QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2020

[X] LIFE AND ACCIDENT AND HEALTH [ ] FRATERNAL BENEFIT SOCIETIES

2020

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LIFE, ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 2020

OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

NAIC Group Code 3891 (Current) 4734 (Prior) NAIC Company Code 62200 Employer's ID Number 95-2496321

Organized under the Laws of Iowa, State of Domicile or Port of Entry IA

Country of Domicile United States of America

Licensed as business type: Life, Accident and Health [X] Fraternal Benefit Societies [ ]

Incorporated/Organized 08/10/1967 Commenced Business 09/30/1967

Statutory Home Office 215 10th Street, Suite 1100 (Street and Number), Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code)

Main Administrative Office 215 10th Street, Suite 1100 (Street and Number)
Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code), 855-887-4487 (Area Code) (Telephone Number)

Mail Address 215 10th Street, Suite 1100 (Street and Number or P.O. Box), Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 215 10th Street, Suite 1100 (Street and Number)
Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code), 515-393-3725 (Area Code) (Telephone Number)

Internet Website Address www.accordia.com

Statutory Statement Contact Tonya Rachelle Maxwell (Name), 515-393-3725 (Area Code) (Telephone Number)
tonya.maxwell@gafg.com (E-mail Address), 774-369-3684 (FAX Number)

OFFICERS

President	David Paul Wilken	Chief Financial Officer	David Allen Jacoby
Chief Executive Officer	Robert Michael Arena Jr.	Vice President, Assistant General Counsel, Secretary	Kathryn Lauren Freund #

OTHER

Samuel Ramos, Chief Legal Officer and GC	Justin David MacNeil, MD and Assistant Treasurer	John Nicholas Giamalis, SVP and Treasurer
Hanben Kim Lee, Executive Vice President	Sarah Marie Patterson, MD, Assoc. GC and Asst. Sec.	Bryan Edward Nelson, VP, Appointed Actuary
Natalie Rose Wagner, VP, Privacy Officer, Anti-Money Laundering Officer, and Special Investigative Unit Officer	Lauren Taylor Scott #, SVP, Head of Regulatory and Government Affairs	Gary Phillip Silber, MD, Assoc. GC and Asst. Sec.
Lori Ann LaForge, Chief Marketing Officer	Jonathan Hecht, Managing Director	Brian Michael Hendry, Chief Audit Executive
Dean Pentikis, Managing Director	Jason Michael Roach, Senior Vice President	Daniel Patrick O'Shea, Chief Human Resources Officer
Leah Marie Hoppe, Senior Vice President	Samuel Rawlings Barnett, Senior Vice President	Mark Francis Erickson, Managing Director
Andrew Mead Shainberg, Chief Compliance Officer	Susan Lorraine Fiengo, Senior Vice President	Sarah Anne Williams, Managing Director
Philip William Sherrill, Managing Director	April Elizabeth Galda, Managing Director	Kevin Michael Kimmerling, SVP, Assoc. GC, Asst. Sec.
Jason Alexander Bickler, Managing Director	Anup Agarwal, Chief Investment Officer	Barrie Ribet Moskovich, Managing Director
Ilya Grigoryevich Finkler, Senior Vice President	Edward Clive Wilson, Chief Risk Officer	Padma Elmgart, Chief Technology Officer
Victoria May Lau, Senior Vice President	Emily Anne LeMay, Senior Vice President	Michael Alan Link, Chief Underwriter
Juan Ignacio Mazzini, Senior Vice President	Virginia Hope Johnson, SVP, Assoc. GC, Asst. Sec.	Stephen John McIntyre #, Managing Director
Peter John Rugel, Chief Operations Officer	Tonya Rachelle Maxwell #, Vice President	Kelly June Rutherford #, Senior Vice President
David Lee Weiss #, Senior Vice President		

DIRECTORS OR TRUSTEES

David Paul Wilken	Hanben Kim Lee	Robert Michael Arena Jr.
David Allen Jacoby	Eric David Todd	

State of Iowa
County of Polk SS:

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

DocuSigned by: David P. Wilken C05CB48F52F5454...	DocuSigned by: Kathryn Lauren Freund D8C82C52D89A47D...	DocuSigned by: David Jacoby 3036D7DB18A84AB...
David Paul Wilken President	Kathryn Lauren Freund Vice President, Assistant General Counsel, Secretary	David Allen Jacoby Chief Financial Officer

Subscribed and sworn to before me this
_____ day of _____

a. Is this an original filing? Yes [X] No [ ]
b. If no,
1. State the amendment number
2. Date filed
3. Number of pages attached

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	7,005,702,302		7,005,702,302	6,321,882,645
2.	Stocks:				
	2.1 Preferred stocks	14,681,892		14,681,892	14,681,892
	2.2 Common stocks	527,799,984		527,799,984	476,461,887
3.	Mortgage loans on real estate:				
	3.1 First liens	1,083,037,480		1,083,037,480	1,070,109,453
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)				
	4.2 Properties held for the production of income (less $ .... encumbrances)				
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ 142,727,205), cash equivalents ($ 74,819,727) and short-term investments ($ ....)	217,546,931		217,546,931	825,313,792
6.	Contract loans (including $ .... premium notes)	268,148,464	1,489,474	266,658,990	258,228,526
7.	Derivatives	131,128,914		131,128,914	130,847,769
8.	Other invested assets	299,002,382	270	299,002,112	324,613,982
9.	Receivables for securities	70,379,514	2,287,336	68,092,178	1,738,485
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,617,427,863	3,777,080	9,613,650,783	9,423,878,431
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	122,958,323		122,958,323	111,915,830
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	18,661,496	14,954,126	3,707,370	8,177,683
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	17,564,716		17,564,716	24,610,409
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	51,413,355		51,413,355	57,337,967
	16.2 Funds held by or deposited with reinsured companies	282,009,305		282,009,305	276,737,262
	16.3 Other amounts receivable under reinsurance contracts	106,476,349	7,864,666	98,611,683	96,807,677
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	14,896,756		14,896,756	
18.2	Net deferred tax asset	46,983,146		46,983,146	44,497,343
19.	Guaranty funds receivable or on deposit	1,007,467		1,007,467	1,004,715
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($ ....)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($ ....) and other amounts receivable	8,585,752	8,585,752		
25.	Aggregate write-ins for other than invested assets	27,474,767	502,019	26,972,748	26,743,351
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,315,459,295	35,683,643	10,279,775,652	10,071,710,668
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	10,315,459,295	35,683,643	10,279,775,652	10,071,710,668
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Investment in Pension Annuity	21,303,857		21,303,857	22,533,129
2502.	Third Party Receivable	3,428,369	321,481	3,106,888	2,466,220
2503.	TPA Funding Deposit	2,562,003		2,562,003	1,744,002
2598.	Summary of remaining write-ins for Line 25 from overflow page	180,538	180,538		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	27,474,767	502,019	26,972,748	26,743,351

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 4,510,512,945 less $ included in Line 6.3 (including $ Modco Reserve)	4,510,512,945	4,404,887,656
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	616,692,486	501,944,554
4.	Contract claims:		
	4.1 Life	45,280,346	37,019,318
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ 242,048 and coupons $ due and unpaid	242,048	46,794
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	6,709,017	6,869,174
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	876,951	953,434
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 8,431,775 assumed and $ 69,883,345 ceded	78,315,120	124,010,626
	9.4 Interest Maintenance Reserve	241,893,013	228,116,892
10.	Commissions to agents due or accrued-life and annuity contracts $ 3,233,175 , accident and health $ and deposit-type contract funds $	3,233,175	5,259,622
11.	Commissions and expense allowances payable on reinsurance assumed	150,967	191,813
12.	General expenses due or accrued	67,333,105	65,996,458
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	399,766	4,733,384
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		31,732,394
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee		195,785
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	28,955,061	33,717,824
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	55,716,696	57,231,526
22.	Borrowed money $ and interest thereon $		50,002,222
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	92,043,495	88,049,240
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	4,923,946	7,971,947
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	3,299,343,193	3,247,462,955
	24.08 Derivatives	51,908,166	6,847,738
	24.09 Payable for securities	65,405,051	20,407,232
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	293,119,898	411,794,174
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,463,054,445	9,335,442,762
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	9,463,054,445	9,335,442,762
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	676,818,899	676,818,899
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	137,402,308	56,949,007
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	814,221,207	733,767,906
38.	Totals of Lines 29, 30 and 37	816,721,207	736,267,906
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,279,775,652	10,071,710,668
	DETAILS OF WRITE-INS		
2501.	Derivative Collateral	249,874,760	377,197,868
2502.	Litigation Reserves	43,200,475	34,517,690
2503.	Miscellaneous Liabilities	44,663	78,616
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	293,119,898	411,794,174
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	249,502,213	261,880,815	547,686,133
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	196,315,263	286,062,531	527,572,670
4.	Amortization of Interest Maintenance Reserve (IMR)	8,161,230	6,733,806	14,520,395
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	6,546,720	4,295,717	19,775,091
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	32,253,363	459,255	760,756
9.	Totals (Lines 1 to 8.3)	492,778,789	559,432,124	1,110,315,045
10.	Death benefits	73,853,982	69,485,646	129,093,912
11.	Matured endowments (excluding guaranteed annual pure endowments)	7,122	7,122	14,245
12.	Annuity benefits			
13.	Disability benefits and benefits under accident and health contracts	699,330	844,230	2,275,450
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	119,410,569	110,327,494	233,828,925
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	5,431,718	6,205,701	11,447,467
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	105,625,288	83,072,959	214,265,501
20.	Totals (Lines 10 to 19)	305,028,009	269,943,152	590,925,500
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	48,987,930	50,464,222	135,417,885
22.	Commissions and expense allowances on reinsurance assumed	2,054,632	1,858,323	5,894,525
23.	General insurance expenses and fraternal expenses	68,675,529	57,008,414	129,423,848
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,714,242	9,730,160	22,344,792
25.	Increase in loading on deferred and uncollected premiums	(184,139)	3,606,512	13,050,111
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	112,612,999	117,468,950	220,388,671
28.	Totals (Lines 20 to 27)	546,889,202	510,079,733	1,117,445,332
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(54,110,413)	49,352,391	(7,130,287)
30.	Dividends to policyholders and refunds to members	2,588,890	2,276,298	4,834,882
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(56,699,303)	47,076,093	(11,965,169)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(82,031,277)	(42,411,714)	(47,582,551)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	25,331,974	89,487,807	35,617,382
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 31,717,086 (excluding taxes of $ 5,831,448 transferred to the IMR)	49,962,715	(23,025,704)	13,275,647
35.	Net income (Line 33 plus Line 34)	75,294,689	66,462,103	48,893,029
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	736,267,906	765,617,186	765,617,186
37.	Net income (Line 35)	75,294,689	66,462,103	48,893,029
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 10,175,271	21,751,696	(180,385,914)	(124,308,246)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(7,689,468)	(57,620,659)	(60,987,158)
41.	Change in nonadmitted assets	(4,836,588)	6,467,154	26,151,835
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(3,994,255)	7,245,482	6,669,684
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			100,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(1,261,207)	4,685,200	(2,800,464)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	1,188,434	(27,053,534)	(22,967,960)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	80,453,301	(180,200,168)	(29,349,280)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	816,721,207	585,417,018	736,267,906
	DETAILS OF WRITE-INS			
08.301.	Funds Withheld Net Investment Income	32,227,880	407,266	665,068
08.302.	Miscellaneous Income	25,483	51,989	95,688
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	32,253,363	459,255	760,756
2701.	Funds Withheld Miscellaneous Expense	109,039,341	70,399,547	169,901,554
2702.	Financing Fee	3,573,658	2,785,594	6,203,308
2703.	Recaptured Ceded IMR		44,283,809	44,283,809
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	112,612,999	117,468,950	220,388,671
5301.	Tax Sharing	2,146,403	(25,828,931)	(27,148,872)
5302.	Prior year correction	(957,969)	(1,224,603)	4,180,912
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	1,188,434	(27,053,534)	(22,967,960)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	147,426,686	324,248,164	641,083,436
2. Net investment income	185,737,258	253,855,184	404,866,711
3. Miscellaneous income	30,421,997	(51,119,918)	(36,844,302)
4. Total (Lines 1 to 3)	363,585,941	526,983,430	1,009,105,845
5. Benefit and loss related payments	192,022,710	232,491,347	463,484,516
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	242,714,209	198,838,246	444,000,816
8. Dividends paid to policyholders	2,553,793	2,329,799	5,072,625
9. Federal and foreign income taxes paid (recovered) net of $ .... tax on capital gains (losses)			(82,055,269)
10. Total (Lines 5 through 9)	437,290,712	433,659,392	830,502,688
11. Net cash from operations (Line 4 minus Line 10)	(73,704,771)	93,324,038	178,603,157
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	950,861,676	693,959,820	2,866,075,592
12.2 Stocks		69,462,824	105,957,103
12.3 Mortgage loans	12,147,172	10,858,774	43,285,186
12.4 Real estate			
12.5 Other invested assets	1,008,835,700	6,020,683	441,397,615
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	4,296,204	146,526,777	
12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,976,140,752	926,828,878	3,456,715,496
13. Cost of investments acquired (long-term only):			
13.1 Bonds	1,573,472,920	879,548,832	2,908,233,830
13.2 Stocks	4,600,000	167,965,194	176,365,194
13.3 Mortgage loans	25,250,000		161,900,000
13.4 Real estate			
13.5 Other invested assets	5,571,402	33,298,121	62,161,517
13.6 Miscellaneous applications	878,103,670	155,364,442	
13.7 Total investments acquired (Lines 13.1 to 13.6)	2,486,997,992	1,236,176,589	3,308,660,541
14. Net increase (or decrease) in contract loans and premium notes	7,566,318	2,745,680	319,887,865
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(518,423,558)	(312,093,391)	(171,832,910)
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			100,000,000
16.3 Borrowed funds	(50,002,222)		50,002,222
16.4 Net deposits on deposit-type contracts and other insurance liabilities	114,747,931	235,800	80,024,520
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(80,384,242)	277,356,936	471,672,743
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(15,638,533)	277,592,736	701,699,485
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(607,766,862)	58,823,383	708,469,732
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	825,313,793	116,844,061	116,844,060
19.2 End of period (Line 18 plus Line 19.1)	217,546,931	175,667,444	825,313,792

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Settled cession of reinsurance via reduction to reinsurance payable	61,909,647	3,289,873	
20.0002. Remitted bonds to settle ceded reinsurance obligations		(20,746,101)	

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	379,689,238	346,900,357	782,885,571
3.	Ordinary individual annuities			25,700
4.	Credit life (group and individual)			
5.	Group life insurance	12,109	4,430	27,275
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	379,701,347	346,904,787	782,938,546
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	379,701,347	346,904,787	782,938,546
14.	Deposit-type contracts	115,000,000		80,000,000
15.	Total (Lines 13 and 14)	494,701,347	346,904,787	862,938,546
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

Accordia Life and Annuity Company ("Accordia" or "the Company") is a stock life insurance company organized under the laws of the State of Iowa, and is a wholly-owned subsidiary of Commonwealth Annuity and Life Insurance Company ("Commonwealth Annuity") effective September 30, 2013.

The accompanying financial statements of the Company have been prepared in conformity with the accounting practices prescribed by the National Association of Insurance Commissioners ("NAIC") and the State of Iowa.

The Insurance Division, Department of Commerce, of the State of Iowa ("IAID") recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Iowa Insurance Law. The NAIC's Accounting Practices & Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Iowa. The Commissioner of Insurance has the right to permit other specific practices that deviate from prescribed practices.

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company's net income from operations increased by $176,264 for the period ended June 30, 2020 and decreased by $415,074 for the period ended December 31, 2019, respectively and the Company's statutory surplus decreased by $132,092,568 and decreasedby $262,736,538 as of June 30, 2020 and December 31, 2019, respectively.

A reconciliation of the Company's net income (loss) and statutory surplus between practices prescribed by the State of Iowa and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	06/30/2020	12/31/2019
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 75,294,689	$ 48,893,029
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	176,264	(415,074)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 75,118,425	$ 49,308,103
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 816,721,207	$ 736,267,906
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	(132,092,568)	(262,736,538)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 948,813,775	$ 999,004,444

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principals requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities. It also requires disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenue and expenses during the period. Actual results could differ from those estimates.

C. Accounting Policy

Life premiums are recognized as income over the premium paying period of the related policies. Annuity considerations are recognized as revenue when received. Reinsurance treaties that do not meet the definition of risk transfer are recorded under the rules of deposit accounting as prescribed in Statement of Statutory Accounting Principles ("SSAP") No. 61. - *Life, Deposit-Type and Accident and Health Reinsurance* and are carried as a deposit liability, net income and expenses are shown in the aggregate write in line on the summary of operations. Expenses incurred in connection with acquiring new insurance business, including acquisition costs such as sales commissions, are charged to operations as incurred.

In addition, the Company uses the following accounting policies, as applicable:

(1) Short-term investments that have original maturities of greater than three months and less than twelve months at date of purchase are carried at amortized cost, which approximates fair value.

(2) Bonds not backed by loans are stated at amortized cost or fair value, using the modified scientific method, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office. The Company holds certain SVO designated securities and has not elected to use a systematic value measurement method to value those securities, but carries them at fair value. The Company has one investment that is using the systematic value approach.

(3) Common stocks are carried at fair value, except investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 10% or more are carried on an equity basis.

(4) Preferred stocks are carried at amortized cost or fair value, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office.

(5) Mortgage loans are stated at amortized cost or fair value, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office.

(6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase in accordance with SSAP 43-R - *Loan Backed and Structured Securities*. Changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated quarterly and are accounted for on the prospective basis.

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern (Continued)

(7) The Company carries its insurance subsidiaries as an equity investment in its statutory surplus. In accordance with SSAP No. 97 - *Investments in Subsidiary, Controlled, and Affiliated Entities, a Replacement of SSAP No. 88*, dividends or distributions received from an investee shall be recognized in investment income when declared to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee. Dividends or distributions declared in excess of the undistributed accumulated earnings attributable to the investee shall reduce the carrying amount of the investment. See Note 13, *Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations*, part 4 for further details.

(8) The Company has ownership interests in limited partnerships, joint ventures, or limited liability entities. The Company carries these interests based upon their proportionate share of the underlying GAAP equity of the investment.

(9) Certain derivatives are carried at amortized cost as described above in Note 1. A. All other derivative instruments are generally accounted for at fair value with changes in fair value recorded as unrealized gains or losses until realized at closing of the contract.

(10) The Company has no accident and health business and therefore no premium deficiency calculation.

(11) The Company has no accident and health contracts.

(12) The minimum threshold for asset expenditure is set at $20,000 for an individual item or a group of related assets.

(13) The Company does not have any pharmaceutical rebate receivables.

D. Going Concern

There is no substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill

A. Statutory Purchase Method - Not Applicable

B. Statutory Merger - Not Applicable

C. Assumption Reinsurance - Not Applicable

D. Impairment Loss - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2020 were 10.00% and 10.00%.

(2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 81.83%.

(3) Taxes, assessments and any amounts advanced and not included in mortgage loan total - None

Notes to the Financial Statements

5. Investments (Continued)

(4) Age analysis of mortgage loans and identification of mortgage loans in which the insurer is a participant or co-lender in a mortgage loan agreement

	Farm	Residential Insured	Residential All Other	Commerical Insured	Commerical All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$	$	$ 1,083,037,480	$	$ 1,083,037,480
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$	$	$ 1,070,109,453	$	$ 1,070,109,453
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$

(5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan - None

(6) Investment in impaired loans - average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting - None

(7) Allowance for credit losses - None

(8) Mortgage loans derecognized as a result of foreclosure - None

(9) Policy for recognizing interest income and impaired loans - None

B. Debt Restructuring - Not Applicable

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

(1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with Statement of Statutory Accounting Principles ("SSAP") 43R – *Loan-Backed and Structured Securities*. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company recognized $12,651,187 OTTI charges on loan-backed securities as of June 30, 2020, and no OTTI charges were recognized as of December 31, 2019.

