Designation is available, the reporting entity should use a Designation Equivalent most closely resembles their credit risk the investment.

NAIC Designation Modifier Equivalent:

Bonds (Lines 0199999 through 659999)

Use the NAIC Designation Modifier that would have been used for the investment had it been reported on Schedule D, Part 1 if available.

If no NAIC Designation Modifier is available, the reporting entity should use a Designation Modifier Equivalent most closely resembles their credit risk the investment.

The NAIC Designation Modifier Equivalent should be left blank for the following lines:

- Sweep Accounts Line 8499999
- Exempt Money Market Mutual Funds – as Identified by the SVO Line 8599999
- All Other Money Market Mutual Funds Line 8699999
- Other Cash Equivalents Line 8799999

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments using reporting an NAIC Designation 6, therefore, ~~and~~ the NAIC Designation Modifier field should be left blank.

Refer to the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* for the application of these codes.

The NAIC Designation Category Equivalent is the combination of NAIC Designation Equivalent and NAIC Designation Modifier Equivalent. Valid combinations of NAIC Designation Equivalent and NAIC Designation Modifier Equivalent for NAIC Designation Category Equivalent are shown below:

<u>NAIC Designation Equivalent</u>	<u>NAIC Designation Modifier Equivalent</u>	<u>NAIC Designation Category Equivalent</u>
<u>1</u>	<u>A</u>	<u>1A</u>
	<u>B</u>	<u>1B</u>
	<u>C</u>	<u>1C</u>
	<u>D</u>	<u>1D</u>
	<u>E</u>	<u>1E</u>
	<u>F</u>	<u>1F</u>
	<u>G</u>	<u>1G</u>
<u>2</u>	<u>A</u>	<u>2A</u>
	<u>B</u>	<u>2B</u>
	<u>C</u>	<u>2C</u>
<u>3</u>	<u>A</u>	<u>3A</u>
	<u>B</u>	<u>3B</u>
	<u>C</u>	<u>3C</u>
<u>4</u>	<u>A</u>	<u>4A</u>
	<u>B</u>	<u>4B</u>
	<u>C</u>	<u>4C</u>
<u>5</u>	<u>A</u>	<u>5A</u>
	<u>B</u>	<u>5B</u>
	<u>C</u>	<u>5C</u>
<u>6</u>		<u>6</u>

DRAFTING NOTE: Electronic columns used for data table:

<u>11</u> <u>NAIC</u> <u>Designation</u> <u>Category</u> <u>Equivalent</u>	
<u>11A</u>	<u>11B</u>
<u>1</u>	<u>A</u>
<u>2</u>	<u>B</u>

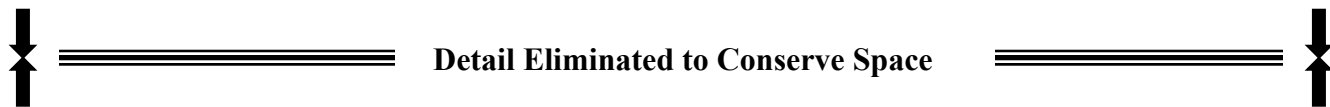
NAIC Designation Category Equivalent Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category Equivalent that represents the amount reported in Column 7.

The sum of the amounts reported for each NAIC Designation Category Equivalent in the footnote should equal Line 8399999.

SCHEDULE DA – PART 1

SHORT-TERM INVESTMENTS OWNED DECEMBER 31 OF CURRENT YEAR



**** Columns 21 and 22 will be electronic only. ****

Column 21 – Legal Entity Identifier (LEI)

Provide the 20-character Legal Entity Identifier (LEI) for any issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 22 – NAIC Designation Category

Provide the appropriate combination of NAIC Designation Equivalent (1 through 6) and NAIC Designation Modifier Equivalent (A through G) (see table below) for each security shown.

Exchange Traded Funds – as Identified by the SVO should be reported as perpetual securities.

The NAIC Designation Category will be two sub-columns in the data table.

