# **NAIC BLANKS (E) WORKING GROUP**

# **Blanks Agenda Item Submission Form**

		DATE:	02/06/2022		FOR NAIC USE ONLY
		DATE:	02/06/2023	<del></del>	Agenda Item # <u>2023-07BWG MOD</u>
CONTACT PERSON:					Year <u>2025</u>
TELEPHONE:					Changes to Existing Reporting [X] New Reporting Requirement []
EMAIL ADDRESS:					REVIEWED FOR ACCOUNTING PRACTICES AND PROCEDURES IMPACT
ON BEHALF OF:				,	No Impact [ X ]
NAME:	Dale Bruggeman			<del> </del>	Modifies Required Disclosure [ ]  Is there data being requested in this proposa
TITLE:	Chair SAPWG				which is available elsewhere in the Annual/Quarterly Statement? [ No ]
AFFILIATION:	Ohio Departmen	t of Insur	ance	;	***If Yes, complete question below*** DISPOSITION
ADDRESS:	50W. Town St., 3				
		_		<u> </u>	[ ] Rejected For Public Comment [ ] Referred To Another NAIC Group
	Columbus, OH 43	3215			Received For Public Comment
				1	[ X ] Adopted Date <u>11/07/2023</u> [ ] Rejected Date
				Į i	Deferred Date
					[ ] Other (Specify)
	BLAN	NK(S) TO N	WHICH PROPOSA	L APPLI	ES
		[ X ] I [ X ] I	INSTRUCTIONS BLANK		[ ] CROSSCHECKS
<ul><li>[ X ] Life, Accident &amp; Health/Fraternal</li><li>[ X ] Property/Casualty</li><li>[ X ] Health</li></ul>		[ X ] Separate Accounts       [ X ] Title         [ ] Protected Cell       [ ] Other         [ ] Health (Life Supplement)		[ X ] Title [ ] Other	
Anticipated Effective Date:	1 <sup>st</sup> Quarter 2025				
Part 6, and E Part 1. Revise thanges. Remove the Code account filing and the non	ind delete the LEI co se the Code columr characteristic whic i-insulated separate	olumn for n to be Re h identifie account	estricted Asset Co s when an asset is filing as this item	restmen ode col s a bifui i is used	GE  It schedules: Schedules A, B, BA, D Part 2, E  In and make corresponding instructional  It is reated asset between the insulated separate  It is very infrequently. Move the Foreign code  It is subsequent columns to accommodate the
	-		FOR AND/OR BEI		
•				_	es to the Schedule D, Part 1. edule D, Part 1 proposal 2023-06BWG
***IF THE DATA IS AVAILA	ABLE ELSEWHERE IN		IUAL/QUARTERLY HIS PROPOSAL**		EMENT, PLEASE NOTE WHY IT IS REQUIRED
		NAICS	STAFF COMMENT	rs	
Comment on Effective Rep	orting Date:				
Other Comments:					

Revised 11/17/2022

<sup>\*\*</sup> This section must be completed on all forms.

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

# **SCHEDULE A – PART 1**

#### REAL ESTATE OWNED DECEMBER 31 OF CURRENT YEAR

Real estate includes land, buildings and permanent improvements (includes real estate owned under contract of sale). Also include single real estate property wholly owned by an LLC that meets the criteria set forth in SSAP No. 40R—Real Estate Investments. All other real estate owned indirectly (such as through joint ventures) should be included in Schedule BA. The purpose for this schedule is to report individually each property owned, classified into categories that separately identify properties occupied by the reporting entity, properties held for the production of income, and properties held for sale. Report each Real Estate project under development in the category where it will ultimately reside, (e.g., a project under development that will be owned for the production of income should be reported in properties held for the production of income category). Refer to SSAP No. 40R—Real Estate Investments and SSAP No. 90—Impairment or Disposal of Real Estate Investments for accounting guidance.



Column 2 – <u>Restricted Asset Code</u>

Enter "^" in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.

Enter "!" in this column for all single real estate property wholly owned by an LLC that meets the criteria set forth in SSAP No. 40R—Real Estate Investments. For LLCs that do not meet criteria set forth in SSAP No. 40R—Real Estate Investments, report on Schedule BA.

If real estate is not under the exclusive control of the company as shown in the General Interrogatories, it is to be identified by placing one of the symbols identified in the Investment Schedules General Instructions in this column.

If the real estate is a single real estate property wholly owned by an LLC that meets the criteria set forth in SSAP No. 40R—Real Estate Investments and is not under the exclusive control of the company, the "!" should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).

# **Separate Account Filing Only:**

If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the "^" should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).



Column 18 – Investment Characteristics

If the characteristic below does not apply, then leave the column blank.

1. Single real estate property wholly owned by an LLC that meets the criteria set forth in SSAP No. 40R – Real Estate Investments. For LLCs that do not meet criteria set forth in SSAP No. 40R – Real Estate Investments, report on Schedule BA.

Column 1819 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (Detail Eliminated...)

Column 1920 – Source Used to Obtain Fair Value (Detail Eliminated to Conserve Space)

# Column 20 Legal Entity Identifier (LEI)

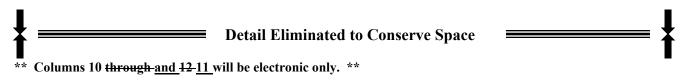
Provide the 20 character Legal Entity Identifier (LEI) for issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 21 – Postal Code (Detail Eliminated to Conserve Space)
Column 22 – Property Type (Detail Eliminated to Conserve Space)

### **SCHEDULE A – PART 2**

# REAL ESTATE ACQUIRED AND ADDITIONS MADE DURING THE YEAR

This schedule should reflect not only those new real estate investments and their encumbrances, but also any additions and permanent improvements to existing properties acquired in the current and prior periods and their encumbrances. Report individually each property acquired or transferred from another category (e.g., joint ventures, Schedule BA). Property acquired and sold during the same year should be reported in both Part 2 and Part 3.



