



National Association of
Insurance Commissioners

Official NAIC Annual Statement Blank

Protected Cell

For the 2020 reporting year

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National Association of
Insurance Commissioners

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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, 2020

PROPERTY AND CASUALTY, PROTECTED CELL

2020

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ANNUAL STATEMENT
For the Year Ended December 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

NAIC Group Code _____, _____ NAIC Company Code _____ Employer's ID Number _____
 (Current Period) (Prior Period)
 Organized under the Laws of _____, State of Domicile or Port of Entry _____
 Country of Domicile _____
 Incorporated/Organized _____ Commenced Business _____
 Statutory Home Office _____, _____
 (Street and Number) (City or Town, State, Country and Zip Code)
 Main Administrative Office _____

 (City or Town, State, Country and Zip Code) (Street and Number) (Area Code) (Telephone Number)
 Mail Address _____, _____
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)
 Primary Location of Books and Records _____

 (City or Town, State, Country and Zip Code) (Street and Number) (Area Code) (Telephone Number)
 Internet Web Site Address _____
 Statutory Statement Contact _____
 _____ (Name) _____ (Area Code) _____ (Telephone Number) _____ (Extension)
 _____ (E-Mail Address) _____ (Fax Number)

DIRECTORS OR TRUSTEES

State of
County of ss

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

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

Subscribed and sworn to before me
thisday of 2021

- a. Is this an original filing? Yes [] No []
 b. If no: 1. State the 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)

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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)

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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)		

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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 Line 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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U. S. Government bonds	(a) .....	.....
1.1	Bonds exempt from U. S. tax	(a) .....	.....
1.2	Other bonds (unaffiliated)	(a) .....	.....
1.3	Bonds of affiliates	(a) .....	.....
2.1	Preferred stocks (unaffiliated)	(b) .....	.....
2.11	Preferred stocks of affiliates	(b) .....	.....
2.2	Common stocks (unaffiliated) .....	.....	.....
2.21	Common stocks of affiliates .....	.....	.....
3.	Mortgage loans	(c) .....	.....
4.	Real estate	(d) .....	.....
5.	Contract loans .....	.....	.....
6.	Cash, cash equivalents and short-term investments	(e) .....	.....
7.	Derivative instruments	(f) .....	.....
8.	Other invested assets .....	.....	.....
9.	Aggregate write-ins for investment income .....	.....	.....
10.	Total gross investment income .....	.....	.....
11.	Investment expenses .....	.....	(g)
12.	Investment taxes, licenses and fees, excluding federal income taxes .....	.....	(g)
13.	Interest expense .....	.....	(h)
14.	Depreciation on real estate and other invested assets .....	.....	(i)
15.	Aggregate write-ins for deductions from investment income .....	.....	.....
16.	Total deductions (Lines 11 through 15) .....	.....	.....
17.	Net investment income (Line 10 minus Line 16)	.....	.....
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 segregated and Separate Accounts.
- (h) Includes \$ _____ interest on surplus notes and \$ _____ interest on capital notes.
- (i) Includes \$ _____ depreciation on real estate and \$ _____ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U. S. Government bonds .....	.....	.....	.....	.....	.....
1.1	Bonds exempt from U. S. tax .....	.....	.....	.....	.....	.....
1.2	Other bonds (unaffiliated) .....	.....	.....	.....	.....	.....
1.3	Bonds of affiliates .....	.....	.....	.....	.....	.....
2.1	Preferred stocks (unaffiliated) .....	.....	.....	.....	.....	.....
2.11	Preferred stocks of affiliates .....	.....	.....	.....	.....	.....
2.2	Common stocks (unaffiliated) .....	.....	.....	.....	.....	.....
2.21	Common stocks of affiliates .....	.....	.....	.....	.....	.....
3.	Mortgage loans .....	.....	.....	.....	.....	.....
4.	Real estate .....	.....	.....	.....	.....	.....
5.	Contract loans .....	.....	.....	.....	.....	.....
6.	Cash, cash equivalents and short-term investments .....	.....	.....	.....	.....	.....
7.	Derivative instruments .....	.....	.....	.....	.....	.....
8.	Other invested assets .....	.....	.....	.....	.....	.....
9.	Aggregate write-ins for capital gains (losses) .....	.....	.....	.....	.....	.....
10.	Total capital gains (losses)	.....	.....	.....	.....	.....
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) \$ _____

