

NAIC BLANKS (E) WORKING GROUP

Blanks Agenda Item Submission Form

CONTACT PERSON: _____ TELEPHONE: _____ EMAIL ADDRESS: _____ ON BEHALF OF: _____ NAME: <u>Dale Bruggeman</u> TITLE: <u>Chair SAPWG</u> AFFILIATION: <u>Ohio Department of Insurance</u> ADDRESS: <u>50W. Town St., 3rd Fl., Ste. 300</u> <u>Columbus, OH 43215</u>	DATE: <u>10/13/2017</u>	FOR NAIC USE ONLY
	Agenda Item # <u>2017-24BWG MOD</u> Year <u>2018</u> Changes to Existing Reporting <input checked="" type="checkbox"/> [X] New Reporting Requirement <input type="checkbox"/> []	REVIEWED FOR ACCOUNTING PRACTICES AND PROCEDURES IMPACT
	No Impact <input checked="" type="checkbox"/> [X] Modifies Required Disclosure <input type="checkbox"/> []	DISPOSITION
	<input type="checkbox"/> [] Rejected For Public Comment <input type="checkbox"/> [] Referred To Another NAIC Group <input type="checkbox"/> [] Received For Public Comment <input checked="" type="checkbox"/> [X] Adopted Date <u>03/24/2018</u> <input type="checkbox"/> [] Rejected Date _____ <input type="checkbox"/> [] Deferred Date _____ <input type="checkbox"/> [] Other (Specify) _____	

BLANK(S) TO WHICH PROPOSAL APPLIES

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

Anticipated Effective Date: Annual 2018

IDENTIFICATION OF ITEM(S) TO CHANGE

Add new category lines for bank loans to Schedules D (Parts 1, 3, 4 & 5), D, DL (Parts 1 & 2) and E (Part 2) and adjust category line number reference in the Default Component – Basic Contribution, Reserve Objective and Maximum Reserve Calculations. Add new section to Schedule D, Part 1A for Bank Loans and add reference to Bank Loans to the Summary by Country. Update reference to annual Schedule D, Part 1A, Section 1 in quarterly Schedule D, Part 1B.

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

The purpose of this proposal is to add category lines to the investment schedules for bank loans to reflect changes to *SSAP No. 26R—Bonds* adopted by the Statutory Accounting Principles (E) Working Group on October 12, 2017.

NAIC STAFF COMMENTS

Comment on Effective Reporting Date: _____

Other Comments:

** This section must be completed on all forms.

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

SCHEDULE D – PART 1

LONG-TERM BONDS OWNED DECEMBER 31 OF CURRENT YEAR


Detail Eliminated To Conserve Space


<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	
Issuer Obligations.....	0199999
Residential Mortgage-Backed Securities	0299999
Commercial Mortgage-Backed Securities.....	0399999
Other Loan-Backed and Structured Securities	0499999
Subtotals – U.S. Governments	0599999


Detail Eliminated To Conserve Space


SVO Identified Funds	
Exchange Traded Funds – as Identified by the SVO.....	5899999
Bond Mutual Funds – as Identified by the SVO	5999999
Subtotals – SVO Identified Funds.....	6099999
<u>Bank Loans</u>	
<u>Bank Loans – Issued</u>	<u>6399999</u>
<u>Bank Loans – Acquired.....</u>	<u>6499999</u>
<u>Subtotals – Bank Loans.....</u>	<u>6599999</u>
Total Bonds	
Subtotals – Issuer Obligations.....	7799999
Subtotals – Residential Mortgage-Backed Securities.....	7899999
Subtotals – Commercial Mortgage-Backed Securities.....	7999999
Subtotals – Other Loan-Backed and Structured Securities	8099999
Subtotals – SVO Identified Funds.....	8199999
<u>Subtotals – Bank Loans.....</u>	<u>8299999</u>
Subtotals – Total Bonds	8399999


Detail Eliminated To Conserve Space


SCHEDULE D – PART 3

LONG-TERM BONDS AND STOCKS ACQUIRED DURING CURRENT YEAR

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<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	0599999
All Other Governments	1099999
U.S. States, Territories and Possessions (Direct and Guaranteed).....	1799999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	2499999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	3199999
Industrial and Miscellaneous (Unaffiliated)	3899999
Hybrid Securities	4899999
Parent, Subsidiaries and Affiliates.....	5599999
SVO Identified Funds.....	8199999
Subtotals – Bank Loans.....	8299999
Subtotals – Bonds – Part 3.....	8399997
Summary item from Part 5 for Bonds.....	8399998
Subtotals – Bonds.....	8399999
Preferred Stocks:	
Industrial and Miscellaneous (Unaffiliated)	8499999
Parent, Subsidiaries and Affiliates.....	8599999
Subtotals – Preferred Stocks – Part 3	8999997
Summary item from Part 5 for Preferred Stocks	8999998
Subtotals – Preferred Stocks.....	8999999
Common Stocks:	
Industrial and Miscellaneous (Unaffiliated)	9099999
Parent, Subsidiaries and Affiliates.....	9199999
Mutual Funds.....	9299999
Subtotals – Common Stocks – Part 3	9799997
Summary item from Part 5 for Common Stocks	9799998
Subtotals – Common Stocks.....	9799999
Subtotals – Preferred and Common Stocks	9899999
Totals	9999999