- NAIC Designation Equivalent Column 22A
- NAIC Designation Modifier Equivalent Column 22B

~~On the printed page the sub-columns should be displayed with a “.” between the NAIC Designation and the NAIC Designation Modifier (e.g., “1.A”).~~

NAIC Designation Equivalent:

For the NAIC Designation Equivalent, use the NAIC designation that would have been used for the investment had it been reported on Schedule D, Part 1 if available. If no NAIC Designation is available, the reporting entity should use a NAIC Designation Equivalent most closely resembles their credit risk the investment.

NAIC Designation Modifier Equivalent:

Bonds (Lines 0199999 through 659999)

Use the NAIC Designation Modifier that would have been used for the investment had it been reported on Schedule D, Part 1 if available.

If no NAIC Designation Modifier is available, the reporting entity should use a NAIC Designation Modifier Equivalent most closely resembles their credit risk the investment.

The NAIC Designation Modifier Equivalent should be left blank for the following lines:

- Parent, Subsidiaries and Affiliates – Mortgage Loans Line 8499999
- Parent, Subsidiaries and Affiliates – Other Short-Term Invested Assets Line 8599999
- Mortgage Loans Line 8799999
- Other Short-Term Invested Assets Line 9099999

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments using reporting an NAIC Designation 6, therefore, ~~and~~ the NAIC Designation Modifier field should be left blank.

Refer to the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* for the application of these codes.

The NAIC Designation Category Equivalent is the combination of NAIC Designation Equivalent and NAIC Designation Modifier Equivalent. Valid combinations of NAIC Designation Equivalent and NAIC Designation Modifier Equivalent for NAIC Designation Category Equivalent are shown below:

<u>NAIC Designation Equivalent</u>	<u>NAIC Designation Modifier Equivalent</u>	<u>NAIC Designation Category Equivalent</u>
<u>1</u>	<u>A</u>	<u>1A</u>
	<u>B</u>	<u>1B</u>
	<u>C</u>	<u>1C</u>
	<u>D</u>	<u>1D</u>
	<u>E</u>	<u>1E</u>
	<u>F</u>	<u>1F</u>
	<u>G</u>	<u>1G</u>
<u>2</u>	<u>A</u>	<u>2A</u>
	<u>B</u>	<u>2B</u>
	<u>C</u>	<u>2C</u>
<u>3</u>	<u>A</u>	<u>3A</u>
	<u>B</u>	<u>3B</u>
	<u>C</u>	<u>3C</u>
<u>4</u>	<u>A</u>	<u>4A</u>
	<u>B</u>	<u>4B</u>
	<u>C</u>	<u>4C</u>
<u>5</u>	<u>A</u>	<u>5A</u>
	<u>B</u>	<u>5B</u>
	<u>C</u>	<u>5C</u>
<u>6</u>		<u>6</u>

DRAFTING NOTE: Electronic columns used for data table:

<u>22</u> <u>NAIC</u> <u>Designation</u> <u>Category</u> <u>Equivalent</u>	
<u>22A</u>	<u>22B</u>
<u>1</u>	<u>A</u>
<u>2</u>	<u>B</u>

NAIC Designation Category Equivalent Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category Equivalent that represents the amount reported in Column 7.

The sum of the amounts reported for each NAIC Designation Category Equivalent in the footnote should equal Line 8399999.

SCHEDULE BA – PART 1

OTHER LONG-TERM INVESTED ASSETS OWNED DECEMBER 31 OF CURRENT YEAR

Detail Eliminated to Conserve Space

Column 7 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol

This column must be completed for those investments included on Lines 0799999 and 1599999.

For Schedule BA investments with the underlying characteristics of a bond or a preferred stock instrument, insert the appropriate combination of the NAIC Designation (1 through 6), NAIC Designation Modifier (A through G) and SVO Administrative Symbol. The List of valid SVO Administrative Symbols is shown below.

The listing of valid NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol combinations can be found on the NAIC’s website for the Securities Valuation Office (www.naic.org/svo.htm).

The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol will be shown as one column on the printed schedule but will be three sub-columns in the data table.