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SCHEDULE P—ANALYSIS OF LOSSES AND LOSS EXPENSES

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

Years in Which Premiums Were Earned and Losses Were Incurred	1 Premium Earned	Loss and Loss Expense Payments				7 Number of Claims Reported
		2 Loss Payments	3 Defense and Cost Containment Payments	4 Adjusting and Other Payments	5 Salvage and Subrogation Received		6 Total Net Paid (Cols. 2 + 3 + 4)
1. Prior	XXX					XXX
2. 2011						XXX
3. 2012						XXX
4. 2013						XXX
5. 2014						XXX
6. 2015						XXX
7. 2016						XXX
8. 2017						XXX
9. 2018						XXX
10. 2019						XXX
11. 2020						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 Loss	19 Loss Expense	20 Losses Unpaid	21 Loss Expenses Unpaid
1.	XXX	XXX				
2.						
3.						
4.						
5.						
6.						
7.						
8.						
9.						
10.						
11.						
12. Totals	XXX	XXX				

OVERFLOW PAGE FOR WRITE-INS

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

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

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

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

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

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

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

SCHEDULE D – VERIFICATION BETWEEN YEARS
Bonds and Stocks

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

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
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, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8. United States.....	.....	.....	.....	.....
	9. Canada .....	.....	.....	.....	.....
	10. Other Countries .....	.....	.....	.....	.....
	11. Totals				
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds				
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada .....	.....	.....	.....	.....
	16. Other Countries .....	.....	.....	.....	.....
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada .....	.....	.....	.....	.....
	22. Other Countries .....	.....	.....	.....	.....
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks				

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

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SCHEDULE DA – VERIFICATION BETWEEN YEARS
Short-Term Investments

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

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

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SCHEDULE DB – PART A – VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

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

SCHEDULE DB – PART B – VERIFICATION BETWEEN YEARS

Futures Contracts

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

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

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

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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)	_____	_____

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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

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book / Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	17 Effective Rate of	Interest			Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization/ Accretion)	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.			18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
8399999	Total Bonds						XXX							XXX	XXX	XXX			XXX	XXX	

Not for Distribution

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

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

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/ Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	21 Date Acquired
		3 Code	4 F o r e i g n					9 Rate per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)			19 Total Foreign Exchange Change in B./A.C.V.
899999	Total Preferred Stocks							XXX										XXX	XXX

Not for Distribution

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

SCHEDULE D – PART 4

Showing all Long-Term Bonds and Stocks **SOLD, REDEEMED** or Otherwise **DISPOSED OF** During Current Year

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value				16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)						
9999999	Totals						XXX											XXX	

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SCHEDULE D – PART 5

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

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

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SCHEDULE DB – PART A – SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23										
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	Current Year Initial Cost of Undiscounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B.A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness At Inception and at Year-end (b)										
1689999999	Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108													XXX											XXX	XXX						
1699999999	Subtotal - Hedging Effective - Variable Annuity Guarantees Under SSAP No. 108													XXX													XXX	XXX				
1709999999	Subtotal - Hedging Other													XXX													XXX	XXX				
1719999999	Subtotal - Replication													XXX														XXX	XXX			
1729999999	Subtotal - Income Generation													XXX															XXX	XXX		
1739999999	Subtotal - Other													XXX																XXX	XXX	
1749999999	Subtotal - Adjustments for SSAP No. 108 Derivatives													XXX																	XXX	XXX
1759999999	Totals													XXX																XXX	XXX	

(a)

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

(b)

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

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

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

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

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SCHEDULE E – PART 3 – SPECIAL DEPOSITS

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

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