PROTECTED CELL



Annual Statement



NAIC NATIONAL ASSOCIATION OF INSURANCE COMMISSIONERS

This page intentionally left blank.

Official NAIC Annual Statement Blank

Protected Cell

For the 2024 reporting year

UPDATES TO THESE BLANKS

There may be modifications to this blank from year to year. As such, guidance is subject to the maintenance process. Yellow highlighting identifies changes from the previous year. Any modifications after the initial release of this blank, which are applicable to the filing year of this publication, are posted on the NAIC website at <u>https://content.naic.org/cmte_e_app_blanks.htm</u>.

CONTENT QUESTIONS

Questions regarding the content of this blank should be directed to Linda Hunsucker, Senior Blanks and Vendor Liaison Specialist, at <u>*Ihunsucker@naic.org*</u>.

NAC NATIONAL ASSOCIATION OF INSURANCE COMMISSIONERS

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

Accounting & Reporting

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

Consumer Information

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

Financial Regulation

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

Legal

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

Market Regulation

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

NAIC Activities

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

Special Studies

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

Statistical Reports

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

Supplementary Products

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

Capital Markets & Investment Analysis

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

White Papers

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

For more information about NAIC publications, visit us at:

https://content.naic.org/resource-center

© 2001-2024 National Association of Insurance Commissioners. All rights reserved.

ISBN: 978-1-64179-406-0

Printed in the United States of America

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

NAIC Executive Office 1101 K Street, NW Suite 650 Washington, DC 20005 202.471.3990 NAIC Central Office 1100 Walnut Street Suite 1000 Kansas City, MO 64106 816.842.3600 NAIC Capital Markets & Investment Analysis Office One New York Plaza, Suite 4210 New York, NY 10004 212.398.9000

TABLE OF CONTENTS

ANNUAL STATEMENT BLANK

PAGE	

Jurat Page	1
Assets	2
Liabilities, Surplus and Other Funds	3
Summary of Operations	4
Cash Flow	5
Exhibit of Net Investment Income	6
Exhibit of Capital Gains (Losses)	6
General Interrogatories	7
Schedule P – Part 1 – Summary	8
Overflow Page For Write-Ins	9
Schedule A – Verification Between Years	SI02
Schedule B – Verification Between Years	SI02
Schedule BA – Verification Between Years	SI03
Schedule D – Verification Between Years	SI03
Schedule D – Summary By Country	SI04
Schedule DA – Verification Between Years	SI10
Schedule DB – Part A – Verification Between Years	SI11
Schedule DB – Part B – Verification Between Years	SI11
Schedule DB – Part C – Section 1	SI12
Schedule DB – Part C – Section 2	SI13
Schedule DB – Verification	SI14
Schedule E – Part 2 – Verification Between Years	SI15
Schedule A – Part 1	E01
Schedule A – Part 2	E02
Schedule A – Part 3	E03
Schedule B – Part 1	E04
Schedule B – Part 2	E05
Schedule B – Part 3	E06
Schedule BA – Part 1	E07
Schedule BA – Part 2	E08
Schedule BA – Part 3	E09
Schedule D – Part 1	E10
Schedule D – Part 2 – Section 1	E11
Schedule D – Part 2 – Section 2	E12
Schedule D – Part 3	E13
Schedule D – Part 4	E14
Schedule D – Part 5	E15
Schedule D – Part 6 – Section 1	E16
Schedule D – Part 6 – Section 2	E16

ANNUAL STATEMENT BLANK	PAGE
Schedule DA – Part 1	E17
Schedule DB – Part A – Section 1	E18
Schedule DB – Part A – Section 2	E19
Schedule DB – Part B – Section 1	E20
Schedule DB – Part B – Section 2	E21
Schedule DB – Part D – Section 1	
Schedule DB – Part D – Section 2	E23
Schedule DB – Part E	
Schedule DL – Part 1	
Schedule DL – Part 2	
Schedule E – Part 1 – Cash	E27
Schedule E – Part 2 – Cash Equivalents	
Schedule E – Part 3 – Special Deposits	E29

	ANNUAL STATEMENT	
	OF THE	
	PROTECTED CELL	
	OF THE	
of		
in the state of		
	ТО ТНЕ	
	Insurance Department	
	OF THE	
	OF THE	
	STATE OF	
	FOR THE YEAR ENDED	
	DECEMBER 31, 2024	
	SUALTY, PROTECTED CELL	



This page intentionally left blank.

ANNUAL STATEMENT For the Year Ended December 31, 2024

PROPERTY AND CASUALTY COMPANIES PROTECTED CELL—ASSOCIATION EDITION

..... Affix Bar Code Above

OF THE	CONDITION AND AFFAIRS OF T	ΉE	
NAIC Group Code, NAIC Company Code	Employer's ID Num	ber	
Organized under the Laws of	, State of Domicile or Port of	f 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	(Street and Number)		
(City or Town, State, Country and Zip Code)	(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	(Street and Number)		
(City or Town, State, Country and Zip Code) Internet Web Site Address	(Area Code)	(Telephone Number)	
Statutory Statement Contact(Name)	(Area Code)	(Telephone Number)	(Extension)
(E-Mail Address)	(Fax N	lumber)	
	DIRECTORS OR TRUSTEES		
State of			
The officers of this reporting entity being duly sworn, each depose and say that they assets were the absolute property of the said reporting entity, free and clear from explanations therein contained, annexed or referred to, is a full and true statement above, and of its income and deductions therefrom for the period ended, and have be except to the extent that: (1) state law may differ; or, (2) that state rules or reguinformation, knowledge and belief, respectively. Furthermore, the scope of this attest an exact copy (except for formatting differences due to electronic filing) of the enclo	any liens or claims thereon, except as herein s of all the assets and liabilities and of the condi en completed in accordance with the NAIC Anr llations require differences in reporting not rel- tation by the described officers also includes the	tated, and that this statement, together with r tion and affairs of the said reporting entity as uual Statement Instructions and Accounting Pra ated to accounting practices and procedures, related corresponding electronic filling with the	elated exhibits, schedules and of the reporting period stated actices and Procedures manual according to the best of their e NAIC, when required, that is
(Signature)	(Signature)	(Signature)	
(Printed Name) 1.	(Printed Name) 2.	(Printed Name) 3.	
(Title)	(Title)	(Title)	

a. Is this an original filing? b. If no: 2. Date filed 3. Number of pages attached