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SCHEDULE D – PART 4

**LONG-TERM BONDS AND STOCKS SOLD, REDEEMED OR OTHERWISE DISPOSED OF
DURING CURRENT YEAR**



Detail Eliminated To Conserve Space

<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	0599999
All Other Governments	1099999
U.S. States, Territories and Possessions (Direct and Guaranteed).....	1799999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	2499999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	3199999
Industrial and Miscellaneous (Unaffiliated)	3899999
Hybrid Securities	4899999
Parent, Subsidiaries and Affiliates.....	5599999
SVO Identified Funds.....	8199999
<u>Subtotals – Bank Loans</u>	<u>8299999</u>
Subtotals – Bonds – Part 4.....	8399997
Summary item from Part 5 for Bonds.....	8399998
Subtotals – Bonds.....	8399999
Preferred Stocks:	
Industrial and Miscellaneous (Unaffiliated)	8499999
Parent, Subsidiaries and Affiliates.....	8599999
Subtotals – Preferred Stocks – Part 4	8999997
Summary item from Part 5 for Preferred Stocks	8999998
Subtotals – Preferred Stocks.....	8999999
Common Stocks:	
Industrial and Miscellaneous (Unaffiliated)	9099999
Parent, Subsidiaries and Affiliates.....	9199999
Mutual Funds.....	9299999
Subtotals – Common Stocks – Part 4	9799997
Summary item from Part 5 for Common Stocks	9799998
Subtotals – Common Stocks.....	9799999
Subtotals – Preferred and Common Stocks	9899999
Totals	9999999



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

SCHEDULE D – PART 5

LONG-TERM BONDS AND STOCKS ACQUIRED DURING THE YEAR AND FULLY DISPOSED OF DURING CURRENT YEAR


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<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	0599999
All Other Governments	1099999
U.S. States, Territories and Possessions (Direct and Guaranteed).....	1799999
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed).....	2499999
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	3199999
Industrial and Miscellaneous (Unaffiliated)	3899999
Hybrid Securities	4899999
Parent, Subsidiaries and Affiliates.....	5599999
SVO Identified Funds	8199999
<u>Subtotals – Bank Loans</u>	<u>8299999</u>
Subtotals – Bonds	8399998
Preferred Stocks:	
Industrial and Miscellaneous (Unaffiliated)	8499999
Parent, Subsidiaries and Affiliates.....	8599999
Subtotals – Preferred Stocks.....	8999998
Common Stocks:	
Industrial and Miscellaneous (Unaffiliated)	9099999
Parent, Subsidiaries and Affiliates.....	9199999
Mutual Funds.....	9299999
Subtotals – Common Stocks.....	9799998
Subtotals – Preferred and Common Stocks	9899999
Totals	9999999


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

SCHEDULE DA – PART 1

SHORT-TERM INVESTMENTS OWNED DECEMBER 31 OF CURRENT YEAR

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<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	
Issuer Obligations.....	0199999
Residential Mortgage-Backed Securities	0299999
Commercial Mortgage-Backed Securities.....	0399999
Other Loan-Backed and Structured Securities	0499999
Subtotals – U.S. Governments	0599999

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SVO Identified Funds	
Exchange Traded Funds – as Identified by the SVO.....	5899999
Bond Mutual Funds – as Identified by the SVO	5999999
Subtotals – SVO Identified Funds.....	6099999
<u>Bank Loans</u>	
<u>Bank Loans – Issued</u>	<u>6399999</u>
<u>Bank Loans – Acquired.....</u>	<u>6499999</u>
Subtotals – Bank Loans.....	6599999
Total Bonds	
Subtotals – Issuer Obligations.....	7799999
Subtotals – Residential Mortgage-Backed Securities.....	7899999
Subtotals – Commercial Mortgage-Backed Securities	7999999
Subtotals – Other Loan-Backed and Structured Securities	8099999
Subtotals – SVO Identified Funds.....	8199999
<u>Subtotals – Bank Loans.....</u>	<u>8299999</u>
Subtotals – Bonds.....	8399999
Parent, Subsidiaries and Affiliates	
Mortgage Loans	8499999
Other Short-Term Invested Assets	8599999
Subtotals – Parent, Subsidiaries and Affiliates.....	8699999
Mortgage Loans.....	8799999
Other Short-Term Invested Assets	9099999
Total Short-Term Investments.....	9199999

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

SCHEDULE D – SUMMARY BY COUNTRY

LONG-TERM BONDS AND STOCKS OWNED DECEMBER 31 OF CURRENT YEAR

Enter summarized amounts in the appropriate columns by the specified major classifications, subdividing into United States, Canada, and Other Countries where applicable. For purposes of this schedule, investments in Other Countries are considered Foreign Investments. For the definition of Foreign Investment, and Domestic Investment, see instructions to the Supplemental Investment Risk Interrogatories.

Column 2 – Fair Value

For certain bonds, values other than actual market may appear in this column. (See Schedule D, Part 1 instructions for details.)

Exclude: Accrued interest.

Column 3 – Actual Cost

Include: Brokerage and other related fees, to the extent they do not exceed the fair market value at the date of acquisition.

Exclude: Accrued interest.

Lines 8

through 11 – Bonds – Industrial and Miscellaneous, SVO Identified Funds, Bank Loans and Hybrid Securities (Unaffiliated)

Include: Bond Mutual Funds – as Identified by the SVO and Exchange Traded Funds – as Identified by the SVO reported in Schedule D, Part 1.