Notes to the Financial Statements

5. Investments (Continued)

(2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI)

	(1) Amortized Cost Basis Before Other-Than-Temporary Impairment	(2) Other-Than-Temporary Impairment Recognized in Loss (2a) Interest	(2b) Noninterest	(3) Fair Value 1 - (2a + 2b)
OTTI Recognized 1st Quarter				
a. Intent to sell	$	$	$	$
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	16,868,249		12,651,187	4,217,062
c. Total 1st Quarter	$ 16,868,249	$	$ 12,651,187	$ 4,217,062
OTTI Recognized 2nd Quarter				
d. Intent to sell	$	$	$	$
e. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
f. Total 2nd Quarter	$	$	$	$
OTTI Recognized 3rd Quarter				
g. Intent to sell	$	$	$	$
h. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
i. Total 3rd Quarter	$	$	$	$
OTTI Recognized 4th Quarter				
j. Intent to sell	$	$	$	$
k. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				
l. Total 4th Quarter	$	$	$	$
m. Annual aggregate total		$	$ 12,651,187	

(3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities - Not Applicable

(4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

a. The aggregate amount of unrealized losses:
   1. Less than 12 months $ (23,662,448)
   2. 12 months or longer (9,343,829)

b. The aggregate related fair value of securities with unrealized losses:
   1. Less than 12 months $ 270,564,829
   2. 12 months or longer 109,592,213

(5) The Company evaluates whether credit impairment exists by considering primarily the following factors: a) changes in the financial condition, credit rating and near term prospects of the issuer, b) whether the issuer is current on contractually obligated interest and principal payments, c) changes in the financial condition of the security's underlying collateral, d) the payment structure of the security and e) the length of time and extent to which the fair value has been less than amortized cost of the security.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions - Not Applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable

H. Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale - Not Applicable

J. Real Estate - Not Applicable

K. Low-Income Housing Tax Credits (LIHTC) - Not Applicable

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$	$	$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts	2,870,000				2,870,000		2,870,000		2,870,000	0.028	0.028
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	34,601,000				34,601,000	30,001,000	4,600,000		34,601,000	0.336	0.337
j. On deposit with states	4,081,031				4,081,031	4,060,975	20,056		4,081,031	0.040	0.040
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	900,504,762				900,504,762	764,522,867	135,981,895		900,504,762	8.744	8.775
m. Pledged as collateral not captured in other categories											
n. Other restricted assets											
o. Total restricted assets	$ 942,056,793	$	$	$	$ 942,056,793	$ 798,584,842	$ 143,471,951	$	$ 942,056,793	9.148%	9.179%

(2) Detail of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - None

(3) Detail of other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) - None

Notes to the Financial Statements

5. Investments (Continued)

(4) Collateral received and reflected as assets within the reporting entity's financial statements

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	$ 217,546,932	$ 217,546,932	2.112%	2.120%
b. Schedule D, Part 1	32,328,400	32,328,400	0.314	0.315
c. Schedule D, Part 2, Section 1				
d. Schedule D, Part 2, Section 2				
e. Schedule B				
f. Schedule A				
g. Schedule BA, Part 1				
h. Schedule DL, Part 1				
i. Other				
j. Total Collateral Assets (a+b+c+d+e+f+g+h+i)	$ 249,875,332	$ 249,875,332	2.426%	2.435%
Separate Account:				
k. Cash, cash equivalents and short-term investments	$	$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	$	$	%	%

	(1) Amount	(2) % of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 249,875,332	2.636%
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$	%

M. Working Capital Finance Investments - Not Applicable

N. Offsetting and Netting of Assets and Liabilities - Not Applicable

O. 5GI Securities

Investment	Number of 5GI Securities 06/30/2020	Number of 5GI Securities 12/31/2019	Aggregate BACV 06/30/2020	Aggregate BACV 12/31/2019	Aggregate Fair Value 06/30/2020	Aggregate Fair Value 12/31/2019
(1) Bonds - amortized cost	3	3	$ 12,913,383	$ 25,463,937	$ 15,605,795	$ 25,583,999
(2) LB & SS - amortized cost						
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value	1	1	14,681,892	14,681,892	14,681,892	14,681,892
(5) Total (1+2+3+4)	4	4	$ 27,595,275	$ 40,145,829	$ 30,287,687	$ 40,265,891

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - None

6. Joint Ventures, Partnerships and Limited Liability Companies

A. Investments in Joint Ventures, Partnerships or Limited Liability Companies that Exceed 10% of Admitted Assets

The Company has no investments in joint venture, partnerships or limited liability companies that exceeded 10% of total admitted assets as of June 30, 2020, and December 31, 2019, respectively.

B. Impaired Investments in Joint Ventures, Partnerships and Limited Liability Companies

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company recognized impairments of $12,209,273 and $0 in joint ventures, partnerships, or limited liability companies as of June 30, 2020, and December 31, 2019, respectively.

7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of June 30, 2020, and December 31, 2019, respectively.

Notes to the Financial Statements

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge the general business risk. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties.

(2) The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the customers on the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total carrying values of derivative assets were $79,220,740 and $124,000,031 as of June 30, 2020 and December 31, 2019, respectively.

(3) The Company's derivatives do not meet the criteria for effective hedges. Per Iowa Administrative Code 191-97, the equity indexed options are carried at amortized cost, with amortization recorded as a component of net investment income. The future contracts are accounted for under the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains/losses are recorded at the option expiration date.

(4) Derivative Contracts with Financing Premiums - Not Applicable

(5) Net Gain or Loss Recognized - Not Applicable

(6) Net Gain or Loss Recognized from Derivatives No Longer Qualifying for Hedge Accounting - Not Applicable

(7) During Q1, 2020, the Company has designated an interest rate swap to hedge the interest rate risk associated with the planned purchase of AFS debt securities in a cash flow hedge. Regression analysis is used to assess the effectiveness of this hedge. For the period ended June 30, 2020, the interest rate swap was recorded at cost. Following the qualifying purchases of AFS securities, the fair value of the portion of the swap associated with each purchase will be adjusted to the AFS book values, and accretion or amortization will be recognized over the life of the securities using the effective interest method. This arrangement is hedging purchases in 2020 and is expected to affect earnings until 2050. There were $220,000,000 of securities purchased for the period ended June 30, 2020.

(8) Premium Cost for Derivative Contracts - Not Applicable

B. Derivatives under SSAP No. 108 - Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) - Not Applicable

9. Income Taxes - No Significant Changes

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A. Nature of Relationships

The Company is organized as a stock life insurance company. The Company is a wholly-owned direct subsidiary of Commonwealth Annuity & Life Insurance Company, a Massachusetts company, which is a wholly-owned indirect subsidiary of Global Atlantic Financial Group Limited (GAFG), a Bermuda company.

The Company directly owns all of the outstanding shares of Cape Verity I, Inc. ("CVI"), an Iowa domiciled company, Cape Verity III, Inc. ("CVIII"), an Iowa domiciled company, and Gotham Re, Inc. ("Gotham"), a Vermont domiciled company.

The Goldman Sachs Group, Inc. ("Goldman Sachs") owns a total of approximately 22% of the outstanding ordinary shares of GAFG; the remaining investors, none of whom own more than 7.0%, own the remaining approximately 78% of the outstanding ordinary shares.

The Company owns market traded bonds of Goldman Sachs, with an NAIC rating of 2, a carrying value of $62,446,645, and a market value of $84,804,698, as of June 30, 2020. The Purchase of these securities constituted arms-length transactions.

See 21. C for additional disclosures.

B. Detail of Transactions Greater than ½ of 1% of Total Admitted Assets

During 2020, bonds and cash with an aggregate value of $56,773,290 were transferred between the company and Commonwealth Annuity Life Insurance Company ("CWA"). The sales consideration of securities between the Company and CWA was at its fair value on the transaction date.

During 2019, bonds and cash with an aggregate value of $507,794,529 were transferred between the Company and Forethought Life Insurance Company ("FLIC"). The sales and consideration of securities between the Company and FLIC was at its fair value on the transaction date.

During 2019, bonds and cash with an aggregate value of $315,488,377 were transferred between the Company and CWA. The sales and consideration of securities between the Company and CWA was at its fair value on the transaction date.

During 2019, cash of $100,000,000 was transfered between the Company and CWA as a capital contribution.

C. Change in Terms of Intercompany Arrangements

Effective September 30, 2013, the Company and its subsidiaries entered into a Services and Expense Agreement with Global Atlantic Financial Company ("GAFC") and GA Finco under which GAFC and GA Finco and their affiliates agreed to provide personnel, management services, administrative support, the use of facilities and such other services as the parties may agree to from time to time. The agreement was filed with the IAID and was subsequently amended pursuant to IAID approval on June 22, 2018.

On April 1, 2019 a subsidiary of the Company, Cape Verity II, was recaptured and that business was retroceded to a different subsidiary, Cape Verity III. This activity resulted in a capital decrease of ($46,019,028). Cape Verity II, was subsequently dissolved on June 26, 2019.

D. Amounts Due to or From Related Parties

As of June 30, 2020, and December 31, 2019, respectively, the Company reported $0 and $0receivable from affiliates and $4,923,946 and $7,971,947 respectively, due to affiliates. All intercompany balances shown as payable to or from parent, subsidiaries and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). This resulted in a payable to GSAM of $1,842,725 and $2,252,694 at June 30, 2020, and December 31, 2019, respectively.

E. Guarantees or Contingencies - Not Applicable

F. Management, Service Contracts, Cost Sharing Arrangements

Notes to the Financial Statements

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties (Continued)

Under the ownership of Commonwealth Annuity the Company has entered into shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded $3,573,658 and $6,203,308 payable at June 30, 2020 and December 31, 2019, respectively.

G. Nature of Relationships that Could Affect Operations

The Company's various affiliated relationships and agreement/transactions are discussed above in Note 10. The operating results and financial position of the Company as reported in these financial statements would not be significantly different from those that would have been obtained if the Company were autonomous.

H. Amount Deducted for Investment in Upstream Company

The Company does not own any shares of its parent, Commonwealth Annuity, nor does it own any shares of its ultimate parent GAFG.

I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets - Not Applicable

J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies - Not Applicable

K. Foreign Subsidiary Value Using CARVM - Not Applicable

L. Downstream Holding Company Value Using Look-Through Method - Not Applicable

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs

(1) A description of the accounting practice, with a statement that the practice differs from the NAIC statutory accounting practices and procedures

Accordia's subsidiaries Cape Verity I, Inc. and Cape Verity III, Inc. follow Iowa Administrative Code ("IAC") Section 191-99.11(3), Limited Purpose Subsidiary Life Insurance Company, and subsidiary Gotham Re Inc. follows Vermont's special purpose financing captive law, which reflect departures from NAIC SAP. The subsidiaries have included as an admitted asset the outstanding principal amount of a Variable Funding Puttable Note (contingent note) serving as collateral for reinsurance credit taken by an affiliated cedant in connection with a reinsurance agreement entered into between the Company and the affiliated cedant. These assets are not included as a risk-based asset in the Company's risk-based capital calculation.

(2) The monetary effect on net income and surplus

	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
CAPE VERITY I	$	$ 587,324,711	$ 125,313,585	$ (462,011,126)
CAPE VERITY III		1,325,165,680	291,027,503	(1,034,138,176)
GOTHAM		168,189,581	38,521,094	(129,668,487)

* Per AP&P Manual (without permitted or prescribed practices)

(3) RBC Impact

If the Company had not been permitted to include the contingent note in surplus, the Company's risk-based capital would have been below Mandatory Control Level.

O. SCA and SSAP No. 48 Entity Loss Tracking - Not Applicable

11. Debt

A. On December 30, 2019 The Company closed on a $17,500,000 intercompany loan from Global Atlantic Re Limited. The loan was subsequently paid off on January 10, 2020.

On December 30, 2019 The Company closed on a $32,500,000 intercompany loan from Global Atlantic Assurance Limited. The loan was subsequently paid off on January 10, 2020.

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank ("FHLB") Des Moines. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The company has determined the actual/estimated maximum borrowing capacity as $661,000,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

Notes to the Financial Statements

11. Debt (Continued)

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	10,001,000	10,001,000	
(c) Activity stock	24,600,000	24,600,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 24,600,000	$ 24,600,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 661,000,000		
2. Prior Year-End			
(a) Member stock - Class A	$	$	$
(b) Membership stock - Class B	10,001,000	10,001,000	
(c) Activity stock	20,000,000	20,000,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 30,001,000	$ 30,001,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 697,000,000		

(b) Membership stock (class A and B) eligible and not eligible for redemption

			Eligible for Redemption			
Membership Stock	(1) Current Year Total (2+3+4+5+6)	(2) Not Eligible for Redemption	(3) Less Than 6 Months	(4) 6 Months to Less Than 1 Year	(5) 1 to Less Than 3 Years	(6) 3 to 5 Years
1. Class A	$	$	$	$	$	$
2. Class B	$ 10,001,000	$ 10,001,000	$	$	$	$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 936,869,041	$ 900,504,762	$ 615,000,000
2. Current year general account total collateral pledged	936,869,041	900,504,762	615,000,000
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	811,254,849	764,522,867	500,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 936,869,041	$ 900,504,762	$ 615,000,000
2. Current year general account maximum collateral pledged	936,869,041	900,504,762	615,000,000
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	837,839,674	779,378,483	500,000,000

Notes to the Financial Statements

11. Debt (Continued)

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	615,000,000	615,000,000		$
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 615,000,000	$ 615,000,000	$	$
2. Prior Year-end				
(a) Debt	$	$	$	XXX
(b) Funding agreements	500,000,000	500,000,000		$
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 500,000,000	$ 500,000,000	$	$

(b) Maximum amount during reporting period (current year)

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$	$	$
2. Funding agreements	615,000,000	615,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 615,000,000	$ 615,000,000	$

(c) FHLB - Prepayment obligations

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding agreements	YES
3. Other	NO

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

A. Defined Benefit Plan

(1) Change in benefit obligation - No Significant Changes

(2) Change in plan assets - No Significant Changes

(3) Funded status - No Significant Changes

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	06/30/2020	12/31/2019	06/30/2020	12/31/2019	06/30/2020	12/31/2019
a. Service cost	$ 13,101	$ 52,404	$	$	$	$
b. Interest cost	76,534	306,134				
c. Expected return on plan assets						
d. Transition asset or obligation						
e. Gains and losses	(2,190)	(8,758)				
f. Prior service cost or credit						
g. Gain or loss recognized due to a settlement or curtailment						
h. Total net periodic benefit cost	$ 87,445	$ 349,780	$	$	$	$

(5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost - No Significant Changes

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost - No Significant Changes

(7) Weighted-average assumptions used to determine net periodic benefit cost - No Significant Changes

(8) Accumulated benefit obligation - No Significant Changes

(9) Multiple non-pension postretirement benefit plans - Not Applicable

(10) Estimated future payments, which reflect expected future service, as appropriate - No Significant Changes

Notes to the Financial Statements

12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans (Continued)

(11) Contributions expected to be paid to the plan during the next fiscal year - No Significant Changes

(12) Amounts and types of securities of the reporting entity and related parties included in plan assets - No Significant Changes

(13) Alternative method used to amortize prior service amounts or net gains and losses - No Significant Changes

(14) Substantive commitments used as the basis for accounting for the benefit obligation - No Significant Changes

(15) Special or contractual termination benefits recognized during the period - No Significant Changes

(16) Significant changes in the benefit obligation or plan assets not otherwise disclosed - No Significant Changes

(17) Funded status of the plan and surplus impact - No Significant Changes

(18) Remaining surplus impact during transition period after adoption of SSAP No. 92 and SSAP No. 102 - No Significant Changes

B. Investment Policies and Strategies of Plan Assets - Not Applicable

C. Fair Value of Each Class of Plan Assets - Not Applicable

D. Expected Long-Term Rate of Return for the Plan Assets - Not Applicable

E. Defined Contribution Plans - No Significant Changes

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 4% employer safe harbor mating contribution. Participants vest in the additional 2% employer matching contribution on a graded schedule over five years, based upon years of service. The allocated expense through June 30, 2020 and December 31, 2019 was $1,216,307 and $1,259,946, respectively.

H. Postemployment Benefits and Compensated Absences - Not Applicable

I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) - Not Applicable

13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations

1. The Company has 200,000 shares authorized, issued and outstanding. All shares are common stock.
2. The Company has no preferred stock authorized.
3. The payment of dividends by the Company to its parent is regulated under Iowa law. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the Iowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.
4. No dividends were paid during the quarter.
5. Within the limitations presented in item (3), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholder.
6. The unassigned surplus is held for the benefit of the Company's shareholder.
7. There were no unpaid advances to surplus.
8. Stock Held for Special Purposes

   No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.
9. There were no changes in balances of special surplus.
10. Unassigned funds (surplus)

    The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was $90,023,074and $78,446,649 at June 30, 2020 and December 31, 2019, respectively.
11. Company-Issued Surplus Debentures or Similar Obligations - Not Applicable
12. Impact of Any Restatement Due to Prior Quasi-Reorganizations - Not Applicable
13. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years - Not Applicable

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

(1) Commitments or contingent commitment(s) to an SCA entity, joint venture, partnership, or limited liability company

The Company invests in certain join ventures, limited liability companies ("LLCs") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount. As of June 30, 2020 commitments to make additional investments to joint ventures, LLCs and partnerships total $19,818,735.

(2) Nature and circumstances of guarantee - None

(3) Aggregate compilation of guarantee obligations - None

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

B. Assessments

Unfavorable economic conditions may contribute to an increase in the number of insurance companies that are under regulatory supervision. This may result in an increase in mandatory assessments by state guaranty funds, or voluntary payments by solvent insurance companies to cover losses to policyholders of insolvent or rehabilitated companies. Mandatory assessments, which are subject to statutory limits, can be partially recovered through a reduction in future premium taxes in some states. The Company is not able to reasonably estimate the potential impact of any such future assessments or voluntary payments.

C. Gain Contingencies - Not Applicable

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits - Not Applicable

E. Joint and Several Liabilities

Pursuant to the Coinsurance Agreement between the Company and Aviva Life and Annuity Company dated as of October 2, 2013, the reinsurance liabilities assumed from Aviva Life and Annuity Company include certain third-party claims.

In connection with the process of converting over 500,000 in-force life insurance policies from systems managed by Athene and its affiliates to the platform of one of our third-party service providers DXC (the "Conversion"), Global Atlantic expects to incur a variety of litigation-related costs. For example, the Company received formal and informal inquiries from state regulators concerning policyholder complaints and possible violations of state and insurance laws, which may result in fines, monetary settlements or proceedings. On June 13, 2018, the Company received notice of a regulatory matter from the California Department of Insurance regarding the administration issues relating to certain California life insurance policies reinsured by the Company which are administered by DXC. The Company continues to work towards resolving this matter.

An independent life insurance producer has also filed a class action complaint in the Southern District of Iowa against Accordia and DXC. The plaintiff seeks to represent a class of Accordia independent producers whom he claims were harmed by, and unable to receive renewal commissions due to, the Conversion. On June 26, 2020, plaintiffs filed for preliminary approval of a class settlement entered into by the parties to the case. The settlement includes a $3.1 million common fund and additional injunctive relief. The court granted preliminary approval of the settlement on July 7, 2020, and later set a hearing for final approval for October 27, 2020. There is no guarantee the court will grant final approval of the settlement at such time or on the terms of the preliminary settlement.

The Company has also been named in several lawsuits involving Conversion-related issues and may face additional claims in the future. Accordia is a defendant in a putative policyholder class action, Clapp, et al. v. Accordia Life and Annuity Company, et al., in the Central District of Illinois, and until recently, was a defendant in a putative policyholder class action McGuire v. Accordia Life and Annuity Company, et al., in the Central District of California. Both cases alleged injuries to policyholders related to billing issues stemming from the Conversion. In December 2018, the parties in the McGuire action filed a joint stipulation of dismissal without prejudice. The plaintiffs in the Clapp action have filed an amended complaint alleging claims on behalf of a nationwide class, subsuming the claims previously brought in the McGuire action. On June 7, 2019, the court preliminarily approved of the settlement agreement the Company entered into in May 2019 with the plaintiffs in the Clapp matter, and the court provided final approval of the settlement on June 23, 2020. Under the settlement we are providing policyholder remediation, including a claim review process with third party review upon request of a policyholder.