Yes [] No []

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

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		
	\$sencumbrances)		
	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		
DETAI	LS OF WRITE-INS		
1101.			
1102.			
1103.			
1198. 1299.	Summary of remaining write-ins for Line 11 from overflow page Totals (Lines 1101 through 1103 plus 1198) (Line 11 above)		
1299.	10000 (Enres 1101 unough 1105 plus 1170) (Enre 11 a0000)		
1501.			
1502.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 through 1503 plus 1598) (Line 15 above)		

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)		
DETAI	LS 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 Totals (Lines 1601 through 1603 plus 1698) (Line 16 above)		
1699.	Totals (Lines 1001 through 1005 plus 1096) (Line 10 above)		

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SUMMARY OF OPERATIONS

		1	2
		Current	Prior
		Year	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. 10.	Interest expense Fee expense		
10.	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)		
15.	Barri (1002)		
	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)		
	ALLS OF WRITE-INS		
0401.			
0403. 0498.	Summary of remaining write-ins for Line 4 from overflow page		
0498.	Totals (Lines 0401 through 0403 plus 0498) (Line 4 above)		
1101.			
1101.			
1102.			
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.	5 5 15		
1799.	Totals (Lines 1701 through 1703 plus 1798) (Line 17 above)		

CASH FLOW

		1	2
		Current Year	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)		
15.	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
10.	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		
17.	16.6)		
DEA	CONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.			
		•••••	
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year19.2 End of year (Line 18 plus Line 19.1)		
NT. 4	e: Supplemental disclosures of cash flow information for non-cash transactions:		
20.000			••••••
20.000			
20.000			
20.999	0		

EXHIBIT OF NET INVESTMENT INCOME

		1	2
		Collected	Earned
		During Year	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)		
DETAI	LS 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) Inc		accrued interest on purchases.	
(b) Inc	ludes \$ accrual of discount less \$ amortization of premium and less \$ paid for	accrued dividends on purchases.	
(c) Inc	ludes \$ accrual of discount less \$ amortization of premium and less \$ paid for	accrued interest on purchases.	
(d) Inc	ludes \$ for company's occupancy of its own buildings; and excludes \$ interest on encum		
(e) Inc	ludes \$ accrual of discount less \$ amortization of premium and less \$ paid for	accrued interest on purchases.	

Includes \$ Includes \$ accrual of discount less \$ accrual of discount less \$ _ amortization of premium and less \$____ _ amortization of premium. (e) (f)

Includes \$

(r) (g) (h) (i) investment expenses and \$_______ interest on surplus notes and \$_______ depreciation on real estate and \$______ interesting taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts. interest on capital notes. depreciation on other invested assets. Includes \$

Includes \$

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1	2	3	4	5
		Realized	-	Total Realized		5
		Gain (Loss)	Other	Capital		Change in Unrealized
		On Sales or	Realized	Gain (Loss)	Change in Unrealized	Foreign Exchange
		Maturity	Adjustments	(Columns 1 + 2)	Capital Gain (Loss)	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)					
DETA	LS 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)					

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

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)	\$

SCHEDULE P—ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P-PART 1-SUMMARY

(\$000 Omitted)

		1		Loss and Loss Expense Payments				
			2	3	4	5	6	
Yea	rs in Which Premiums			Defense and Cost	Adjusting	Salvage and		Number of
We	ere Earned and Losses	Premium	Loss	Containment	and Other	Subrogation	Total Net Paid	Claims
	Were Incurred	Earned	Payments	Payments	Payments	Received	(Cols. 2 + 3 + 4)	Reported
1.	Prior	XXX						XXX
2.	<mark>2015</mark>							XXX
3.	<mark>2016</mark>							XXX
4.	<mark>2017</mark>							XXX
5.	<mark>2018</mark>							XXX
6.	<mark>2019</mark>							XXX
7.	<mark>2020</mark>							XXX
8.	<mark>2021</mark>							XXX
9.	<mark>2022</mark>							XXX
10.	<mark>2023</mark>							XXX
11.	<mark>2024</mark>							XXX
12.	Totals	XXX						XXX

				Defense	and Cost	12	13	14	15
		Losses	Unpaid	Containme	ent Unpaid				
		8	9	10	11			Total Net	
			Bulk		Bulk		Salvage and	Losses and	Number of
		Case	+	Case	+	Adjusting and	Subrogation	Expenses	Claims
		Basis	IBNR	Basis	IBNR	Other Unpaid	Anticipated	Unpaid	Outstanding
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	17			Net Bala	nce Sheet
			Nontabula	Nontabular Discount		ter Discount
	Total Losses	Loss and Loss	18	19	20	21
	and Loss	Expense Percentage				Loss
	Expenses	(Incurred/		Loss	Losses	Expenses
	Incurred	Premiums Earned)	Loss	Expense	Unpaid	Expenses Unpaid
1.	 XXX	XXX				
2.	 					
3.	 					
4.	 					
5.	 					
6.	 					
7.	 					
8.	 					
9.	 					
10.	 					
11.						
12.	XXX	XXX				

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

OVERFLOW PAGE FOR WRITE-INS

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SUMMARY INVESTMENT SCHEDULE NOT APPLICABLE TO PROTECTED CELL

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

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

Book/adjusted carrying value, December 31 of prior year						
Cost of bonds and stocks acquired, Part 3, Column 7						
Accrual of discount						
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						
Total gain (loss) on disposals, Part 4, Column 19						
Deduction consideration for bonds and stocks disposed of, Part 4, Column 7						
Deduct amortization of premium						
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						
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						
Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2						
Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)						
Deduct total nonadmitted amounts						
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