Bank Loans

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SCHEDULE D – PART 1A – SECTION 1

**QUALITY AND MATURITY DISTRIBUTION OF ALL BONDS OWNED DECEMBER 31
BY MAJOR TYPE AND NAIC DESIGNATION**

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Detail Eliminated To Conserve Space

There are ~~13-14~~ sections to this schedule: Sections 1 through ~~9-10~~ for each of the nine bond categories, Section ~~10-11~~ for total bonds current year, Section ~~11-12~~ for total bonds prior year, Section ~~12-13~~ for total bonds publicly traded and Section ~~13-14~~ for total bonds privately placed. The ~~nine-ten~~ bond categories combine corresponding subtotals from Schedule D, Part 1; Schedule DA, Part 1; and Schedule E, Part 2 as follows and for each of those ~~nine-ten~~ bond categories the total line for Column 7 of each section should equal the sum of the subtotal lines shown below:

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Detail Eliminated To Conserve Space

Section 9. SVO Identified Funds

Lines 6099999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 10. Bank Loans

Lines 6599999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

The quality designation used is the “NAIC Designation” that appears with each bond as listed in the *Valuations of Securities*. Include short-term and cash equivalent bonds in the category that most closely resembles their credit risk. For each Section 1 through ~~13-14~~, seven lines of information are shown, which are numbered in a format “X.Y” where the number “X” is the number of the section and the number “Y” is the order of the line within the section. The lines within each section are categorized as follows for Section “X”.

- X.1 Highest Quality (NAIC 1)
- X.2 High Quality (NAIC 2)
- X.3 Medium Quality (NAIC 3)
- X.4 Low Quality (NAIC 4)
- X.5 Lower Quality (NAIC 5)
- X.6 In or near default (NAIC 6)
- X.7 Total for section

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Detail Eliminated To Conserve Space

SCHEDULE D – PART 1A – SECTION 2

MATURITY DISTRIBUTION OF ALL BONDS OWNED DECEMBER 31
BY MAJOR TYPE AND SUBTYPE

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Detail Eliminated To Conserve Space
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There are ~~13~~14 sections to this schedule: Sections 1 through ~~9~~10 for each of the nine bond categories, Section ~~10~~11 for total bonds current year, Section ~~11~~12 for total bonds prior year, Section ~~12~~13 for total bonds publicly traded and Section ~~13~~14 for total bonds privately placed. The ~~nine~~ten bond categories combine corresponding subtotals from Schedule D, Part 1; Schedule DA, Part 1; and Schedule E, Part 2 as follows and for each of those ~~nine~~ten bond categories the total line for Column 7 of each section should equal the sum of the subtotal lines shown below:

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Detail Eliminated To Conserve Space
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Section 9. SVO Identified Funds

Lines 6099999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

Section 9. Bank Loans

Lines 6599999 from Schedule D, Part 1, Column 11; Schedule DA, Part 1, Column 7; and Schedule E, Part 2, Column 7.

For each major section the following subgroups, which are described in the Investment Schedules General Instructions, shall be presented by maturity category:

Sections 1 through 8:

- Issuer Obligations
- Residential Mortgage-Backed Securities
- Commercial Mortgage-Backed Securities
- Other Loan-Backed and Structured Securities

Section 9:

- Exchange Traded Funds – as Identified by the SVO
- Bond Mutual Funds – as Identified by the SVO

Section 10:

- Bank Loans – Issued
- Bank Loans – Acquired

Sections ~~10~~11 through ~~13~~14:

- Issuer Obligations
- Residential Mortgage-Backed Securities
- Commercial Mortgage-Backed Securities
- Other Loan-Backed and Structured Securities
- SVO Identified Funds
- Bank Loans

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SCHEDULE DL – PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets reported in aggregate on Line 10 of the asset page
 and not included on Schedules A, B, BA, D, DB and E.)



Detail Eliminated To Conserve Space

<u>Category</u>	<u>Line Number</u>
Bonds (Schedule D, Part 1 type):	
U.S. Governments	
Issuer Obligations.....	0199999
Residential Mortgage-Backed Securities	0299999
Commercial Mortgage-Backed Securities.....	0399999
Other Loan-Backed and Structured Securities	0499999
Subtotals – U.S. Governments	0599999



Detail Eliminated To Conserve Space

SVO Identified Funds	
Exchange Traded Funds – as Identified by the SVO.....	5899999
Bond Mutual Funds – as Identified by the SVO	5999999
Subtotals – SVO Identified Funds.....	6099999
<u>Bank Loans</u>	
Bank Loans – Issued	6199999
Bank Loans – Acquired.....	6299999
Subtotals – Bank Loans.....	6399999
Total Bonds	
Subtotals – Issuer Obligations.....	6199999 6499999
Subtotals – Residential Mortgage-Backed Securities.....	6299999 6599999
Subtotals – Commercial Mortgage-Backed Securities.....	6399999 6699999
Subtotals – Other Loan-Backed and Structured Securities	6499999 6799999
Subtotals – SVO Identified Funds.....	6599999 6899999
Subtotals – Bank Loans.....	6999999 6999999
Subtotals – Total Bonds	6699999 7099999
Stocks:	
Preferred Stocks:	
Industrial and Miscellaneous (Unaffiliated).....	6899999 7199999
Parent, Subsidiaries and Affiliates	6999999 7299999
Total Preferred Stocks.....	7099999 7399999

Common Stocks:

Industrial and Miscellaneous (Unaffiliated).....	71999997499999
Parent, Subsidiaries and Affiliates	72999997599999
Mutual Funds	73999997699999
Total Common Stocks.....	75999997799999
Total Preferred and Common Stocks.....	76999997899999
Real Estate (Schedule A type)	8699999
Mortgage Loans on Real Estate (Schedule B type)	8799999
Other Invested Assets (Schedule BA type).....	8899999
Short-Term Invested Assets (Schedule DA, Part 1 type).....	8999999
Cash (Schedule E, Part 1 type)	9099999
Cash Equivalents (Schedule E, Part 2 type).....	9199999
Other Assets.....	9299999
Totals	9999999



Detail Eliminated To Conserve Space

Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker’s confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor’s CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor’s CUSIP Bureau: www.cusip.com/cusip/index.htm.