Column 10 Legal Entity Identifier (LEI)

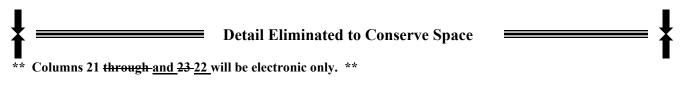
Provide the 20-character Legal Entity Identifier (LEI) for issuer as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 1110 – Postal Code (Detail Eliminated to Conserve Space)
Column 1211 – Property Type (Detail Eliminated to Conserve Space)

### **SCHEDULE A - PART 3**

# REAL ESTATE DISPOSED DURING THE YEAR

This schedule should reflect not only disposals of an entire real estate investment but should also include partial disposals and amounts received during the year on properties still held. Report individually each property disposed or transferred to another category (e.g., joint ventures, Schedule BA). Properties acquired and disposed during the same year should be reported in both Part 2 and Part 3.



Column 21 Legal Entity Identifier (LEI)

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

Column 2221 – Postal Code (Detail Eliminated to Conserve Space)
Column 2322 – Property Type (Detail Eliminated to Conserve Space)

### **SCHEDULE B – PART 1**

# MORTGAGE LOANS OWNED DECEMBER 31 OF CURRENT YEAR

Report separately all mortgage loans owned and backed by real estate. Include non-conventional mortgage loans (e.g., loans that can be increased to their maximum loan value without incurring the cost of writing a new mortgage). Also include mezzanine real estate loans. For accounting and admission guidance related to mezzanine real estate loans, refer to SSAP No. 83—Mezzanine Real Estate Loans. Collateralized Mortgage Obligations, (residential mortgage-backed securities), should be included in Schedule D.



## Column 2 – Restricted Asset Code

Enter "\" in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.

If mortgage loans are not under the exclusive control of the company as shown in the General Interrogatories, it is to be identified by placing one of the **symbols identified in the Investment Schedules General Instructions** in this column.

# **Separate Account Filing Only:**

If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the "\" should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).



# Column 16 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.

- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### Column 16 Legal Entity Identifier (LEI)

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

Column 17 – Postal Code (Detail Eliminated to Conserve Space)
Column 18 – Property Type (Detail Eliminated to Conserve Space)
Column 19 – Maturity Date (Detail Eliminated to Conserve Space)

# Column 20 Investments Involving Related Parties

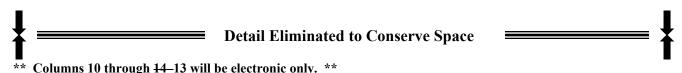
Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related
  party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

### **SCHEDULE B – PART 2**

# MORTGAGE LOANS ACQUIRED AND ADDITIONS MADE DURING YEAR

Report individually all mortgage loans acquired or transferred from another category (e.g., joint ventures, Schedule BA) but also any increases or additions to mortgage loans acquired or transferred in the current and prior periods. Mortgages acquired and disposed during the same year should be reported in both Part 2 and Part 3. Include non-conventional mortgage loans (e.g., loans that can be increased to their maximum loan value without incurring the cost of writing a new mortgage). Also include mezzanine real estate loans. For accounting and admission guidance related to mezzanine real estate loans, refer to SSAP No. 83—Mezzanine Real Estate Loans. Collateralized Mortgage Obligations (residential mortgage-backed securities) should be included in Schedule D.



Column 10 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 10 Legal Entity Identifier (LEI)

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

Column 11 – Postal Code (Detail Eliminated to Conserve Space)
Column 12 – Property Type (Detail Eliminated to Conserve Space)
Column 13 – Maturity Date (Detail Eliminated to Conserve Space)

### Column 14 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

### **SCHEDULE B – PART 3**

# MORTGAGE LOANS DISPOSED, TRANSFERRED OR REPAID DURING THE YEAR

Report individually each mortgage that has had decreases in the balance as a result of being closed by repayment, partial repayment, disposed or transferred to another category (e.g., real estate, Schedule A). Do not report individual partial repayments but aggregate all partial repayments by mortgage loan.



Column 19 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 19 Legal Entity Identifier (LEI)

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

Column 20 – Postal Code (Detail Eliminated to Conserve Space)
Column 21 – Property Type (Detail Eliminated to Conserve Space)
Column 22 – Maturity Date (Detail Eliminated to Conserve Space)

Column 23 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect

interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

## SCHEDULE BA - PART 1

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

Refer to SSAP No. 23—Foreign Currency Transactions and Translations for accounting guidance.



Column 3 – <u>Restricted Asset Code</u>

Enter "^" in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.

If long-term invested assets are not under the exclusive control of the company as shown in the General Interrogatories, it is to be identified by placing one of the **symbols identified in the Investment Schedules General Instructions** in this column.

# Separate Account Filing Only:

If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the "\" should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).



Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.

# 6. The investment does not involve a related party.

Column 2122 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (*Detail Eliminated...*)

Column 2223 – Source Used to Obtain Fair Value (Detail Eliminated to Conserve Space)

#### Column 23 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 24 – Postal Code (Detail Eliminated to Conserve Space)
Column 25 – Property Type (Detail Eliminated to Conserve Space)
Column 26 – Maturity Date (Detail Eliminated to Conserve Space)

# Column 27 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related
  party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1.4.
- 6. The investment does not involve a related party.

