



Official NAIC Annual Statement Blank

Protected Cell

For the 2018 reporting year

Not for Distribution



The NAIC is the authoritative source for insurance industry information. Our expert solutions support the efforts of regulators, insurers and researchers by providing detailed and comprehensive insurance information. The NAIC offers a wide range of publications in the following categories:

Accounting & Reporting

Information about statutory accounting principles and the procedures necessary for filing financial annual statements and conducting risk-based capital calculations.

Consumer Information

Important answers to common questions about auto, home, health and life insurance — as well as buyer’s guides on annuities, long-term care insurance and Medicare supplement plans.

Financial Regulation

Useful handbooks, compliance guides and reports on financial analysis, company licensing, state audit requirements and receiverships.

Legal

Comprehensive collection of NAIC model laws, regulations and guidelines; state laws on insurance topics; and other regulatory guidance on antifraud and consumer privacy.

Market Regulation

Regulatory and industry guidance on market-related issues, including antifraud, product filing requirements, producer licensing and market analysis.

NAIC Activities

NAIC member directories, in-depth reporting of state regulatory activities and official historical records of NAIC national meetings and other activities.

Special Studies

Studies, reports, handbooks and regulatory research conducted by NAIC members on a variety of insurance-related topics.

Statistical Reports

Valuable and in-demand insurance industry-wide statistical data for various lines of business including auto, home, health and life insurance

Supplementary Products

Guidance manuals, handbooks, surveys and research on a wide variety of issues.

Capital Markets & Investment Analysis

Information regarding portfolio values and procedures for complying with NAIC reporting requirements.

White Papers

Relevant studies, guidance and NAIC policy positions on a variety of insurance topics.

For more information about NAIC publications, visit us at:

http://www.naic.org/prod_serv_home.htm

© 2001-2018 National Association of Insurance Commissioners. All rights reserved.

ISBN: 078-1-945655-52-4

Printed in the United States of America

No part of this book may be reproduced, stored in a retrieval system, or transmitted in any form or by any means, electronic or mechanical, including photocopying, recording, or any storage or retrieval system, without written permission from the NAIC.

NAIC Executive Office
444 North Capitol Street, NW
Suite 700
Washington, DC 20001
202.471.3990

NAIC Central Office
1100 Walnut Street
Suite 1500
Kansas City, MO 64106
816.842.3600

NAIC Capital Markets
& Investment Analysis Office
One New York Plaza, Suite 4210
New York, NY 10004
212.398.9000