For Lines 0199999 through 7599999, if no valid CUSIP, CINS or PPN number exists, then report a valid ISIN (Column 11) security number. The CUSIP field should be zero-filled.

The CUSIP reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

Lines 0199999 through 6699999 7099999	Schedule D, Part 1, Column 1
Lines 6899999 7199999 through 7099999 7399999	Schedule D, Part 2, Section 1, Column 1
Lines 7199999 7499999 through 7599999 7799999	Schedule D, Part 2, Section 2, Column 1
Line 8899999	Schedule BA, Part 1, Column 1
Line 9199999	Schedule E, Part 2, Column 1

The CUSIP number should be zero-filled for the following lines:

Real Estate (Schedule A type)	8699999
Mortgage Loans on Real Estate (Schedule B type).....	8799999
Short-Term Invested Assets (Schedule DA, Part 1 type).....	8999999
Cash (Schedule E, Part 1 type).....	9099999
Other Assets.....	9299999



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Column 4 – NAIC Designation/Market Indicator

The NAIC Designation/Market Indicator reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0199999 through ~~6699999~~7099999 Schedule D, Part 1, Column 6
- Lines ~~6899999-7199999~~ through ~~7099999~~7399999 Schedule D, Part 2, Section 1, Column 20
- Lines ~~7199999-7499999~~ through ~~7599999~~7799999 Schedule D, Part 2, Section 2, Column 17
- Line 8899999 Schedule BA, Part 1, Column 7

For Lines 8699999, 8799999, 8999999, 9099999, 9199999 and 9299999, the column should be left blank.

Refer to the flow chart in the Investment Schedules General Instructions for instruction on how to determine the NAIC designation for structured securities.

Column 5 – Fair Value

The value reported for this column should be determined in a manner consistent with the fair value column instructions of other schedules for the lines shown below:

- Lines 0199999 through ~~6699999~~7099999 Schedule D, Part 1, Column 9
- Lines ~~6899999-7199999~~ through ~~7099999~~7399999 Schedule D, Part 2, Section 1, Column 10
- Lines ~~7199999-7499999~~ through ~~7599999~~7799999 Schedule D, Part 2, Section 2, Column 8
- Line 8699999 Schedule A, Part 1, Column 10
- Line 8799999 FV of the underlying collateral Schedule B, Part 1
- Line 8899999 Schedule BA, Part 1, Column 11

For those lines where the same type of investment is reported on other schedules but do not have a fair value column, report the amount consistent with instructions for the following:

- Line 8999999 Report BACV, Schedule DA, Part 1, Column 7
- Line 9099999 Report Balance, Schedule E Part 1, Column 6
- Line 9199999 Report BACV, Schedule E Part 2, Column 7

Column 6 – Book/Adjusted Carrying Value

The value reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0199999 through ~~6699999~~7099999 Schedule D, Part 1, Column 11
- Lines ~~6899999-7199999~~ through ~~7099999~~7399999 Schedule D, Part 2, Section 1, Column 8
- Lines ~~7199999-7499999~~ through ~~7599999~~7799999 Schedule D, Part 2, Section 2, Column 6
- Line 8699999 Schedule A, Part 1, Column 9
- Line 8799999 Schedule B, Part 1, Column 8
- Line 8899999 Schedule BA, Part 1, Column 12
- Line 8999999 Schedule DA, Part 1, Column 7
- Line 9099999 Report Balance, Schedule E, Part 1, Column 6
- Line 9199999 Schedule E, Part 2, Column 7

Column 7 – Maturity Date

The maturity date reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0199999 through ~~6699999~~7099999 Schedule D, Part 1, Column 22
- Line 8999999 Schedule DA, Part 1, Column 6
- Line 9199999 Schedule E, Part 2, Column 6

The following lines are considered assets with no maturity date and should be left blank:

- ~~6899999-7199999~~ through ~~7099999~~7399999 Preferred Stock (Schedule D, Part 2, Section 1 type)
- ~~7199999-7499999~~ through ~~7599999~~7799999 Common Stock (Schedule D, Part 2, Section 2 type)
- 8699999 Real Estate (Schedule A type)
- 8799999 Mortgage Loans on Real Estate (Schedule B type)
- 8899999 Other Invested Assets (Schedule BA type)
- 9299999 Other Assets



Column 11 – ISIN Identification

The International Securities Identification Numbering (ISIN) system is an international standard set up by the International Organization for Standardization (ISO). It is used for numbering specific securities, such as stocks, bonds, options and futures. ISIN numbers are administered by a National Numbering Agency (NNA) in each of their respective countries, and they work just like serial numbers for those securities. Record the ISIN number only if no valid CUSIP, CINS or PPN exists to report in Column 1.