			1	2	3	4
			Book/Adjusted	Fair	Actual	Par Value
Description			Carrying Value	Value	Cost	of Bonds
BONDS						
	1.	United States				
Governments (including all obligations	2.	Canada				
guaranteed by governments)	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	8.	United States				
Funds, Unaffiliated Bank Loans, Unaffiliated	9.	Canada				
Certificates of Deposit and Hybrid Securities	10.	Other Countries				
(unaffiliated)	11.	Totals				
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds				
PREFERRED STOCKS			,		r	1
	14.	United States				
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
industrial and Miscellaneous (analimated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS						
Industrial and Miscellaneous (unaffiliated),	20.	United States				
Mutual Funds, Unit Investment Trusts, Closed-	21.	Canada				
End Funds, Onit Investment Trusts, Closed-	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 FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

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

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

		1	2	3	4	5
					Other	Investments in
					Short-term	Parent,
					Investment	Subsidiaries
				Mortgage	Assets	and
-		Total	Bonds	Loans	(a)	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: _

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

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	_
1	0.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	_
-		Deduct nonadmitted assets	_
1	2.	Statement value at end of current period (Line 10 minus Line 11)	-
		SCHEDULE DB – PART B – VERIFICATION BETWEEN YEARS	
		Futures Contracts	
1.	Boo	ok/adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cun	mulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote – Cumulative Cash Change Column)	
3.1	Add	d:	
		Change in variation margin on open contracts – Highly effective hedges:	
	3.11	1 Section 1, Column 15, current year minus	
	3.12		
		Change in the variation margin on open contracts – All other:	

	3.14
3.2	Add:

	3.13	Section 1, Column 18, current year minus
	3.14	Section 1, Column 18, prior year
3.2	Add:	
	Chang	e 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
	Chang	e 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	Subtot	al (Line 3.1 minus Line 3.2)
4.1	Cumul	ative 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	Subtot	al (Line 4.1 minus Line 4.2)
5.	Dispos	itions 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/a	adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7.		t total nonadmitted amounts
8.	Statem	ent value at end of current period (Line 6 minus Line 7)

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE DB – PART C – SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Re	plication (Syntheti	ic Asset) Transacti	ons					Components	of the Replication	(Synthetic Asset)	Transactions		
1	2	3	4	5	6	7	8	Deriv	ative Instrument(s)) Open		Ca	sh Instrument(s) H	leld	
								9	10	11	12	13	14	15	16
		NAIC											NAIC		
		Designation or											Designation or		
		Other	Notional	Book/Adjusted					Book/Adjusted				Other	Book/Adjusted	
Number	Description	Description	Amount	Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Carrying Value	Fair Value	CUSIP	Description	Description	Carrying Value	Fair Value
			•••••												
			•••••												
99999999999 To	otals	1	1			XXX	XXX	XXX			XXX	XXX	XXX		

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE DB – PART C – SECTION 2

Replication (Synthetic Asset) Transactions Open

	First	t Quarter	Second	Quarter	Third	Quarter	Fourt	h Quarter	Year	Γo Date
	1	2	3	4	5	6	7	8	9	10
	Number	Total Replication (Synthetic Asset)								
	of	Transactions								
	Positions	Statement Value								
 Beginning Inventory Add: Opened or Acquired 										
Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions										
Statement Value	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									
7. Ending Inventory							1544			

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

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 6	
5.	Part D, Section 1, Column 7	
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 9	
11.	Part D, Section 1, Column 10	
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 12	
16.	Total (Lines 13 plus Line 14 minus Line 15)	

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1	2	3	4
				Money Market	
		Total	Bonds	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_

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE A – PART 1

Showing All Real Estate OWNED December 31 of Current Year

Description V V V	1	2	Locat	ion	5	6	7	8	9	10	Cl	hange in Book/Adjus	š	16	17		
Description V Date Date Date Date Date Date Anount Carrying Value Fair Value Date Current Varis Current Varis Current Varis Change in BA.C.V. Example in BA.C.V.			3	4							11		13	14	15		
	of	Code	City	State				of	Carrying Value Less	Less		Other-Than- Temporary Impairment	Change in	Change in B./A.C.V.	Exchange Change in	Earned Less Interest Incurred on	Taxes, Repairs, and Expenses Incurred
								Encumorances			Depreclation	recognized	Encumbrances				mearrea
								•••••			•••••						
Image Image <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>																	
069999 Totals	0699999 Total:	ls															

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE A – PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Loc	ation	4	5	6	7	8	9
	2	3			Actual Cost	Amount of	Book/Adjusted Carrying Value	Additional Investment Made After
Description of Property	City	State	Date Acquired	Name of Vendor	at Time of Acquisition	Encumbrances	Less Encumbrances	Acquisition
			1		*			·
0399999 Totals	1	1	1	I				
0377777 10tais						l	ļ	

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE A – PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Locat	ion	4	5	6	7	8	Change i	n Book/Adjust	ed Carrying Valu	ie Less Encun	nbrances	14	15	16	17	18	19	20
	2	3						9	10	11	12	13							1
						Expended for	Book/		Current			-			Foreign				1
						Additions.	Adjusted		Year's Other-			Total	Book/Adjusted		Exchange	Realized	Total	Gross Income	Taxes,
						Permanent	Carrying		Than-		Total	Foreign	Carrying Value		Gain	Gain	Gain	Earned	Repairs
Description				Name		Improvements	Value Less	Current	Temporary	Current Year's	Change in	Exchange	Less	Amounts	(Loss)	(Loss)	(Loss)	Less Interest	and
of			Disposal	of	Actual	and Changes in	Encumbrances	Year's	Impairment	Change in	B./A.C.V.	Change in	Encumbrances	Received	on	on	on	Incurred on	Expenses
Property	City	State	Date	Purchaser	Cost	Encumbrances	Prior Year	Depreciation	Recognized	Encumbrances	(11-9-10)	B./A.C.V.	on Disposal	During Year	Disposal	Disposal	Disposal	Encumbrances	Incurred
0399999 Totals											-								
05999999 Totals																			1