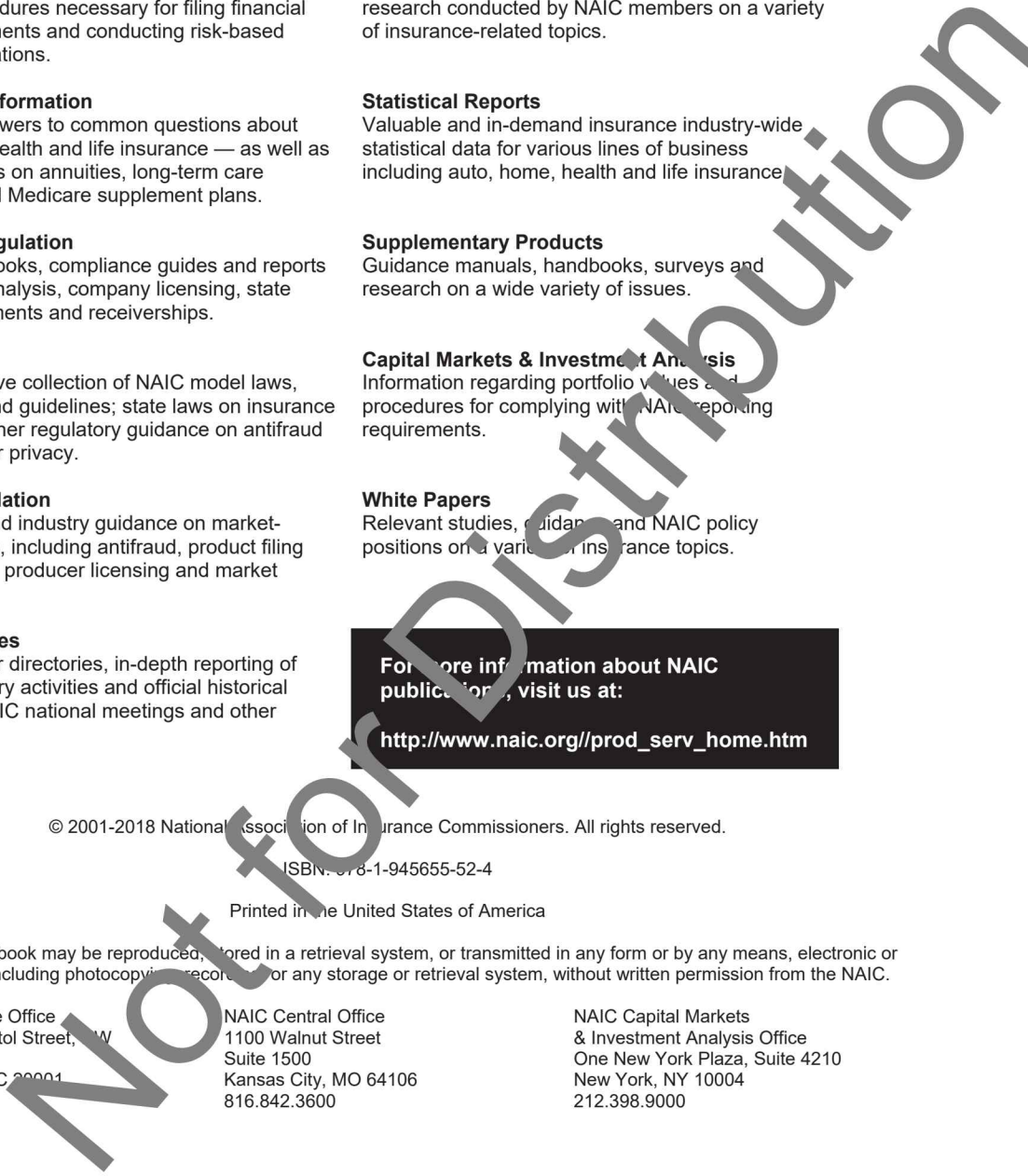


TABLE OF CONTENTS

ANNUAL STATEMENT BLANK

Jurat Page..... 1
Assets..... 2
Liabilities, Surplus and Other Funds..... 3
Summary of Operations 4
Cash Flow 5
Exhibit of Net Investment Income 6
Exhibit of Capital Gains (Losses) 6
General Interrogatories 7
Schedule P – Part 1 – Summary..... 8
Overflow Page For Write-ins..... 9
Schedule A – Verification Between Years..... SI0
Schedule B – Verification Between Years 02
Schedule BA – Verification Between Years SI03
Schedule D – Verification Between Years..... SI03
Schedule D – Summary By Country..... SI04
Schedule DA – Verification Between Years SI10
Schedule DB – Part A – Verification Between Years..... SI11
Schedule DB – Part B – Verification Between Years SI11
Schedule DB – Part C – Section 1 SI12
Schedule DB – Part C – Section 2 SI13
Schedule DB – Verification SI14
Schedule E – Part 2 – Verification Between Years..... SI15
Schedule A – Part 1 E01
Schedule A – Part 2 E02
Schedule A – Part 3 E03
Schedule B – Part 1..... E04
Schedule B – Part 2..... E05
Schedule B – Part 3..... E06
Schedule BA – Part 1..... E07
Schedule BA – Part 2..... E08
Schedule BA – Part 3..... E09
Schedule D – Part 1 E10
Schedule D – Part 2 – Section 1..... E11
Schedule D – Part 2 – Section 2..... E12
Schedule D – Part 3 E13

Not for Distribution

ANNUAL STATEMENT BLANK (Continued)

Schedule D – Part 4	E14
Schedule D – Part 5	E15
Schedule D – Part 6 – Section 1	E16
Schedule D – Part 6 – Section 2	E16
Schedule DA – Part 1	E17
Schedule DB – Part A – Section 1	E18
Schedule DB – Part A – Section 2	E19
Schedule DB – Part B – Section 1	E20
Schedule DB – Part B – Section 2	E21
Schedule DB – Part D – Section 1	E22
Schedule DB – Part D – Section 2	E23
Schedule DL – Part 1	E24
Schedule DL – Part 2	E25
Schedule E – Part 1 – Cash	E26
Schedule E – Part 2 – Cash Equivalents	E27
Schedule E – Part 3 – Special Deposits	E28

Not for Distribution

ANNUAL STATEMENT

OF THE

PROTECTED CELL

OF THE

of _____

in the state of _____

TO THE

Insurance Department

OF THE

STATE OF

FOR THE YEAR ENDED
DECEMBER 31, 2018

PROPERTY AND CASUALTY, PROTECTED CELL

2018

Not for Distribution

This page intentionally left blank.

Not for Distribution

Affix Bar Code Above

ANNUAL STATEMENT
For the Year Ended December 31, 2018
OF THE CONDITION AND AFFAIRS OF THE

NAIC Group Code, NAIC Company Code, Employer's ID Number, Organized under the Laws of, State of Domicile or Port of Entry, Country of Domicile, Commenced Business, Main Administrative Office, Mail Address, Primary Location of Books and Records, Internet Web Site Address, Statutory Statement Contact

DIRECTORS OR TRUSTEES

Table with 3 columns for Director/Trustee information, including Name, Address, and Contact Info.

State of, County of

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

Signature and Printed Name lines for three individuals.

Subscribed and sworn to before me this day of, 2019

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



ASSETS

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

Not for Distribution

LIABILITIES, SURPLUS AND OTHER FUNDS

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

Not for Distribution

SUMMARY OF OPERATIONS

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

Not for Distribution

CASH FLOW

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

Not for Distribution

EXHIBIT OF NET INVESTMENT INCOME

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

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

EXHIBIT OF CAPITAL GAINS (LOSSES)

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

GENERAL INTERROGATORIES

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

1 Type of Security	2 Amount

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

Not for Distribution

SCHEDULE P—ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P—PART 1—SUMMARY
(\$000 Omitted)

Years in Which Premiums Were Earned and Losses Were Incurred	1 Premium Earned	Loss and Loss Expense Payments				6 Total Net Paid (Cols. 2 + 3 + 4)	7 Number of Claims Reported
		2 Loss Payments	3 Defense and Cost Containment Payments	4 Adjusting and Other Payments	5 Salvage and Subrogation Received		
1. Prior	XXX	.....	.....	.....	.....	XXX
2. 2009	XXX	
3. 2010	XXX	
4. 2011	XXX	
5. 2012	XXX	
6. 2013	XXX	
7. 2014	XXX	
8. 2015	XXX	
9. 2016	XXX	
10. 2017	XXX	
11. 2018	XXX	
12. Totals	XXX	.....	.....	.....	.....	XXX

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

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

OVERFLOW PAGE FOR WRITE-INS

Not for Distribution

This page intentionally left blank.