### **SCHEDULE BA – PART 2**

# OTHER LONG-TERM INVESTED ASSETS ACQUIRED AND ADDITIONS MADE DURING THE YEAR

This schedule should reflect not only those newly acquired long-term invested assets, but also any increases or additions to long-term invested assets acquired in the current and prior periods, including, for example, capital calls from existing limited partnerships.



# **Detail Eliminated to Conserve Space**



\*\* Columns 12 through 16-15 will be electronic only. \*\*

<u>Column 12 – Investments Involving Related Parties</u>

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 12 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 13 – Postal Code (Detail Eliminated to Conserve Space)
Column 14 – Property Type (Detail Eliminated to Conserve Space)
Column 15 – Maturity Date (Detail Eliminated to Conserve Space)

### Column 16 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

### **SCHEDULE BA - PART 3**

# OTHER LONG-TERM INVESTED ASSETS DISPOSED, TRANSFERRED OR REPAID DURING THE YEAR

This schedule should reflect not only disposals of an entire "other invested asset" but should also include partial disposals and amounts received during the year on investments still held, including, for example, return of capital distributions from limited partnerships.



# **Detail Eliminated to Conserve Space**



\*\* Columns 21 through 25-24 will be electronic only. \*\*

Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

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 – Postal Code (Detail Eliminated to Conserve Space)
Column 23 – Property Type (Detail Eliminated to Conserve Space)
Column 24 – Maturity Date (Detail Eliminated to Conserve Space)

### Column 25 Investments Involving Related Parties

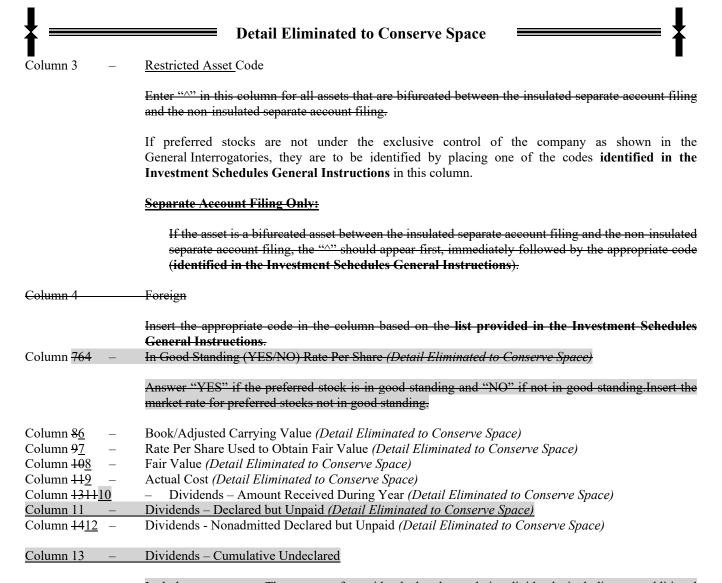
Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

### SCHEDULE D - PART 2 - SECTION 1

# PREFERRED STOCKS OWNED DECEMBER 31 OF CURRENT YEAR

Stocks are to be grouped as listed below and arranged alphabetically, showing a subtotal for each category.



<u>Include:</u>	The amount of unpaidundeclared	<u>l cumulative dividends,</u>	including any	additional
	interest accumulated.			

Column <del>15</del> <u>14</u> –	Unrealized Valuation Increase/(Decrease) (Detail Eliminated to Conserve Space)
Column <del>16</del> <u>15</u> –	Current Year's (Amortization)/Accretion (Detail Eliminated to Conserve Space)
Column <u>1716</u> –	Current Year's Other-Than-Temporary Impairment Recognized (Detail Eliminated to Conserve Space)
Column <del>18</del> <u>17</u> –	Total Change in Book/Adjusted Carrying Value (Detail Eliminated to Conserve Space)
Column <del>19</del> <u>18</u> –	Total Foreign Exchange Change in Book/Adjusted Carrying Value (Detail Eliminated)
Column <del>20</del> <u>19</u> –	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol (Detail Eliminated)
Column <del>21</del> 20 –	Date Acquired (Detail Eliminated to Conserve Space)

# \*\* Columns 22-21 through 28-27 will be electronic only. \*\*

# Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

# Column 22 - Foreign

Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.

Column 2223 - Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (*Detail Eliminated...*)

Column <del>23</del>24 – Source Used to Obtain Fair Value (Detail Eliminated to Conserve Space)

# Column 24 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 25 – Issuer (Detail Eliminated to Conserve Space)
Column 26 – Issue (Detail Eliminated to Conserve Space)

Column 27 – ISIN Identification (Detail Eliminated to Conserve Space)

#### Column 28 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

### NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column <u>87</u>.

The sum of the amounts reported for each NAIC Designation Category in the footnote should equal the sum of Lines 4019999999 and 4029999999.

### SCHEDULE D - PART 2 - SECTION 2

# **COMMON STOCKS OWNED DECEMBER 31 OF CURRENT YEAR**

Stocks are to be grouped as listed below and arranged alphabetically, showing a subtotal for each category.



### Column 3 – Restricted Asset Code

Enter "#" in this column for all foreign (non SEC registered) open end registered investment funds.

Enter "^" in this column for all assets that are bifureated between the insulated separate account filing and the non-insulated separate account filing.

If common stocks are not under the exclusive control of the company as shown in the General Interrogatories, they are to be identified by placing one of the codes (identified in the Investment Schedules General Instructions) in this column.

If the security is foreign mutual fund and is not under the exclusive control of the company, the "#" should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).

## **Separate Account Filing Only:**

If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the "^" should appear first and may be used simultaneously with the "#" with the "^" preceding the "#", immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).

#### Column 4 Foreign

Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.