The ISIN reported for this column should be determined in a manner consistent with the instructions of other schedules for the lines shown below:

- Lines 0199999 through ~~6699999~~7099999 Schedule D, Part 1, Column 1
- Lines ~~6899999-7199999~~ through ~~7099999~~7399999 Schedule D, Part 2, Section 1, Column 1
- Lines ~~7199999-7499999~~ through ~~7599999~~7799999 Schedule D, Part 2, Section 2, Column 1

The ISIN number should be zero-filled for the following lines:

- Real Estate (Schedule A type) 8699999
- Mortgage Loans on Real Estate (Schedule B type)..... 8799999
- Other Invested Assets (Schedule BA type)..... 8899999
- Short-Term Invested Assets (Schedule DA, Part 1 type)..... 8999999
- Cash (Schedule E, Part 1 type)..... 9099999
- Cash Equivalents (Schedule E, Part 2 type)..... 9199999
- Other Assets..... 9299999



SCHEDULE DL – PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the asset page.)

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<u>Category</u>	<u>Line Number</u>
Bonds (Schedule D, Part 1):	
U.S. Governments	
Issuer Obligations.....	0199999
Residential Mortgage-Backed Securities	0299999
Commercial Mortgage-Backed Securities.....	0399999
Other Loan-Backed and Structured Securities	0499999
Subtotals – U.S. Governments	0599999

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SVO Identified Funds	
Exchange Traded Funds – as Identified by the SVO.....	5899999
Bond Mutual Funds – as Identified by the SVO	5999999
Subtotals – SVO Identified Funds.....	6099999

<u>Bank Loans</u>	
<u>Bank Loans – Issued</u>	<u>6199999</u>
<u>Bank Loans – Acquired.....</u>	<u>6299999</u>
<u>Subtotals – Bank Loans.....</u>	<u>6399999</u>

Total Bonds	
Subtotals – Issuer Obligations.....	6199999 6499999
Subtotals – Residential Mortgage-Backed Securities.....	6299999 6599999
Subtotals – Commercial Mortgage-Backed Securities.....	6399999 6699999
Subtotals – Other Loan-Backed and Structured Securities	6499999 6799999
Subtotals – SVO Identified Funds.....	6599999 6899999
<u>Subtotals – Bank Loans.....</u>	<u>6999999</u>
Subtotals – Total Bonds	6699999 7099999

Stocks:

Preferred Stocks:	
Industrial and Miscellaneous (Unaffiliated).....	68999997199999
Parent, Subsidiaries and Affiliates	69999997299999
Total Preferred Stocks.....	70999997399999

Common Stocks:

Industrial and Miscellaneous (Unaffiliated).....	71999997499999
Parent, Subsidiaries and Affiliates	72999997599999
Mutual Funds	73999997699999
Total Common Stocks.....	75999997799999
Total Preferred and Common Stocks.....	76999997899999
Real Estate (Schedule A).....	8699999
Mortgage Loans on Real Estate (Schedule B)	8799999
Other Invested Assets (Schedule BA).....	8899999
Short-Term Invested Assets (Schedule DA, Part 1).....	8999999
Cash (Schedule E, Part 1).....	9099999
Cash Equivalents (Schedule E, Part 2)	9199999
Other Assets.....	9299999
Totals	9999999



Detail Eliminated To Conserve Space

Column 1 – CUSIP Identification

CUSIP numbers for all purchased publicly issued securities are available from the broker's confirmation or the certificate. For private placement securities, the NAIC has created a special number called a PPN to be assigned by the Standard & Poor's CUSIP Bureau. For foreign securities, use a CINS that is assigned by the Standard & Poor's CUSIP Bureau: www.cusip.com/cusip/index.htm.

For Lines 0199999 through 7599999, if no valid CUSIP, CINS or PPN number exists, then report a valid ISIN (Column 11) security number. The CUSIP field should be zero-filled.

The CUSIP reported for this column should be same for the security as reported in other schedules for the lines shown below:

Lines 0199999 through 6699999 7099999	Schedule D, Part 1, Column 1
Lines 6899999 7199999 through 7099999 7399999	Schedule D, Part 2, Section 1, Column 1
Lines 7199999 7499999 through 7599999 7799999	Schedule D, Part 2, Section 2, Column 1
Line 8899999	Schedule BA, Part 1, Column 1
Line 9199999	Schedule E, Part 2, Column 1

The CUSIP number should be zero-filled for the following lines:

Real Estate (Schedule A).....	8699999
Mortgage Loans on Real Estate (Schedule B)	8799999
Short-Term Invested Assets (Schedule DA, Part 1).....	8999999
Cash (Schedule E, Part 1).....	9099999
Other Assets.....	9299999



Detail Eliminated To Conserve Space

Column 4 – NAIC Designation/Market Indicator

The NAIC Designation/Market Indicator reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0199999 through ~~6699999~~7099999 Schedule D, Part 1, Column 6
- Lines ~~6899999-7199999~~ through ~~7099999~~7399999 Schedule D, Part 2, Section 1, Column 20
- Lines ~~7199999-7499999~~ through ~~7599999~~7799999 Schedule D, Part 2, Section 2, Column 17
- Line 8899999 Schedule BA, Part 1, Column 7

For Lines 8699999, 8799999, 8999999, 9099999, 9199999 and 9299999, the column should be left blank.

Refer to the flow chart in the Investment Schedules General Instructions for instruction on how to determine the NAIC designation for structured securities.