Not for Distribution

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

Not for Distribution

SCHEDULE A – VERIFICATION BETWEEN YEARS
Real Estate

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

SCHEDULE B – VERIFICATION BETWEEN YEARS
Mortgage Loans

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

Not for Distribution

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

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

SCHEDULE D – VERIFICATION BETWEEN YEARS
Bonds and Stocks

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

Not for Distribution

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

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

Not for Distribution

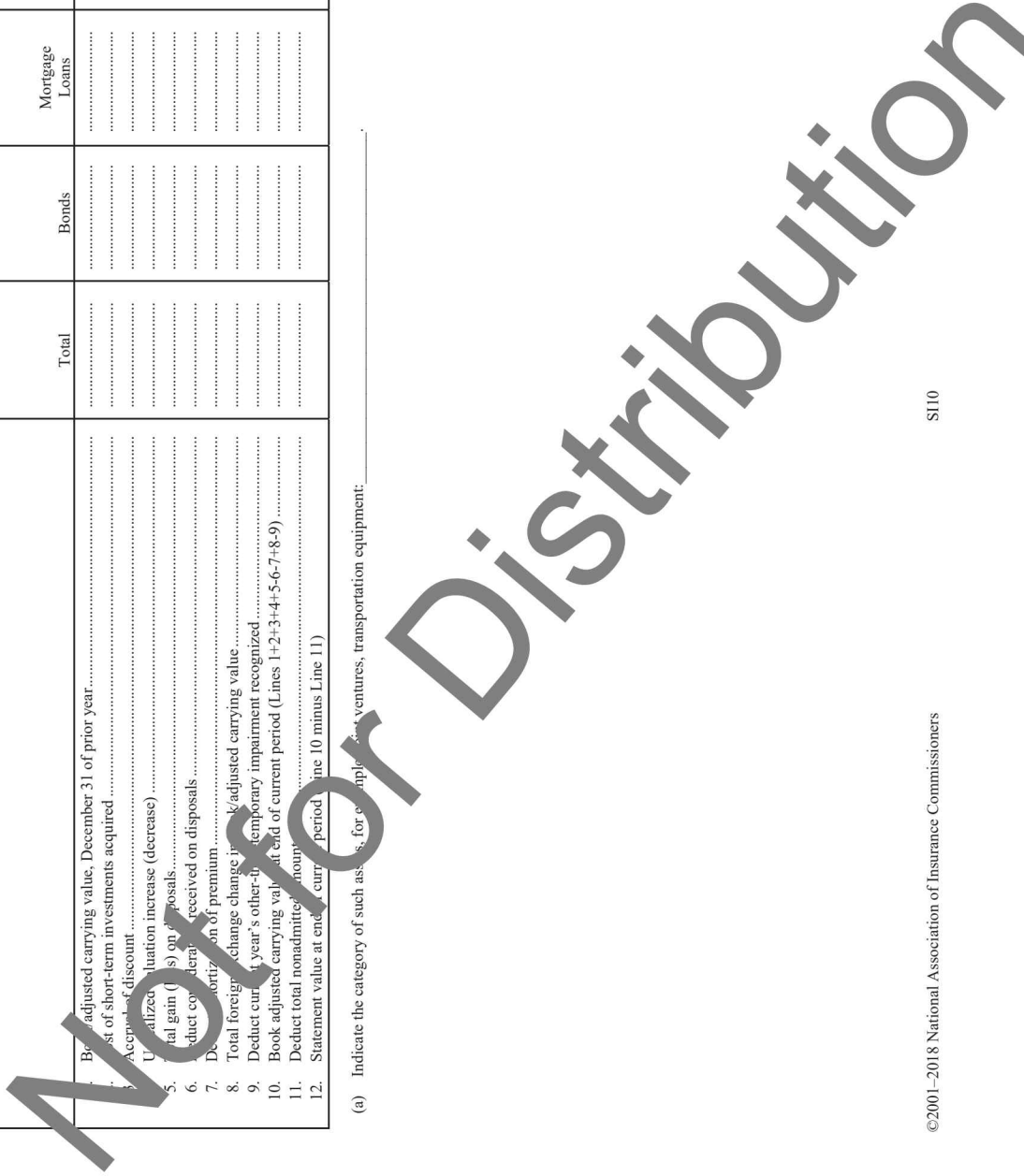
SCHEDULE D – PART 1A – SECTION 1 AND SECTION 2
NOT APPLICABLE TO PROTECTED CELL

Not for Distribution

SCHEDULE DA – VERIFICATION BETWEEN YEARS
Short-Term Investments

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

(a) Indicate the category of such assets, for example, real estate ventures, transportation equipment: _____