Although the ultimate legal and financial responsibility cannot be estimated and the actual future expenditures to address Conversion matters could prove to be materially different from the amount that was accrued or reserved, the Company believes that certain liabilities are probable and can be reasonably estimated.

Various other lawsuits against the Company may arise in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company. The litigation accrual was $43,200,475 and $34,517,690 at June 30, 2020 and December 31, 2019, respectively.

F. All Other Contingencies - Not Applicable

15. Leases

A. Lessee Operating Lease - Not Applicable

B. Lessor Leases - Not Applicable

16. Information About Financial Instruments With Off-Balance-Sheet Risk And Financial Instruments With Concentrations of Credit Risk

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of $258,262,529 as of June 30, 2020 . Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of $247,005,332 from counterparties as of June 30, 2020. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. Transfers of Receivables Reported as Sales - Not Applicable

B. Transfers and Servicing of Financial Assets - Not Applicable

C. Wash Sales - None

18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans - Not Applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators - Not Applicable

Notes to the Financial Statements

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	COMMON STOCK (UNAFFILIATED)	$	$	$ 38,338,105	$	$ 38,338,105
	DERIVATIVE ASSETS	1,944,989	14,651,617			16,596,606
	Total assets at fair value/NAV	$ 1,944,989	$ 14,651,617	$ 38,338,105	$	$ 54,934,711
b.	Liabilities at fair value					
	DERIVATIVE LIABILITIES	$ 48,894,207	$ 3,013,959	$	$	$ 51,908,166
	Total liabilities at fair value	$ 48,894,207	$ 3,013,959	$	$	$ 51,908,166

(2) Fair value measurements in Level 3 of the fair value hierarchy

	Description	Ending balance as of 03/31/2020	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 06/30/2020
a.	Assets										
	COMMON STOCK	$ 38,338,105	$	$	$	$	$	$	$	$	$ 38,338,105
	Total assets	$ 38,338,105	$	$	$	$	$	$	$	$	$ 38,338,105
b.	Liabilities										
	Total liabilities	$	$	$	$	$	$	$	$	$	$

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended June 30, 2020.

(4) The Company primarily owns common stock in one private entity with a carrying value of $38,338,105, including unrealized gains of $5,426,773. The valuation of the position is derived using the most recent equity raise level.

(5) Derivatives - Not Applicable

B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

C. Fair Values for All Financial Instruments by Level 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
BONDS	$ 7,906,599,042	$ 7,005,702,302	$ 25,616,099	$ 6,324,235,693	$ 1,556,747,250	$	$
CML	1,116,626,362	1,083,037,480	–	1,116,626,362	–		
OIA	182,884,451	182,535,489	–	119,463,324	63,421,127		
INVESTMENT IN LLC	116,466,621	116,466,621	–	116,466,621	–		
PREFERRED STOCK	14,681,892	14,681,892	–	–	14,681,892		
COMMON STOCK	72,939,105	72,939,105	–	34,601,000	38,338,105		
INVESTMENT IN SUB	454,860,879	454,860,879	–	454,860,879	–		
SHORT-TERM INVESTMENTS	–	–	–	–	–		
CASH AND EQUIVALENTS	217,546,932	217,546,932	217,546,932	–	–		
DERIVATIVES	131,128,913	131,128,913	1,944,989	129,183,924	–		
TOTAL ASSETS	2,747,840,174	9,278,899,613	245,108,020	829,543,780	1,673,188,374		
DERIVATIVE LIABILITIES	51,908,166	51,908,166	48,894,207	3,013,959			
TOTAL LIABILITIES	51,908,166	51,908,166	48,894,207	3,013,959			

D. Not Practicable to Estimate Fair Value - None

E. Nature and Risk of Investments Reported at NAV - Not Applicable

21. Other Items

A. Unusual or Infrequent Items

The Company had no reportable material extraordinary items.

B. Troubled Debt Restructuring - Not Applicable

C. Other Disclosures

Assets values of $4,081,031 and $4,060,975 at June 30, 2020 and December 31, 2019, respectively, were on deposit with government authorities or trustees as required by law.

The Company is currently undergoing a conversion to a new life insurance administration system. As part of this conversion certain life insurance policies are temporarily restricted at June 30, 2020 resulting in a delay of the billing of premiums and other related policy transactions. In limited cases, estimates were used for restricted policy balances within the financial statements. Any variances to the estimates will be recorded as policies are released from the restricted status in future periods.

The Company's largest single life insurance policy face value as of June 30, 2020 is $64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of March 31, 2020 or December 31, 2019

Notes to the Financial Statements

21. Other Items (Continued)

E. State Transferable and Non-Transferable Tax Credits - None

F. Subprime-Mortgage-Related Risk Exposure

(1) While the Company holds no direct investments in subprime mortgage loans, the Company may have limited exposure to subprime borrowers through direct investments in primarily investment grade subprime residential mortgage-backed securities. The Company's definition of subprime is predominantly based on borrower statistics from a residential pool of mortgages. Included in the statistics evaluated is the average credit score of the borrower, the loan-to-value ratio, the debt-to-income statistics, and the diversity of all these statistics across the borrower profile. As is true for all securities in the Company's portfolio, the entire mortgage-backed asset portfolio is reviewed for impairments at least quarterly. Additionally, reviews of specific mortgage-backed securities are made on a periodic basis by reviewing both the unrealized gain/loss as well as changes to the underlying statistics. Included in the analysis are current delinquency and default statistics, as well as the current and original levels of subordination on the security.

(2) Direct exposure through investments in subprime mortgage loans - Not Applicable

(3) Direct exposure through other investments

	Actual Cost	Book/Adjusted Carrying Value (Excluding Interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	$ 5,230,357	$ 5,146,299	$ 5,162,740	$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total	$ 5,230,357	$ 5,146,299	$ 5,162,740	$

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage - Not Applicable

G. Retained Assets - Not Applicable

H. Insurance-Linked Securities (ILS) Contracts - Not Applicable

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy - Not Applicable

22. Events Subsequent

Type I – Recognized Subsequent Events – No Type I subsequent events to report.

Type II – No Type II subsequent events to report.

Subsequent events have been considered through August 7, 2020.

KKR acquisition of Global Atlantic

On July 7, 2020, Magnolia Parent LLC, or "Magnolia," an indirect subsidiary of KKR & Co. Inc., or "KKR," Magnolia Merger Sub Limited, a direct subsidiary of Magnolia, or "Merger Sub" and, together with Magnolia, the "KKR Parties," entered into an agreement and plan of merger, or the "Merger Agreement," with Global Atlantic Financial Group Limited, or "GAFG," the indirect parent of the Company, Global Atlantic Financial Life Limited, the Company's parent, or "GAFLL," (which is owned by GAFG and LAMC LP), LAMC LP, and Goldman Sachs & Co. LLC, solely in its capacity as an equity representative.

Pursuant to the Merger Agreement, at the closing, Merger Sub will merge with and into GAFG, or the "GA Merger," with GAFG continuing as the surviving entity and a direct wholly-owned subsidiary of Magnolia. Immediately following the GA Merger, GAFLL will merge with and into GAFG with GAFG continuing as the surviving entity and a direct wholly-owned subsidiary of Magnolia. The outstanding debt securities of the GAFG's subsidiaries will remain outstanding obligations of solely such entities and will not be assumed or guaranteed by KKR.

Pursuant to the Merger Agreement, following the closing of the merger, Magnolia will pay shareholders of GAFG and GAFLL an aggregate amount equal to 1.0x GAFG's book value, excluding accumulated other comprehensive income, as of the date of closing determined using the accounting principles set forth in the Merger Agreement, subject to an equity roll-over for certain existing shareholders who elect to participate in the roll-over. The aggregate merger consideration will be allocated among each of the GAFG's and GAFLL's outstanding ordinary shares, incentive shares and equity awards in accordance with their terms. Under the terms of the Merger Agreement and in accordance with the applicable plan documentation, unvested GAFG restricted share awards will convert into the right to receive a number of Magnolia restricted units having the same value as the GAFG restricted share award immediately prior to the closing.

GAFG has made customary representations, warranties and covenants in the Merger Agreement, including, among others, covenants to (i) conduct its business in the ordinary course during the period between the execution of the Merger Agreement and the closing and (ii) not to engage in certain types of actions during this period unless agreed to in writing by Magnolia.

Pursuant to the Merger Agreement, the closing of the merger is subject to the satisfaction or waiver of certain customary closing conditions, including, among others: (i) obtaining the approval of a majority of the outstanding shares of GAFG, (ii) obtaining requisite regulatory approvals, including the approvals of the Massachusetts Division of Insurance, the Iowa Insurance Division, the Indiana Department of Insurance, the Bermuda Monetary Authority, and other regulatory authorities, (iii) expiration or earlier termination of any applicable waiting period under the Hart-Scott-Rodino Antitrust Improvements Act of 1976, as amended, and (iv) the absence of any judgment, injunction, order or decree prohibiting or enjoining the completion of the Merger. In addition, the obligation of the parties to complete the merger is subject to certain other customary conditions, including (a) subject to the standards set forth in the Merger Agreement, the accuracy of the representations and warranties of the other party and (b) compliance of the other party with its covenants in all material respects.

The Merger Agreement also contains certain customary provisions giving each of the KKR Parties and GAFG rights to terminate the Merger Agreement under certain circumstances.
In connection with the Merger Agreement, certain shareholders of GAFG representing over 50% of the issued and outstanding shares of GAFG have agreed to vote in favor of the Merger at any meeting of the shareholders of GAFG called to seek the adoption of the Merger Agreement and against any competing transaction.

Notes to the Financial Statements

22. Events Subsequent (Continued)

In connection with the Merger Agreement, KKR Group Partnership L.P., an indirect subsidiary of KKR, has committed to provide the requisite equity financing to Magnolia to consummate the Mergers and has guaranteed Magnolia's obligations to pay, up to a cap, any potential damages awards to GAFG under the Merger Agreement, in each case, subject to certain terms and conditions.

The foregoing description of the Merger Agreement and the transactions contemplated thereby does not purport to be complete and is subject to and qualified in its entirety by reference to the Merger Agreement.

COVID-19

The COVID-19 outbreak is currently impacting the United States and many countries around the world. Due to the recent and rapidly evolving nature of these events, the Company is unable to estimate the full impact at this time. However, at this time, the Company does not believe the situation will materially impact the Company's liability or capital position.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not have any retrospectively rated contracts or contract subject to redetermination.

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

C. Amount and Percent of Net Retrospective Premiums - Not Applicable

D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act - Not Applicable

E. Risk-Sharing Provisions of the Affordable Care Act (ACA)

(1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? NO

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year - Not Applicable

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance - Not Applicable

(4) Roll-forward of risk corridors asset and liability balances by program benefit year - Not Applicable

(5) ACA risk corridors receivable as of reporting date - Not Applicable

25. Change in Incurred Losses and Loss Adjustment Expenses - None

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

29. Participating Policies

For the reporting quarter ended June 30, 2020, the Company's assumed participating policies were approximately 1.9% of the total life insurance in force. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the Cedants policy administration system. The amount of dividend expense incurred for the period ending June 30, 2020 and the year ended December 31, 2019 was $2,588,890 and $4,834,882, respectively. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - Not Applicable

31. Reserves for Life Contracts and Annuity Contracts - No Significant Changes

32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics - No Significant Changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics - No Significant Changes

34. Premiums and Annuity Considerations Deferred and Uncollected - No Significant Changes

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [X]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2019

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/29/2016

6.4 By what department or departments?
Iowa Insurance Department

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [X] No [ ]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
The Goldman Sachs Group Inc.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
The Goldman Sachs Group, Inc.	New York, NY	YES	NO	NO	YES
Goldman Sachs & Co.	New York, NY	NO	YES	NO	YES
Goldman Sachs Execution & Clearing, L.P.	Jersey City, NJ	NO	YES	NO	YES
Goldman Sachs Financial Markets, L.P.	New York, NY	NO	NO	NO	YES
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Epoch Securities, Inc.	New York, NY	NO	NO	NO	NO
The Goldman Sachs Trust Company, N.A.	New York, NY	NO	YES	YES	NO
Goldman Sachs Bank USA	Salt Lake City, UT	YES	NO	YES	NO
Goldman Sachs Asset Management, L.P.	New York, NY	NO	NO	NO	YES
Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	NO	NO	YES
Forethought Investment Advisors, LLC	Indianapolis, IN	NO	NO	NO	YES
Forethought Distributors, LLC	Simsbury, CT	NO	NO	NO	YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 62,438,831	$ 66,778,289
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 408,122,782	$ 454,860,879
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 470,561,613	$ 521,639,168
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

16.3 Total payable for securities lending reported on the liability page. $

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
US Bank N.A.	1025 Connecticut Avenue, NW Suite 517, Washington DC 20036

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
Internal GA Investment Team	I
Goldman Sachs Asset Management	A

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management CLO, Corp.	5493000C7DKPYVE0MA87		OS

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
 a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
 b. Issuer or obligor is current on all contracted interest and principal payments.
 c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.
 Has the reporting entity self-designated 5GI securities? Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
 a. The security was purchased prior to January 1, 2018.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
 d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.
 Has the reporting entity self-designated PLGI securities? Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
 a. The shares were purchased prior to January 1, 2019.
 b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
 c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
 d. The fund only or predominantly holds bonds in its portfolio.
 e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
 f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.
 Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 1,083,037,480
	1.14 Total Mortgages in Good Standing	$ 1,083,037,480
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,083,037,480
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$
	1.62 Residential Mortgages	$
	1.63 Commercial Mortgages	$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

	States, Etc.		1	Direct Business Only					
				Life Contracts		4	5	6	7
			Active Status (a)	2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama	AL	L	3,575,393				3,575,393	
2.	Alaska	AK	L	192,868				192,868	
3.	Arizona	AZ	L	6,322,668				6,322,668	
4.	Arkansas	AR	L	1,105,370				1,105,370	
5.	California	CA	L	80,541,285				80,541,285	
6.	Colorado	CO	L	6,316,756	2,200			6,318,956	
7.	Connecticut	CT	L	3,236,904				3,236,904	
8.	Delaware	DE	L	877,417				877,417	
9.	District of Columbia	DC	L	1,435,101				1,435,101	
10.	Florida	FL	L	20,752,284				20,752,284	
11.	Georgia	GA	L	5,611,661				5,611,661	
12.	Hawaii	HI	L	6,716,108				6,716,108	
13.	Idaho	ID	L	963,865				963,865	
14.	Illinois	IL	L	8,834,527				8,834,527	
15.	Indiana	IN	L	8,039,339				8,039,339	
16.	Iowa	IA	L	12,645,365				12,645,365	115,000,000
17.	Kansas	KS	L	1,887,198				1,887,198	
18.	Kentucky	KY	L	2,787,200				2,787,200	
19.	Louisiana	LA	L	7,182,041				7,182,041	
20.	Maine	ME	L	477,180				477,180	
21.	Maryland	MD	L	5,318,913				5,318,913	
22.	Massachusetts	MA	L	3,501,635				3,501,635	
23.	Michigan	MI	L	5,810,503				5,810,503	
24.	Minnesota	MN	L	10,214,653				10,214,653	
25.	Mississippi	MS	L	1,585,634				1,585,634	
26.	Missouri	MO	L	3,587,120				3,587,120	
27.	Montana	MT	L	149,742				149,742	
28.	Nebraska	NE	L	2,267,176				2,267,176	
29.	Nevada	NV	L	2,202,644				2,202,644	
30.	New Hampshire	NH	L	530,204				530,204	
31.	New Jersey	NJ	L	28,534,584				28,534,584	
32.	New Mexico	NM	L	703,593				703,593	
33.	New York	NY	N	6,151,529				6,151,529	
34.	North Carolina	NC	L	7,081,539				7,081,539	
35.	North Dakota	ND	L	373,323				373,323	
36.	Ohio	OH	L	18,028,035				18,028,035	
37.	Oklahoma	OK	L	1,889,465				1,889,465	
38.	Oregon	OR	L	1,841,168				1,841,168	
39.	Pennsylvania	PA	L	23,421,291				23,421,291	
40.	Rhode Island	RI	L	333,530				333,530	
41.	South Carolina	SC	L	4,528,018				4,528,018	
42.	South Dakota	SD	L	938,501				938,501	
43.	Tennessee	TN	L	5,532,134				5,532,134	
44.	Texas	TX	L	30,418,824				30,418,824	
45.	Utah	UT	L	16,672,503				16,672,503	
46.	Vermont	VT	L	100,038				100,038	
47.	Virginia	VA	L	5,392,459				5,392,459	
48.	Washington	WA	L	7,872,372				7,872,372	
49.	West Virginia	WV	L	642,453				642,453	
50.	Wisconsin	WI	L	4,072,089				4,072,089	
51.	Wyoming	WY	L	669,071				669,071	
52.	American Samoa	AS	N	624				624	
53.	Guam	GU	N						
54.	Puerto Rico	PR	N	241,183				241,183	
55.	U.S. Virgin Islands	VI	N	1,722				1,722	
56.	Northern Mariana Islands	MP	N	228				228	
57.	Canada	CAN	N	32,372				32,372	
58.	Aggregate Other Aliens	OT	XXX	2,547,964				2,547,964	
59.	Subtotal		XXX	382,689,366	2,200			382,691,566	115,000,000
90.	Reporting entity contributions for employee benefits plans		XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities		XXX	1,511,428				1,511,428	
92.	Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93.	Premium or annuity considerations waived under disability or other contract provisions		XXX	443,507				443,507	
94.	Aggregate or other amounts not allocable by State		XXX						
95.	Totals (Direct Business)		XXX	384,644,301	2,200			384,646,501	115,000,000
96.	Plus Reinsurance Assumed		XXX	44,275,649				44,275,649	
97	Totals (All Business)		XXX	428,919,950	2,200			428,922,150	115,000,000
98.	Less Reinsurance Ceded		XXX	170,907,395				170,907,395	
99.	Totals (All Business) less Reinsurance Ceded		XXX	258,012,555	2,200			258,014,755	115,000,000
	DETAILS OF WRITE-INS								
58001.	ZZZ Other Alien		XXX	2,547,964				2,547,964	
58002.			XXX						
58003.			XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	2,547,964				2,547,964	
9401.			XXX						
9402.			XXX						
9403.			XXX						
9498.	Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499.	Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50

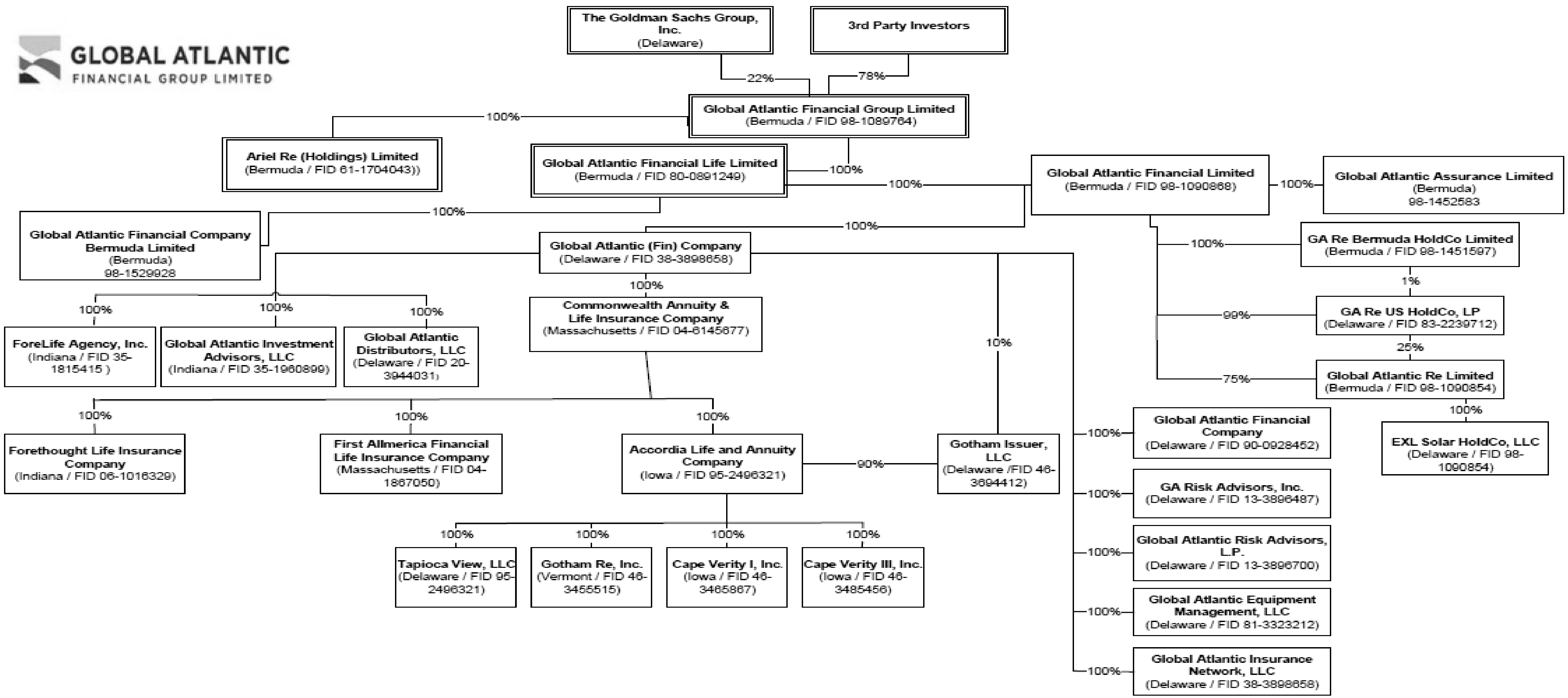
R - Registered - Non-domiciled RRGs ....