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE B – PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Locatio	n	5	6	7	8		Change in	Book Value/Recorded In	vestment		14	15
		3	4]				9	10	11	12	13		
							Book Value/			Current Year's		Total		Date of
							Recorded	Unrealized		Other-Than-		Foreign	Value of	Last
Ŧ				T	D (Rate	Investment	Valuation	Current Year's	Temporary	Capitalized	Exchange	Land	Appraisal
Loan	C. I.	City	State.	Loan	Date	of	Excluding	Increase/	(Amortization)/	Impairment	Deferred Interest	Change in	and	or
Number	Code	City	State	Туре	Acquired	Interest	Accrued Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
			•••••					•••••	•••••	•••••	•••••			
							•••••	•••••	•••••	•••••		•••••		
			•••••					•••••	•••••	•••••	•••••			
			•••••					•••••	•••••	•••••	•••••			
			•••••					•••••	•••••	•••••	•••••			
										•••••	•••••			•••••
										•••••	•••••			•••••
										•••••				
								•••••						
										•••••				
										•••••				
										•••••				
										•••••				
								•••••						
								•••••						
								•••••						
								•••••						
								•••••						
3399999 1	Fotals													XXX

General Interrogatory:

1. Mortgages in good standing \$.....unpaid taxes \$..... interest due and unpaid.

2. Restructured mortgages \$..... unpaid taxes \$.... interest due and unpaid.

3. Mortgages with overdue interest over 90 days not in process of foreclosure \$..... unpaid taxes \$..... interest due and unpaid.

4. Mortgages in process of foreclosure \$..... unpaid taxes \$..... interest due and unpaid.

SCHEDULE B – PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Loca	ation	4	5	6	7	8	9
	2	3						Value of
						Actual Cost at	Additional	Land
Loan			Loan			Time of	Investment Made After	and
Number	City	State	Туре	Date Acquired	Rate of Interest	Acquisition	Acquisition	Buildings
•••••								
•••••								
•••••								
•••••								
3399999 Totals								

SCHEDULE B – PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Locat	tion	4	5	6	7		Cha	nge in Book Val	ue/Recorded Invest	tment		14	15	16	17	18
	2	3		-	-		8	9	10	11	12	13	Book	-	-		-
												Total	Value/Recorded				
						Book Value/Recorded			Current Year's			Foreign	Investment		Foreign		
						Investment	Unrealized		Other-Than-			Exchange	Excluding		Exchange		Total
						Excluding	Valuation	Current Year's	Temporary	Capitalized	Total Change in	Change in	Accrued		Gain	Realized Gain	Gain
Loan			Loan	Date	Disposal	Accrued Interest	Increase/	(Amortization)/	Impairment	Deferred Interest	Book Value	Book	Interest		(Loss) on	(Loss) on	(Loss) on
Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	and Other	(8+9-10+11)	Value	on Disposal	Consideration	Disposal	Disposal	Disposal
0599999 To	otals	•	•														
								•	•	•			•		•		•

SCHEDULE BA – PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Locati	on	6	7	8	9	10	11	12	1	Change in	Book/Adjusted Car	rying Value		18	19	20
			4	5		NAIC						13	14	15	16	17			
						Designation,													
						NAIC Designation					Book/			Current Year's		Total			
					Name of	Modifier and					Adjusted Carrying	Unrealized	Current Year's	Other-Than-	Capitalized	Foreign		Commitment	
	Name				Vendor or	SVO	Date	Туре			Value	Valuation	(Depreciation) or	Temporary	Deferred	Exchange		for	Percentage
CUSIP	or			_	General	Administrative	Originally	and	Actual	Fair	Less	Increase/	(Amortization)/	Impairment	Interest and	Change in	Investment	Additional	of
Identification	Description	Code	City	State	Partner	Symbol	Acquired	Strategy	Cost	Value	Encumbrances	(Decrease)	Accretion	Recognized	Other	B./A.C.V.	Income	Investment	Ownership
(200000 T ()				1	ſ	[1											XXX
6299999 Totals	9 Totals																		λλλ

1.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

- Line Number 1A 1B 1C 1D 1E 1F
- IA \$
 IB \$
 IC \$
 ID \$
 IE \$
 IF \$
 IG \$

 2A \$
 2B \$
 2C \$
 IC \$
 IC \$
 IG \$

 3A \$
 3B \$
 3C \$
 IC \$
 IC \$
 IG \$

 5A \$
 5B \$
 5C \$
 IC \$
 IC \$
 IC \$
- 5A \$ -----

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE BA – PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4	Name of			Actual			
CUSIP				Vendor or General	Date Originally		Cost at Time	Additional Investment	Amount of	Percentage of
Identification	Name or Description	City	State	Partner	Acquired	Type and Strategy	of Acquisition	Made After Acquisition	Encumbrances	Ownership
							•••••			
							•••••			
								•••••		
								•••••		
								•••••		•••••
6299999 Totals	1	1	1			1	1			XXX
02))))) Iotais										ΛΛΛ
SCHEDULE BA – PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Loca	ation	5	6	7	8		Ch	ange in Book/Adj	usted Carrying Va	alue		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/Adjusted		Current Year's	Current Year's			Total	Book/Adjusted					
				Name of			Carrying	Unrealized	(Depreciation)	Other-Than-	Capitalized	Total	Foreign	Carrying Value		Foreign			
	Name			Purchaser	Date		Value Less	Valuation	or	Temporary	Deferred	Change in	Exchange	Less		Exchange	Realized	Total	
CUSIP	or			or Nature of	Originally	Disposal	Encumbrances,	Increase/	(Amortization)/	Impairment	Interest and	B./A.C.V.	Change in	Encumbrances		Gain (Loss)	Gain (Loss)	Gain (Loss)	Investment
Identification	Description	City	State	Disposal	Acquired	Date	Prior Year	(Decrease)	Accretion	Recognized	Other	(9+10-11+12)	B./A.C.V.	on Disposal	Consideration	on Disposal	on Disposal	on Disposal	Income
(200000 T + 1			1	1	1	1													
6299999 Totals														1					

SCHEDULE D – PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2		Codes		6	7	Fair V	/alue	10	11		Change in Book/Adju	sted Carrying Valu	e	l –		Interest			Da	ates
		3	4	5	NAIC		8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
2500000000 T	tal Dan da				I		vvv			<u> </u>					vvv	vvv	vvv			XXX	VVV
2509999999 To	otal Bonds						XXX								XXX	XXX	XXX			ЛĂĂ	XXX

1.