- NAIC Designation Column 7A
- NAIC Designation Modifier Column 7B
- SVO Administrative Symbol Column 7C

On the printed page the sub-columns should be displayed with a “” between the NAIC Designation and the NAIC Designation Modifier with a space between the NAIC Designation Modifier and the SVO Administrative Symbol (e.g., “1.A YE”).

NAIC Designation Modifier:

The NAIC Designation Modifier should only be used for securities reported on the lines below if eligible to receive one, as defined in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* (P&P Manual), otherwise, the field should be left blank.

- Underlying Characteristics of Bonds Lines 0799999 through 0899999
- Underlying Characteristics of Preferred Stocks Line 1399999 through 1499999

As defined in the P&P Manual, there is not an NAIC Designation Modifier for investments using reporting an NAIC Designation 6, therefore, ~~and~~ the NAIC Designation Modifier field should be left blank.

Refer to the P&P Manual for the application of these modifiers.

SVO Administrative Symbol:

Following are valid SVO Administrative Symbols for bonds and preferred stock. Refer to the P&P Manual ~~*Purposes and Procedures Manual of the NAIC Investment Analysis Office*~~ for the application of these symbols.

- ~~S~~ Additional or other non-payment risk
- YE Year-end carry over
- FE Filing Exempt
- ~~F~~ Sub-paragraph D Company insurer self designated

The NAIC designation NAIC Designation Modifier and SVO Administrative Symbol field should be left blank for those Schedule BA investments which have not been assigned an NAIC designation by the Securities Valuation Office (SVO) pursuant to the policies in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*.

The NAIC Designation Category is the combination of NAIC Designation and NAIC Designation Modifier. Valid combinations of NAIC Designation and NAIC Designation Modifier for NAIC Designation Category are shown below:

<u>NAIC Designation</u>	<u>NAIC Designation Modifier</u>	<u>NAIC Designation Category</u>
<u>1</u>	<u>A</u>	<u>1A</u>
	<u>B</u>	<u>1B</u>
	<u>C</u>	<u>1C</u>
	<u>D</u>	<u>1D</u>
	<u>E</u>	<u>1E</u>
	<u>F</u>	<u>1F</u>
	<u>G</u>	<u>1G</u>
<u>2</u>	<u>A</u>	<u>2A</u>
	<u>B</u>	<u>2B</u>
	<u>C</u>	<u>2C</u>
<u>3</u>	<u>A</u>	<u>3A</u>
	<u>B</u>	<u>3B</u>
	<u>C</u>	<u>3C</u>
<u>4</u>	<u>A</u>	<u>4A</u>
	<u>B</u>	<u>4B</u>
	<u>C</u>	<u>4C</u>
<u>5</u>	<u>A</u>	<u>5A</u>
	<u>B</u>	<u>5B</u>
	<u>C</u>	<u>5C</u>
<u>6</u>		<u>6</u>



Detail Eliminated to Conserve Space

Column 26 – Maturity Date

Use only for securities included in the following subtotal lines.

Fixed or Variable Interest Rate Investments that have the Underlying Characteristics of:

Mortgage Loans

Unaffiliated..... 0999999

Affiliated..... 1099999

State the date the mortgage loan matures.

NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount in reported in Column 12.

The sum of the amounts reported for each NAIC Designation Category in the footnote should equal the sum of Lines 0799999, 0899999, 1399999 and 1499999.

QUARTERLY STATEMENT BLANK – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE

SCHEDULE D – PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol (a)
.....
.....
.....
.....



Detail Eliminated to Conserve Space



Columns used for data table:

10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
<u>10A</u>	<u>10B</u>	<u>10C</u>
1	A	FE
2	B	PLGI

DRAFTING NOTE: The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol Column will appear as one column on the PDF and printed page but will be three sub-columns (10A, 10B and 10C) in the data table.

SCHEDULE DL – PART 1
SECURITIES LENDING COLLATERAL ASSETS
 Reinvested Collateral Assets Owned Current Statement Date
 (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
 and not included on Schedules A, B, BA, D DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
.....
.....
.....
.....