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state ....

Q - Qualified - Qualified or accredited reinsurer ....

N - None of the above - Not allowed to write business in the state 7

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			80-0891249				Global Atlantic Financial Life Limited	BMU	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic (Fin) Company	DE	NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090868				Global Atlantic Financial Limited	BMU	NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMU	IA	Global Atlantic Financial Limited	Ownership	75.000	Global Atlantic Financial Group Limited		
			98-1090854				Global Atlantic Re Limited	BMU	IA	GA Re US HoldCo, LP	Ownership	25.000	Global Atlantic Financial Group Limited		
			61-1704043				Ariel Re (Holdings) Limited	BMU	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896700				Global Atlantic Risk Advisors, L.P.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			38-3898658				Global Atlantic Insurance Network, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			13-3896487				GA Risk Advisors, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1529928				Global Atlantic Financial Company Bermuda Limited	BMU	NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMU	NIA	The Goldman Sachs Group, Inc.	Ownership	22.000	The Goldman Sachs Group, Inc.		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMU	NIA	Third Party Investors	Ownership	78.000	Third Party Investors		
3891	Goldman Sachs Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	MA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	84824	04-6145677	3958278	1086664		Commonwealth Annuity and Life Insurance Company	MA	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	62200	95-2496321				Accordia Life and Annuity Company	IA	RE	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	10.000	Global Atlantic Financial Group Limited		
			46-3694412				Gotham Issuer, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	90.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15333	46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			95-2496321				Tapioca View, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15475	46-3465867				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1960899				Global Atlantic Investment Advisors, LLC	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			20-3944031				Global Atlantic Distributors, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			35-1815415				ForeLife Agency, Inc	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	Global Atlantic Financial Group Limited		
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Limited		

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			98-1452583				Global Atlantic Assurance Limited	BMU	IA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			98-1451597				GA Re Bermuda HoldCo Limited	BMU	NIA	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	Global Atlantic Financial Group Limited		
			83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	Global Atlantic Financial Group Limited		
			98-1090854				EX[illegible]lar Hol[illegible] LLC	DE	NIA	[illegible]tlantic Re Limited	Ownership	100.000	Global Atlantic Financial Group Limited		

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	NO

Explanation:

1. The Company has no Trusteed Surplus.

2. The Company does not have any Medicare Part D coverage business.

3. The Company has no indexed annuity contracts.

4. The Company has no indexed annuity contracts.

5. The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.

6. The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.

8. The Company has adopted PBR.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
6 2 2 0 0 2 0 1 9 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365]
6 2 2 0 0 2 0 1 9 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
6 2 2 0 0 2 0 1 9 4 4 5 0 0 0 0 2

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
6 2 2 0 0 2 0 1 9 4 4 6 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6 2 2 0 0 2 0 1 9 4 4 7 0 0 0 0 2

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
6 2 2 0 0 2 0 1 9 4 4 8 0 0 0 0 2

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]
6 2 2 0 0 2 0 1 9 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Miscellaneous Accounts Receivable	180,538	180,538		
2597. Summary of remaining write-ins for Line 25 from overflow page	180,538	180,538		

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
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)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,070,109,452	951,482,636
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	23,750,000	161,900,000
	2.2 Additional investment made after acquisition	1,500,000	
3.	Capitalized deferred interest and other		
4.	Accrual of discount	459,362	701,397
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals	(6,137)	242,743
7.	Deduct amounts received on disposals	12,147,172	43,285,186
8.	Deduct amortization of premium and mortgage interest points and commitment fees	628,025	932,138
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,083,037,480	1,070,109,452
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,083,037,480	1,070,109,452
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,083,037,480	1,070,109,452

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	324,614,252	363,777,938
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	2,559,267	41,501,355
	2.2 Additional investment made after acquisition	3,012,135	20,660,162
3.	Capitalized deferred interest and other		
4.	Accrual of discount	65	1,828
5.	Unrealized valuation increase (decrease)	(14,677,861)	(8,240,106)
6.	Total gain (loss) on disposals		(33,850)
7.	Deduct amounts received on disposals	4,296,203	92,316,226
8.	Deduct amortization of premium and depreciation		736,850
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	12,209,273	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	299,002,382	324,614,252
12.	Deduct total nonadmitted amounts	270	270
13.	Statement value at end of current period (Line 11 minus Line 12)	299,002,112	324,613,982

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,813,026,424	6,637,068,860
2.	Cost of bonds and stocks acquired	1,638,134,861	3,152,106,963
3.	Accrual of discount	11,555,819	37,010,730
4.	Unrealized valuation increase (decrease)	46,738,098	(112,759,872)
5.	Total gain (loss) on disposals	29,084,499	84,636,366
6.	Deduct consideration for bonds and stocks disposed of	962,709,767	2,969,459,824
7.	Deduct amortization of premium	12,869,866	31,972,299
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	14,775,890	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		16,395,500
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,548,184,178	6,813,026,424
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	7,548,184,178	6,813,026,424

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,355,917,409	184,399,438	209,829,201	(72,444,662)	4,355,917,409	4,258,042,984		4,216,111,653
2. NAIC 2 (a)	2,379,865,750	299,354,466	73,540,624	82,295,851	2,379,865,750	2,687,975,443		2,035,545,883
3. NAIC 3 (a)	37,524,368			281,878	37,524,368	37,806,246		34,380,000
4. NAIC 4 (a)	9,637,052		797,065	124,233	9,637,052	8,964,220		10,381,170
5. NAIC 5 (a)	12,805,838			107,545	12,805,838	12,913,383		25,463,937
6. NAIC 6 (a)								
7. Total Bonds	6,795,750,417	483,753,904	284,166,890	10,364,845	6,795,750,417	7,005,702,276		6,321,882,643
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	14,681,892				14,681,892	14,681,892		14,681,892
13. NAIC 6								
14. Total Preferred Stock	14,681,892				14,681,892	14,681,892		14,681,892
15. Total Bonds and Preferred Stock	6,810,432,309	483,753,904	284,166,890	10,364,845	6,810,432,309	7,020,384,168		6,336,564,535

(a) Book/Adjusted Carrying Value column for the end of the current reporting period 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 $ ....

Schedule DA - Part 1 - Short-Term Investments

N O N E

Schedule DA - Verification - Short-Term Investments

N O N E

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	130,847,769
2.	Cost Paid/(Consideration Received) on additions	878,103,670
3.	Unrealized Valuation increase/(decrease)	(29,268,540)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	209,062,959
6.	Considerations received/(paid) on terminations	1,008,835,700
7.	Amortization	(102,634,398)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	77,275,760
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	77,275,760

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(6,847,739)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	1,944,989			
	3.12 Section 1, Column 15, prior year	(6,847,739)	8,792,728		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year			8,792,728	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year				
	3.25 SSAP No. 108 adjustments				
3.3	Subtotal (Line 3.1 minus Line 3.2)				8,792,728
4.1	Cumulative variation margin on terminated contracts during the year		29,715,988		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	29,715,988			
	4.23 SSAP No. 108 adjustments		29,715,988		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				1,944,989
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				1,944,989

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

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	77,275,759	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,944,989	
3.	Total (Line 1 plus Line 2)		79,220,748
4.	Part D, Section 1, Column 5	131,128,914	
5.	Part D, Section 1, Column 6	(51,908,166)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	209,368,322	
8.	Part B, Section 1, Column 13	1,944,989	
9.	Total (Line 7 plus Line 8)		211,313,311
10.	Part D, Section 1, Column 8	263,221,477	
11.	Part D, Section 1, Column 9	(51,908,166)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,389,690	
14.	Part B, Section 1, Column 20	14,054,877	
15.	Part D, Section 1, Column 11	15,444,567	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	779,968,950	95,485,598
2.	Cost of cash equivalents acquired	3,126,390,886	7,167,759,062
3.	Accrual of discount		51,878
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	3,831,540,109	6,483,327,583
7.	Deduct amortization of premium		5
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)	74,819,727	779,968,950
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	74,819,727	779,968,950

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
5300090	Charlotte	NC		06/02/2020	10.000	23,750,000		122,205,000
0599999. Mortgages in good standing - Commercial mortgages-all other						23,750,000		122,205,000
0899999. Total Mortgages in good standing						23,750,000		122,205,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						23,750,000		122,205,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
15515104	Irvine	CA		04/20/2015		20,422,705								124,565			
80514245	West Covina	CA		02/04/2015		5,192,996								41,623			
80514247	Chattanooga	TN		03/11/2015		9,209,620								45,615			
80514248	Goodlettsville	TN		03/12/2015		6,655,974								80,047			
80514302	Toms River	NJ		10/01/2013		1,344,047		(21,507)			(21,507)			200,962			
80514304	Laguna Beach	CA		10/01/2013		318,725		(5,008)			(5,008)			23,788			
80514306	Toms River	NJ		10/01/2013		501,994		(6,144)			(6,144)			75,781			
80514311	Athens	GA		10/01/2013		4,771,511		(23,330)			(23,330)			176,053			
80514313	Durango	CO		10/01/2013		11,873,382		(101,462)			(101,462)			342,772			
80514316	Shakopee	MN		10/01/2013		9,186,519		(18,684)			(18,684)			118,014			
80514317	Salem	OR		10/01/2013		4,646,358								73,861			
80514321	Las Cruces	NM		10/01/2013		2,507,022		(21,762)			(21,762)			98,232			
80514327	Herndon	VA		10/01/2013		6,694,991		(54,097)			(54,097)			61,319			
80514328	Madison	WI		10/01/2013		3,086,824		4,794			4,794			19,078			
80514329	Berkeley	CA		10/01/2013		24,758,014		64,786			64,786			162,778			
80514331	Tempe	AZ		10/01/2013		19,856,226		(3,002)			(3,002)			124,015			
80514332	Washington	DC		10/01/2013		8,445,420		30,090			30,090			83,638			
80514333	Vancouver	WA		10/01/2013		5,916,427		(7,754)			(7,754)			87,159			
80514334	Huntington Beach	CA		10/01/2013		13,857,591		15,664			15,664			93,222			
80514335	Ankeny	IA		10/01/2013		11,339,571		49,005			49,005			76,414			
80514336	Plymouth	MN		10/01/2013		8,361,183		11,979			11,979			69,988			
80514338	San Mateo	CA		10/01/2013		6,461,793		(4,926)			(4,926)			62,126			

SCHEDULE B - PART 3

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

1 Loan Number	Location 2 City	3 State	4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment 8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	14 Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	15 Consid-eration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
80514340	Phoenix	AZ		10/01/2013		27,273,697		89,064			89,064			256,601			
80514342	Palm Beach Gardens	FL		10/01/2013		36,757,151		(53,613)			(53,613)			343,360			
80514347	Ankeny	IA		10/01/2013		2,244,813		12,914			12,914			16,044			
80514349	Franklin	NJ		10/01/2013		13,572,105		(35,427)			(35,427)			88,740			
80515100	Costa Mesa	CA		03/19/2015		3,796,000								11,094			
80515100A	Costa Mesa	CA		07/13/2018		1,540,063								3,379			
80515103	Beech Grove	IN		05/05/2015		2,181,350								25,794			
80515122	Irvine	CA		04/07/2015		33,347,722								201,385			
80515128	San Pedro	CA		03/19/2015		7,719,000								22,559			
80515128A	San Pedro	CA		07/13/2018		4,208,669								9,234			
80515129	Santa Clara	CA		03/19/2015		10,101,000								29,521			
80515129A	Santa Clara	CA		07/13/2018		2,203,333								4,834			
80515130	Vancouver	WA		03/19/2015		5,742,000								16,781			
80515130A	Vancouver	WA		07/13/2018		1,775,571								3,896			
80515131	Vancouver	WA		03/19/2015		6,642,000								19,412			
80515131A	Vancouver	WA		07/13/2018		2,272,364								4,986			
80515137	Dallas	TX		07/10/2015		10,562,012								178,661			
80515146	Bonita Springs	FL		07/30/2015		6,016,727								69,326			
80515172	Bellevue	WA		10/09/2015		3,852,759								18,721			
80515199	Lexington	KY		12/14/2015		30,846,443								223,245			
80515216	Tuscaloosa	AL		12/16/2015		6,835,195								50,103			
80516138	Seattle	WA		06/28/2016		16,418,653								107,055			
80516171	Brownstown	MI		09/15/2016		23,876,779								263,903			
80516188	Homewood	AL		10/03/2016		10,225,120								110,789			
80516190	Decatur	GA		11/14/2016		21,251,696								156,407			
80516213	Austin	TX		11/02/2016		15,482,957								82,162			
80516224	Pembroke Pines	FL		12/22/2016		13,205,319								70,702			
80516232	Various	TX		12/09/2016		11,328,285								61,592			
80516236	Santa Monica	CA		02/06/2017		13,029,462								65,506			
80516238	Hamilton	NJ		12/29/2016		6,755,514								50,404			
80516241	Lutherville-Timonium	MD		02/28/2017		14,647,359								76,007			
80517111	Manhattan Beach	CA		03/02/2017		32,343,168								166,161			
80517200	Portsmouth	VA		10/10/2017		8,037,937								39,627			
80517222	Mesa	AZ		12/11/2017		9,176,663								44,505			
80518104	Portland	OR		03/12/2018		10,367,672								49,215			
80518120	Atlanta	GA		05/01/2018		8,778,809								53,463			
80518131	New Castle	PA		07/13/2018		6,305,187								38,252			
80518132	Hermitage	PA		07/13/2018		7,760,230								47,079			
80518238	Delray Beach	FL		12/18/2018		4,900,381								28,231			
80519511	Reseda	CA		09/06/2017		12,964,116								54,884			
80519515	Tampa	FL		12/14/2018		11,254,661		(675)			(675)			44,958			
5300070	Conway	AR		12/04/2019		28,280,416							175,145	175,145			
5300071	Conway	AR		12/05/2019		46,227,648							402,649	402,649			
9282017	Irving	TX		11/01/2017		19,165,748							87,985	87,985			
BGA03GEH2	Bellevue	WA		05/01/2015		14,196,056		(23,233)			(23,233)		78,898	77,628		(1,269)	(1,269)
BGA03GEJ8	Bellevue	WA		12/27/2012		9,399,263		(7,942)			(7,942)		45,358	44,978		(380)	(380)
0299999. Mortgages with partial repayments						780,277,966		(110,270)			(110,270)		790,035	6,238,014		(1,649)	(1,649)
0599999 - Totals						780,277,966		(110,270)			(110,270)		790,035	6,238,014		(1,649)	(1,649)

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation and Administrative Symbo	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BGA06B-EP-2	LENNAR CORPORATION		DE	Lennar Multifamily BTC Venture GP, LLC		11/12/2015	1		809,784			7.896
1999999. Joint Venture Interests - Common Stock - Unaffiliated									809,784			XXX
64952G-AT-5	NEW YORK LIFE Sub SENIOR CORP BND 144A			CREDIT SUISSE FIRST BOSTON COR	1FE	04/08/2020		2,559,267				0.000
2799999. Surplus Debentures, etc - Unaffiliated								2,559,267				XXX
000000-00-0	RABBI TRUST								32,596			100.000
4699999. Any Other Class of Assets - Unaffiliated									32,596			XXX
4899999. Total - Unaffiliated								2,559,267	842,380			XXX
4999999. Total - Affiliated												XXX
5099999 - Totals								2,559,267	842,380			XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	Capital Distribution	10/28/2018	06/10/2020	22,665							22,665	22,665				
BGA06B-EP-2	LENNAR CORPORATION		DE	Capital Distribution	11/12/2015	04/27/2020	3,163,514							3,163,514					3,163,514
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND OPEN_END F		DE	Capital Distribution	05/26/2015	06/01/2020	1,954,152							1,954,152	1,954,152				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							5,140,331							5,140,331	1,976,817				3,163,514
BGA05E-9S-7	GOODGREEN HOLDINGS 2015-1 GOODGREEN HOLD			Redemption 100.0000	07/20/2015	05/01/2020	216,378							216,378	216,378				564,868
2999999. Collateral Loans - Unaffiliated							216,378							216,378	216,378				564,868
000000-00-0	RABBI TRUST					06/30/2020	36,361	(179,091)				(179,091)		36,361	36,361				
4699999. Any Other Class of Assets - Unaffiliated							36,361	(179,091)				(179,091)		36,361	36,361				
4899999. Total - Unaffiliated							5,393,070	(179,091)				(179,091)		5,393,070	2,229,556				3,728,382
4999999. Total - Affiliated																			
5099999 - Totals							5,393,070	(179,091)				(179,091)		5,393,070	2,229,556				3,728,382