----- 1D \$ ------ 1E \$ ------ 1F \$ ------ 1G \$ ------

 IA \$
 IB \$
 IC \$

 2A \$
 2B \$
 2C \$

 3A \$
 3B \$
 2C \$

 3A \$
 5B \$
 3C \$

 4A \$
 4B \$
 4C \$

 5A \$
 5B \$
 5C \$

- Line Number 1A 1B 1C 1D 1E 1F

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE D – PART 2 – SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Co	des	5	6	7	8	Fair	Value	11		Dividends		İ.	Change in I	Book/Adjusted Carryin	g Value		20	21
		3	4					9	10		12	13	14	15	16	17	18	19	NAIC	
			F																Designation,	
			0					Rate per								G (N)	T (1	Total	NAIC	
			r e		Par		Book/	Share Used to				Amount	Nonadmitted	Unrealized	Current	Current Year's Other-Than-	Total Change	Foreign Exchange	Designation Modifier and	
			i	Number	Value	Rate	Adjusted	Obtain			Declared	Received	Declared	Valuation	Year's	Temporary	in	Change	SVO	
CUSIP			g	of	Per	Per	Carrying	Fair	Fair	Actual	but	During	But	Increase/	(Amortization)/	Impairment	B./A.C.V.	in	Administrative	Date
Identification	Description	Code	n	Shares	Share	Share	Value	Value	Value	Cost	Unpaid	Year	Unpaid	(Decrease)	Accretion	Recognized	(15+16-17)	B./A.C.V.	Symbol	Acquired
														1				1		
4509999999 T	otal Preferred Sto	cks	-	•	•			XXX											XXX	XXX

1.

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

- Line Number 1A 1B 1C 1D 1E 1F

 IB \$
 IC \$
 ID \$
 IE \$
 IF \$
 IG \$

 2B \$
 C \$
 ID \$
 IE \$
 IF \$
 IG \$

 3B \$
 C \$
 C \$
 IE \$
 IE \$
 IE \$

 4B \$
 C \$
 C \$
 IE \$
 IE \$
 IE \$

 5B \$
 Sc \$
 Sc \$
 IE \$
 IE \$
 IE \$

 1A \$ ---
- 2A \$ ----3A \$ ----
- 4A \$ ---5A \$ ---
- 6 \$

©2001-2024 National Association of Insurance Commissioners

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE D – PART 2 – SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	0	Codes	5	6	Fair V	alue	9		Dividends		İ	Change in Book/A	djusted Carrying Valu	ie	17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC
CUSIP Identification	Description	Code	F o r e i g n	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	Designation, NAIC Designation Modifier and SVO Administrative Symbol
5989999999	Total Common Stocks			•		XXX										xxx	XXX
	Total Preferred and Common Stocks	s				XXX										XXX	XXX
31111117777	rotar referred and common Stocks	4				AAA				1	1		1	I		AAA	AAA

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Number 1A 1B 1C 1D 1E 1F

1.

ID \$ ----- IE \$ ----- IF \$ ----- IG \$ -----

- 1A \$
 IB \$
 IC \$

 2A \$
 IB \$
 C \$

 3A \$
 IB \$
 C \$

 3A \$
 IB \$
 C \$

 5A \$
 IB \$
 C \$

 5A \$
 IB \$
 C \$
- 5A \$ ---6 \$ ---
- ©2001-2024 National Association of Insurance Commissioners

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE D – PART 3

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

1	2	3	4	5 Name	6 Number of	7	8	9 Paid for
CUSIP			Date	of	Shares	Actual	Par	Accrued Interest
Identification	Description	Foreign	Acquired	Vendor	of Stock	Cost	Value	and Dividends
	*		<u>^</u>					
					•••••	•••••		•••••
				•••••	•••••	•••••	•••••	•••••
				••••••	•••••	•••••	•••••	•••••
					•••••			
					•••••			
					•••••			
					•••••			
					•••••			
6009999999	Totals						XXX	

SCHEDULE D – PART 4

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

b b	1	2	3	4	5	6	7	8	9	10		Change In F	Book/Adjusted Carry	wing Value		16	17	18	19	20	21
CLUSP 0 <td>1</td> <td>2</td> <td></td> <td>-</td> <td>5</td> <td>0</td> <td>,</td> <td>0</td> <td>,</td> <td>10</td> <td>11</td> <td></td> <td></td> <td></td> <td>15</td> <td>10</td> <td>. /</td> <td>10</td> <td>17</td> <td>Bond</td> <td></td>	1	2		-	5	0	,	0	,	10	11				15	10	. /	10	17	Bond	
CLASP r r Part																Book/	Foreign			Interest/	
Current i Depart Depart <th< td=""><td></td><td></td><td>r</td><td></td><td></td><td></td><td></td><td></td><td></td><td>Prior Year</td><td></td><td></td><td>Year's</td><td></td><td>Total</td><td></td><td></td><td>Realized</td><td>Total</td><td>Stock</td><td></td></th<>			r							Prior Year			Year's		Total			Realized	Total	Stock	
bit bit bit bit bit			e										Other-Than-	Total						Dividends	Stated
image jmatrix jmatrix Solution Value Solution Normal Resource Reso			i											Change in			(Loss)	(Loss)	(Loss)	Received	Contractual
														B./A.C.V.						During	Maturity
Image Image <th< td=""><td>tion</td><td>Description</td><td>n</td><td>Date</td><td>Purchaser</td><td>of Stock</td><td>Consideration</td><td>Value</td><td>Cost</td><td>Value</td><td>(Decrease)</td><td>Accretion</td><td>Recognized</td><td>(11+12-13)</td><td>B./A.C.V.</td><td>Date</td><td>Disposal</td><td>Disposal</td><td>Disposal</td><td>Year</td><td>Date</td></th<>	tion	Description	n	Date	Purchaser	of Stock	Consideration	Value	Cost	Value	(Decrease)	Accretion	Recognized	(11+12-13)	B./A.C.V.	Date	Disposal	Disposal	Disposal	Year	Date
Image Image <th< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>																					
																					1 I
																					L
600999999 Totals XXX XX	6009999999	Totals						XXX						L							XXX

SCHEDULE D – PART 5

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

		2				-	0	0	10		1	at				17	10	10	20	
1	2	3	4	5	6	7	8	9	10	11	12	Change in H 13	ook/Adjusted Carr	ying Value 15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
	BONDS																			
2509999998	Subtotal Bonds																			
	STOCKS																			
59999999999	Subtotal-Stocks																			
60099999999											1									
									0			0								