Detail Eliminated to Conserve Space


Columns used for data table:

4		
NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
<u>4A</u>	<u>4B</u>	<u>4C</u>
1	A	FE
2	B	PLGI

DRAFTING NOTE: The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol Column will appear as one column on the PDF and printed page but will be three sub-columns (4A, 4B and 4C) in the data table.

SCHEDULE DL – PART 2
SECURITIES LENDING COLLATERAL ASSETS
 Reinvested Collateral Assets Owned Current Statement Date
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
.....
.....
.....
.....


Detail Eliminated to Conserve Space


Columns used for data table:

4		
NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
4A	4B	4C
1	A	FE
2	B	PLGI

DRAFTING NOTE: The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol Column will appear as one column on the PDF and printed page but will be three sub-columns (4A, 4B and 4C) in the data table.

SCHEDULE BA – PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount Of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									



Detail Eliminated to Conserve Space



Columns used for data table:

6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
<u>6A</u>	<u>6B</u>	<u>6C</u>
1	A	FE
2	B	PLGI

DRAFTING NOTE: The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol Column will appear as one column on the PDF and printed page but will be three sub-columns (6A, 6B and 6C) in the data table.

ANNUAL STATEMENT BLANK – LIFE/FRATERNAL, HEALTH, PROPERTY, TITLE, SEPARATE ACCOUNTS AND PROTECTED CELL

SCHEDULE D – PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

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



8399999 Total Bonds	XXX								XXX	XXX	XXX			XXX	XXX
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Book/Adjusted Carrying Value included in this schedule by NAIC Designation Category:

1A	\$	.....	1B	\$	.....	1C	\$	.....	1D	\$	.....	1E	\$	.....	1F	\$	.....	1G	\$	.....
2A	\$	.....	2B	\$	.....	2C	\$	.....	3A	\$	.....	3C	\$	.....	3C	\$	.....	4A	\$	.....
4B	\$	.....	4C	\$	.....	5A	\$	.....	5B	\$	.....	5C	\$	.....	6	\$	.....		

Columns used for data table:

6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
6A	6B	6C
1	A	FE
2	B	PLGI

DRAFTING NOTE: The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol Column will appear as one column on the PDF and printed page but will be three sub-columns (6A, 6B and 6C) in the data table.

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 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.		
8999999 Total Preferred Stocks								XXX										XXX	XXX	

Book/Adjusted Carrying Value included in this schedule by NAIC Designation Category:

1A	\$	1B	\$	1C	\$	1D	\$	1E	\$	1F	\$	1G	\$
2A	\$	2B	\$	2C	\$	3A	\$	3C	\$	3C	\$	4A	\$
4B	\$	4C	\$	5A	\$	5B	\$	5C	\$	6	\$		

Columns used for data table:

20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
<u>20A</u>	<u>20B</u>	<u>20C</u>
1	A	FE
2	B	PLGI

DRAFTING NOTE: The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol Column will appear as one column on the PDF and printed page but will be three sub-columns (20A, 20B and 20C) in the data table.

SCHEDULE D – PART 2 – SECTION 2
 Showing all **COMMON STOCKS** Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation and NAIC Designation Modifier
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
9799999	Total Common Stocks					XXX										XXX	XXX
9899999	Total Preferred and Common Stocks					XXX										XXX	XXX

Book/Adjusted Carrying Value included in this schedule by NAIC Designation Category:

1A	\$	1B	\$	1C	\$	1D	\$	1E	\$	1F	\$	1G	\$
2A	\$	2B	\$	2C	\$	3A	\$	3C	\$	3C	\$	4A	\$
4B	\$	4C	\$	5A	\$	5B	\$	5C	\$	6	\$		

Columns used for data table:

18 NAIC Designation, <u>and NAIC</u> <u>Designation</u> <u>Modifier and SVO</u> <u>Administrative</u> <u>Symbol</u>		
18A	18B	18C
1	A	FE
2	B	PLGI

DRAFTING NOTE: The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol Column will appear as one column on the PDF and printed page but will be three sub-columns (18A, 18B and 18C) in the data table.