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Administrative Symbol
716743-AR-0	PETRONAS CAPITAL LTD. SENIOR CORP BND 14	D	04/14/2020	Various		15,040,000	15,040,000		1FE
1099999. Subtotal - Bonds - All Other Governments						15,040,000	15,040,000		XXX
25483V-XN-9	DISTRICT OF COLUMBIA MUNITAX BND 3.53		06/25/2020	MORGAN STANLEY & CO. INC		2,440,000	2,440,000		1FE
345105-JE-1	FOOTHILL / EASTERN TRANSP SENIOR MUNITAX		04/17/2020	Various		17,004,146	16,935,000	228,402	2FE
59261A-G3-5	METROPOLITAN TRANSPT AUTHORITY MUNI BND		05/06/2020	JEFFRIES & CO. INC.		19,424,000	20,000,000		1FE
59261A-G4-3	METROPOLITAN TRANSPT AUTHORITY MUNI BND		05/06/2020	JEFFRIES & CO. INC.		14,814,750	15,000,000		1FE
59261A-G5-0	METROPOLITAN TRANSPT AUTHORITY MUNI BND		05/06/2020	JEFFRIES & CO. INC.		19,029,260	19,000,000		1FE
59261A-G7-6	METROPOLITAN TRANSPT AUTHORITY MUNITAX		05/08/2020	JEFFRIES & CO. INC.		40,000,000	40,000,000		1FE
592643-DF-4	METROPOLITAN WASH D C ARPTS AU SUB MUNI		05/11/2020	RAYMOND JAMES		4,914,850	5,000,000	23,333	2FE
592643-DJ-6	METROPOLITAN WASH D C ARPTS AU SUB MUNI		05/08/2020	MORGAN STANLEY & CO. INC		3,012,813	3,110,000	14,168	2FE
59333P-4D-7	MIAMI DADE CNTY FLA MUNI BND 5.000% 1		05/12/2020	RBC DOMINION SECURITIES INC.		3,937,430	3,500,000	20,903	1FE
646136-4Z-1	NEW JERSEY ST TRANSN TR FD AUT MUNI BND		05/06/2020	CITIGROUP GLOBAL MKT INC		9,492,111	9,880,000	176,605	2FE
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUT MUNITAX		04/09/2020	MORGAN STANLEY & CO. INC		4,893,950	5,000,000	66,555	2FE
3199999. Subtotal - Bonds - U.S. Special Revenues						138,963,310	139,865,000	529,966	XXX
00287Y-BD-0	ABBVIE INC CORPBND 4.875% 11/14/48		05/29/2020	GOLDMAN SACHS & CO.		9,967,753	7,967,000	19,420	2FE
00287Y-CM-9	ABBVIE INC SENIOR CORP BND 144A 4.850%		05/14/2020	Tax Free Exchange		8,451,617	8,375,000	168,116	2FE
02209S-BK-8	ALTRIA GROUP INC SENIOR CORP BND 4.450		05/04/2020	BARCLAYS CAPITAL		14,879,700	15,000,000		2FE
037833-CU-2	APPLE INC SENIOR CORP BND 2.850% 05/11		05/15/2020	CITIGROUP GLOBAL MKT INC		429,620	400,000	127	1FE
040555-DA-9	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		05/19/2020	US BANCORP		7,737,450	7,500,000	131,979	1FE
05526D-BK-0	BAT CAPITAL CORP SENIOR CORP BND 4.758		04/09/2020	WELLS FARGO SECURITIES		10,815,800	10,000,000	50,223	2FE
05990Q-AV-5	BAF_15-R3 WHOLE CMO R3_7A2 144A 0.375%		06/25/2020	Interest Capitalization		57,928	57,928		1FM
07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP BND		06/30/2020	Various		18,161,431	14,967,000	324,377	2FE
09062X-AD-5	BIOGEN INC SENIOR CORP BND 5.200% 09/1		06/12/2020	MORGAN STANLEY & CO. INC		13,342,800	10,000,000	131,444	2FE
114259-AQ-7	BROOKLYN UNION GAS COMPANY THE SENIOR CO		04/07/2020	JEFFRIES & CO. INC.		7,670,228	7,093,000	20,206	1FE
14448C-AC-8	CARRIER GLOBAL CORP SENIOR CORP BND 144A		04/16/2020	J.P. MORGAN SECURITIES INC		9,663,638	10,173,000	53,572	2FE
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO		06/25/2020	Interest Capitalization		34,717	34,717		1FM
219350-BK-0	CORNING INC SENIOR CORP BND 5.350% 11/		04/14/2020	CREDIT SUISSE ZURICH		6,435,150	5,000,000	112,201	2FE
240019-BV-0	DAYTON POWER AND LIGHT CO SECURED CORP B		04/15/2020	Tax Free Exchange		6,235,203	6,275,000	82,621	2FE
254687-GA-8	WALT DISNEY CO SENIOR CORP BND 3.800%		06/29/2020	Various		29,705,540	26,000,000	78,850	1FE
257375-AF-2	DOMINION GAS HOLDINGS LLC SENIOR CORP BN		05/27/2020	WELLS FARGO SECURITIES		6,762,263	6,052,000	22,594	2FE
31428X-CA-2	FEDEX CORP SENIOR CORP BND 5.250% 05/1		04/09/2020	J.P. MORGAN SECURITIES INC		17,299,500	15,000,000	15,313	2FE
369604-BY-8	GENERAL ELECTRIC CO SENIOR CORP BND 4.		04/13/2020	Various		39,411,575	39,550,000		2FE
546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO SENIOR CO		05/20/2020	JEFFRIES & CO. INC.		11,578,600	10,000,000	60,208	1FE
654730-BF-9	NISOURCE INC SENIOR CORP BND 4.375% 05		04/09/2020	JEFFRIES & CO. INC.		8,318,092	7,505,000	135,898	2FE
75513E-AZ-4	RAYTHEON COMPANY SENIOR CORP BND 4.200		06/10/2020	Tax Free Exchange		377,301	367,000	7,493	2FE
871829-BN-6	SYSCO CORPORATION SENIOR CORP BND 6.60		04/09/2020	WELLS FARGO SECURITIES		22,222,700	17,500,000	38,500	2FE
87264A-AY-1	T-MOBILE USA INC SECURED CORP BND 144A		04/02/2020	BARCLAYS CAPITAL		38,884,038	39,050,000		2FE
BGA0LT-FG-5	LENDSL TRUST_18 ABS 8-A A-FL 1.173% 01		04/27/2020	SPEC FIN		17,747	17,747		1FE
BGA0LT-FH-3	LENDSL TRUST_18 ABS 8-A A-FX 4.150% 01		06/16/2020	SPEC FIN		269,932	269,932		1FE
BGA0LT-FJ-9	LENDSL TRUST_18 ABS 2018-A B 4.900% 01		06/16/2020	SPEC FIN		6,056	6,056		2FE
BGA0QT-JG-6	ORIGIS GA SOLAR 3 TERM LOAN 0.000% 02		05/13/2020	Various		58,054	58,054		1FE
BGA0R9-DD-2	BLUEEAGLE2019-1A(AAARATED TERM LOAN 1		05/04/2020	CREDIT		3,418,622	3,418,622		1FE
BGA0R9-DH-3	BLUEEAGLE2019-1A(AAARATED TERM LOAN 3		05/04/2020	CREDIT		400,000	400,000		1FE
BGA0R9-F6-5	BLUEEAGLE2019-1A(AAARATED TERM LOAN 5		05/04/2020	CREDIT		300,000	300,000		1FE
BGA0R9-GC-1	BLUEEAGLE2019-1A(AAARATED TERM LOAN 6		05/04/2020	CREDIT		350,000	350,000		2FE
BGA0TM-03-7	INFINITYASSETHOLDINGSIAH_20 TERM LOAN		06/24/2020	INFIN		8,035,560	8,035,560		1FE
67077M-AX-6	NUTRIEN LTD SENIOR CORP BND 3.950% 05/	A	05/29/2020	UBS WARBURG LLC		9,480,738	8,700,000	18,137	2FE
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA SRSUB COR	D	05/28/2020	J.P. MORGAN SECURITIES INC		12,745,334	11,640,000	196,766	2FE
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	04/16/2020	BARCLAYS CAPITAL		6,225,907	4,785,000	35,951	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						329,750,594	301,847,616	1,703,996	XXX
8399997. Total - Bonds - Part 3						483,753,904	456,752,616	2,233,962	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						483,753,904	456,752,616	2,233,962	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
9799997. Total - Common Stocks - Part 3							XXX		XXX