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE D – PART 6 – SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock o Company (Insurer on Sta	Owned by
							Total Amount of		10	11
	Description Name						Goodwill Included in		Number	
CUSIP	Description Name of Subsidiary, Controlled or				NAIC Valuation	Book/Adjusted Carrying	Book/Adjusted	Nonadmitted	of	% of
Identification	Affiliated Company	Foreign	NAIC Company Code	ID Number	Method	Value	Carrying Value	Amount	Shares	Outstanding
1999999 Total	s								XXX	XXX

1. Total amount of goodwill nonadmitted \$.....

SCHEDULE D – PART 6 – SECTION 2

1	2	3	4 Total Amount of Goodwill	Stock in Lower Owned Indirectly by Inst	-Tier Company surer on Statement Date
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Included in Amount Shown in Column 8, Section 1	5 Number of Shares	6 % of Outstanding
			, ,		
0399999 Total				XXX	XXX

SCHEDULE DA – PART 1

Showing all SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Cod	es	4	5	6	7		Change In Book/Adju	sted Carrying Value		12	13	l		Interest				20
	2	3					8	9	10	11			14	15	16	17	18	19	
		F							Current	Total			Amount Due and Accrued						
		r							Year's	Foreign			Dec 31 of						
		e				Book/	Unrealized	Current	Other-Than-	Exchange			Current Year	Non-Admitted				Amount	
Descrip-		1 g	Date	Name of	Maturity	Adjusted Carrying	Valuation Increase/	Year's (Amortization)/	Temporary Impairment	Change in	Par	Actual	on Bond Not in	Due and	Rate	Effective	When	Received During	Paid for Accrued
tion	Code	n	Acquired	Vendor	Date	Value	(Decrease)	Accretion	Recognized	B./A.C.V.	Value	Cost	Default	Accrued	of	Rate of	Paid	Year	Interest
770000000	T + 1										VVV				NNN.	VVV	NNN		
7709999999	1 otais						l				XXX	l			XXX	XXX	XXX		

1.

Line Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Number							
1A	1A \$	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A \$	2B \$	2C \$				
1C	3A \$	3B \$	3C \$				
1D	4A \$	4B \$	4C \$				
1E	5A \$	5B \$	5C \$				
112	6 \$						

1E 1F 5A \$ -----6 \$ -----

©2001-2024 National Association of Insurance Commissioners

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	0	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description	2		-	Ū	,	^o	,	10	Cumulative		1.5		15	10	17	10	.,	20	2.	22	20
	of Item(s)									Prior Year(s)	Current											
	Hedged,									Initial Cost	Year Initial											Hedge
	Used for								Strike Price,	of	Cost of						Total					Effectiveness
	Income			Exchange,					Rate or	Undiscounted	Undiscounted		Book/			Unrealized	Foreign		Adjustment		Credit	At Inception
	Generation	Schedule/	Type(s) of			Date of			Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	Current Year's	to Carrying		Quality of	and at
D	or D 1: (1	Exhibit Identifier	Risk(s)	or Central Clearinghouse	T 1 D (Maturity or	Number of	Notional	Received	(Received)	(Received)	Year	Carrying Value	C 1	E . 1/1	Increase/	Change in B./A.C.V.	(Amortization)/	Value of	Potential	Reference	Year-end
Description	Replicated	Identifier	(a)	Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
1 (000000000000000000000000000000000000							100															
16899999999	Subtotal - Hedg	ging Effective	- Excluding V	Variable Annuity	Guarantees U	nder SSAP No.	108							XXX							XXX	XXX
1699999999	Subtotal - Hedg	ging Effective	 Variable Ar 	nnuity Guarantee	s Under SSAP	' No. 108								XXX							XXX	XXX
1709999999	Subtotal - Hedg	ging Other												XXX							XXX	XXX
1719999999	Subtotal - Repl	ication												XXX							XXX	XXX
1729999999 3	Subtotal - Inco	me Generation												XXX							XXX	XXX
1739999999 3	Subtotal - Othe	r												XXX							XXX	XXX
														1								
1749999999	Subtotal - Adju	stments for SS	SAP No. 108	Derivatives										XXX							XXX	XXX
1																						
1759999999	Totals													XXX							XXX	XXX

(a)

ι)	Code	Description of Hedged Risk(s)	

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

SCHEDULE DB – PART A – SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
-	=	-		-				, i				Cumulative												
	Description											Prior	Current											
	of Item(s)											Year(s)	Year Initial											
	Hedged, Used for							T 11 4			Cr. 1	Initial Cost of Undis-	Cost of Undis-	Considera-					T (1	C (Hedge
	Used for Income			Exchange.				Indicate Exercise.			Strike Price, Rate	counted	counted	tion Received		Book/		Unrealized	Total Foreign	Current Year's	Gain(Loss)	Adjustment to Carrying	Gain(Loss)	Effectiveness at Inception
	Generation	Schedule/	Type(s) of	Counterparty		Date of		Expiration,			or Index	Premium	Premium	(Paid) on	Current	Adjusted		Valuation	Exchange	(Amortiza-	on Termi-	Value of	on Termi-	and at
	or	Exhibit	Risk(s)	or Central	Trade	Maturity or	Termina-		Number of	Notional	Received	(Received)	(Received)	Termina-	Year	Carrying		Increase/	Change in	tion)/Accre-	nation -	Hedged	nation -	Termination
Description	Replicated	Identifier	(a)	Clearinghouse	Date	Expiration	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	tion	Income	Value	Code	(Decrease)	B./A.C.V.	tion	Recognized	Item	Deferred	(b)
													•••••										•••••	
1689999	999 Subtotal	- Hedging Ef	fective - Excl	uding Variable Ar	inuity Gua	rantees Under	SSAP No. 10	08									xxx							XXX
1699999	999 Subtotal	- Hedging Ef	fective - Vari	able Annuity Gua	rantees Ur	der SSAP No	. 108										XXX							XXX
1709999	999 Subtotal	- Hedging O	ther														XXX							XXX
1710000	999 Subtotal	D 11 - C															xxx							XXX
1/19999	999 Subtotal	- Replication															ллл							ллл
1729999	999 Subtotal	- Income Ger	neration														xxx							XXX
1729999999 Subtotal - Income Generation																								
1739999	1739999999 Subtotal - Other																XXX							XXX
1749999	999 Subtotal	- Adjustment	s for SSAP N	o. 108 Derivatives													xxx							XXX
1750000	999 Totals																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
ĺ		