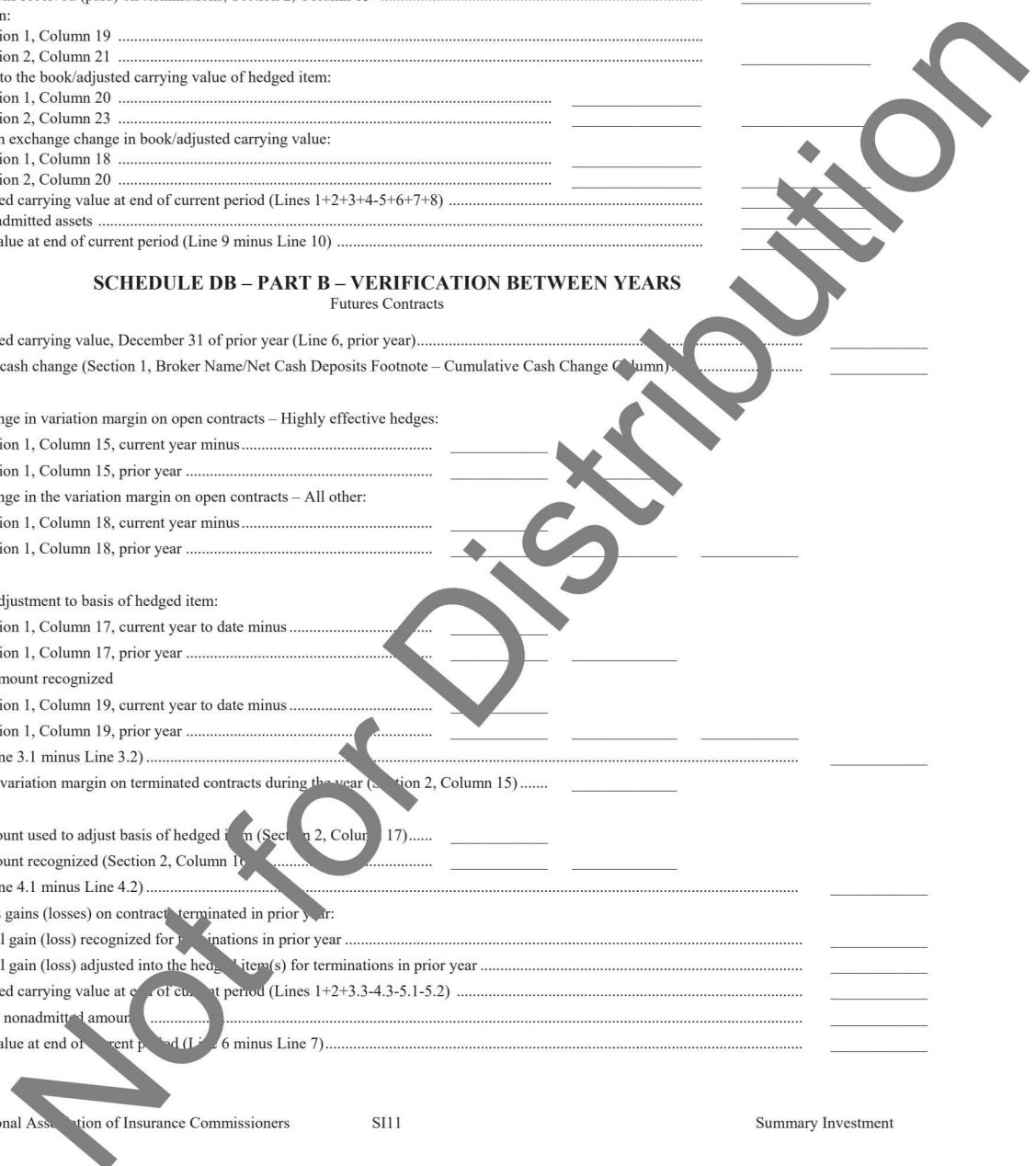


SCHEDULE DB – PART A – VERIFICATION BETWEEN YEARS
Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)	_____
2.	Cost paid/(consideration received) on additions:	
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	_____
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	_____
3.	Unrealized valuation increase/(decrease):	
3.1	Section 1, Column 17	_____
3.2	Section 2, Column 19	_____
4.	Total gain (loss) on termination recognized, Section 2, Column 22	_____
5.	Considerations received/(paid) on terminations, Section 2, Column 15	_____
6.	Amortization:	
6.1	Section 1, Column 19	_____
6.2	Section 2, Column 21	_____
7.	Adjustment to the book/adjusted carrying value of hedged item:	
7.1	Section 1, Column 20	_____
7.2	Section 2, Column 23	_____
8.	Total foreign exchange change in book/adjusted carrying value:	
8.1	Section 1, Column 18	_____
8.2	Section 2, Column 20	_____
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)	_____
10.	Deduct nonadmitted assets	_____
11.	Statement value at end of current period (Line 9 minus Line 10)	_____

SCHEDULE DB – PART B – VERIFICATION BETWEEN YEARS
Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year).....	_____
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column).....	_____
3.1	Add:	
	Change in variation margin on open contracts – Highly effective hedges:	
3.11	Section 1, Column 15, current year minus.....	_____
3.12	Section 1, Column 15, prior year	_____
	Change in the variation margin on open contracts – All other:	
3.13	Section 1, Column 18, current year minus.....	_____
3.14	Section 1, Column 18, prior year	_____
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus	_____
3.22	Section 1, Column 17, prior year	_____
	Change in amount recognized	
3.23	Section 1, Column 19, current year to date minus	_____
3.24	Section 1, Column 19, prior year	_____
3.3	Subtotal (Line 3.1 minus Line 3.2).....	_____
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15).....	_____
4.2	Less:	
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17).....	_____
4.22	Amount recognized (Section 2, Column 16).....	_____
4.3	Subtotal (Line 4.1 minus Line 4.2).....	_____
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year	_____
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	_____
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	_____
7.	Deduct total nonadmitted amount	_____
8.	Statement value at end of current period (Line 6 minus Line 7).....	_____



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

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

Not for Distribution

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

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

Not for Distribution

SCHEDULE DB – VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14	_____
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote – Total Ending Cash Balance	_____
3.	Total (Line 1 plus Line 2)	_____
4.	Part D, Section 1, Column 5	_____
5.	Part D, Section 1, Column 6	_____
6.	Total (Line 3 minus Line 4 minus Line 5)	_____
		Fair Value Check
7.	Part A, Section 1, Column 16	_____
8.	Part B, Section 1, Column 13	_____
9.	Total (Line 7 plus Line 8)	_____
10.	Part D, Section 1, Column 8	_____
11.	Part D, Section 1, Column 9	_____
12.	Total (Line 9 minus Line 10 minus Line 11)	_____
		Potential Exposure Check
13.	Part A, Section 1, Column 21	_____
14.	Part B, Section 1, Column 20	_____
15.	Part D, Section 1, Column 11	_____
16.	Total (Lines 13 plus Line 14 minus Line 15)	_____