Column <del>6</del> 5 – H	Book/Adjusted Carrying \	Value (Detail Eliminated to	Conserve Space)
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Column 76 – Rate Per Share Used to Obtain Fair Value (Detail Eliminated to Conserve Space)

Column <u>87</u> – Fair Value (Detail Eliminated to Conserve Space)

Column <u>98</u> – Actual Cost (Detail Eliminated to Conserve Space)

Column <u>4110</u> – Dividends - Amount Received During the Year (Detail Eliminated to Conserve Space)

Column 1211 – Dividends - Nonadmitted Declared but Unpaid (Detail Eliminated to Conserve Space)

Column <u>1312</u> – Unrealized Valuation Increase/(Decrease) (Detail Eliminated to Conserve Space)

Column <u>4413</u> – Current Year's Other-Than-Temporary Impairment Recognized (*Detail Eliminated to Conserve Space*)

Column 1514 - Total Change in Book/Adjusted Carrying Value (Detail Eliminated to Conserve Space)

Column 1615 – Total Foreign Exchange Change in Book/Adjusted Carrying Value (Detail Eliminated...)

Column <del>17</del>16 – Date Acquired (Detail Eliminated to Conserve Space)

Column 1817 – NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol (Detail Eliminated...)

# \*\* Columns 19-18 through 25 will be electronic only. \*\*

# Column 18 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

# <u>Column 19 – Investment Characteristics</u>

If an investment has one or more of the following characteristics, then list the appropriate number(s) separated by commas. If none of the characteristics apply, then leave the column blank.

- 1. Foreign (non-SEC registered) open-end registered investment funds.
- 2. Foreign mutual fund and is not under the exclusive control of the company

### Column 20 - Foreign

Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.

Column <u>4921</u> – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (*Detail Eliminated*)

Column 2022 - Source Used to Obtain Fair Value (Detail Eliminated to Conserve Space)

# 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 <u>2223</u> – Issuer (Detail Eliminated to Conserve Space)
Column <u>2324</u> – Issue (Detail Eliminated to Conserve Space)

Column 2425 – ISIN Identification (Detail Eliminated to Conserve Space)

# Column 25 - Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### NAIC Designation Category Footnote:

Provide the total book/adjusted carrying value amount by NAIC Designation Category that represents the amount reported in Column 65.

### SCHEDULE D - PART 6 - SECTION 1

# VALUATION OF SHARES OF SUBSIDIARY, CONTROLLED OR AFFILIATED COMPANIES

If a reporting entity has any common stock or preferred stock reported for any of the following required categories or subcategories, it shall report the subtotal amount of the corresponding category or subcategory, with the specified subtotal line number appearing in the same manner and location as the pre-printed total or grand total line and number:



Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.

Column 4<u>3</u> – NAIC Company Code (*Detail Eliminated to Conserve Space*)

Column <u>54</u> – ID Number (*Detail Eliminated to Conserve Space*)

Column 65 – NAIC Valuation Method (Detail Eliminated to Conserve Space)
Column 87 – Total Amount of Goodwill (Detail Eliminated to Conserve Space)
Column 98 – Nonadmitted Amount (Detail Eliminated to Conserve Space)

Column 109 – Stock of Such Company Owned by Insurer on Statement Date Number of Shares (Detail Eliminated...)

Column 110 – Stock of Such Company Owned by Insurer on Statement Date % of Outstanding (Detail Eliminated...)

# \*\* Column 12-11 through 19-18 will be electronic only. \*\*

# <u>Column 11 – Foreign</u>

Insert the appropriate code in the column based on the list provided in the Investment Schedules General Instructions.

# Column 12 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 14312 – Issuer (Detail Eliminated to Conserve Space)
Column 1413 – Issue (Detail Eliminated to Conserve Space)

Column 1514 – ISIN Identification (Detail Eliminated to Conserve Space)

Column 1615 - Prior Year Book/Adjusted Carrying Value (Detail Eliminated to Conserve Space)

Column 1716 – Prior Year Nonadmitted Amount (Detail Eliminated to Conserve Space)
Column 1817 – Prior Year Sub-2 Verified Value (Detail Eliminated to Conserve Space)
Column 1918 – Prior Year VISION Filing Number (Detail Eliminated to Conserve Space)

# SCHEDULE D - PART 6 - SECTION 2

If a reporting entity has any common or preferred stocks reported for any of the following required categories or subcategories, it shall report the subtotal amount of the corresponding category or subcategory, with the specified subtotal line number appearing in the same manner and location as the pre-printed total or grand total line and number:



Column 7 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.

### SCHEDULE DB - PART A - SECTION 1

# OPTIONS, CAPS, FLOORS, COLLARS, SWAPS AND FORWARDS OPEN DECEMBER 31 OF CURRENT YEAR



\*\* Columns 24 through 33 will be electronic only. \*\*

## Column 24 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 2425 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (Detail Eliminated)

Column 2526 - Source Used to Obtain Fair Value (Detail Eliminated to Conserve Space)
Column 2627 - Method of Clearing (C or U) (Detail Eliminated to Conserve Space)
Column 2728 - Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

# \*\*Columns 28-29 through 32-33 are for derivatives with financing premiums\*\*

Column 2829 – Total Undiscounted Premium Cost (Detail Eliminated to Conserve Space)
Column 2930 – Unpaid Undiscounted Premium Cost (Detail Eliminated to Conserve Space)

Column 3031 – Fair Value of Derivative, Excluding Impact of Financing Premiums (Detail Eliminated to Conserve)
Column 3132 – Unrealized Valuation Increase/(Decrease), Excluding Impact of Financing Premiums (Detail Elim.)

