

NAIC BLANKS (E) WORKING GROUP

Blanks Agenda Item Submission Form

CONTACT PERSON: _____ TELEPHONE: _____ EMAIL ADDRESS: _____ ON BEHALF OF: _____ NAME: <u>Jamie Walker</u> TITLE: <u>Assistant Deputy Commissioner</u> AFFILIATION: <u>Texas Department of Insurance</u> ADDRESS: <u>333 Guadalupe St</u> <u>Austin, TX 78701</u>	DATE: <u>02/27/2018</u>	<u>FOR NAIC USE ONLY</u>		
	Agenda Item # <u>2018-06BWG</u> Year <u>2018</u> Changes to Existing Reporting <input checked="" type="checkbox"/> [X] New Reporting Requirement <input type="checkbox"/> []			
	<u>REVIEWED FOR ACCOUNTING PRACTICES AND PROCEDURES IMPACT</u>			
	No Impact <input checked="" type="checkbox"/> [X] Modifies Required Disclosure <input type="checkbox"/> []			
	<u>DISPOSITION</u>			

BLANK(S) TO WHICH PROPOSAL APPLIES

- | | | |
|--|---|--|
| <input checked="" type="checkbox"/> ANNUAL STATEMENT | <input checked="" type="checkbox"/> QUARTERLY STATEMENT | |
| <input checked="" type="checkbox"/> INSTRUCTIONS | <input checked="" type="checkbox"/> CROSSCHECKS | <input checked="" type="checkbox"/> BLANK |
| <input checked="" type="checkbox"/> Life and Accident & Health | <input checked="" type="checkbox"/> Property/Casualty | <input checked="" type="checkbox"/> Health |
| <input checked="" type="checkbox"/> Separate Accounts | <input checked="" type="checkbox"/> Fraternal | <input checked="" type="checkbox"/> Title |
| <input type="checkbox"/> Other Specify | | |

Anticipated Effective Date: 2018 Annual

IDENTIFICATION OF ITEM(S) TO CHANGE

Add -999 to the end of all line numbers for Schedule DBs. This will increase the number of lines available from 9,996 to 9,999,996, eliminating the need to accumulate data within certain categories.

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

When Schedule DB was changed several years back and number of categories expanded the number of available detail lines for each category was reduced. Companies are now reaching the point where they will not have enough detail lines for reporting on the schedules. As line numbers have been increased to 10 digits, it is possible to accommodate more than 10,000 entries.

NAIC STAFF COMMENTS

Comment on Effective Reporting Date: _____

Other Comments:

** This section must be completed on all forms.

ANNUAL & QUARTERLY INSTRUCTIONS – LIFE, HEALTH, PROPERTY, FRATERNAL & TITLE

DRAFTING NOTE: Only applies to Schedule DB, Part A, Section 1 General Instructions for the quarterly filing

SCHEDULE DB – PART A
SECTIONS 1 AND 2

GENERAL INSTRUCTIONS

In each section, separate derivative instruments into the following categories:

<u>Category</u>	<u>Line Number</u>
<u>Purchased Options</u>	
Hedging Effective	
Call Options and Warrants	0019999999
Put Options	0029999999
Caps	0039999999
Floors	0049999999
Collars	0059999999
Other	0069999999
Subtotal – Hedging Effective	0079999999
Hedging Other	
Call Options and Warrants	0089999999
Put Options	0099999999
Caps	0109999999
Floors	0119999999
Collars	0129999999
Other	0139999999
Subtotal – Hedging Other	0149999999
Replications	
Call Options and Warrants	0159999999
Put Options	0169999999
Caps	0179999999
Floors	0189999999
Collars	0199999999
Other	0209999999
Subtotal – Replications	0219999999
Income Generation	
Call Options and Warrants	0229999999
Put Options	0239999999
Caps	0249999999
Floors	0259999999
Collars	0269999999
Other	0279999999
Subtotal – Income Generation	0289999999
Other	
Call Options and Warrants	0299999999
Put Options	0309999999
Caps	0319999999
Floors	0329999999
Collars	0339999999
Other	0349999999
Subtotal – Other	0359999999

Total Purchased Options	
Subtotal – Call Options and Warrants	0369999999
Subtotal – Put Options	0379999999
Subtotal – Caps	0389999999
Subtotal – Floors	0399999999
Subtotal – Collars	0409999999
Subtotal – Other	0419999999
Subtotal – Total Purchased Options	0429999999

Written Options

Hedging Effective	
Call Options and Warrants	0439999999
Put Options	0449999999
Caps	0459999999
Floors	0469999999
Collars	0479999999
Other	0489999999
Subtotal – Hedging Effective	0499999999

Hedging Other	
Call Options and Warrants	0509999999
Put Options	0519999999
Caps	0529999999
Floors	0539999999
Collars	0549999999
Other	0559999999
Subtotal – Hedging Other	0569999999

Replications	
Call Options and Warrants	0579999999
Put Options	0589999999
Caps	0599999999
Floors	0609999999
Collars	0619999999
Other	0629999999
Subtotal – Replications	0639999999