Not for Distribution

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

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

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

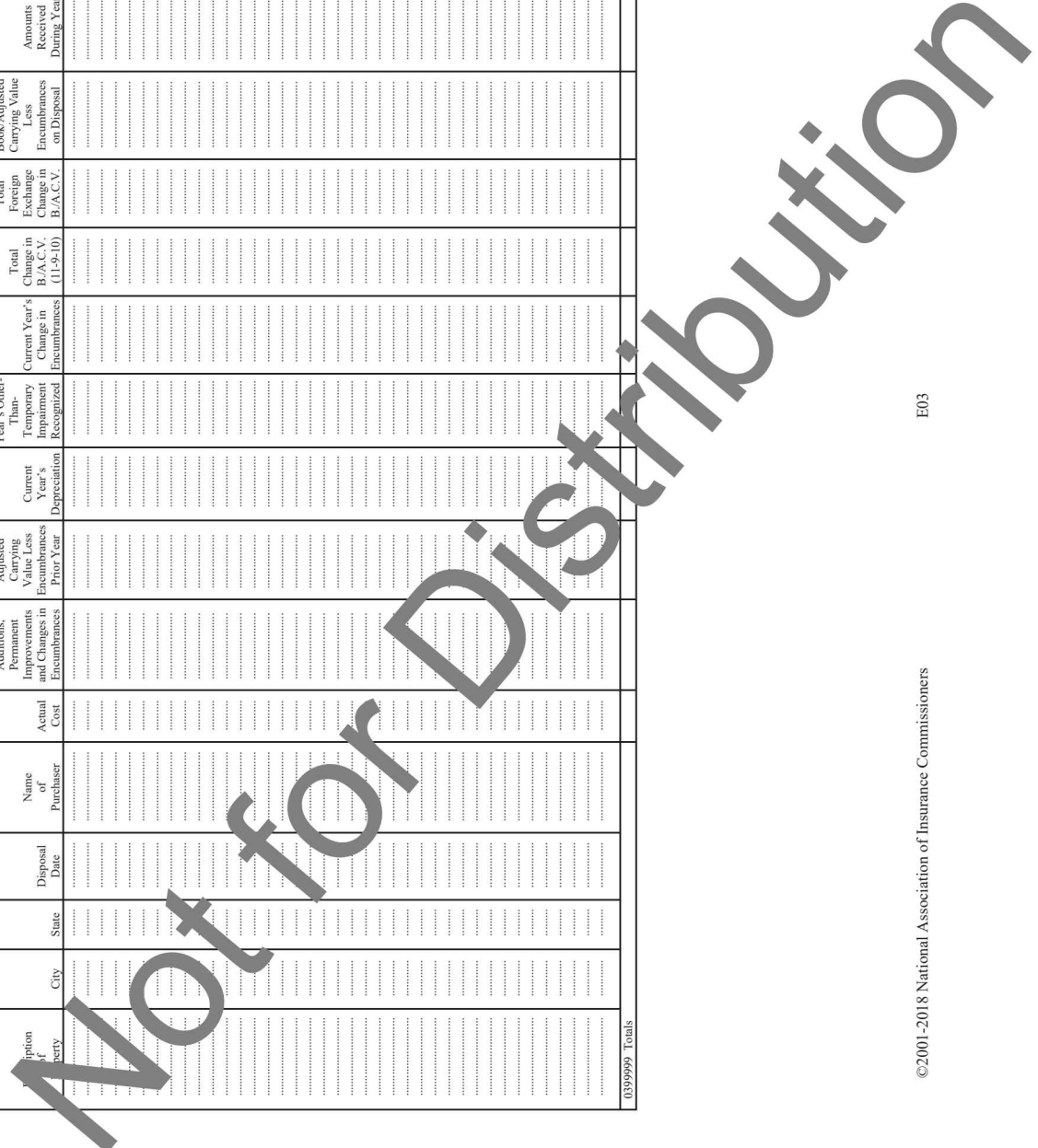
Not for Distribution

This page intentionally left blank.

Not for Distribution

SCHEDULE A – PART 3
 Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1 Description of Property	2 Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9 Change in Book/Adjusted Carrying Value Less Encumbrances	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B/A/C/V. (11-9-10)	13 Total Foreign Exchange Change in B/A/C/V.	14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs and Expenses Incurred
	City	State																	
																			0399999 Totals



SCHEDULE B – PART 2
 Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Rate of Interest	7 Actual Cost at Time of Acquisition	8 Additional Investment Made After Acquisition	9 Value of Land and Buildings
	2 City	3 State						
<p style="font-size: 2em; opacity: 0.5; transform: rotate(-45deg); position: absolute; top: 50%; left: 50%;">Not for Distribution</p>								
<p>3399999 Totals</p>								

SCHEDULE B – PART 3
Showing All Mortgage Loans Disposed, Transferred or Repaid During the Current Year

1 Line Number	2 Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8-10 Change in Book Value/Recorded Investment				12 Total Change in Book Value (8-9-10-11)	13 Total Foreign Exchange Change in Book Value	14 Book/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than- Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other							
Not for Distribution																	
0599999 Totals																	

SCHEDULE BA – PART 2
 Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		City	State							
Not for Distribution										
4699999	Totals									XXX

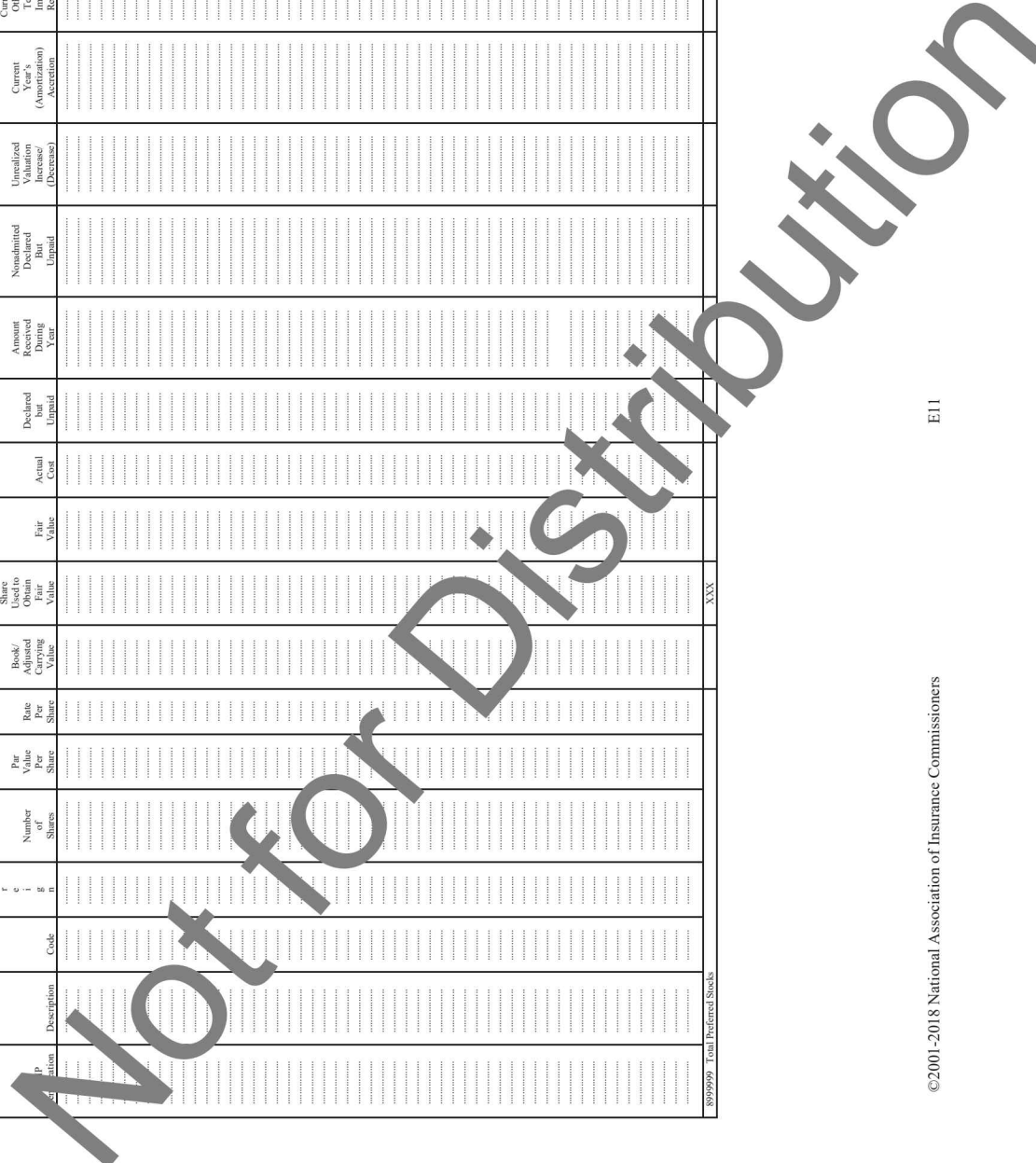
SCHEDULE BA – PART 3
 Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	
1	Name or Description	City	State	Name of Person or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value, Encumbrances, Prior Year	Unrealized Increase (Decrease)	Current Year's (Depreciation) (Amortization)/ Accretion	Current Year's Other Than Impairment Recognized	Capitalized Interest and Other	Total Change in B.A.C.V. (9-10-11-12)	Total Foreign Exchange Change in B.A.C.V.	Book/Adjusted Carrying Value, Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
4699999	Totals																			