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE DB – PART B – SECTION 1

Future Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highl	y Effective Hee	lges	18	19	20	21	22
														15	16	17					
				Description												Change in		Change in			
				of Item (s) Hedged,												Variation Margin		Variation Margin		Hedge	
				Used for												Gain (Loss)	Cumulative	Gain		Effectiveness	
				Income		Type(s)							Book/			Used to	Variation	(Loss)		at Inception	
				Generation	Schedule/	of	Date of						Adjusted	Cumulative	Deferred	Adjust Basis	Margin for	Recognized		and at	Value of
Ticker	Number of		Description	OF Demlicented	Exhibit Identifier	Risk(s)	Maturity or Expiration	Enchance	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Carrying Value	Variation Margin	Variation Margin	of Hedged Item	All Other Hedges	in Current Year	Potential	Year-End (b)	One (1) Point
Symbol	Contracts		Description	Replicated	Identifier	(a)	Expiration	Exchange	Trade Date	Price	Date Price	value	value	wargin	Margin	nem	neuges	i ear	Exposure	(0)	Point
168999999	9 Subtotal -	Hedging l	Effective - Ex	cluding Vari	able Annuity	Guarantees	Under SSAP	No. 108												XXX	XXX
169999999	689999999 Subtotal - Hedging Effective - Excluding Variable Annuity Guarantees Under SSAP No. 108 Image: Constraint of the sector of the															XXX	XXX				
1709999999	9 Subtotal -	- Hedging	Other																	XXX	XXX
171999999	9 Subtotal -	- Replicati	on															XXX	XXX		
172999999	9 Subtotal -	- Income C	eneration															XXX	XXX		
173999999	9 Subtotal -	- Other																	XXX	XXX	
174999999	9 Subtotal -	Adjustme	nts for SSAP	No. 108 Der	ivatives															XXX	XXX
175999999	9 Totals																			XXX	XXX

	Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
То	otal Net Cash Deposits			

(a)	Code	Description of Hedged Risk(s)

(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period	

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE DB – PART B – SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18		
				of Item(s)												a . a .		Hedge	
				Hedged, Used for									Indicate Exercise,	Cumulative	Gain (Loss)	Gain (Loss) Used to		Effectiveness at Inception/	
				Income	Schedule/	Type(s) of	Date of						Expiration,	Variation				and at	Value
Ticker	Number of	Notional		Generation	Exhibit	Risk(s)	Maturity or			Transaction	Termination		Maturity or	Margin at	in Current	of Hedged		Termination	of One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	Expiration	Exchange	Trade Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
								•••••											
1 600000000	1	T.00	F 1 1 ¹ 17 ¹			COADNI 10	20											NNN	
16899999999 S	ubtotal - Hedgi	ng Effective -	Excluding Vari	iable Annuity G	uarantees Und	er SSAP No. IU	18								-		-	XXX	XXX
1699999999 S	ubtotal - Hedgi	ng Effective -	Variable Annu	ity Guarantees	Under SSAP N	o. 108												XXX	XXX
1709999999 S	ubtotal - Hedgi	ng Other																XXX	XXX
	ubtotal - Replic	•																XXX	XXX
1/1////////////////////////////////////	ubiotai - Replic	auon														1		ААА	АЛА
1729999999 S	ubtotal - Incom	e Generation																XXX	XXX
1739999999 S	ubtotal - Other																	XXX	XXX
1749999999 S	ubtotal - Adjus	tments for SSA	AP No. 108 Dei	rivatives														XXX	XXX
1759999999 T	otals																	XXX	XXX

(a

a)	Code	Description of Hedged Risk(s)

(b)

Code

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

©2001-2024 National Association of Insurance Commissioners

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE DB – PART D – SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	Counterp	arty Offset	Book	/Adjusted Carrying	Value		Fair Value		12	13
			4	5	6	7	8	9	10	11		
		Credit			Contracts With	Contracts With						
Description of Exchange, Counterparty or	Master	Support	Fair Value of	Present Value	Book/Adjusted	Book/Adjusted	Exposure Net			Exposure Net		
Counterparty or	Agreement	Annex	Acceptable	of Financing	Carrying Value	Carrying Value	of	Contracts With	Contracts With	of	Potential	Off-Balance
Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium	>0	<0	Collateral	Fair Value >0	Fair Value <0	Collateral	Exposure	Sheet Exposure
	•	•										
0999999999 Gross Totals												
 Offset per SSAP No. 64 												
2. Net after right of offset per SSAP No	- 64											
2. The alter right of offset per 55AF No	J. 07					1						

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE DB – PART D – SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

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

Collateral Pledged to Reporting Entity

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

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE DB – PART E Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

Cl	DHS				Hedge	d Item				Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
									Current Year									
				Fair Value			Current Year		Increase/				Hedging					
		Prior Fair	Ending Fair	Gains (Loss) in			Increase/	Change in the	(Decrease) in				Instruments'	Hedge Gain				
		Value in Full	Value in Full	Full Contract	Fair Value	Current Year	(Decrease) in	Hedged Item	VM-21		Current Year		Current Fair	(Loss) in				
		Contract Cash	Contract Cash	Cash Flows	Gain (Loss) in	Increase/	VM-21	Attributed to	Liability		Fair Value	Current Year	Value	Current Year	Current Year	Current Year	Current Year	Ending
		Flows	Flows	Attributed to	Hedged Item	(Decrease) in	Liability	Hedged Risk	Attributed to	D: D ()	Fluctuation of	Natural Offset	Fluctuation	Deferred	Prescribed	Additional	Total Deferred	Deferred
Identifier	D 1.0	Attributed to	Attributed to Interest Rates	Interest Rates (4-3)	Attributed to Hedged Risk	VM-21 Liability	Attributed to	Percentage (6/5)	Hedged Risk (8*9)	Prior Deferred Balance	the Hedge	to VM-21 Liability	Not Attributed to Hedged Risk	Adjustment	Deferred	Deferred Amortization	Amortization (16+17)	Balance (11+15+18)
Identifier	Description	Interest Rates	Interest Rates	(4-3)	Heaged Kisk	Liability	Interest Rates	(0/5)	(8*9)	Balance	Instruments	Liability	to Heaged Risk	[12-(13+14)]	Amortization	Amortization	(10+1/)	(11+15+18)
																		•••••
•••••				•••••														
																		•••••
										••••••	•••••							•••••
															[[
Total								XXX										