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation and Admini-strative Symbol
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX		XXX
9899999. Total - Preferred and Common Stocks							XXX		XXX
9999999 - Totals						483,753,904	XXX	2,233,962	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation and Admini-strative Symbol
912810-SK-5	UNITED STATES TREASURY SENIOR GOVT BND		04/13/2020	BARCLAYS CAPITAL		40,899,375	33,000,000	35,224,922			(11,089)		(11,089)		35,213,832		5,685,543	5,685,543	325,127	11/15/2049	1
912810-SL-3	UNITED STATES TREASURY SENIOR GOVT BND		04/13/2020	BARCLAYS CAPITAL		6,929,766	6,000,000	7,150,178			(3,085)		(3,085)		7,147,093		(217,328)	(217,328)	19,451	02/15/2050	1
912828-ND-8	UNITED STATES TREASURY GOVT BND 3.500%		05/15/2020	Maturity		435,000	435,000	445,031	435,619		(619)		(619)		435,000				7,613	05/15/2020	1
0599999. Subtotal - Bonds - U.S. Governments						48,264,141	39,435,000	42,820,131	435,619		(14,793)		(14,793)		42,795,925		5,468,215	5,468,215	352,191	XXX	XXX
00432C-BJ-9	ACCSS_04-A4 ABS_04-A4 1.763% 07/01/39		05/01/2020	Cape Verity III		4,740,861	5,200,000	5,099,446	5,099,446		(28,689)		(28,689)		5,070,757		(329,896)	(329,896)	57,536	07/01/2039	1FE
59259Y-BZ-1	METROPOLITAN TRANSPT AUTHORITY METROPOLI		05/01/2020	Cape Verity I		3,733,475	3,150,000	3,684,051			(2,341)		(2,341)		3,681,710		51,764	51,764	96,562	11/15/2039	1FE
626207-YM-0	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV		04/01/2020	Call 100.0000		56,000	56,000	62,322	62,100		(11)		(11)		62,088		(6,088)	(6,088)	1,863	04/01/2057	1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						8,530,336	8,406,000	8,845,819	5,161,546		(31,041)		(31,041)		8,814,555		(284,220)	(284,220)	155,961	XXX	XXX
00287Y-BD-0	ABBVIE INC CORPBND 4.875% 11/14/48		05/29/2020	Hedge Decrease Adjust.		2,307,980		2,307,980							2,307,980					11/14/2048	2FE
032654-AJ-4	ANALOG DEVICES INC SENIOR CORP BND 3.9		04/13/2020	BK AMER MERRIL LYNCH		7,480,410	7,000,000	7,336,980	7,310,365		(14,478)		(14,478)		7,295,886		184,524	184,524	91,000	12/15/2025	2FE
03879M-AA-1	ARC Rail 2013-1 B ABS_13-1 A 144A 3.00		06/15/2020	Paydown		147,963	147,963	147,963	147,963						147,963				1,875	07/01/2038	1FE
03879M-AB-9	ARC Rail 2013-1 B ABS_13-1 B 144A 4.00		04/15/2020	Paydown		435,269	435,269	435,269	435,269						435,269				5,772	07/01/2038	2FE
040555-DA-9	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO		05/19/2020	Hedge Decrease Adjust.		2,275,000		2,275,000							2,275,000					12/01/2049	1FE
04769#-AA-7	ATLANTAASSETHOLDINGSLLC TERMLOAN 0.000		04/01/2020	Redemption 100.0000		(133,135)	(133,135)	(133,135)	(133,135)						(133,135)					11/30/2066	1FE
05524R-AE-6	BAMLL_13-FRR1 CMBS 2013-FRR1 A2 144A 0		04/26/2020	Maturity		31,671,149	31,671,149	24,845,718	31,055,159		615,990		615,990		31,671,149					04/26/2020	1FM
05526D-BK-0	BAT CAPITAL CORP SENIOR CORP BND 4.758		04/09/2020	Hedge Decrease Adjust.		2,760,000		2,760,000							2,760,000					09/06/2049	2FE
05531G-AB-7	BB&T CORP SUB CORP BND MTM 3.875% 03/		04/13/2020	CITIGROUP GLOBAL MKT INC		10,393,500	10,000,000	10,628,300	10,603,482		(16,567)		(16,567)		10,586,915		(193,415)	(193,415)	221,736	03/19/2029	1FE
05538U-AG-8	BB-UBS TRUST BBUBS_12-SHOW SUB CMBS_012-		05/01/2020	Cape Verity III		4,516,829	5,000,000	4,994,141	4,997,246		(8,271)		(8,271)		4,988,975		(472,146)	(472,146)	86,671	11/07/2036	1FM
05604F-AN-5	BWAY_13-1515 CMBS_13-1515 D 144A 3.633		05/01/2020	Cape Verity III		4,652,372	5,000,000	4,950,586	4,968,153		1,918		1,918		4,970,071		(317,699)	(317,699)	90,830	03/10/2033	1FM
05946X-B8-5	BAFC_05-G SUPSEN WHOLE CMO 05-G 3.790%		06/01/2020	Paydown		157,900	157,900	159,873	160,428		(2,528)		(2,528)		157,900				2,968	10/20/2035	1FM
05990Q-AV-5	BAF_15-R3 WHOLE CMO R3_7A2 144A 0.375%		05/25/2020	Paydown			(1,376)	(675)	(677)		677		677						1	04/29/2037	1FM
07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM		06/25/2020	Paydown		80,414	80,414	64,718	69,066		11,348		11,348		80,414				496	03/25/2037	2FE
114259-AQ-7	BROOKLYN UNION GAS COMPANY THE SENIOR CO		04/07/2020	Hedge Decrease Adjust.		2,028,000		2,028,000							2,028,000					03/15/2048	1FE
12464Y-AC-3	CBASS_07-CB5 SENIORABS07-CB5 0.435% 04		06/25/2020	Paydown		122,516	122,516	93,495	92,164		30,352		30,352		122,516				775	04/25/2037	1FM
125523-AH-3	CIGNACORPORATION SENIORCORPBND144A 4.3		04/13/2020	BK AMER MERRIL LYNCH		2,261,820	2,000,000	2,054,750	2,053,043		(1,521)		(1,521)		2,051,522		210,298	210,298	43,750	10/15/2028	2FE
133434-AD-2	CAMERON LNG LLC SECURED CORP BND 144A		05/01/2020	Cape Verity III		4,693,318	4,900,000	4,900,000	4,900,000						4,900,000		(206,682)	(206,682)	69,517	01/15/2039	1FE
16678R-FB-8	CHEVY CHASE MORTGAGE FUNDING C CCMFC_06-		06/25/2020	Paydown		208,503	216,366	179,090	183,629		24,873		24,873		208,503				1,257	12/25/2046	1FM
16678R-FC-6	CCMFC 2006-1A A2 CCMFC_06-1A 0.385% 12		06/25/2020	Paydown		426,105	328,676	201,031	206,879		219,226		219,226		426,105				2,748	12/25/2046	1FM
16678Y-AA-0	CCMFC 2006-3A A1 WHOLE CMO 144A 0.315%		06/25/2020	Paydown		363,160	372,854	361,435	388,011		(24,851)		(24,851)		363,160				2,236	08/25/2047	1FM
16679B-AA-9	CHEVY CHASE MORTGAGE FUNDING C WHOLE CMO		06/25/2020	Paydown		338,929	457,176	380,351	407,933		(69,004)		(69,004)		338,929				3,922	05/25/2048	1FM
20030N-AM-3	COMCAST CORPORATION CORP BND 6.450% 03		05/01/2020	Cape Verity III		3,480,072	2,400,000	3,369,081	3,216,715		(11,653)		(11,653)		3,205,062		275,010	275,010	97,180	03/15/2037	1FE
240019-BT-5	DAYTON POWER AND LIGHT CO SECURED CORP B		04/15/2020	Various		6,235,203	6,275,000	6,234,526	6,234,994		209		209		6,235,203				82,621	06/15/2049	2FE
25151K-AC-3	DBALT_07-3 SUPSEN ABS_07-3-2A1 0.935%		06/25/2020	Paydown		156,041	159,314	125,311	128,206		27,835		27,835		156,041				1,626	10/25/2047	1FM
26362#-AA-1	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		06/15/2020	Redemption 100.0000		85,378	85,378	85,378	85,378						85,378				2,274	11/30/2067	1FE
26362#-AB-9	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS		06/15/2020	Redemption 100.0000		63,121	63,121	63,121	63,121						63,121				1,681	11/30/2067	1FE
30161N-AN-1	EXELON CORPORATION SENIOR CORP BND 3.9		04/13/2020	BK AMER MERRIL LYNCH		5,289,250	5,000,000	5,224,100	5,203,191		(10,501)		(10,501)		5,192,690		96,560	96,560	65,833	06/15/2025	2FE
33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% TERM LOAN		06/25/2020	Redemption 100.0000		155,704	155,704	160,603	160,563		(6,204)		(6,204)		154,359		1,345	1,345	3,443	07/25/2041	2PL
362341-Z3-6	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-1-		06/25/2020	Paydown		230,739	230,739	131,694	119,144		111,595		111,595		230,739				1,704	01/25/2036	1FM
362375-AC-1	GSAA_06-10 SENIORABS06-10 5.985% 06/25		05/01/2020	Paydown		95,594	95,594	48,339	42,395		53,199		53,199		95,594				672	06/25/2036	1FM
362375-AC-1	GSAA_06-10 SENIORABS06-10 5.985% 06/25		05/01/2020	Cape Verity III		5,908,355	14,775,827	7,471,712	6,553,001		(156,450)		(156,450)		6,396,551		(488,195)	(488,195)	115,384	06/25/2036	1FM
36242D-UR-2	GSR_05-AR1 SUB WHOLE CMO 05-AR1 B1 3.9		06/01/2020	Paydown		205,602	205,602	130,101	137,182		68,419		68,419		205,602				3,491	01/25/2035	1FM
36298Y-AB-6	GSAA 2006-14 A2 SENIOR ABS_06-14 A2 0.		06/25/2020	Paydown		227,458	227,458	99,567	81,611		145,847		145,847		227,458				1,429	09/25/2036	1FM
38022A-AA-9	GOAL SL TRUST 2017-A CLASS A ABS 2017-A		06/25/2020	Paydown		824,859	824,859	774,378	770,088		54,772		54,772		824,859				9,719	10/25/2035	1FE
38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% TERM LOAN		06/25/2020	Redemption 100.0000		138,556	138,556	139,529	139,512		(956)		(956)		138,556				2,950	10/25/2036	2PL
41161P-A8-6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-1		06/19/2020	Paydown		529,841	529,415	464,798	469,601		60,240		60,240		529,841				3,603	03/19/2036	1FM
41161X-AC-0	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-9		06/19/2020	Paydown		487,842	534,606	405,865	416,261		71,581		71,581		487,842				3,364	11/19/2036	1FM
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS		06/25/2020	Paydown		673,190	736,463	617,534	624,016		49,174		49,174		673,190				4,375	04/27/2037	1FM
42806D-CL-1	HERTZ VEHICLE FINANCING LLC ABS 2019-2A		04/01/2020	Forethought Life Insurance Company					(12,214,911)										2,550	05/25/2025	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
429827-AS-7	HEF_04-1 ABS 04-1 B2 144A 1.380% 01/01		05/01/2020	Cape Verity III		4,039,974	4,700,000	3,877,500	4,271,216		22,728		22,728		4,293,944		(253,969)	(253,969)	29,310	01/01/2044	1FE
43741B-AC-3	HMBT 2007-1 12A1 RMBS_07-1-I2A1 3.536%		06/01/2020	Paydown		53,598	53,598	45,165	44,480		9,118		9,118		53,598				818	04/25/2047	1FM
45668G-AG-7	INDX_06-AR14 SENIOR ABS 06-AR14 0.385%		06/25/2020	Paydown		403,098	403,098	310,100	314,406		88,692		88,692		403,098				2,483	11/25/2046	1FM
45673@-AA-7	INFINITY AIRCRAFT HOLDINGS LLC SENIOR SE		06/15/2020	Redemption 100.0000		82,267	82,267	82,267	82,267						82,267				3,391	12/15/2067	1FE
459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		05/01/2020	Cape Verity III		4,674,520	4,000,000	4,214,120	4,210,456		(2,543)		(2,543)		4,207,914		466,606	466,606	76,544	05/15/2039	1FE
46602A-AL-6	IVYH_7A ABS7A 3.085% 10/20/29		05/01/2020	Cape Verity III		4,785,158	5,300,000	5,300,000	5,301,870		(7,879)		(7,879)		5,293,991		(508,833)	(508,833)	107,976	10/20/2029	1FE
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION SUB CORP BN		05/01/2020	Cape Verity III		4,896,378	4,600,000	4,583,900	4,585,117		457		457		4,585,573		310,805	310,805	98,670	04/13/2029	2FE
525226-AN-6	LXS 2006-12N 2A1 ABS_06-12N 2A1A 0.360		06/25/2020	Paydown		106,322	98,316	75,028	81,417		24,905		24,905		106,322				711	08/25/2046	1FM
52523Y-AC-8	LXS 2006-19 A3 ABS 06-19 A3 0.435% 12/		06/25/2020	Paydown			(2,043)	(1,527)	(1,569)		1,569		1,569						11	12/25/2036	1FM
52524Y-AC-7	LXS 2007-12N 1A3 LXS_07-12N 0.385% 07/		06/25/2020	Paydown		478,611	477,910	399,410	414,505		64,106		64,106		478,611				3,003	07/25/2047	1FM
546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO SENIOR CO		05/20/2020	Hedge Decrease Adjust.		3,050,000		3,050,000							3,050,000					04/01/2049	1FE
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP BND		05/01/2020	Cape Verity III		3,466,148	2,800,000	3,295,852	3,227,125		(7,239)		(7,239)		3,219,885		246,263	246,263	51,909	12/09/2035	2FE
617487-AD-5	MSM 2006-16AX 2A MSM_06-16AX 0.435% 11		06/25/2020	Paydown		77,663	77,663	31,867	27,064		50,599		50,599		77,663				384	11/25/2036	1FM
61761J-B3-2	MORGAN STANLEY SENIOR CORP BND 2.800%		06/16/2020	Maturity		500,000	500,000	498,530	499,501		499		499		500,000				7,000	06/16/2020	2FE
63543V-AE-3	NCSLT 2006-3 A5 NCSLT_06-3 0.505% 10/2		06/25/2020	Paydown		797,065	797,065	468,275	650,370		146,694		146,694		797,065				5,371	10/27/2031	4FE
64828M-BK-2	NRZT_17-3A-B3 RMBS_17-3A B3 144A 5.383		06/05/2020	AMHERST PIERPONT SECUI		4,965,544	4,774,562	4,949,635	4,928,357		(10,107)		(10,107)		4,918,250		47,295	47,295	134,406	04/25/2057	1FM
64828M-BK-2	NRZT_17-3A-B3 RMBS_17-3A B3 144A 5.383		06/01/2020	Paydown		73,561	73,561	76,258	75,930		(2,370)		(2,370)		73,561				1,654	04/25/2057	1FM
65537K-AA-8	NOMURA HOME EQUITY LOAN INC NH SENIORABS		06/25/2020	Paydown		388,432	379,071	351,305	351,889		36,543		36,543		388,432				2,817	02/25/2037	1FM
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION SUBCORPBND		04/13/2020	BK AMER MERRIL LYNCH		3,312,930	3,000,000	2,992,680	2,993,555		183		183		2,993,739		319,191	319,191	87,413	07/26/2028	1FE
755111-BZ-3	RAYTHEON COMPANY SENIOR CORP BND 4.200		06/10/2020	Tax Free Exchange		377,301	367,000	377,665	377,413		(112)		(112)		377,301				7,860	12/15/2044	1FE
83417B-AA-6	SOCTY_13-1 ABS_13-1 A 144A 4.800% 11/2		06/20/2020	Paydown		101,803	101,803	101,747	101,117		686		686		101,803				1,986	11/20/2038	2FE
842400-FH-1	SOUTHERN CALIFORNIA EDISON CO. CORP BND		05/01/2020	Cape Verity III		2,963,090	2,300,000	3,169,262	3,069,887		(10,588)		(10,588)		3,059,299		(96,209)	(96,209)	102,638	02/01/2038	2FE
855244-AT-6	STARBUCKS CORPORATION SENIOR CORP BND		05/01/2020	Cape Verity III		3,512,352	3,200,000	3,192,768	3,192,927		307		307		3,193,234		319,118	319,118	80,782	08/15/2029	2FE
86360N-AK-8	SARM 2006-5 2A2 RMBS_06-5 2A2 3.312% 0		06/01/2020	Paydown		26,310	25,866	16,271	16,693		9,617		9,617		26,310				412	06/25/2036	1FM
86364D-AA-8	SARM 2007-7 1A1 RMBS_07-7 1A1 0.485% 0		06/25/2020	Paydown		41,762	41,762	36,118	36,128		5,634		5,634		41,762				279	08/25/2037	1FM
86771Y-AA-9	SUNRUN CALLISTO SUNRN_15-1A ABS 4.400%		06/20/2020	Paydown		215,987	215,987	215,897	215,905		82		82		215,987				3,968	07/20/2045	1FE
87264A-AY-1	T-MOBILE USA INC SECURED CORP BND 144A		04/03/2020	Various		14,240,352	14,050,000	13,990,288							13,990,288		250,065	250,065		04/15/2050	2FE
88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% TERM LOAN		06/25/2020	Redemption 100.0000		198,090	198,090	199,956	199,924		(1,834)		(1,834)		198,090				4,441	10/25/2036	2PL
BGA05E-9R-9	GoodGreen 2015-1 GOODGREEN 2015-1 4.38		04/15/2020	Paydown		5,959,524	5,959,524	5,959,524	5,959,840		(316)		(316)		5,959,524				130,514	10/15/2054	1FE
BGA0C1-S7-2	SOCTY_CE_III_DEBT TERM LOAN 5.810% 01/		04/15/2020	Redemption 100.0000		330,936	330,936	330,936	330,936						330,936				9,625	01/16/2035	2FE
BGA0CA-J7-2	VIVINT_SOLAR SENIOR SECURED TERM LOAN		04/30/2020	Redemption 100.0000		281,180	281,180	281,180	281,180						281,180				8,492	01/05/2035	2FE
BGA0DH-CC-2	SCTY CE IV TERM LOAN SCTY CE IV TERM LOA		04/20/2020	Redemption 100.0000		7,019	7,019	7,019	7,019						7,019				175	04/21/2032	2FE
BGA0EG-FD-8	ATLAS CLO FUNDING I LLC TERMLOAN 3.080		04/15/2020	Redemption 100.0000		87,252	87,252	87,252	87,209		(103)		(103)		87,106		146	146	974	07/16/2029	1FE
BGA0EG-LQ-2	LK-CPT1 A-FL LK-CPT1 A-FL 1.923% 09/25		05/30/2020	Redemption 100.0000		315,387	315,387	314,629	314,632		546		546		315,178		209	209	3,830	09/25/2037	1FE
BGA0EG-LR-0	FCOI_05-2A LK-CPT1 A-FX 3.450% 09/25/3		05/30/2020	Redemption 100.0000		463,292	463,292	463,705	463,692		(294)		(294)		463,399		(106)	(106)	16,757	09/25/2037	1FE
BGA0G9-RQ-0	VENTR_2015-21A RR TERMLOAN 3.255% 04/1		04/15/2020	Redemption 100.0000		1,836,541	1,836,541	1,836,541	1,836,399		143		143		1,836,541				33,475	04/15/2027	1FE
BGA0GZ-BP-1	ATLAS CLO FUNDING I LLC TERMLOAN 3.166		04/15/2020	Redemption 100.0000		122,879	122,879	122,879	122,864		15		15		122,879				1,288	01/15/2031	2FE
BGA0J6-FK-9	CBCOV 2018-1 LLC CBCOV 2018-1 LLC 0.00		06/30/2020	Paydown		1,860,858	1,860,858	1,860,858	1,860,858						1,860,858				33,083	01/15/2054	1FE
BGA0J6-FL-7	AIMXL 2018-1 LLC AIMXL 2018-1 LLC 0.00		06/30/2020	Paydown		474,387	474,387	474,387	474,387						474,387				8,434	01/15/2054	1FE
BGA0J6-FM-5	WRIGLEY INVESTCO LLC HNREF 2018-1 LLC		06/30/2020	Paydown		2,440,697	2,440,697	2,440,697	2,440,697						2,440,697				43,414	01/15/2054	1FE
BGA0K8-WW-8	DS COACHELLA HOLDCO LLC DS COACHELLA HOL		04/01/2020	Paydown			18,501	18,501	18,501		(18,501)		(18,501)							12/31/2052	1FE
BGA0K8-WW-8	DS COACHELLA HOLDCO LLC TERM LOAN 0.0		05/25/2020	Redemption 100.0000		145,730	145,730	145,730							145,730					02/25/2054	1FE
BGA0LT-FG-5	LENDSL TRUST_18 ABS 8-A A-FL 1.173% 01		05/30/2020	SPEC FIN		92,224	92,224	92,224	91,942		3		3		91,945		280	280	811	01/25/2049	1FE
BGA0LT-FH-3	LENDSL TRUST_18 ABS 8-A A-FX 4.150% 01		05/30/2020	SPEC FIN		1,272,954	1,272,954	1,272,954	1,271,724		(42)		(42)		1,271,682		1,272	1,272	17,590	01/25/2049	1FE
BGA0LT-FJ-9	LENDSL TRUST_18 ABS 2018-A B 4.900% 01		05/30/2020	SPEC FIN		28,741	28,741	28,741	28,714		(1)		(1)		28,713		28	28	468	01/25/2049	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation and Administrative Symbol
BGA0LX-DR-4	VIKING_18_AEXCESSCF ABS 8_APOCOM 0.000		06/16/2020	Paydown		1,475,588	1,475,588	1,568,403	1,568,403		(92,815)		(92,815)		1,475,588					12/20/2034	1FE
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA		06/15/2020	Redemption 100.0000		274,610	274,610	274,610	274,610						274,610				11,320	03/31/2067	1FE
BGA0QA-3T-6	INFINITY LD ASSET HOLDINGS LLC TERM LOA		06/15/2020	Redemption 100.0000		75,338	75,338	75,338	75,338						75,338				3,107	03/31/2067	1FE
BGA0QT-JG-6	ORIGIS GA SOLAR 3 TERM LOAN 0.000% 02		05/13/2020	Various		58,054	58,054	58,054							58,054					02/25/2055	1FE
BGA0QT-JH-4	ORIGIS FL SOLAR 4 TERM LOAN 0.000% 02		04/01/2020	DIRECT		5,221,883	5,221,883	5,221,883							5,221,883					02/25/2055	1FE
BGA0QT-JR-2	ORIGIS AZ SOLAR 1 DEBT TERM LOAN 0.00		04/01/2020	DIRECT		3,719,338	3,719,338	3,719,338							3,719,338					02/25/2055	1FM
BGA0QV-SL-0	ALTUS TERM LOAN B TERM LOAN 5.000% 06		04/13/2020	Redemption 100.0000		148,624	148,624	147,881	113,730		3		3		147,882		742	742	1,922	06/30/2045	2FE
BGA0QZ-AM-8	INFINITY LD ASSET HOLDINGS LLC INFINITY		06/15/2020	Redemption 100.0000		273,101	273,101	273,101	267,702						273,101				15,091	12/31/2067	1FE
BGA0QZ-AN-6	INFINITY LD ASSET HOLDINGS LLC INFINITY		06/15/2020	Redemption 100.0000		54,710	54,710	54,710	54,710						54,710				3,143	12/31/2067	1FE
064159-HB-5	BANK OF NOVA SCOTIA SUB CORP BND 4.500	A	04/13/2020	BK AMER MERRIL LYNCH		5,432,200	5,000,000	5,337,300	5,312,112		(13,786)		(13,786)		5,298,327		133,873	133,873	74,375	12/16/2025	2FE
136055-AA-8	CANADIAN IMPERIAL BANK BD 144A 7.262%	A	04/10/2020	Redemption 100.0000		29,297	29,297	35,068	33,552		(172)		(172)		33,380		(4,083)	(4,083)	1,064	04/10/2032	1FE
00507U-AH-4	ALLERGAN FUNDING SCS SENIOR CORP BND 4	D	05/14/2020	Various		8,451,617	8,375,000	8,460,038	8,452,301		(684)		(684)		8,451,617				168,116	06/15/2044	2FE
05971K-AC-3	BANCO SANTANDER SA CORP BND 3.306% 06	D	04/13/2020	BK AMER MERRIL LYNCH		12,150,960	12,000,000	12,100,080	12,096,478		(2,535)		(2,535)		12,093,942		57,018	57,018	119,016	06/27/2029	1FE
05971K-AC-3	BANCO SANTANDER SA CORP BND 3.306% 06	D	05/01/2020	Cape Verity III		4,171,960	4,000,000	4,000,000	4,000,000						4,000,000		171,960	171,960	45,549	06/27/2029	1FE
05971K-AD-1	BANCO SANTANDER SA CORP BND 2.706% 06	D	04/13/2020	BARCLAYS CAPITAL		7,040,040	7,000,000	7,000,000	7,000,000						7,000,000		40,040	40,040	56,826	06/27/2024	1FE
202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA SRSUB COR	D	05/28/2020	Hedge Decrease Adjust.		3,372,020		3,372,020							3,372,020					01/10/2048	2FE
28165R-AA-0	EDVES_16-1 ABS_16-1-C 144A 1.435% 05/2	C	06/25/2020	Paydown		920,773	920,773	877,504	900,913		19,860		19,860		920,773				9,898	05/26/2036	1FE
55818Y-BL-4	MDPK_15-17A ABS 2015-17A_B2 3.790% 07/	D	05/01/2020	Cape Verity III		4,750,176	4,750,000	4,750,000	4,756,496		(1,618)		(1,618)		4,754,878		(4,702)	(4,702)	95,013	07/21/2030	1FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						233,143,013	221,923,402	225,479,929	179,839,935		1,533,721		1,533,721		232,556,410		586,609	586,609	2,759,060	XXX	XXX
8399997. Total - Bonds - Part 4						289,937,490	269,764,402	277,145,879	185,437,100		1,487,887		1,487,887		284,166,890		5,770,604	5,770,604	3,267,212	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						289,937,490	269,764,402	277,145,879	185,437,100		1,487,887		1,487,887		284,166,890		5,770,604	5,770,604	3,267,212	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
9799997. Total - Common Stocks - Part 4							XXX													XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks							XXX													XXX	XXX
9899999. Total - Preferred and Common Stocks							XXX													XXX	XXX
9999999 - Totals						289,937,490	XXX	277,145,879	185,437,100		1,487,887		1,487,887		284,166,890		5,770,604	5,770,604	3,267,212	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SPX/AVGCS/200810/10/2918.65-3166.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	1,841	5,372,119	2918.65	181,040			20,285		262,487			(90,774)				
SPX/AVGCS/200810/10/2918.65-3181.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	191	557,978	2918.65	19,250			2,157		27,263			(9,652)				
SPX/AVGCS/200810/10/2918.65-3199.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	939	2,739,883	2918.65	96,718			10,837		133,874			(48,494)				
SPX/AVGCS/200825/25/2847.11-3103.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	08/23/2019	08/25/2020	231	657,825	2847.11	25,195			3,871		41,321			(12,597)				
SPX/AVGCS/200925/25/2984.87-3234.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2019	09/25/2020	882	2,632,740	2984.87	91,093			21,628		52,832			(45,546)				
SPX/AVGCS/201224/25/3223.38-3457.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	12/24/2019	12/24/2020	1,210	3,899,392	3223.38	113,472			55,306		12,222			(56,895)				
SPX/AVGCS/201224/25/3223.38-3488.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	12/24/2019	12/24/2020	926	2,984,620	3223.38	90,434			44,077		9,401			(45,344)				
SPX/AVGCS/201224/25/3223.38-3545.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	12/24/2019	12/24/2020	166	536,416	3223.38	17,004			8,288		1,694			(8,526)				
SPX/CS/200810/2833.28-3442.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	08/10/2018	08/10/2020	2,546	7,212,172	2833.28	597,889			33,402		738,653			(149,472)				
SPX/CS/200810/2833.28-3527.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	08/10/2018	08/10/2020	1,780	5,043,868	2833.28	439,825			24,571		520,854			(109,956)				
SPX/CS/200810/2979.39-3293.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	09/11/2019	08/10/2020	429	1,277,582	2979.39	64,543			7,895		68,628			(35,331)				
SPX/CS/200810/2979.39-3381.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	09/11/2019	08/10/2020	2,167	6,457,680	2979.39	362,149			44,300		368,109			(198,241)				
SPX/CS/200825/2984.87-3298.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2019	08/25/2020	281	839,516	2984.87	41,556			6,968		46,282			(22,678)				
SPX/CS/200825/2984.87-3387.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2019	08/25/2020	1,186	3,540,792	2984.87	197,930			33,190		212,026			(108,017)				
SPX/CS/200910/2979.39-3292.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	09/11/2019	09/10/2020	489	1,456,828	2979.39	74,274			14,564		83,794			(37,241)				
SPX/CS/200910/2979.39-3378.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	09/11/2019	09/10/2020	185	551,095	2979.39	32,821			6,435		35,174			(16,456)				
SPX/CS/200925/2915.56-3542.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2018	09/25/2020	1,480	4,313,788	2915.56	367,535			43,510		386,361			(91,628)				
SPX/CS/200925/2915.56-3630.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2018	09/25/2020	1,985	5,787,753	2915.56	518,583			61,392		525,523			(129,285)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/200925/2984.87-3387.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	09/25/2019	09/25/2020	2,090	6,238,278	2984.87	361,196			85,759		406,957			(180,598)				
SPX/CS/201023/3133.64-3556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2019	10/23/2020	1,036	3,245,376	3133.64	172,005			59,621		137,283			(94,444)				
SPX/CS/201110/3093.08-3433.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	11/08/2019	11/10/2020	1,631	5,043,965	3093.08	252,703			92,021		243,035			(126,705)				
SPX/CS/201110/3093.08-3510.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	11/08/2019	11/10/2020	1,094	3,382,950	3093.08	187,415			68,247		177,479			(93,970)				
SPX/CS/201125/3133.64-3439.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	11/25/2019	11/25/2020	4,636	14,526,560	3133.64	679,843			275,355		604,518			(339,922)				
SPX/CS/210108/2596.64-3154.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/08/2021	1,944	5,046,616	2596.64	412,309			108,563		764,892			(103,366)				
SPX/CS/210108/2596.64-3233.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/08/2021	1,496	3,883,526	2596.64	339,032			89,269		653,241			(84,995)				
SPX/CS/210108/2596.64-3375.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	01/10/2019	01/08/2021	668	1,733,708	2596.64	164,009			43,184		334,440			(41,117)				
SPX/CS/210125/2664.76-3237.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	01/25/2019	01/25/2021	2,491	6,638,747	2664.76	553,008			158,333		957,310			(138,252)				
SPX/CS/210125/2664.76-3318.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	01/25/2019	01/25/2021	1,466	3,905,927	2664.76	345,675			98,971		621,004			(86,419)				
SPX/CS/210210/2707.88-3290.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2021	2,674	7,241,846	2707.88	592,383			181,510		1,006,649			(147,683)				
SPX/CS/210210/2707.88-3372.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2021	1,574	4,261,927	2707.88	369,509			113,220		649,295			(92,120)				
SPX/CS/210210/2707.88-3520.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2021	465	1,259,154	2707.88	116,724			35,765		213,277			(29,100)				
SPX/CS/210225/2796.11-3397.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	02/25/2019	02/25/2021	2,037	5,695,912	2796.11	459,660			150,446		725,096			(114,595)				
SPX/CS/210325/2798.36-3403.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	03/25/2019	03/25/2021	1,610	4,506,615	2798.36	365,937			135,060		574,163			(91,229)				
SPX/CS/210325/2798.36-3553.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	03/25/2019	03/25/2021	833	2,330,183	2798.36	205,289			75,768		334,555			(51,179)				
SPX/CS/210625/2917.38-3457.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	06/25/2019	06/25/2021	1,905	5,557,432	2917.38	391,799			193,717		555,919			(97,677)				
SPX/CS/211008/2938.13-3393.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	10/10/2019	10/08/2021	1,346	3,954,988	2938.13	268,939			172,755		336,628			(67,518)				
SPX/CS/211008/2938.13-3482.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	10/10/2019	10/08/2021	1,472	4,324,823	2938.13	326,524			209,745		423,981			(81,975)				

