

**Securities Valuation Office
National Association of Insurance Commissioners
Replication (Synthetic Asset) Transaction Basket Form**

Please see Part 13, Section 6 of the *Purposes and Procedures Manual of the NAIC's Securities Valuation Office* (Manual) for instructions and definitions related to the filing of Replicated (Synthetic Asset) Transactions (RSATs) Using Baskets.

1. Name of Reporting Insurance Company: _____

2. Is this an Approved RSAT as identified in Part 13, Section 1(a)(i) of the Manual? Yes ___ or No ___.

3. Description of RSAT: _____

4. Please complete the following table for all cash components involved in this Basket :

<u>Cash Component</u>	<u>CUSIP/PPN/CINS</u>	<u>NAIC Designation</u>	<u>NRSRO (names and ratings)</u>
_____	_____	_____	_____
_____	_____	_____	_____
_____	_____	_____	_____

(Note: If any of the component instruments in the Basket are not on the VOS Database with a current year Designation, the reporting insurance company is required to follow the reporting conventions and file the required documents set forth in Part Five, Section 3 of the Manual for each of those instruments.)

5. Please complete the table below for all derivative instruments involved in this RSAT:

<u>Derivative Instrument</u>	<u>Counterparty Name</u>	<u>NAIC Counterparty Designation</u>
_____	_____	_____
_____	_____	_____
_____	_____	_____

6. Is the RSAT a permissible investment in the insurer's state of domicile? Yes ___ or No ___.

7. Does the insurer's investment in the Basket and derivative components have a market value that is not materially different from the market value ascribed to the RSAT at the time the RSAT was entered into? Yes ___ or No ___.

8. Will the RSAT continue to be effective for the duration of the derivative component of the RSAT? Yes ____ or No ____.

9. Name and Title of Submitter (please print): _____

10. Signature of Submitter: _____ Date: _____

11. Name of Contact Person to Discuss the Transaction: _____

12. Contact Telephone Number: _____