Not for Distribution

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

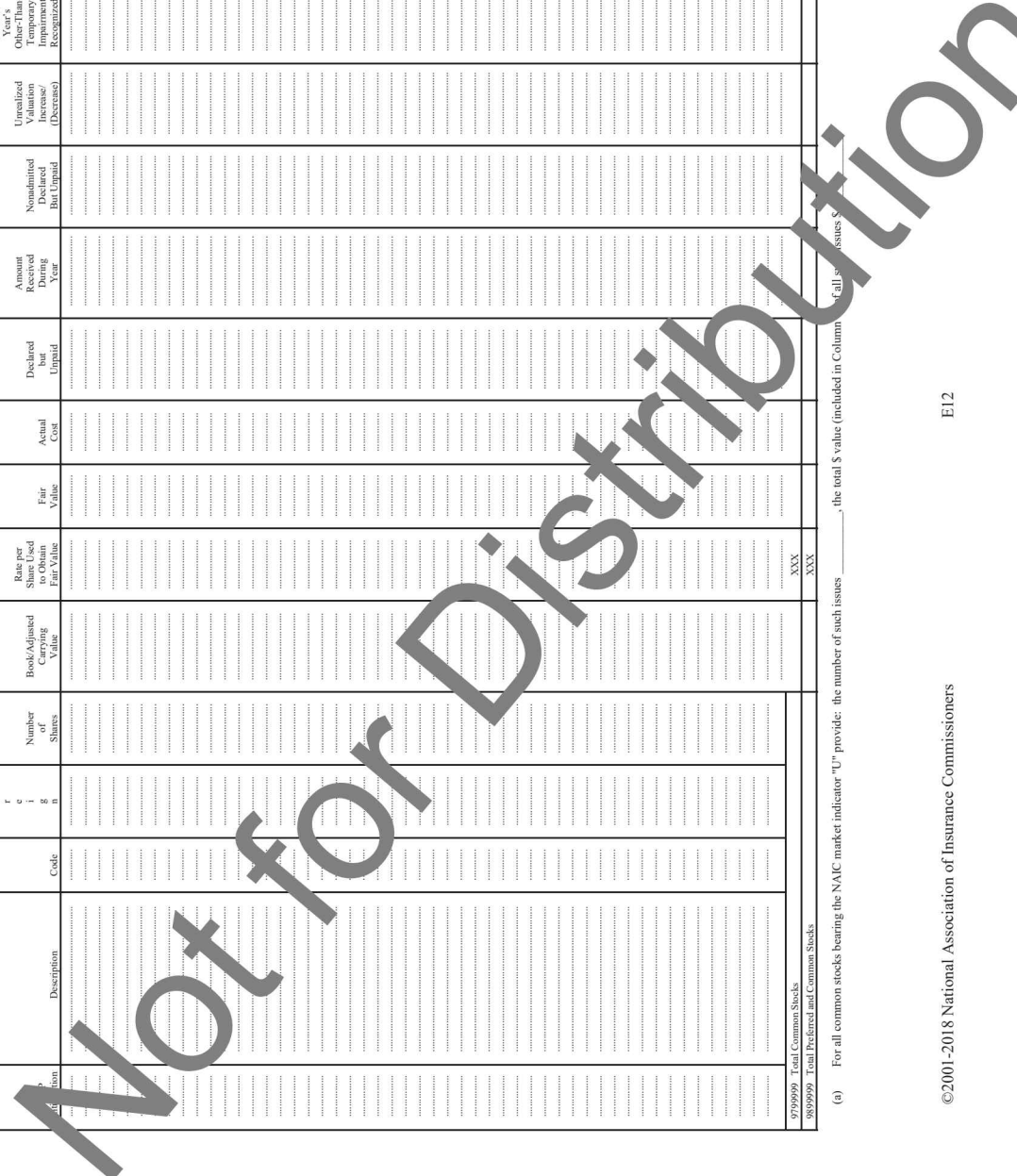
1	2	3		4	5	6	7	8	9		11	12		13		14	15	16	17	18	19	20	21
		Code	Description						Rate per Share Used to Obtain Fair Value	Fair Value		Declared but Unpaid	Amount Reported for Dividend Year	Nonadmitted Dividend but Unpaid	Unrealized Gain/Loss (Increase/Decrease)								
999999	Total Preferred Stocks								XXX													XXX	XXX



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

1	2	3		5	6	7	8	9	10		11	12	13	14			15	16	17	18
		Code	Description						Number of Shares	Book/Adjusted Carrying Value				Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost				
9799999	Total Common Stocks																		XXX	XXX
9899999	Total Preferred and Common Stocks																		XXX	XXX

(a) For all common stocks bearing the NAC market indicator "U" provide the number of such issues _____, the total \$ value (included in Column 8) _____, the total \$ value of all issues \$ _____.



SCHEDULE D – PART 5
 Showing all Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	
Line Item	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Value at Disposal	Unrealized Valuation (Increase/Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Change in Book/Adjusted Carrying Value	Total Foreign Exchange B/A/C/V (12+13+14)	Total Foreign Exchange B/A/C/V	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest
8399998	Subtotal Bonds																				
9899999	Subtotal Stocks																				
9999999	Totals																				