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SPX/CS/211110/3093.08-3666.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	11/08/2019	11/10/2021	1,345	4,159,769	3093.08	311,567			212,926		328,986			(77,783)				
SPX/CS/220210/3352.09-3871.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	02/10/2020	02/10/2022	1,736	5,820,518	3352.09		370,185		299,035		265,017			(71,150)				
SPX/CS/220210/3352.09-3974.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	02/10/2020	02/10/2022	1,223	4,101,037	3352.09		287,073		231,897		199,433			(55,176)				
SPX/CS/220310/2882.23-3328.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	03/10/2020	03/10/2022	1,671	4,817,480	2882.23		316,027		268,491		413,668			(47,536)				
SPX/CS/220310/2882.23-3416.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	03/10/2020	03/10/2022	1,079	3,109,735	2882.23		231,053		196,299		311,130			(34,755)				
SPX/CS/220425/2836.74-3276.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	04/24/2020	04/25/2022	1,740	4,936,390	2836.74		356,407		325,588		433,209			(30,819)				
SPX/CS/220425/2836.74-3362.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	04/24/2020	04/25/2022	1,676	4,755,768	2836.74		392,351		358,424		485,424			(33,927)				
SPX/CS/220525/2955.45-3413.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	05/22/2020	05/25/2022	1,489	4,399,442	2955.45		316,320		301,782		353,388			(14,538)				
SPX/CS/220525/2955.45-3503.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	05/22/2020	05/25/2022	888	2,625,195	2955.45		213,428		203,619		247,596			(9,809)				
SPX/CS/220525/2955.45-3664.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	05/22/2020	05/25/2022	935	2,763,055	2955.45		261,109		249,108		305,054			(12,001)				
SPX_INDU_NDX/ARBCS/210510/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	05/08/2020	05/10/2021	1,786,559	1,786,559	7.75%		74,500		64,511		74,794			(9,989)				
SPX/AVGCS/200710/10/2993.07-3248.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	07/10/2019	07/10/2020	1,613	4,827,255	2993.07	148,438			4,146		87,298			(74,219)				
SPX/AVGCS/200710/10/2993.07-3280.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	07/10/2019	07/10/2020	1,013	3,032,546	2993.07	96,283			2,689		54,842			(48,142)				
SPX/AVGCS/201009/10/2938.13-3181.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	10/10/2019	10/09/2020	1,271	3,734,305	2938.13	132,941			37,178		179,995			(67,222)				
SPX/AVGCS/201110/10/3093.08-3317.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	11/08/2019	11/10/2020	1,840	5,691,700	3093.08	168,474			61,349		76,449			(84,473)				
SPX/AVGCS/210108/10/3265.35-3502.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	01/10/2020	01/08/2021	1,591	5,194,184	3265.35		146,995		78,065		19,395			(68,930)				
SPX/AVGCS/210108/10/3265.35-3525.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	01/10/2020	01/08/2021	159	518,490	3265.35		15,347		8,151		1,946			(7,197)				
SPX/AVGCS/210108/10/3265.35-3534.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	01/10/2020	01/08/2021	634	2,070,322	3265.35		61,696		32,765		7,783			(28,931)				
SPX/AVGCS/210210/10/3352.09-3595.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	02/10/2020	02/10/2021	1,721	5,768,150	3352.09		165,200		101,519		10,952			(63,680)				
SPX/AVGCS/210210/10/3352.09-3631.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	02/10/2020	02/10/2021	1,004	3,366,904	3352.09		101,579		62,423		6,440			(39,156)				
SPX/AVGCS/210225/25/3128.21-3387.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	1,157	3,618,619	3128.21		132,261		86,819		56,096			(45,441)				
SPX/AVGCS/210325/25/2475.56-2655.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	1,683	4,165,957	2475.56		153,054		113,294		277,279			(39,760)				
SPX/AVGCS/210325/25/2475.56-2682.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	1,069	2,645,319	2475.56		109,304		80,910		200,990			(28,395)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/210510/10/29 29.80-3142.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	05/08/2020	05/10/2021	1,393	4,080,610	2929.80		147,799		127,983		179,581			(19,817)				
SPX/AVGCS/210510/10/29 29.80-3163.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	05/08/2020	05/10/2021	309	905,034	2929.80		35,631		30,854		43,102			(4,777)				
SPX/AVGCS/210510/10/29 29.80-3176.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	05/08/2020	05/10/2021	811	2,375,296	2929.80		96,889		83,898		117,936			(12,991)				
SPX/CS/200710/2918.65-3063.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	08/09/2019	07/10/2020	372	1,085,053	2918.65	29,730			909		43,684			(16,274)				
SPX/CS/200825/2847.11-2968.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	08/23/2019	08/25/2020	751	2,139,191	2847.11	51,768			7,953		70,730			(25,884)				
SPX/CS/200825/2984.87-3121.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	09/25/2019	08/25/2020	449	1,338,716	2984.87	35,476			5,949		40,708			(19,360)				
SPX/CS/200910/2979.39-3101.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	09/10/2019	09/10/2020	200	596,293	2979.39	14,222			2,781		16,378			(7,111)				
SPX/CS/200925/2984.87-3081.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	09/25/2019	09/25/2020	3,139	9,369,114	2984.87	180,824			42,933		203,893			(90,412)				
SPX/CS/201009/2938.13-3033.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	10/10/2019	10/09/2020	898	2,639,501	2938.13	51,074			14,284		59,886			(25,826)				
SPX/CS/201023/3022.55-3120.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	10/25/2019	10/23/2020	1,004	3,034,968	3022.55	57,968			18,504		62,904			(29,311)				
SPX/CS/201023/3022.55-3143.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	10/25/2019	10/23/2020	185	559,987	3022.55	12,992			4,147		14,100			(6,569)				
SPX/CS/201023/3022.55-3151.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	10/25/2019	10/23/2020	7,562	22,857,126	3022.55	555,428			177,298		608,884			(280,852)				
SPX/CS/201023/3022.55-3226.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	10/25/2019	10/23/2020	9,585	28,971,864	3022.55	1,037,219			331,090		1,154,531			(524,469)				
SPX/CS/201125/3133.64-3235.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	11/25/2019	11/25/2020	396	1,239,499	3133.64	23,860			9,664		22,021			(11,930)				
SPX/CS/201125/3133.64-3344.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	11/25/2019	11/25/2020	9,678	30,326,824	3133.64	1,088,733			440,967		994,170			(544,366)				
SPX/CS/201125/3133.64-3368.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	11/25/2019	11/25/2020	21,294	66,727,526	3133.64	2,602,374			1,054,034		2,361,816			(1,301,187)				
SPX/CS/201210/2637.72-3204.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	12/10/2018	12/10/2020	2,118	5,585,596	2637.72	471,983			105,177		830,153			(117,667)				
SPX/CS/201210/2637.72-3285.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	12/10/2018	12/10/2020	1,526	4,025,989	2637.72	365,157			81,372		659,725			(91,035)				
SPX/CS/210125/3295.47-3517.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	01/24/2020	01/25/2021	11,344	37,384,860	3295.47		1,315,947		755,656		873,149			(560,291)				
SPX/CS/210125/3295.47-3592.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	01/24/2020	01/25/2021	502	1,653,136	3295.47		71,581		41,104		45,356			(30,477)				
SPX/CS/210210/3352.09-3461.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/10/2020	02/10/2021	1,686	5,650,141	3352.09		104,697		64,339		65,573			(40,358)				
SPX/CS/210210/3352.09-3493.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/10/2020	02/10/2021	1,511	5,066,663	3352.09		118,560		72,858		72,872			(45,702)				
SPX/CS/210210/3352.09-3603.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/10/2020	02/10/2021	15,958	53,491,865	3352.09		1,987,223		1,221,198		1,118,699			(766,024)				
SPX/CS/210210/3352.09-3611.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/10/2020	02/10/2021	2,339	7,839,736	3352.09		298,537		183,459		166,632			(115,079)				
SPX/CS/210210/3352.09-3654.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/10/2020	02/10/2021	523	1,752,574	3352.09		73,994		45,471		40,029			(28,523)				
SPX/CS/210210/3352.09-3678.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/10/2020	02/10/2021	5,497	18,425,135	3352.09		815,312		501,030		435,414			(314,282)				
SPX/CS/210210/3352.09-3804.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/10/2020	02/10/2021	373	1,250,064	3352.09		64,553		39,670		32,832			(24,884)				
SPX/CS/210225/2475.56-2597.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	02/25/2021	353	874,309	2475.56		22,907		16,412		34,610			(6,495)				

SCHEDULE DB - PART A - SECTION 1

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SPX/CS/210225/2475.56-2742.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	02/25/2021	410	1,014,366	2475.56		51,703		37,043		85,841			(14,660)				
SPX/CS/210225/2475.56-2809.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	02/25/2021	2,827	6,999,107	2475.56		422,877		302,976		731,375			(119,901)				
SPX/CS/210225/2475.56-3007.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	02/25/2021	211	522,646	2475.56		42,909		30,743		83,556			(12,166)				
SPX/CS/210225/3128.21-3229.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	656	2,053,309	3128.21		38,130		25,029		37,378			(13,101)				
SPX/CS/210225/3128.21-3261.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	5,981	18,710,769	3128.21		444,194		291,580		437,464			(152,614)				
SPX/CS/210225/3128.21-3268.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	290	905,732	3128.21		22,634		14,858		22,337			(7,777)				
SPX/CS/210225/3128.21-3305.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	212	663,532	3128.21		20,324		13,341		20,095			(6,983)				
SPX/CS/210225/3128.21-3339.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	11,618	36,342,541	3128.21		1,295,248		850,233		1,279,868			(445,015)				
SPX/CS/210225/3128.21-3347.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	4,982	15,586,183	3128.21		572,636		375,893		565,783			(196,744)				
SPX/CS/210225/3128.21-3362.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	15,992	50,026,268	3128.21		1,946,027		1,277,420		1,921,958			(668,607)				
SPX/CS/210225/3128.21-3370.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	4,114	12,871,015	3128.21		514,197		337,532		507,794			(176,665)				
SPX/CS/210225/3128.21-3409.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	279	873,501	3128.21		39,238		25,757		38,684			(13,481)				
SPX/CS/210225/3128.21-3433.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2021	5,474	17,125,122	3128.21		816,183		535,763		802,205			(280,421)				
SPX/CS/210310/2743.07-3250.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/08/2019	03/10/2021	2,520	6,913,694	2743.07	530,280			184,638		826,314			(132,201)				
SPX/CS/210310/2743.07-3333.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/08/2019	03/10/2021	1,516	4,159,176	2743.07	345,212			120,199		557,961			(86,063)				
SPX/CS/210310/2743.07-3483.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/08/2019	03/10/2021	1,346	3,692,392	2743.07	333,792			116,223		569,911			(83,216)				
SPX/CS/210319/2304.92-2443.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/19/2021	478	1,101,631	2304.92		43,039		31,668		55,097			(11,371)				
SPX/CS/210319/2409.39-2553.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/19/2021	416	1,001,703	2409.39		35,917		26,428		48,753			(9,490)				
SPX/CS/210325/2475.56-2556.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	1,358	3,361,490	2475.56		60,439		44,738		87,444			(15,701)				
SPX/CS/210325/2475.56-2574.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	816	2,020,295	2475.56		43,784		32,410		64,471			(11,374)				
SPX/CS/210325/2475.56-2581.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	480	1,187,903	2475.56		27,534		20,381		40,572			(7,153)				
SPX/CS/210325/2475.56-2617.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	242	599,670	2475.56		17,990		13,317		27,249			(4,673)				
SPX/CS/210325/2475.56-2642.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	11,991	29,683,678	2475.56		1,020,768		755,596		1,581,773			(265,171)				
SPX/CS/210325/2475.56-2648.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	5,528	13,684,352	2475.56		484,289		358,482		755,487			(125,807)				
SPX/CS/210325/2475.56-2661.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	19,526	48,337,240	2475.56		1,816,483		1,344,604		2,853,572			(471,880)				
SPX/CS/210325/2475.56-2667.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	7,637	18,906,332	2475.56		730,727		540,901		1,152,164			(189,826)				
SPX/CS/210325/2475.56-2698.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	711	1,760,524	2475.56		77,780		57,574		123,929			(20,205)				
SPX/CS/210325/2475.56-2716.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	8,470	20,967,593	2475.56		972,930		720,186		1,594,348			(252,744)				