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

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 Assets page (Line 9 for Separate Accounts)) and not included on Schedules A, B, BA, D, DB and E)

Maturity Date
Intuitity Dut
•••••
•••••
•••••
••••••
•••••
XXX

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

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 Assets page (Line 9 for Separate Accounts))

1	2	3	4	5	6	7
CUSIP			NAIC Designation, NAIC Designation Modifier and SVO Administrative		Book/Adjusted	
Identification	Description	Code	Symbol	Fair Value	Carrying Value	Maturity Date
			••••••			
			•••••			
			••••••			
•••••			•••••			•••••
			••••••	••••••		
			••••••	•••••	••••••	
			•••••	••••••	••••••	
			••••••	••••••		
			•••••	••••••		
			••••••			
			••••••		••••••	
			•••••	•••••		••••••
			••••••			
99999999999 Total	8					XXX

General Interrogatories:

2.

Total activity for the year 1.

Average balance for the year

Fair Value \$ Fair Value \$ Book/Adjusted Carrying Value\$Book/Adjusted Carrying Value\$

SCHEDULE E – PART 1 – CASH

1	2	3	4	5	6	7
Duracitary	Colo	Rate of	Amount of Interest Received	Amount of Interest Accrued December 31	Delever	*
Depository	Code	Interest	During Year	of Current Year	Balance	*
OPEN DEPOSITORIES						
						XXX
						XXX
						XXX
			•••••			XXX XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
			•••••			XXX
						XXX XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX XXX
						XXX
						XXX
						XXX
						XXX
						XXX
						XXX
0199998 Deposits indepositories that do not exceed						
the allowable limit in any one depository (See	XXX	XXX				XXX
Instructions)-open depositories	ΛΛΛ	ΛΛΛ				ллл

0199999 Totals – Open Depositories	XXX	XXX	•••••			XXX
SUSPENDED DEPOSITORIES						
0299998 Deposits indepositories that do not exceed the allowable limit in any one depository						
(See Instructions)-suspended depositories	XXX	XXX				XXX
0299999 Totals – Suspended Depositories	XXX	XXX				XXX
0399999 Total Cash on Deposit	XXX	XXX				XXX
0499999 Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total Cash	XXX	XXX				XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	 4. April	 7. July	 10. October	
2. February	 5. May	 8. August	 11. November	
3. March	6. June	9. September	12. December	

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE PROTECTED CELL OF THE

SCHEDULE E – PART 2 – CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
			Date	Rate of	Maturity	Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Acquired	Interest	Date	Carrying Value	Due & Accrued	During Year
								••••••
								•••••
								•••••
								•••••
								•••••
								•••••
								••••••
								•••••
								••••••
								••••••
								•••••
								•••••
8609999999 Total	Cash Equivalents							

1. Line Number 1A 1B 1C 1D 1E 1F

 ine
 Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

 IA
 IA \$
 IB \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$
 IC \$</td

1D \$ ----- 1E \$ ----- 1F \$ ----- 1G \$ -----

1F 6 \$-----

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

		1	2		sits For All Policyholders	All Other Sr	ecial Deposits
				3	4	5	6
	States, etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	AlabamaAL						
2.	AlaskaAK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	CaliforniaCA						
6.	Colorado CO						
7.	ConnecticutCT						
8.	Delaware DE						
9.	District of ColumbiaDC						
10.	FloridaFL						
11.	Georgia GA						
12.	HawaiiHI						
13.	IdahoID						
14.	IllinoisIL						
15.	IndianaIN						
16.	IowaIA						
17.	KansasKS						
18.	KentuckyKY						
19.	Louisiana LA						
20.	MaineME						
21.	Maryland MD						
22.	Massachusetts MA						
23.	MichiganMI						
24.	Minnesota MN						
25.	MississippiMS						
26. 27.	Missouri MO						
	MontanaMT NebraskaNE						
28.							
29. 30.	NevadaNV						
31.	New HampshireNH						
31.	New JerseyNJ						
32.	New Mexico NM New York NY						
34.	North CarolinaNC						
35.	North DakotaND						
36.	OhioOH						
37.	OklahomaOK						
38.	Oregon OR						
39.	PennsylvaniaPA						
40.	Rhode IslandRI						
41.	South CarolinaSC						
42.	South DakotaSD						
43.	Tennessee TN						
44.	TexasTX						
45.	Utah UT						
46.	VermontVT						
47.	VirginiaVA						
48.	WashingtonWA						
49.	West VirginiaWV						
50.	WisconsinWI						
51.	Wyoming WY						
52.	American SamoaAS						
53.	GuamGU						
54.	Puerto Rico PR						
55.	U.S. Virgin IslandsVI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58. 59.	Aggregate Alien and Other OT Total	XXX XXX	XXX XXX				
_	AILS OF WRITE-INS						
5801							
	. Sum of remaining write-ins for Line						
2070	58 from overflow page	XXX	XXX				
5899	. Totals (Lines $5801 - 5803 + 5898$)						
	(Line 58 above)	XXX	XXX				
L							1

The National Association of Insurance Commissioners (NAIC) is the U.S. standard-setting and regulatory support organization created and governed by the chief insurance regulators from the 50 states, the District of Columbia and five U.S. territories. Through the NAIC, state insurance regulators establish standards and best practices, conduct peer review, and coordinate their regulatory oversight. NAIC staff supports these efforts and represents the collective views of state regulators domestically and internationally. NAIC members, together with the central resources of the NAIC, form the national system of state-based insurance regulation in the U.S.

For more information, visit **www.naic.org**.