Income Generation	
Call Options and Warrants	0649999999
Put Options	0659999999
Caps	0669999999
Floors	0679999999
Collars	0689999999
Other	0699999999
Subtotal – Income Generation	0709999999

Other	
Call Options and Warrants	0719999999
Put Options	0729999999
Caps	0739999999
Floors	0749999999
Collars	0759999999
Other	0769999999
Subtotal – Other	0779999999

Total Written Options	
Subtotal – Call Options and Warrants	0789999999
Subtotal – Put Options	0799999999
Subtotal – Caps	0809999999
Subtotal – Floors	0819999999
Subtotal – Collars	0829999999
Subtotal – Other	0839999999
Subtotal – Total Written Options	0849999999

Swaps

Hedging Effective	
Interest Rate	0859999999
Credit Default.....	0869999999
Foreign Exchange	0879999999
Total Return	0889999999
Other	0899999999
Subtotal – Hedging Effective	0909999999

Hedging Other	
Interest Rate	0919999999
Credit Default.....	0929999999
Foreign Exchange	0939999999
Total Return	0949999999
Other	0959999999
Subtotal – Hedging Other	0969999999

Replication	
Interest Rate	0979999999
Credit Default.....	0989999999
Foreign Exchange	0999999999
Total Return	1009999999
Other	1019999999
Subtotal – Replication	1029999999

Income Generation	
Interest Rate	1039999999
Credit Default.....	1049999999
Foreign Exchange	1059999999
Total Return	1069999999
Other	1079999999
Subtotal – Income Generation.....	1089999999

Other	
Interest Rate	1099999999
Credit Default.....	1109999999
Foreign Exchange	1119999999
Total Return	1129999999
Other	1139999999
Subtotal – Other	1149999999

Total Swaps	
Subtotal – Interest Rate	1159999999
Subtotal – Credit Default	1169999999
Subtotal – Foreign Exchange	1179999999
Subtotal – Total Return	1189999999
Subtotal – Other	1199999999
Subtotal – Total Swaps	1209999999

Forwards	
Hedging Effective	1219999999
Hedging Other	1229999999
Replication	1239999999
Income Generation	1249999999
Other	1259999999
Subtotal – Forwards	1269999999
Totals:	
Subtotal – Hedging Effective	1399999999
Subtotal – Hedging Other	1409999999
Subtotal – Replication	1419999999
Subtotal – Income Generation	1429999999
Subtotal – Other	1439999999
Total	1449999999



Detail Eliminated To Conserve Space



ANNUAL & QUARTERLY INSTRUCTIONS – LIFE, HEALTH, PROPERTY, FRATERNAL & TITLE

DRAFTING NOTE: Only applies to Schedule DB, Part B, Section 1 General Instructions for the quarterly filing

SCHEDULE DB – PART B
SECTIONS 1 AND 2

GENERAL INSTRUCTIONS

<u>Category</u>	<u>Line Number</u>
Long Futures:	
Hedging Effective	1279999999
Hedging Other	1289999999
Replication	1299999999
Income Generation	1309999999
Other	1319999999
Subtotal – Long Futures	1329999999
Short Futures:	
Hedging Effective	1339999999
Hedging Other	1349999999
Replication	1359999999
Income Generation	1369999999
Other	1379999999
Subtotal – Short Futures	1389999999
Totals:	
Subtotal – Hedging Effective	1399999999
Subtotal – Hedging Other	1409999999
Subtotal – Replication	1419999999
Subtotal – Income Generation	1429999999
Subtotal – Other	1439999999
Total	1449999999



Detail Eliminated To Conserve Space



ANNUAL & QUARTERLY INSTRUCTIONS – LIFE, HEALTH, PROPERTY, FRATERNAL & TITLE

SCHEDULE DB – PART D – SECTION 1

COUNTERPARTY EXPOSURE FOR DERIVATIVE INSTRUMENTS OPEN
DECEMBER 31 OF CURRENT YEAR



Detail Eliminated To Conserve Space



Aggregate Sum of Exchange Traded Derivatives.....	0199999999
Total NAIC 1 Designation.....	0299999999
Total NAIC 2 Designation.....	0399999999
Total NAIC 3 Designation.....	0499999999
Total NAIC 4 Designation.....	0599999999
Total NAIC 5 Designation.....	0699999999
Total NAIC 6 Designation.....	0799999999
Aggregate Sum of Central Clearinghouses.....	0899999999
Total (Sum of 0199999, 0299999, 0399999, 0499999, 0599999, 0699999, 0799999 & 0899999)	0999999999



Detail Eliminated To Conserve Space



ANNUAL & QUARTERLY INSTRUCTIONS – LIFE, HEALTH, PROPERTY, FRATERNAL & TITLE

SCHEDULE DB – PART D – SECTION 2

COLLATERAL FOR DERIVATIVE INSTRUMENTS OPEN
DECEMBER 31 OF CURRENT YEAR



Detail Eliminated To Conserve Space



Total Collateral Pledged by Reporting Entity.....	0199999999
Total Collateral Pledged to Reporting Entity.....	0299999999



Detail Eliminated To Conserve Space