Column 3233 - CDHS Identifier (Detail Eliminated to Conserve Space)

Column 33 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

### SCHEDULE DB - PART A - SECTION 2

# OPTIONS, CAPS, FLOORS, COLLARS, SWAPS AND FORWARDS TERMINATED DURING CURRENT YEAR



Column 26 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 2627 - Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

# \*\*Columns 27-28 through 31-32 are for derivatives with financing premiums\*\*

Column 2728 – Total Undiscounted Premium Cost (Detail Eliminated to Conserve Space)
Column 2829 – Unpaid Undiscounted Premium Cost (Detail Eliminated to Conserve Space)

Column 2930 - Fair Value of Derivative, Excluding Impact of Financing Premiums (Detail Eliminated to Conserve)

Column 2031 - Fair Value of Derivative, Excluding Impact of Financing Premiums (Detail Eliminated to Conserve)

Column 3031 – Unrealized Valuation Increase/(Decrease), Excluding Impact of Financing Premiums (Detail Elim.)

Column 3132 - CDHS Identifier (Detail Eliminated to Conserve Space)

## Column 32 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related
  party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1.4.
- 6. The investment does not involve a related party.

### SCHEDULE DB - PART B - SECTION 1

# <u>FUTURES CONTRACTS OPEN</u> <u>DECEMBER 31 OF CURRENT YEAR</u>



## Column 23 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 2324 – Fair Value Hierarchy Level and Method Used to Obtain Fair Value Code (Detail Eliminated)

Column 2425 – Source Used to Obtain Fair Value (Detail Eliminated to Conserve Space)

Column 2526 – Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

# \*\*Columns 26-27 through 30-31 are for derivatives with financing premiums \*\*

Column 2627 – Total Undiscounted Premium Cost (Detail Eliminated to Conserve Space)
Column 2728 – Unpaid Undiscounted Premium Cost (Detail Eliminated to Conserve Space)

Column 2829 - Fair Value of Derivative, Excluding Impact of Financing Premiums (*Detail Eliminated to Conserve*)

Column 2930 - Unrealized Valuation Increase/(Decrease), Excluding Impact of Financing Premiums (*Detail Eliminated to Conserve*)

Column 3031 – CDHS Identifier (Detail Eliminated to Conserve Space)

# Column 31 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect

interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

### SCHEDULE DB - PART B - SECTION 2

# FUTURES CONTRACTS TERMINATED DURING CURRENT YEAR



# **Detail Eliminated to Conserve Space**



\*\* Column 21 through 27 will be electronic only. \*\*

## Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 2122 – Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

### \*\*Columns 22-23 through 26-27 are for derivatives with financing premiums\*\*

Column 2223 – Total Undiscounted Premium Cost (Detail Eliminated to Conserve Space)
Column 2324 – Unpaid Undiscounted Premium Cost (Detail Eliminated to Conserve Space)

Column 2425 - Fair Value of Derivative, Excluding Impact of Financing Premiums (*Detail Eliminated to Conserve*)
Column 2526 - Unrealized Valuation Increase/(Decrease), Excluding Impact of Financing Premiums (*Detail Eliminated to Conserve*)

Column <del>26</del>27 – CDHS Identifier (Detail Eliminated to Conserve Space)

# Column 27 - Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related
  party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1 4.
- 6. The investment does not involve a related party.

# SCHEDULE DB - PART D - SECTION 1

# COUNTERPARTY EXPOSURE FOR DERIVATIVE INSTRUMENTS OPEN DECEMBER 31 OF CURRENT YEAR



## Column 14 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

## Column <u>1415</u> – Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

# Column 15 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator,

- manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

### **SCHEDULE DB – PART D – SECTION 2**

# COLLATERAL FOR DERIVATIVE INSTRUMENTS OPEN DECEMBER 31 OF CURRENT YEAR



## Column 10 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

### Column <u>4011</u> – Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

# Column 11 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator,

- manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### SCHEDULE E - PART 1 - CASH

This schedule shows all banks, trust companies, savings and loan and building and loan associations in which the Company maintained deposits at any time during the year and the balances, if any (according to Reporting Entity's record), on December 31 of the current year. Certificates of deposit in banks or other similar financial institutions with maturity dates of one year or less from the acquisition date and other instruments defined as cash in accordance with SSAP No. 2R—Cash, Cash Equivalents, Drafts, and Short-Term Investments should be reported in this schedule. All Cash Equivalents should be reported in Schedule E, Part 2. Long-term certificates of deposit are to be reported in Schedule D.



Column 2 – Restricted Asset Code

Enter "^" in this column for all assets that are bifurcated between the insulated separate account filing and the non-insulated separate account filing.

If cash is not under the exclusive control of the company as shown in the General Interrogatories, it is to be identified by placing one of the **symbols identified in the Investment Schedules General Instructions** in this column.

#### **Separate Account Filing Only:**

If the asset is a bifurcated asset between the insulated separate account filing and the non-insulated separate account filing, the "\" should appear first, immediately followed by the appropriate code (identified in the Investment Schedules General Instructions).

\*\* Column 8 will be electronic only. \*\*

Column 8 Legal Entity Identifier (LEI)

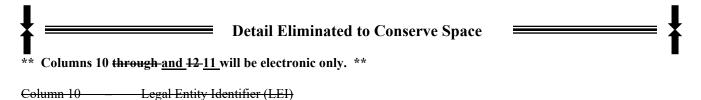
Provide the 20 character Legal Entity Identifier (LEI) for any depository as assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

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

### **SCHEDULE A - PART 2**

#### REAL ESTATE ACQUIRED AND ADDITIONS MADE DURING THE CURRENT QUARTER

This schedule should reflect not only those new real estate investments and their encumbrances, but also any additions and permanent improvements to existing properties acquired in the current and prior periods and their encumbrances. Report individually each property acquired or transferred from another category (e.g., joint ventures, Schedule BA). Property acquired and sold during the same quarter should be reported in both Part 2 and Part 3.



