

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

Please see Part Four, Section 2 of the *Purposes and Procedures Manual of the NAIC's Securities Valuation Office* (Manual) for instructions and definitions related to the filing of Replicated (Synthetic Asset) Transactions (RSATs).

1. Name of Reporting Insurance Company: \_\_\_\_\_

2. RSAT Number: \_\_\_\_\_ (must be a 9-digit number specific to this RSAT that is generated by the CUSIP Service Bureau)

3. Is this an Approved RSAT as identified in Part Four, Section 2(a)(i) of the Manual? Yes \_\_\_\_ or No \_\_\_\_ . If yes, specify transaction type name:

\_\_\_\_\_

4. Description of RSAT: \_\_\_\_\_

\_\_\_\_\_

\_\_\_\_\_

5. Please complete the following table for all cash components involved in this RSAT :

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

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

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

9. Will the RSAT continue to be effective for the duration of the derivative component of the RSAT? Yes \_\_\_\_ or No \_\_\_\_.

10. Does the derivative instrument involve a credit risk that is different (i.e., a different issuer, a different position in the capital structure, or a basket of securities) from the cash component used in the transaction? Yes \_\_\_\_ or No \_\_\_\_\_. If yes, complete and attach the RSAT- Credit Change Annex form.

11. If this is a fixed income Index RSAT, is the Index listed on the SVO Index List? Yes \_\_\_\_ or No \_\_\_\_\_. If no, see Part Four, Section 2(k)(iii) of the Manual for instructions on how to submit an index to the SVO for listing.

12. Name and Title of Submitter (please print): \_\_\_\_\_

13. Signature of Submitter: \_\_\_\_\_ Date: \_\_\_\_\_

14. Name of Contact Person to Discuss the Transaction: \_\_\_\_\_

15. Contact Telephone Number: \_\_\_\_\_

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