Column 5 – Fair Value

The value reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0199999 through ~~6699999~~7099999 Schedule D, Part 1, Column 9
- Lines ~~6899999-7199999~~ through ~~7099999~~7399999 Schedule D, Part 2, Section 1, Column 10
- Lines ~~7199999-7499999~~ through ~~7599999~~7799999 Schedule D, Part 2, Section 2, Column 8
- Line 8699999 Schedule A, Part 1, Column 10
- Line 8799999 FV of the underlying collateral Schedule B, Part 1
- Line 8899999 Schedule BA, Part 1, Column 11

For those lines where the same investment is reported on other schedules but do not have a fair value column, report the amount in these columns in the other schedules for the lines shown below:

- Line 8999999 Report BACV, Schedule DA, Part 1, Column 7
- Line 9099999 Report Balance, Schedule E, Part 1, Column 6
- Line 9199999 Report BACV, Schedule E, Part 2, Column 7

Column 6 – Book/Adjusted Carrying Value

The value reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0199999 through ~~6699999~~7099999 Schedule D, Part 1, Column 11
- Lines ~~6899999-7199999~~ through ~~7099999~~7399999 Schedule D, Part 2, Section 1, Column 8
- Lines ~~7199999-7499999~~ through ~~7599999~~7799999 Schedule D, Part 2, Section 2, Column 6
- Line 8699999 Schedule A, Part 1, Column 9
- Line 8799999 Schedule B, Part 1, Column 8
- Line 8899999 Schedule BA, Part 1, Column 12
- Line 8999999 Schedule DA, Part 1, Column 7
- Line 9099999 Report Balance, Schedule E, Part 1, Column 6
- Line 9199999 Schedule E, Part 2, Column 7

Column 7 – Maturity Date

The maturity date reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0199999 through ~~6699999~~7099999 Schedule D, Part 1, Column 22
- Line 8999999 Schedule DA, Part 1, Column 6
- Line 9199999 Schedule E, Part 2, Column 6

The following lines are considered assets with no maturity date and should be left blank:

- ~~6899999-747199999~~ through ~~7099999~~7399999 Preferred Stock (Schedule D, Part 2, Section 1 type)
- ~~7199999-7499999~~ through ~~7599999~~7799999 Common Stock (Schedule D, Part 2, Section 2 type)
- 8699999 Real Estate (Schedule A type)
- 8799999 Mortgage Loans on Real Estate (Schedule B type)
- 8899999 Other Invested Assets (Schedule BA type)
- 9299999 Other Assets



Column 11 – ISIN Identification

The International Securities Identification Numbering (ISIN) system is an international standard set up by the International Organization for Standardization (ISO). It is used for numbering specific securities, such as stocks, bonds, options and futures. ISIN numbers are administered by a National Numbering Agency (NNA) in each of their respective countries, and they work just like serial numbers for those securities. Record the ISIN number only if no valid CUSIP, CINS or PPN exists to report in Column 1.

The ISIN reported for this column should be same for the security as reported in other schedules for the lines shown below:

- Lines 0199999 through ~~6699999~~7099999 Schedule D, Part 1, Column 1
- Lines ~~6899999-7199999~~ through ~~7099999~~7399999 Schedule D, Part 2, Section 1, Column 1
- Lines ~~7199999-7499999~~ through ~~7599999~~7799999 Schedule D, Part 2, Section 2, Column 1

The ISIN number should be zero-filled for the following lines:

- Real Estate (Schedule A) 8699999
- Mortgage Loans on Real Estate (Schedule B) 8799999
- Other Invested Assets (Schedule BA) 8899999
- Short-Term Invested Assets (Schedule DA, Part 1) 8999999
- Cash (Schedule E, Part 1) 9099999
- Cash Equivalents (Schedule E, Part 2) 9199999
- Other Assets 9299999



SCHEDULE E – PART 2 – CASH EQUIVALENTS

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<u>Category</u>	<u>Line Number</u>
Bonds:	
U.S. Governments	
Issuer Obligations.....	0199999
Residential Mortgage-Backed Securities	0299999
Commercial Mortgage-Backed Securities.....	0399999
Other Loan-Backed and Structured Securities	0499999
Subtotals – U.S. Governments	0599999

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SVO Identified Funds	
Exchange Traded Funds – as Identified by the SVO.....	5899999
Bond Mutual Funds – as Identified by the SVO	5999999
Subtotals – SVO Identified Funds.....	6099999
<u>Bank Loans</u>	
Bank Loans – Issued	6399999
Bank Loans – Acquired.....	6499999
Subtotals – Bank Loans.....	6599999
Total Bonds	
Subtotals – Issuer Obligations.....	7799999
Subtotals – Residential Mortgage-Backed Securities.....	7899999
Subtotals – Commercial Mortgage-Backed Securities	7999999
Subtotals – Other Loan-Backed and Structured Securities	8099999
Subtotals – SVO Identified Funds.....	8199999
Subtotals – Bank Loans.....	8299999
Subtotals – Bonds.....	8399999
Sweep Accounts.....	8499999
Exempt Money Market Mutual Funds – as Identified by SVO	8599999
All Other Money Market Mutual Funds	8699999
Other Cash Equivalents	8799999
Total Cash Equivalents	8899999

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INVESTMENT SCHEDULES GENERAL INSTRUCTIONS
(Applies to all investment schedules)

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The following is the description of the General and Specific Classifications used for reporting the detail lines for bonds and stocks.