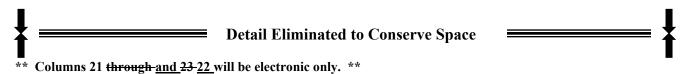
Provide the 20 character Legal Entity Identifier (LEI) for issuer that has been assigned by a designated Local Operating Unit. If no LEI number has been assigned, leave blank.

Column 1110 – Postal Code (Detail Eliminated to Conserve Space)
Column 1211 – Property Type (Detail Eliminated to Conserve Space)

#### **SCHEDULE A - PART 3**

## REAL ESTATE DISPOSED DURING THE QUARTER

This schedule should reflect not only disposals of an entire real estate investment but should also include partial disposals and amounts received during the year on properties still held. Report individually each property disposed or transferred to another category (e.g., joint ventures, Schedule BA). Properties acquired and disposed during the same quarter should be reported in both Part 2 and Part 3. For "Sales Under Contract", only payments received during the quarter related to such sales in their final year of payment should be reported.



Column 21 Legal Entity Identifier (LEI)

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

Column 2221 – Postal Code (Detail Eliminated to Conserve Space)
Column 2322 – Property Type (Detail Eliminated to Conserve Space)

#### **SCHEDULE B – PART 2**

## MORTGAGE LOANS ACQUIRED AND ADDITONS MADE DURING THE CURRENT QUARTER

Report individually all mortgage loans acquired or transferred from another category (e.g., joint ventures, Schedule BA) but also any increases or additions to mortgage loans acquired or transferred in the current and prior periods. Mortgages acquired and disposed during the same quarter should be reported in both Part 2 and Part 3. Include non-conventional mortgage loans (e.g., loans that can be increased to their maximum loan value without incurring the cost of writing a new mortgage). Also include mezzanine real estate loans. For accounting and admission guidance related to mezzanine real estate loans, refer to SSAP No. 83—Mezzanine Real Estate Loans. Collateralized Mortgage Obligations (residential mortgage-backed securities) should be included in Schedule D.



<u>Column 10 – Investments Involving Related Parties</u>

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 10 Legal Entity Identifier (LEI)

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

Column 11 – Postal Code (Detail Eliminated to Conserve Space)
Column 12 – Property Type (Detail Eliminated to Conserve Space)
Column 13 – Maturity Date (Detail Eliminated to Conserve Space)

#### Column 14 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### **SCHEDULE B – PART 3**

## MORTGAGE LOANS DISPOSED, TRANSFERRED OR REPAID DURING THE CURRENT QUARTER

Report individually each mortgage that has had decreases in the balance as a result of either being closed by repayment, partial repayment, disposed or transferred to another category, e.g., real estate, Schedule A. Do not report individual partial repayments but aggregate all partial repayments by mortgage loan. Mortgage loans acquired and sold during the same quarter should be reported in both Part 2 and Part 3.



## **Detail Eliminated to Conserve Space**



\*\* Columns 19 through 23-22 will be electronic only. \*\*

Column 19 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 19 Legal Entity Identifier (LEI)

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

Column 20 – Postal Code (Detail Eliminated to Conserve Space)
Column 21 – Property Type (Detail Eliminated to Conserve Space)
Column 22 – Maturity Date (Detail Eliminated to Conserve Space)

Column 23 — Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect

interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related
  party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### **SCHEDULE BA – PART 2**

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

This schedule should reflect not only those newly acquired long-term invested assets, but also any increases or additions to long-term invested assets acquired in the current and prior periods, including, for example, capital calls from existing limited partnerships.



= {

Column 14 – Investments Involving Related Parties

\*\* Columns 14 through 18-17 will be electronic only. \*\*

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### Column 14 Legal Entity Identifier (LEI)

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

Column 15 – Postal Code (Detail Eliminated to Conserve Space)
Column 16 – Property Type (Detail Eliminated to Conserve Space)
Column 17 – Maturity Date (Detail Eliminated to Conserve Space)

#### Column 18 — Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect

interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related
  party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### **SCHEDULE BA – PART 3**

# OTHER LONG-TERM INVESTED ASSETS DISPOSED, TRANSFERRED OR REPAID DURING THE CURRENT QUARTER

This schedule should reflect not only disposals of an entire "other invested asset" but should also include partial disposals and amounts received during the year on investments still held, including, for example, return of capital distributions from limited partnerships.



#### Column 21 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### Column 21 Legal Entity Identifier (LEI)

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

Column 22	_	Postal Code (Detail Eliminated to Conserve Space)
Column 23	_	Property Type (Detail Eliminated to Conserve Space)
Column 24	_	Maturity Date (Detail Eliminated to Conserve Space)

#### Column 25 — Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect

interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related
  party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### **SCHEDULE DB - PART A - SECTION 1**

## OPTIONS, CAPS, FLOORS, COLLARS, SWAPS AND FORWARDS OPEN



Column 24 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 2425 - Method Used to Obtain Fair Value Code (Detail Eliminated to Conserve Space)

Column 2526 - Source Used to Obtain Fair Value (Detail Eliminated to Conserve Space)

Column 2728 - Method of Clearing (C or U) (Detail Eliminated to Conserve Space)

Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

#### \*\*Columns 28-29 through 32-33 are for derivatives with financing premiums\*\*

Column <u>2829</u> — Total Undiscounted Premium Cost (*Detail Eliminated to Conserve Space*)