SCHEDULE DA – PART 1
 Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

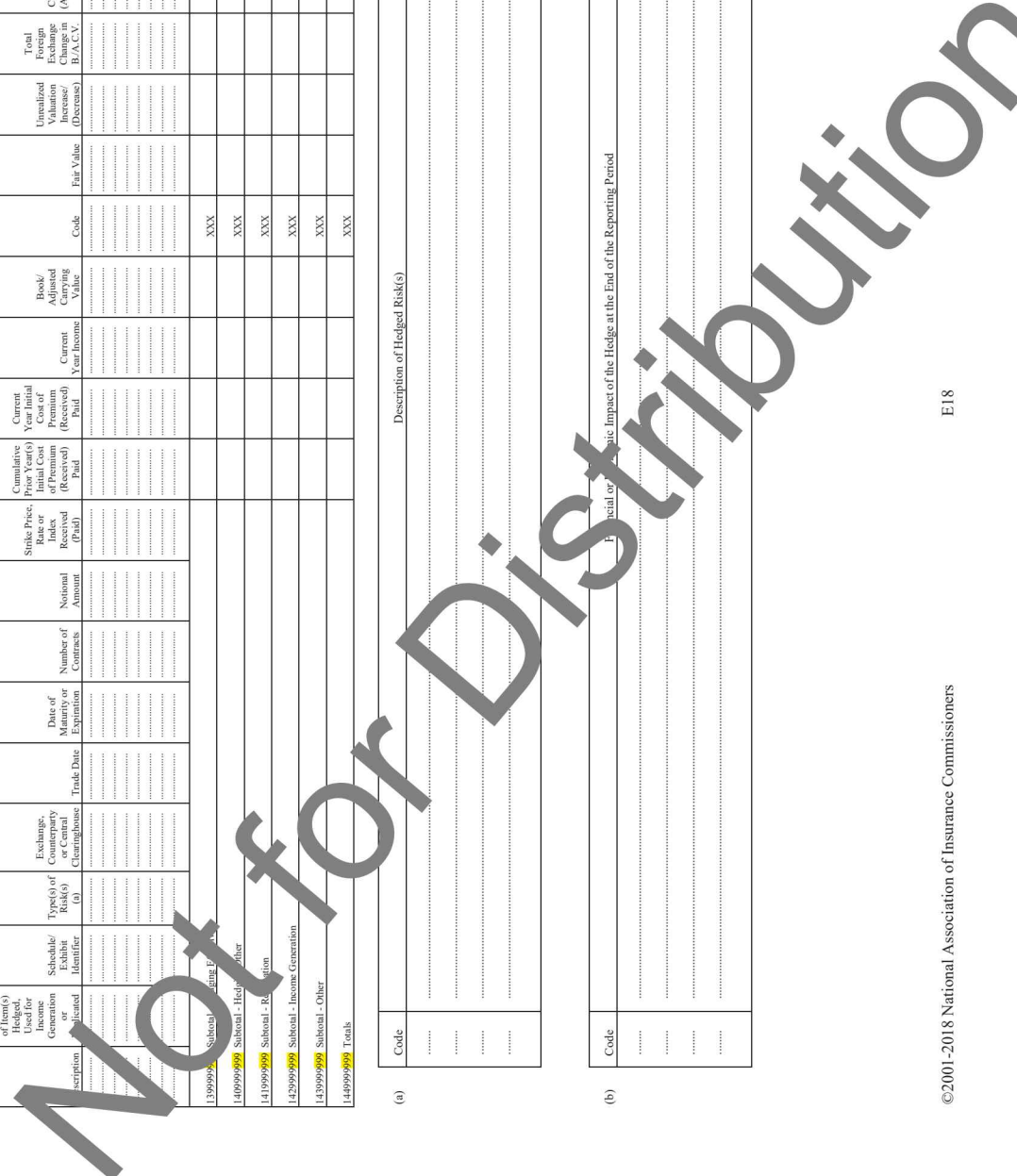
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20
scrip-	Codes	For	Date	Name	Maturity	Book/	Unrealized	Change in	Current	Other-Than-	Total	Par	Amortized	Non-Admitted	Rate	Effective	When	Amount	Paid for
tion		the	Acquired	of	Date	Adjusted	Income	Book/Adjusted	Year's	Foreign	Value	Cost	Amortized	Admitted	of	Rate of	Paid	Accrued	Interest
		Part		Vendor		Carrying	(Increase)	Carrying Value	Temporary	Change			Due	Rate				During	
		icular				Value	(Decrease)		Income	B/A/C/V			to	Accrued				Year	
		of							Recognized				Default						
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of																	
		the																	
		part																	
		of																	
		the																	
		cell																	
		of				</													

SCHEDULE DB – PART A – SECTION 1
 Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description of Hedged Item(s) Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchanges, Clearinghouse or Central Counterparty	Trade Date	Maturity or Expiration	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Received (Paid)	Cumulative Prior Year(s) Initial Cost (Received) (Paid)	Current Year Initial Cost of (Received) (Paid)	Current Year Income	Book/Carrying Value	Code	Fair Value	Unrealized Increase/(Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) (Accretion)	Adjustment Value of Hedged Item	Potential Exposure	Credit Rating Reference Entity	Hedge Effectiveness At Inception	
	138999999	Subtotal - Foreign Exchange												XXX								XXX	XXX
	140999999	Subtotal - Hedging												XXX								XXX	XXX
	141999999	Subtotal - Reinsurance												XXX								XXX	XXX
	142999999	Subtotal - Income Generation												XXX								XXX	XXX
	143999999	Subtotal - Other												XXX								XXX	XXX
	144999999	Totals												XXX								XXX	XXX

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

(b)	(c)
Code	Special or Specific Impact of the Hedge at the End of the Reporting Period
.....
.....
.....
.....



SCHEDULE DB – PART A – SECTION 2
 Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description of Term(s) Hedged, Income Generation or Replication	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Clearinghouse or Central Counterparty	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Forward or Sale	Number of Contracts	Notional Amount	Strike Price Rate Received (Paid)	Cumulative Prior Year(s) Initial Cost (Received) Paid	Current Year Initial Cost of (Received) Paid	Consideration Received Termination	Current Year Income	Book/ Carrying Value	Code	Unrealized Volatility Increase/ (Decrease)	Total Foreign Exchange Change in B/A.C.V.	Current Year's (Asset/Liability) Recognition	Gain (Loss) in Carrying Amount of Hedged Item	Adjustment to Carrying Amount of Hedged Item	Gain (Loss) in Carrying Amount of Hedged Item	Hedge Effectiveness at Inception	
138	999	Subtotal - Foreign Exchange																						
140	999	Subtotal - Foreign Exchange																						
141	999	Subtotal - Foreign Exchange																						
142	999	Subtotal - Foreign Exchange																						
143	999	Subtotal - Other																						
144	999	Totals																						

(a)

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

(b)

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

SCHEDULE DB – PART B – SECTION 2
 Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1399999999	Subtotal - Hedging Effective																	XXX	XXX
1409999999	Subtotal - Hedging Other																	XXX	XXX
1419999999	Subtotal - Replication																	XXX	XXX
1429999999	Subtotal - Income Generation																	XXX	XXX
1439999999	Subtotal - Other																	XXX	XXX
1449999999	Totals																	XXX	XXX

(a)

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

(b)

Code	Financial and Economic Events at the End of the Reporting Period
.....
.....
.....
.....