SCHEDULE DL – PART 1
SECURITIES LENDING COLLATERAL ASSETS
 Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
 and not included on Schedules A, B, BA, D DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
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Detail Eliminated to Conserve Space

999999 Totals						XXX
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General Interrogatories:

- 1. Total activity for the year Fair Value \$ Book/Adjusted Carrying Value \$
- 2. Average balance for the year Fair Value \$ Book/Adjusted Carrying Value \$
- 3. Book/Adjusted Carrying Value included in this schedule by NAIC Designation Category:

1A	\$	1B	\$	1C	\$	1D	\$	1E	\$	1F	\$
1G	\$	2A	\$	2B	\$	2C	\$	3A	\$	3B	\$
3C	\$	4A	\$	4B	\$	4C	\$	5A	\$	5B	\$
5C	\$	6	\$								

Columns used for data table:

4		
NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
4A	4B	4C
1	A	FE
2	B	PLGI

DRAFTING NOTE: The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol Column will appear as one column on the PDF and printed page but will be three sub-columns (4A, 4B and 4C) in the data table.

SCHEDULE DL – PART 2
SECURITIES LENDING COLLATERAL ASSETS
 Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the Assets page)
 and not reported in aggregate on Line 10 of the Assets page)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
.....
.....
.....
.....
.....

Detail Eliminated to Conserve Space

9999999 Totals						XXX
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General Interrogatories:
 1. Total activity for the year Fair Value \$ Book/Adjusted Carrying Value \$
 2. Average balance for the year Fair Value \$ Book/Adjusted Carrying Value \$

Columns used for data table:

4		
NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
4A	4B	4C
1	A	FE
2	B	PLGI

DRAFTING NOTE: The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol Column will appear as one column on the PDF and printed page but will be three sub-columns (4A, 4B and 4C) in the data table.

SCHEDULE BA – PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership



4699999 Totals																			XXX
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Book/Adjusted Carrying Value included in this schedule by NAIC Designation Category:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$	3A \$	3C \$	3C \$	4A \$
4B \$	4C \$	5A \$	5B \$	5C \$	6 \$	

Columns used for data table:

7		
NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
<u>7A</u>	<u>7B</u>	<u>7C</u>
1	A	FE
2	B	PLGI

DRAFTING NOTE: The NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol Column will appear as one column on the PDF and printed page but will be three sub-columns (7A, 7B and 7C) in the data table.

SCHEDULE DA – PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1 Description	Codes		4 Date Acquired	5 Name of Vendor	6 Maturity Date	7 Book/Adjusted Carrying Value	Change In Book/Adjusted Carrying Value				12 Par Value	13 Actual Cost	Interest					20 Paid for Accrued Interest
	2 Code	3 F o r c e i g n					8 Unrealized Valuation Increase/(Decrease)	9 Current Year's (Amortization)/Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Total Foreign Exchange Change in B./A.C.V.			14 Amount Due and Accrued Dec 31 of Current Year on Bond Not in Default	15 Non-Admitted Due and Accrued	16 Rate of	17 Effective Rate of	18 When Paid	



Detail Eliminated to Conserve Space

9199999 Totals											XXX					XXX	XXX	XXX		
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Book/Adjusted Carrying Value included in this schedule by NAIC Designation Category:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
2A \$	2B \$	2C \$	3A \$	3C \$	4A \$	
4B \$	4C \$	5A \$	5B \$	5C \$	6 \$	

SCHEDULE E – PART 2 – CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
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Detail Eliminated to Conserve Space

8899999 Total Cash Equivalents								
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Book/Adjusted Carrying Value included in this schedule by NAIC Designation Category:

1A \$	1B \$	1C \$	1D \$	1E \$	1F \$
1G \$	2A \$	2B \$	2C \$	3A \$	3C \$
3C \$	4A \$	4B \$	4C \$	5A \$	5B \$
5C \$	6 \$				