Column <u>2930</u> — Unpaid Undiscounted Premium Cost (*Detail Eliminated to Conserve Space*)

Column 3031 - Fair Value of Derivative, Excluding Impact of Financing Premiums (*Detail Eliminated to Conserve...*)

Column 3132 - Unrealized Valuation Increase/Decrease, Excluding Impact of Financing Premiums (*Detail Eliminated*)

Column 3233 - CDHS Identifier (Detail Eliminated to Conserve Space)

Column 33 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### SCHEDULE DB - PART B - SECTION 1

#### FUTURES CONTRACTS OPEN



#### Column 23 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

Column 2324 - Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

#### \*\*Columns 24-25 through 28-29 are for derivatives with financing premiums\*\*

Column <del>24</del> 25 –	Total Undiscounted Premium Cost (Detail Eliminated to Conserve Space)
Column <del>25</del> <u>26</u> –	Unpaid Undiscounted Premium Cost (Detail Eliminated to Conserve Space)
Column <del>26</del> 27 –	Fair Value of Derivative, Excluding Impact of Financing Premiums (Detail Eliminated to Conserve)
Calumn 2729	Unraclized Valuation Increase/Decrease Evaluating Impact of Financing Promisers (Detail Eliminated)

Column <u>2728</u> – Unrealized Valuation Increase/Decrease, Excluding Impact of Financing Premiums (*Detail Eliminated*)

Column 2829 – CDHS Identifier (Detail Eliminated to Conserve Space)

## Column 29 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### SCHEDULE DB - PART D - SECTION 1

# COUNTERPARTY EXPOSURE FOR DERIVATIVE INSTRUMENTS OPEN AS OF CURRENT STATEMENT DATE



## Column 14 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### Column <u>1415</u> – Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

## Column 15 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator,

- manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### **SCHEDULE DB – PART D – SECTION 2**

# COLLATERAL FOR DERIVATIVE INSTRUMENTS OPEN AS OF CURRENT STATEMENT DATE



#### Column 10 – Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

Enter one of the following codes to identify the role of the related party in the investment.

- Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

#### Column <u>4011</u> – Legal Entity Identifier (LEI) (Detail Eliminated to Conserve Space)

## Column 11 Investments Involving Related Parties

Required for all investments involving related parties including, but not limited to, those captured as affiliate investments. This disclosure intends to capture information on investments held that reflect interactions involving related parties, regardless of whether the related party meets the affiliate definition, or the reporting entity has received domiciliary state approval to disclaim control/affiliation.

- 1. Direct loan or direct investment (excluding securitizations) in a related party, for which the related party represents a direct credit exposure.
- 2. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator,

- manager, servicer, or other similar influential role and for which 50% or more of the underlying collateral represents investments in or direct credit exposure to related parties.
- 3. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies involving a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role and for which less than 50% (including 0%) of the underlying collateral represents investments in or direct credit exposure to related parties.
- 4. Securitization or similar investment vehicles such as mutual funds, limited partnerships and limited liability companies in which the structure reflects an in-substance related party transaction but does not involve a relationship with a related party as sponsor, originator, manager, servicer or other similar influential role.
- 5. The investment is identified as related party, but the role of the related party represents a different arrangement than the options provided in choices 1-4.
- 6. The investment does not involve a related party.

## ANNUAL STATEMENT BLANKS – LIFE/FRATERNAL, HEALTH, PROPERTY AND TITLE

## SCHEDULE A – PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Locat	tion	5	6	7	8	9	10	Cl	nange in Book/Adius	ted Carrying Value Le	ess Encumbrances	· · · · · · · · · · · · · · · · · · ·	16	17
		3	4				,			11	12	13	14	15	1	[ '
Description	Restricted						Amount	Book/Adjusted Carrying Value	Fair Value		Current Year's Other-Than- Temporary	Current Year's	Total Change in	Total Foreign Exchange	Gross Income Earned Less Interest	Taxes, Repairs, and
of	Asset			Date	Date of	Actual	of	Less	Less	Current Year's	Impairment	Change in	B./A.C.V.	Change in	Incurred on	Expenses
Property	Code	City	State	Acquired	Last Appraisal	Cost	Encumbrances	Encumbrances	Encumbrances	Depreciation	Recognized	Encumbrances	(13-11-12)	B./A.C.V.	Encumbrances	Incurred
•••••																
•••••																
•••••																
0699999 Tota	le.		l	I	1											<del>                                     </del>
0077799 Tota	115							l		l						L

## SCHEDULE B – PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location	n	5	6	7	8		Change in	Book Value/Recorded In	vestment		14	15
•	-	3	4	Ĭ		,		9	10	11	12	13	1	1.5
							Book Value/			Current Year's		Total		Date of
							Recorded	Unrealized		Other-Than-		Foreign	Value of	Last
	Restricted					Rate	Investment	Valuation	Current Year's	Temporary	Capitalized	Exchange	Land	Appraisal
Loan	Asset	at.	a	Loan	Date	of	Excluding	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	and	or
Number	Code	City	State	Туре	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
3399999 T	otals													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 BA – PART 1