SCHEDULE DB – PART D – SECTION 2

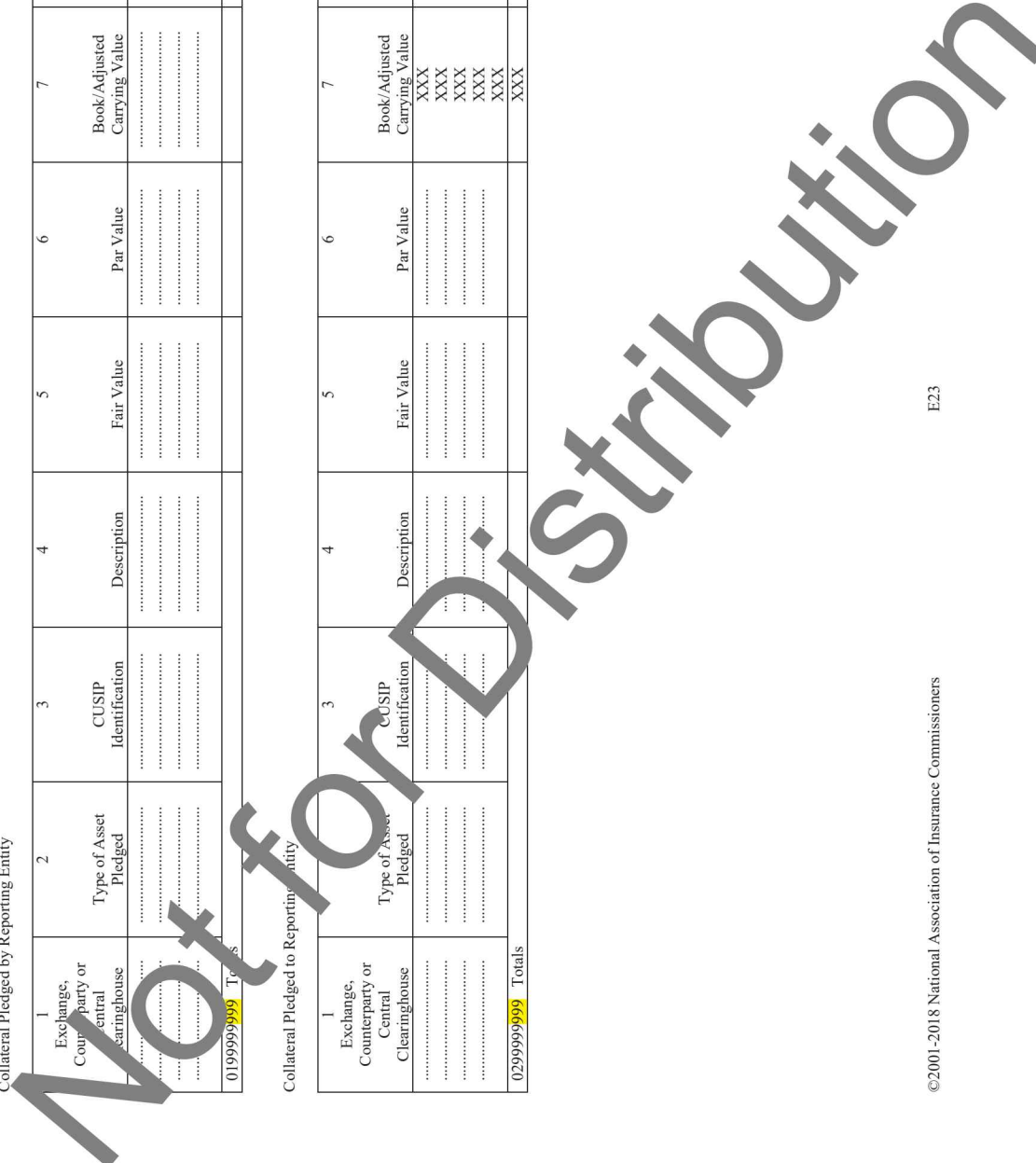
Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
0199999999	Treasuries						XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
0299999999	Totals					XXX	XXX	XXX



SCHEDULE E – PART 3 – SPECIAL DEPOSITS

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

Not for Distribution

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

Assets	2
Cash Flow.....	5
Exhibit of Capital Gains (Losses).....	6
Exhibit of Net Investment Income.....	6
General Interrogatories.....	7
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Overflow Page for Write-ins	9
Schedule A – Part 1	E01
Schedule A – Part 2	E02
Schedule A – Part 3	E03
Schedule A – Verification Between Years	SI01
Schedule B – Part 1	E04
Schedule B – Part 2	E05
Schedule B – Part 3	E06
Schedule B – Verification Between Years	SI02
Schedule BA – Part 1	E07
Schedule BA – Part 2	E08
Schedule BA – Part 3	E09
Schedule BA – Verification Between Years.....	SI03
Schedule D – Part 1	E10
Schedule D – Part 2 – Section 1	E11
Schedule D – Part 2 – Section 2	E12
Schedule D – Part 3	E13
Schedule D – Part 4	E14
Schedule D – Part 5	E15
Schedule D – Summary By Country	SI04
Schedule D – Verification Between Years	SI03
Schedule DA – Part 1	E17
Schedule DA – Verification Between Years	SI10
Schedule DB – Part A – Section 1	E18
Schedule DB – Part A – Section 2	E19
Schedule DB – Part A – Verification Between Years	SI11
Schedule DB – Part B – Section 1	E20
Schedule DB – Part B – Section 2	E21
Schedule DB – Part B – Verification Between Years.....	SI11
Schedule DB – Part C – Section 1	SI12
Schedule DB – Part D – Section 1	E22
Schedule DB – Part D – Section 2	E23

ANNUAL STATEMENT BLANK (Continued)

Schedule DB – Part C – Section 2	SI13
Schedule DB – Verification	SI14
Schedule DL – Part 1	E24
Schedule DL – Part 2	E25
Schedule E – Part 1 – Cash	E26
Schedule E – Part 2 – Cash Equivalents	E27
Schedule E – Part 2 – Verification Between Years	SI15
Schedule E – Part 3 – Special Deposits	E28
Schedule P – Part 1 – Summary	8
Summary of Operations	4

Not for Distribution