General Classifications Bonds Only:

Refer to *SSAP No. 26R—Bonds*, *SSAP No. 43R—Loan-Backed and Structured Securities* and *SSAP No. 97—Investments in Subsidiary, Controlled and Affiliated Entities* for additional guidance.

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SVO Identified Funds:

This category includes all Bond Mutual Funds as listed in Part Six, Section 2(h) of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* and Exchange Traded Funds listed in Part Six, Section 2(i) of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office*.

Bank Loans

See *SSAP No. 26R—Bonds* for guidance.

Hybrid Securities:

Securities whose proceeds are accorded some degree of equity treatment by one or more of the nationally recognized statistical rating organizations and/or which are recognized as regulatory capital by the issuer’s primary regulatory authority. Hybrid securities are designed with characteristics of debt and of equity and are intended to provide protection to the issuer’s senior note holders. Hybrid securities products are sometimes referred to as capital securities. Examples of hybrid securities include Trust Preferreds, Yankee Tier 1s (with and without coupon step-ups) and debt-equity hybrids (with and without mandatory triggers).

This specifically excludes surplus notes, which are reported in Schedule BA; subordinated debt issues, which have no coupon deferral features; and “Traditional” preferred stocks, which are reported in Schedule D, Part 2, Section 1. With respect to preferred stock, traditional preferred stocks include, but are not limited to a) U.S. issuers that do not allow tax deductibility for dividends; and b) those issued as preferred stock of the entity or an operating subsidiary, not through a trust or a special purpose vehicle.

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

SCHEDULE D – PART 1B

**ACQUISITIONS, DISPOSITIONS AND NON-TRADING ACTIVITY DURING THE CURRENT QUARTER
FOR ALL BONDS AND PREFERRED STOCK BY NAIC DESIGNATION**

Report the summarized amounts of all bonds and preferred stock by NAIC designation. Include short-term and cash equivalent bonds in the category that most closely resembles their credit risk. Show all the acquisitions, dispositions and non-trading activities of bonds (long-term, short-term and cash equivalents) and preferred stock for each quarter. The Schedule is sorted by NAIC designation and includes Book/Adjusted Carrying Values for each quarter of the year.

Column 1 – Book/Adjusted Carrying Value Beginning of Current Quarter

a. 1st Quarter taken directly from prior year annual statement Schedule D, Part 1A, Section 1, Line ~~4011~~.1 to Line ~~4011~~.6, Column 7 for all Bonds.

b. 2nd Quarter will be taken from prior quarter Column 5.

c. 3rd Quarter will be taken from prior quarter Column 6.

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Column 8 – Book/Adjusted Carrying Value at December 31 Prior Year

Taken directly from prior year annual statement Schedule D, Part 1A, Section 1, Line ~~4011~~.1 to Line ~~4011~~.6, Column 7 for all Bonds.

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ANNUAL STATEMENT INSTRUCTIONS – LIFE AND FRATERNAL

DEFAULT COMPONENT –
BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS

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Line 9 – Total Long-Term Bonds
Column 1 should agree with Page 2, Line 1, Column 3 plus Schedule DL Part 1, Column 6, Line ~~6699999~~7099999.

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Line 17 – Total Preferred Stocks
Column 1 should agree with Page 2, Line 2.1, Column 3 plus Schedule DL, Part 1, Column 6, Line ~~7099999~~7399999.

Lines 18 through 24 – Short-Term Bonds
Report the book/adjusted carrying value of all short-term bonds and other short-term fixed-income investments (Schedule DA, Part 1 (Lines 0599999, 1099999, 1799999, 2499999, 3199999, 3899999, 4899999, 5599999, 6099999 and ~~6099999~~6599999) and short-term bonds included on Schedule DL, Part 1, Line 8999999 owned in Columns 1 and 4. Categorize the short-term bonds and other fixed-income instruments listed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* into NAIC designations 1 through 6 as directed by the Securities Valuation Office instructions, except that exempt obligations listed in the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* should be reported separately. Multiply the amount in Column 4 for each designation by the reserve factors provided in Columns 5, 7 and 9, and report the products by designation in Columns 6, 8 and 10, respectively.

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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 .....	.....	.....	.....	.....
	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				

ANNUAL STATEMENT BLANK – LIFE, HEALTH, PROPERTY, FRATERNAL & TITLE

SCHEDULE D – PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
6.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
6.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
6.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
6.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
6.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
6.7 Totals						XXX						
7. Hybrid Securities												
7.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
7.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
7.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
7.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
7.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
7.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
8.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
8.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
8.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
8.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
8.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX	.....	.....	.....	.....	.....	.....	.....
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 NAIC 1.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
10.2 NAIC 2.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
10.3 NAIC 3.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
10.4 NAIC 4.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
10.5 NAIC 5.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
10.6 NAIC 6.....	.....	.....	.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....
10.7 Totals						XXX						