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

1	2.	3	Loca	ation	6	7	8	Q	10	11	12		Change in	n Book/Adjusted Car	rrying Value		18	19	20
	_		4	5	1	NAIC	ĺ					13	14	15	16	17	1		
						Designation,													'
						NAIC					Book/								
						Designation					Adjusted			Current Year's		Total			
					Name of	Modifier and					Carrying	Unrealized	Current Year's	Other-Than-	Capitalized	Foreign		Commitment	
	Name				Vendor or	SVO	Date	Type			Value	Valuation	(Depreciation) or	Temporary	Deferred	Exchange	_	for	Percentage
CUSIP Identification	or Description	Restricted Asset Code	City	State	General Partner	Administrative Symbol	Originally Acquired	and Strategy	Actual Cost	Fair Value	Less Encumbrances	Increase (Decrease)	(Amortization)/ Accretion	Impairment Recognized	Interest and Other	Change in B./A.C.V.	Investment Income	Additional Investment	of Ownership
identification	Description	Asset Code	City	State	rarmer	Symbol	Acquired	Strategy	Cost	value	Encumbrances	(Decrease)	Accretion	Recognized	Other	D./A.C.V.	income	investment	Ownership
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				1	I	I	l												
6299999 Totals										[	l			[		l	l	l	XXX

1.							
Line	Book/Adjusted Carrying V	Value by NAIC Designation	n Category Footnote:				
Number		-					
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
117	( 6						

## SCHEDULE D – PART 2 – SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

						-	0.5			110	T.	_			1	a		** 1		2010	21.20
1	2	Cod		<u>54</u>	<u>65</u>	7	<u>86</u>	Fair '		<del>11</del> 9	1210		ividends	12	1514		Book/Adjusted Carryin		1010	<del>20</del> 19	<del>21</del> - <u>20</u>
		3	4					<del>9</del> 7	<del>10</del> 8		<del>12</del> 10	<del>13</del> 11	<del>14</del> 12	13	<del>15</del> 14	<del>16</del> 15	<del>17</del> 16	<del>18</del> 17	<del>19</del> 18	NAIC	1
			F 0					Rate per Share			Declared but UnpaidA	Amount					Current Year's	Total	Total Foreign	Designation, NAIC Designation	
			ė		Par		Book/	Used to			mount	Received	Nonadmitted		Unrealized	Current	Other-Than-	Change	Exchange	Modifier and	
		Restriced	i	Number	Value	Rate	Adjusted	Obtain			Received	During	Declared		Valuation	Year's	Temporary	in	Change	SVO	
CUSIP		Asset	g	of	Per	Per	Carrying	Fair	Fair	Actual	During	Year Declared	But	Cumulative	Increase/	(Amortization)/	Impairment	B./A.C.V.	in	Administrative	Date
Identification	Description	Code	n	Shares	Share	Share	Value	Value	Value	Cost	Year	But Unpaid	Unpaid	Undeclared	(Decrease)	Accretion	Recognized	(15+16-17)	B./A.C.V.	Symbol	Acquired
			***********																		
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4509999999	Total Preferred Sto	ocks						XXX												XXX	XXX

1.							
Line	Book/Adjusted Carrying V	alue by NAIC Designation	Category Footnote:				
Number	, , ,	, .	<i>c</i> ,				
1A	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 2

Showing all COMMON STOCKS Owned December 31 of Current Year

CUSIP Identification	Description	Restricted Asset Code	4 F F F F F F F F F F F F F F F F F F F	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Dividends  H10  Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	djusted Carrying Valu 1514  Total Change in B/A.C.V. (1312-1413)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	1817 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Identification	Description		e f f e e i g g p	of Shares	Carrying	Share Used to Obtain Fair Value	Value	Cost	but Unpaid	Received During	Declared	Valuation Increase/	Year's Other-Than- Temporary Impairment	Change in B./A.C.V.	Foreign Exchange Change in	Date Acquired	NAIC Designation Modifier and SVO Administrative
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	tal Common Stocks				-	YYY									I	YYY	YYY
1.	tal Common Stocks				-	XXX										XXX XXX	XXX

Line	Book/Adjusted Carrying V	alue by NAIC Designation	Category Footnote:				
Number	, , ,	, ,	8 7				
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				

## SCHEDULE D – PART 6 – SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4 <u>3</u>	<u>54</u>	<u>65</u>	<del>7</del> <u>6</u>	<del>8</del> 7	<del>9</del> <u>8</u>	Stock o Company ( Insurer on Sta	Owned by
	- · · · ·						Total Amount of		10 <u>9</u>	<del>11</del> 10
OLIGIP	Description Name of Subsidiary, Controlled or					B 1/1 F 1 G	Goodwill Included in		Number	
CUSIP					NAIC Valuation	Book/Adjusted Carrying	Book/Adjusted	Nonadmitted	of	% of
Identification	Affiliated Company	Foreign	NAIC Company Code	ID Number	Method	Value	Carrying Value	Amount	Shares	Outstanding
		<del></del>								
		<del></del>								
		<del></del>								
		***************************************						•••••		
		***************************************								
1999999 Total:	s	l							XXX	XXX

Total amount of goodwill nonadmitted \$.....

## SCHEDULE E – PART 1 – CASH

1	2	3	4	5	6	7
•	Restricted Asset	Rate of	Amount of Interest Received	Amount of Interest Accrued December 31		,
Depository	Code	Interest	During Year	of Current Year	Balance	*
OPEN DEPOSITORIES						
<u> </u>						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX XXX
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						XXX
						XXX
						XXX
						XXX
0199998 Deposits indepositories that do not exceed the allowable limit in any one depository (See						XXX
Instructions)-open depositories	XXX	XXX				XXX
0199999 Totals – Open Depositories	XXX	XXX				XXX
0299998 Deposits indepositories that do not exceed the allowable limit in any one depository (See Instructions)-suspended depositories	XXX	XXX				XXX
, 1						
0299999 Totals – Suspended Depositories	XXX	XXX				XXX
0399999 Total Cash on Deposit	XXX	XXX				XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX				XXX

## TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	 4. April	 7. July	 10. October	
2. February	 5. May	 8. August	 11. November	
3. March	6. June	<ol><li>September</li></ol>	12. December	

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