ANNUAL STATEMENT BLANK – LIFE, HEALTH, PROPERTY, FRATERNAL & TITLE

SCHEDULE D – PART 1A – SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1011. Total Bonds Current Year												
1011.1 NAIC 1.....	(d).....								XXX	XXX		
1011.2 NAIC 2.....	(d).....								XXX	XXX		
1011.3 NAIC 3.....	(d).....								XXX	XXX		
1011.4 NAIC 4.....	(d).....								XXX	XXX		
1011.5 NAIC 5.....	(d).....						(c).....		XXX	XXX		
1011.6 NAIC 6.....	(d).....						(c).....		XXX	XXX		
1011.7 Totals.....							(b).....		XXX	XXX		
1011.8 Line 1011.7 as a % of Col. 7								XXX	XXX	XXX		
1012. Total Bonds Prior Year							XXX	XXX				
1012.1 NAIC 1.....							XXX	XXX				
1012.2 NAIC 2.....							XXX	XXX				
1012.3 NAIC 3.....							XXX	XXX				
1012.4 NAIC 4.....							XXX	XXX				
1012.5 NAIC 5.....							XXX	XXX	(c).....			
1012.6 NAIC 6.....							XXX	XXX	(c).....			
1012.7 Totals.....							XXX	XXX	(b).....			
1012.8 Line 1012.7 as a % of Col. 9							XXX	XXX		XXX		
1013. Total Publicly Traded Bonds												XXX
1013.1 NAIC 1.....												XXX
1013.2 NAIC 2.....												XXX
1013.3 NAIC 3.....												XXX
1013.4 NAIC 4.....												XXX
1013.5 NAIC 5.....												XXX
1013.6 NAIC 6.....												XXX
1013.7 Totals.....												XXX
1013.8 Line 1013.7 as a % of Col. 7								XXX	XXX	XXX		XXX
1013.9 Line 1013.7 as a % of Line 1011.7 , Col. 7, Section 1011								XXX	XXX	XXX		XXX
1014. Total Privately Placed Bonds											XXX	
1014.1 NAIC 1.....											XXX	
1014.2 NAIC 2.....											XXX	
1014.3 NAIC 3.....											XXX	
1014.4 NAIC 4.....											XXX	
1014.5 NAIC 5.....											XXX	
1014.6 NAIC 6.....											XXX	
1014.7 Totals.....											XXX	
1014.8 Line 1014.7 as a % of Col. 7								XXX	XXX	XXX	XXX	
1014.9 Line 1014.7 as a % of Line 1011.7 , Col. 7, Section 1011								XXX	XXX	XXX	XXX	

- (a) Includes \$ _____ freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$ _____ current year, \$ _____ prior year of bonds with Z designations and \$ _____ current year, \$ _____ prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class is under regulatory review.
- (c) Includes \$ _____ current year, \$ _____ prior year of bonds with 5* designations and \$ _____ current year, \$ _____ prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ _____; NAIC 2 \$ _____; NAIC 3 \$ _____; NAIC 4 \$ _____; NAIC 5 \$ _____; NAIC 6 \$ _____.

ANNUAL STATEMENT BLANK – LIFE, HEALTH, PROPERTY, FRATERNAL & TITLE

SCHEDULE D – PART 1A – SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

	1	2	3	4	5	6	7	8	9	10	11	12
	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.6	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.3 Totals	XXX	XXX	XXX	XXX	XXX							
10. Bank Loans												
10.1 Bank Loans – Issued						XXX						
10.2 Bank Loans – Acquired						XXX						
10.3 Totals						XXX						
10. Total Bonds Current Year												
4011.1 Issuer Obligations						XXX			XXX	XXX		
4011.2 Residential Mortgage-Backed Securities						XXX			XXX	XXX		
4011.3 Commercial Mortgage-Backed Securities						XXX			XXX	XXX		
4011.4 Other Loan-Backed and Structured Securities						XXX			XXX	XXX		
4011.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
11.6 Bank Loans						XXX			XXX	XXX		
4011.67 Totals									XXX	XXX		
4078 Lines 4011.67 as a % of Col. 7								XXX	XXX	XXX		
11.2. Total Bonds Prior Year												
412.1 Issuer Obligations						XXX	XXX	XXX				
412.2 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
412.3 Commercial Mortgage-Backed Securities						XXX	XXX	XXX				
412.4 Other Loan-Backed and Structured Securities						XXX	XXX	XXX				
412.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							
12.6 Bank Loans						XXX	XXX	XXX				
412.67 Totals							XXX	XXX				
412.78 Line 412.67 as a % of Col. 9							XXX	XXX		XXX		
12.3. Total Publicly Traded Bonds												
4213.1 Issuer Obligations						XXX						XXX
4213.2 Residential Mortgage-Backed Securities						XXX						XXX
4213.3 Commercial Mortgage-Backed Securities						XXX						XXX
4213.4 Other Loan-Backed and Structured Securities						XXX						XXX
4213.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
13.6 Bank Loans						XXX						XXX
4213.67 Totals												XXX
4213.78 Line 4213.67 as a % of Col. 7								XXX	XXX	XXX		XXX
4213.89 Line 4213.67 as a % of Line 4011.67, Col. 7, Section 4011								XXX	XXX	XXX		XXX
12.4. Total Privately Placed Bonds												
4314.1 Issuer Obligations						XXX					XXX	
4314.2 Residential Mortgage-Backed Securities						XXX					XXX	
4314.3 Commercial Mortgage-Backed Securities						XXX					XXX	
4314.4 Other Loan-Backed and Structured Securities						XXX					XXX	
4314.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.6 Bank Loans						XXX					XXX	
4314.67 Totals											XXX	
4314.78 Line 4314.67 as a % of Col. 7								XXX	XXX	XXX	XXX	
4314.89 Line 4314.67 as a % of Line 4011.67, Col. 7, Section 4011								XXX	XXX	XXX	XXX	

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