STATEMENT AS OF JUNE 30, 2020 OF THE Accordia Life and Annuity Company

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SPX/CS/210325/2475.56-2735.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	374	925,872	2475.56		46,386		34,336		75,587			(12,050)				
SPX/CS/210325/2475.56-2748.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	4,575	11,326,350	2475.56		587,373		434,787		967,889			(152,586)				
SPX/CS/210325/2475.56-2809.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	03/25/2020	03/25/2021	855	2,116,500	2475.56		128,895		95,411		219,230			(33,484)				
SPX/CS/210409/2789.82-2978.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	04/09/2020	04/09/2021	11,645	32,488,335	2789.82		1,153,336		903,878		1,521,430			(249,457)				
SPX/CS/210409/2789.82-2999.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	04/09/2020	04/09/2021	16,643	46,430,591	2789.82		1,810,793		1,419,133		2,402,691			(391,660)				
SPX/CS/210409/2888.21-3422.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	04/10/2019	04/09/2021	1,891	5,461,340	2888.21	406,870			158,322		566,850			(101,576)				
SPX/CS/210409/2888.21-3510.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	04/10/2019	04/09/2021	1,989	5,744,864	2888.21	460,164			179,059		653,310			(114,880)				
SPX/CS/210409/2888.21-3841.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	04/10/2019	04/09/2021	224	646,814	2888.21	58,084			22,602		84,006			(14,501)				
SPX/CS/210423/2797.80-2965.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	04/29/2020	04/23/2021	422	1,180,340	2797.80		44,728		37,231		49,068			(7,497)				
SPX/CS/210521/2948.51-3125.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	05/27/2020	05/21/2021	277	818,160	2948.51		28,980		26,428		30,691			(2,552)				
SPX/CS/210525/2826.06-3587.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	05/24/2019	05/25/2021	518	1,464,921	2826.06	125,397			56,919		203,432			(31,349)				
SPX/CS/210604/3193.93-3385.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	06/10/2020	06/04/2021	321	1,024,339	3193.93		34,694		32,920		30,262			(1,774)				
SPX/CS/211008/2938.13-3646.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	10/10/2019	10/08/2021	341	1,003,231	2938.13	84,974			54,583		113,954			(21,333)				
SPX/CS/220125/3295.47-3806.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	01/24/2020	01/25/2022	1,444	4,758,396	3295.47		310,732		244,858		244,924			(65,873)				
SPX/CS/220125/3295.47-3907.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	01/24/2020	01/25/2022	1,253	4,128,189	3295.47		298,468		235,194		227,341			(63,274)				
SPX/CS/220225/3128.21-3613.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2022	1,586	4,961,150	3128.21		321,185		266,163		337,053			(55,022)				
SPX/CS/220225/3128.21-3708.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2022	1,207	3,776,399	3128.21		271,561		225,040		286,068			(46,521)				
SPX/CS/220225/3128.21-3879.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	02/25/2020	02/25/2022	829	2,593,784	3128.21		207,762		172,171		221,189			(35,592)				
SPX_INDU_NDX/ARBCS/210409/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	04/09/2020	04/09/2021	1,323,353	1,323,353	5.25%		41,686		32,669		50,662			(9,016)				
SPX_INDU_NDX/ARBCS/210409/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	04/09/2020	04/09/2021	2,277,992	2,277,992	7.75%		97,954		76,767		124,220			(21,187)				
SPX/CLQ/200724/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	07/25/2019	07/24/2020	1,246,095	1,246,095	2.7%	46,853			3,168					(23,625)				
SPX/CLQ/200724/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	07/25/2019	07/24/2020	1,557,573	1,557,573	2.9%	61,524			4,159					(31,022)				
SPX/CLQ/200724/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	07/25/2019	07/24/2020	3,780,384	3,780,384	0.032	159,154			10,760					(80,250)				
SPX/CLQ/201023/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5I70UK5573	10/25/2019	10/23/2020	2,694,669	2,694,669	0.028	94,583			30,192		381			(47,826)				
SPX/CS/200910/2979.39-3153.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	09/10/2019	09/10/2020	177	527,816	2979.39	16,943			3,313		19,775			(8,471)				
SPX/CS/201110/3093.08-3193.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	11/08/2019	11/10/2020	850	2,629,602	3093.08	50,225			18,289		49,927			(25,183)				
SPX/CS/201110/3093.08-3216.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	11/08/2019	11/10/2020	219	678,257	3093.08	15,668			5,705		15,510			(7,856)				
SPX/CS/201110/3093.08-3224.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	11/08/2019	11/10/2020	236	731,448	3093.08	17,847			6,499		17,639			(8,949)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/201110/3093.08-3232.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	11/08/2019	11/10/2020	186	576,060	3093.08	14,805			5,391		14,598			(7,423)				
SPX/CS/201110/3093.08-3247.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	11/08/2019	11/10/2020	299	923,418	3093.08	25,948			9,449		25,610			(13,010)				
SPX/CS/201210/3132.52-3234.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	12/10/2019	12/10/2020	564	1,765,803	3132.52	33,903			15,152		31,609			(16,952)				
SPX/CS/201210/3265.35-3415.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	01/10/2020	12/10/2020	180	588,701	3265.35		15,130		7,426		10,475			(7,704)				
SPX/CS/210108/3265.35-3371.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	01/10/2020	01/08/2021	471	1,539,512	3265.35		29,251		15,534		21,906			(13,716)				
SPX/CS/210128/3276.24-3472.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	01/29/2020	01/28/2021	370	1,211,256	3276.24		39,827		23,140		27,999			(16,687)				
SPX/CS/210205/3334.69-3534.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	02/05/2020	02/05/2021	220	733,206	3334.69		23,096		13,870		14,141			(9,225)				
SPX/CS/210310/2882.23-2975.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	03/10/2020	03/10/2021	299	861,235	2882.23		15,674		10,946		19,150			(4,729)				
SPX/CS/210310/2882.23-2997.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	03/10/2020	03/10/2021	238	684,732	2882.23		15,201		10,615		18,614			(4,586)				
SPX/CS/210423/2836.74-2928.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	04/24/2020	04/23/2021	785	2,227,166	2836.74		40,980		33,823		50,078			(7,157)				
SPX/CS/210423/2836.74-2950.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	04/24/2020	04/23/2021	1,145	3,247,473	2836.74		73,068		60,307		89,481			(12,761)				
SPX/CS/210423/2836.74-2957.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	04/24/2020	04/23/2021	300	852,331	2836.74		20,285		16,743		24,912			(3,543)				
SPX/CS/210423/2836.74-2967.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	04/24/2020	04/23/2021	330	936,945	2836.74		24,079		19,874		29,676			(4,205)				
SPX/CS/210423/2836.74-3006.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	04/24/2020	04/23/2021	353	1,000,076	2836.74		32,802		27,074		40,730			(5,729)				
SPX/CS/210426/2836.74-3006.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	04/24/2020	04/26/2021	187	531,841	2836.74		17,444		14,423		21,650			(3,021)				
SPX/CS/210507/2881.19-3054.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	05/13/2020	05/07/2021	278	802,032	2881.19		25,192		21,972		31,693			(3,221)				
SPX/CS/210507/2929.80-3105.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	05/08/2020	05/07/2021	288	844,393	2929.80		27,865		24,097		32,325			(3,768)				
SPX/CS/210510/2929.80-3046.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	05/08/2020	05/10/2021	218	637,586	2929.80		14,473		12,533		16,615			(1,941)				
SPX/CS/210510/2929.80-3054.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	05/08/2020	05/10/2021	281	824,632	2929.80		19,791		17,138		22,774			(2,654)				
SPX/CS/210510/2929.80-3064.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	05/08/2020	05/10/2021	279	817,846	2929.80		21,100		18,271		24,307			(2,829)				
SPX/CS/210510/2929.80-3149.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	05/08/2020	05/10/2021	15,569	45,613,528	2929.80		1,829,102		1,583,860		2,146,625			(245,243)				
SPX/CS/210510/2929.80-3237.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	05/08/2020	05/10/2021	297	869,938	2929.80		46,455		40,226		55,345			(6,229)				
SPX/CS/210510/3190.14-3540.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	06/10/2020	05/10/2021	390	1,244,289	3190.14		66,321		62,681		58,122			(3,640)				
SPX/CS/210521/2955.45-3132.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	05/22/2020	05/21/2021	251	741,176	2955.45		24,904		22,582		27,706			(2,322)				
SPX/CS/210525/2955.45-3076.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	05/22/2020	05/25/2021	451	1,332,567	2955.45		31,315		28,429		34,588			(2,887)				
SPX/CS/210525/2955.45-3094.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	05/22/2020	05/25/2021	203	598,974	2955.45		16,172		14,682		17,827			(1,491)				
SPX/CS/220408/2789.82-3222.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	04/09/2020	04/08/2022	1,316	3,672,125	2789.82		259,986		231,988		335,512			(27,999)				
SPX/CS/220425/2836.74-3517.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2DOCW37	04/24/2020	04/25/2022	378	1,071,487	2836.74		104,791		95,730		135,746			(9,061)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220510/2929.80-3637.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	05/08/2020	05/10/2022	419	1,226,247	2929.80		116,126		108,362		140,454			(7,763)				
SPX/CS/220510/2929.80-3896.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	05/08/2020	05/10/2022	224	657,406	2929.80		70,474		65,763		87,533			(4,711)				
SPX/CS/220610/3190.14-3955.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	06/10/2020	06/10/2022	348	1,109,057	3190.14		96,377		93,961		86,575			(2,416)				
SPX_INDU_NDX/ARBCS/200925/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	09/25/2019	09/25/2020	1,534,451	1,534,451	5.25%	44,039			10,456		71,754			(22,019)				
SPX_INDU_NDX/ARBCS/201224/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	12/24/2019	12/24/2020	1,536,485	1,536,485	5.25%	42,407			20,669		31,144			(21,263)				
SPX_INDU_NDX/ARBCS/210310/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	03/10/2020	03/10/2021	1,297,649	1,297,649	0.0525		38,281		26,732		45,670			(11,548)				
SPX_INDU_NDX/ARBCS/210325/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	03/25/2020	03/25/2021	1,125,233	1,125,233	0.0525		34,882		25,821		53,433			(9,062)				
SPX_INDU_NDX/ARBCS/210325/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	03/25/2020	03/25/2021	1,866,256	1,866,256	0.0775		78,943		58,435		128,603			(20,507)				
SPX_INDU_NDX/ARBCS/210423/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	04/24/2020	04/23/2021	1,398,695	1,398,695	5.25%		42,380		34,979		46,839			(7,402)				
SPX_INDU_NDX/ARBCS/210510/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	05/08/2020	05/10/2021	1,092,860	1,092,860	5.25%		33,004		28,579		32,424			(4,425)				
SPX_INDU_NDX/ARBCS/210525/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	05/22/2020	05/25/2021	1,305,029	1,305,029	5.25%		40,195		36,490		36,180			(3,705)				
SPX/CS/200710/2793.84-3631.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	07/10/2018	07/10/2020	361	1,009,421	2793.84	93,775			1,306		109,847			(23,378)				
SPX/CS/200910/2877.13-3740.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	09/10/2018	09/10/2020	740	2,130,410	2877.13	199,406			19,441		210,962			(49,713)				
SPX/CS/201224/2351.10-2856.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	12/24/2018	12/24/2020	3,031	7,126,929	2351.1	583,695			141,650		1,230,685			(145,720)				
SPX/CS/201224/2351.10-2927.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	12/24/2018	12/24/2020	2,421	5,690,887	2351.1	503,074			122,085		1,105,043			(125,593)				
SPX/CS/201224/2351.10-3056.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	12/24/2018	12/24/2020	664	1,560,334	2351.1	152,133			36,919		359,693			(37,980)				
SPX/CS/210409/2888.21-3667.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	04/10/2019	04/09/2021	741	2,139,875	2888.21	184,457			71,776		266,668			(46,050)				
SPX/CS/210423/2926.17-3715.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	04/25/2019	04/23/2021	748	2,187,580	2926.17	189,445			77,741		255,956			(47,494)				
SPX/CS/210625/2917.38-3545.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	06/25/2019	06/25/2021	1,557	4,542,694	2917.38	342,065			169,127		498,215			(85,278)				
SPX/CS/210625/2917.38-3704.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	06/25/2019	06/25/2021	913	2,663,373	2917.38	214,668			106,138		322,382			(53,517)				
SPX/CS/210810/2918.65-3458.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	08/09/2019	08/10/2021	2,685	7,836,911	2918.65	560,339			312,602		784,420			(139,889)				
SPX/CLQ/200710/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	07/10/2019	07/10/2020	2,571,481	2,571,481	2.7%	94,116			2,629					(47,058)				
SPX/CLQ/200710/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	07/10/2019	07/10/2020	1,606,978	1,606,978	2.9%	62,029			1,733					(31,015)				
SPX/CLQ/200710/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	07/10/2019	07/10/2020	4,943,527	4,943,527	3.2%	203,673			5,689		8,017			(101,837)				
SPX/CLQ/200810/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	08/09/2019	08/10/2020	5,836,182	5,836,182	2.7%	207,184			23,214		30,180			(103,882)				
SPX/CLQ/200810/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	08/09/2019	08/10/2020	1,320,410	1,320,410	2.9%	49,779			5,578		10,241			(24,959)				
SPX/CLQ/200810/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	08/09/2019	08/10/2020	3,301,289	3,301,289	3.2%	134,362			15,055		40,593			(67,369)				
SPX/CLQ/200825/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	08/23/2019	08/25/2020	1,767,236	1,767,236	2.7%	59,556			9,150					(29,778)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/200825/25/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	08/23/2019	08/25/2020	1,870,766	1,870,766	2.9%	67,348			10,347		2,292			(33,674)				
SPX/CLQ/200825/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	08/23/2019	08/25/2020	3,067,502	3,067,502	3.2%	120,553			18,521		18,236			(60,276)				
SPX/CLQ/200910/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	09/10/2019	09/10/2020	2,364,444	2,364,444	2.5%	78,500			15,349		3,542			(39,250)				
SPX/CLQ/200910/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	09/10/2019	09/10/2020	1,534,322	1,534,322	2.7%	54,775			10,710		4,850			(27,388)				
SPX/CLQ/200910/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	09/10/2019	09/10/2020	4,544,345	4,544,345	0.028	167,232			32,699		18,594			(83,616)				
SPX/CLQ/200925/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	09/25/2019	09/25/2020	1,676,488	1,676,488	2.5%	54,821			13,016					(27,411)				
SPX/CLQ/200925/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	09/25/2019	09/25/2020	1,532,533	1,532,533	2.7%	54,098			12,845					(27,049)				
SPX/CLQ/200925/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	09/25/2019	09/25/2020	2,534,304	2,534,304	2.8%	92,502			21,963					(46,251)				
SPX/CLQ/201009/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	10/10/2019	10/09/2020	2,006,238	2,006,238	2.5%	63,999			17,898		8,435			(32,361)				
SPX/CLQ/201009/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	10/10/2019	10/09/2020	2,059,013	2,059,013	2.7%	70,830			19,808		13,968			(35,815)				
SPX/CLQ/201009/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	10/10/2019	10/09/2020	2,462,617	2,462,617	0.028	87,669			24,518		19,995			(44,330)				
SPX/CLQ/201110/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	11/08/2019	11/10/2020	1,383,416	1,383,416	2.5%	44,684			16,272		2,354			(22,405)				
SPX/CLQ/201110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	11/08/2019	11/10/2020	1,366,276	1,366,276	2.7%	47,410			17,264		4,112			(23,771)				
SPX/CLQ/201110/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	11/08/2019	11/10/2020	3,811,390	3,811,390	2.8%	136,829			49,826		14,157			(68,606)				
SPX/CLQ/201125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	11/25/2019	11/25/2020	2,828,603	2,828,603	2.5%	92,495			37,463					(46,248)				
SPX/CLQ/201125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	11/25/2019	11/25/2020	1,206,369	1,206,369	2.7%	42,344			17,150		7			(21,172)				
SPX/CLQ/201125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	11/25/2019	11/25/2020	2,579,646	2,579,646	2.8%	93,383			37,823		81			(46,692)				
SPX/CLQ/201210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	12/10/2019	12/10/2020	1,675,335	1,675,335	2.5%	55,119			24,634		2,601			(27,559)				
SPX/CLQ/201210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	12/10/2019	12/10/2020	1,660,939	1,660,939	2.7%	58,631			26,204		4,177			(29,316)				
SPX/CLQ/201210/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	12/10/2019	12/10/2020	2,784,127	2,784,127	0.028	101,621			45,417		8,435			(50,810)				
SPX/CLQ/210125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	01/24/2020	01/25/2021	3,707,895	3,707,895	0.025		124,214		71,328					(52,887)				
SPX/CLQ/210125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	01/24/2020	01/25/2021	1,912,888	1,912,888	0.027		68,481		39,324					(29,157)				
SPX/CLQ/210125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	01/24/2020	01/25/2021	3,342,345	3,342,345	0.028		122,998		70,629					(52,369)				
SPX/CLQ/210125/25/4.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	01/24/2020	01/25/2021	503,530	503,530	0.043		23,716		13,619		895			(10,098)				
SPX/CLQ/210210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	02/10/2020	02/10/2021	3,070,601	3,070,601	0.025		101,944		62,647		673			(39,297)				
SPX/CLQ/210210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	02/10/2020	02/10/2021	1,342,441	1,342,441	0.027		47,657		29,286		559			(18,370)				
SPX/CLQ/210210/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	02/10/2020	02/10/2021	3,832,021	3,832,021	0.028		140,252		86,188		2,096			(54,064)				
SPX/CLQ/210225/25/4.301%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	03/25/2020	02/25/2021	3,052,807	3,052,807	4.30%		122,723		87,926		332,499			(34,796)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/210310/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	03/10/2020	03/10/2021	1,715,727	1,715,727	0.025		39,462		27,557		37,095			(11,905)				
SPX/CLQ/210310/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	03/10/2020	03/10/2021	875,564	875,564	0.027		22,239		15,530		21,677			(6,709)				
SPX/CLQ/210310/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	03/10/2020	03/10/2021	3,586,463	3,586,463	0.028		95,041		66,370		94,662			(28,672)				
SPX/CLQ/210325/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	03/25/2020	03/25/2021	2,691,765	2,691,765	0.025		57,873		42,839		148,286			(15,034)				
SPX/CLQ/210325/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	03/25/2020	03/25/2021	1,211,862	1,211,862	0.027		28,600		21,170		73,874			(7,430)				
SPX/CLQ/210325/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	03/25/2020	03/25/2021	6,056,987	6,056,987	0.028		149,608		110,743		387,465			(38,865)				
SPX/CLQ/210409/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	04/09/2020	04/09/2021	1,707,184	1,707,184	2.5%		41,314		32,378		57,119			(8,936)				
SPX/CLQ/210409/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	04/09/2020	04/09/2021	1,322,355	1,322,355	2.7%		35,042		27,463		49,402			(7,579)				
SPX/CLQ/210409/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	04/09/2020	04/09/2021	4,628,302	4,628,302	2.8%		129,592		101,563		182,134			(28,030)				
SPX/CLQ/210423/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	04/24/2020	04/23/2021	785,685	785,685	2.5%		18,306		15,109		32,531			(3,197)				
SPX/CLQ/210423/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	04/24/2020	04/23/2021	2,299,087	2,299,087	2.7%		59,316		48,957		105,039			(10,359)				
SPX/CLQ/210423/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	04/24/2020	04/23/2021	2,760,927	2,760,927	2.8%		74,821		61,754		132,070			(13,067)				
SPX/CLQ/210510/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	05/08/2020	05/10/2021	1,805,200	1,805,200	2.5%		44,588		38,610		45,234			(5,978)				
SPX/CLQ/210510/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	05/08/2020	05/10/2021	1,120,035	1,120,035	2.7%		30,577		26,477		31,157			(4,100)				
SPX/CLQ/210510/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	05/08/2020	05/10/2021	2,590,085	2,590,085	2.8%		74,076		64,144		75,689			(9,932)				
SPX/CLQ/210525/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	05/22/2020	05/25/2021	2,132,405	2,132,405	2.5%		55,443		50,332		67,853			(5,111)				
SPX/CLQ/210525/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	05/22/2020	05/25/2021	928,183	928,183	2.7%		26,639		24,183		32,508			(2,456)				
SPX/CLQ/210525/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	05/22/2020	05/25/2021	2,685,952	2,685,952	2.8%		80,310		72,907		98,306			(7,403)				
SPX/AVGCS/200925/25/2984.87-3201.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	09/25/2019	09/25/2020	1,606	4,794,197	2984.87	155,811			36,994		96,060			(77,906)				
SPX/AVGCS/200925/25/2984.87-3222.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	09/25/2019	09/25/2020	173	515,434	2984.87	17,525			4,161		10,340			(8,762)				
SPX/AVGCS/201210/10/3132.52-3359.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	12/10/2019	12/10/2020	1,450	4,542,995	3132.52	142,650			63,754		54,459			(71,325)				
SPX/AVGCS/201210/10/3132.52-3392.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	12/10/2019	12/10/2020	908	2,844,717	3132.52	94,445			42,210		34,624			(47,222)				
SPX/CS/200701/2964.33-3164.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	07/01/2019	07/01/2020	208	616,330	2964.33	22,003			61		28,039			(11,001)				
SPX/CS/200821/2847.11-3038.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	08/23/2019	08/21/2020	475	1,351,681	2847.11	48,661			7,010		68,989			(24,605)				
SPX/CS/200825/2847.11-3067.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	08/23/2019	08/25/2020	14,540	41,397,996	2847.11	1,668,339			256,309		2,380,209			(834,170)				
SPX/CS/200825/2847.11-3074.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	08/23/2019	08/25/2020	723	2,059,424	2847.11	85,054			13,067		121,808			(42,527)				
SPX/CS/200925/2915.56-3790.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	09/25/2018	09/25/2020	341	995,302	2915.56	94,355			11,170		91,402			(23,523)				
SPX/CS/210325/2798.36-3721.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	03/25/2019	03/25/2021	1,094	3,062,557	2798.36	281,755			103,990		468,206			(70,243)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/210510/2881.40-3658.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	05/10/2019	05/10/2021	350	1,009,856	2881.4	89,776			38,870		128,756			(22,444)				
SPX/CS/211110/3093.08-3835.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	11/08/2019	11/10/2021	447	1,383,141	3093.08	115,769			79,117		122,177			(28,902)				
SPX/CS/220110/3265.35-4053.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/10/2020	01/10/2022	564	1,841,618	3265.35		147,329		113,172		116,275			(34,157)				
SPX/CS/220125/3295.47-4086.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/24/2020	01/25/2022	567	1,866,924	3295.47		148,607		117,103		111,526			(31,504)				
SPX_INDU_NDX/ARBCS/200710/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	07/10/2019	07/10/2020	1,487,963	1,487,963	5.75%	42,853			1,197		77,292			(21,427)				
SPX_INDU_NDX/ARBCS/200710/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	07/10/2019	07/10/2020	2,568,393	2,568,393	8.50%	90,407			2,525		137,862			(45,204)				
SPX_INDU_NDX/ARBCS/200724/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	07/25/2019	07/24/2020	2,374,672	2,374,672	8.50%	85,013			5,747		95,783			(42,866)				
SPX_INDU_NDX/ARBCS/200925/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	09/25/2019	09/25/2020	2,187,567	2,187,567	7.75%	81,377			19,321		136,108			(40,689)				
SPX_INDU_NDX/ARBCS/201125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	11/25/2019	11/25/2020	3,248,967	3,248,967	5.25%	88,697			35,925		87,574			(44,348)				
SPX_INDU_NDX/ARBCS/201125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	11/25/2019	11/25/2020	1,735,002	1,735,002	7.75%	59,511			24,103		61,031			(29,755)				
SPX_INDU_NDX/ARBCS/201210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	12/10/2019	12/10/2020	1,348,154	1,348,154	5.25%	38,018			16,991		42,180			(19,009)				
SPX_INDU_NDX/ARBCS/201210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	12/10/2019	12/10/2020	3,296,446	3,296,446	7.75%	117,024			52,301		137,598			(58,512)				
SPX_INDU_NDX/ARBCS/210108/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/10/2020	01/08/2021	1,381,744	1,381,744	0.0525		37,031		19,666		26,505			(17,365)				
SPX_INDU_NDX/ARBCS/210108/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/10/2020	01/08/2021	3,639,415	3,639,415	0.0775		121,193		64,362		92,119			(56,830)				
SPX_INDU_NDX/ARBCS/210125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/24/2020	01/25/2021	1,572,081	1,572,081	0.0525		42,761		24,554		23,991			(18,206)				
SPX_INDU_NDX/ARBCS/210125/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/24/2020	01/25/2021	2,449,981	2,449,981	0.0775		83,054		47,692		49,360			(35,362)				
SPX/CS/200710/2993.07-3292.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	07/10/2019	07/10/2020	418	1,251,572	2993.07	56,696			1,584		50,651			(28,348)				
SPX/CS/200710/2993.07-3397.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	07/10/2019	07/10/2020	169	506,161	2993.07	26,169			731		20,669			(13,084)				
SPX/CS/200717/2995.11-3196.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	07/18/2019	07/17/2020	191	571,925	2995.11	20,132			964		22,047			(10,151)				
SPX/CS/200723/3005.47-3207.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	07/23/2019	07/23/2020	191	572,945	3005.47	20,454			1,314		21,558			(10,227)				
SPX/CS/200724/3003.67-3116.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	07/25/2019	07/24/2020	603	1,812,005	3003.67	38,958			2,634		45,611			(19,644)				
SPX/CS/200724/3003.67-3131.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	07/25/2019	07/24/2020	366	1,100,314	3003.67	26,518			1,793		30,610			(13,371)				
SPX/CS/200724/3003.67-3139.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	07/25/2019	07/24/2020	543	1,631,026	3003.67	41,591			2,812		47,736			(20,971)				
SPX/CS/200724/3003.67-3304.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	07/25/2019	07/24/2020	741	2,225,994	3003.67	101,951			6,892		96,899			(51,406)				
SPX/CS/200724/3003.67-3334.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	07/25/2019	07/24/2020	8,103	24,339,887	3003.67	1,173,183			79,314		1,074,136			(591,548)				
SPX/CS/200724/3003.67-3409.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	07/25/2019	07/24/2020	270	811,046	3003.67	42,661			2,884		36,544			(21,511)				
SPX/CS/200904/2976.00-3177.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	09/05/2019	09/04/2020	241	717,263	2976	26,180			4,720		30,643			(13,201)				
SPX/CS/200918/2992.07-3171.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	09/20/2019	09/18/2020	216	646,504	2992.07	21,593			4,758		24,261			(10,919)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/200918/3006.79-3184.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	09/19/2019	09/18/2020	175	527,652	3006.79	17,254			3,791		19,078			(8,700)				
SPX/CS/200925/2984.87-3104.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	09/25/2019	09/25/2020	404	1,204,587	2984.87	28,187			6,693		31,798			(14,094)				
SPX/CS/200925/2984.87-3112.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	09/25/2019	09/25/2020	297	887,417	2984.87	22,097			5,246		24,984			(11,048)				
SPX/CS/201009/3093.08-3243.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/08/2019	10/09/2020	216	669,226	3093.08	18,270			5,548		17,609			(10,032)				
SPX/CS/201023/3004.52-3184.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	10/23/2019	10/23/2020	338	1,017,014	3004.52	33,460			10,561		37,783			(16,730)				
SPX/CS/201023/3022.55-3294.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	10/25/2019	10/23/2020	513	1,549,139	3022.55	68,317			21,807		76,905			(34,544)				
SPX/CS/201023/3022.55-3354.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	10/25/2019	10/23/2020	20,707	62,588,572	3022.55	3,110,652			992,948		3,515,146			(1,572,900)				
SPX/CS/201030/3037.56-3219.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/06/2019	10/30/2020	277	840,657	3037.56	29,146			9,936		29,778			(14,821)				
SPX/CS/201030/3046.77-3229.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	10/30/2019	10/30/2020	202	616,882	3046.77	20,172			6,743		21,496			(10,058)				
SPX/CS/201030/3066.91-3250.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/06/2019	10/30/2020	190	584,041	3066.91	19,190			6,542		19,591			(9,759)				
SPX/CS/201105/3074.62-3259.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/06/2019	11/05/2020	201	619,359	3074.62	20,096			7,036		20,577			(10,076)				
SPX/CS/201106/3076.78-3261.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/06/2019	11/06/2020	213	654,509	3076.78	21,272			7,487		21,710			(10,636)				
SPX/CS/201106/3093.08-3278.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/08/2019	11/06/2020	190	587,283	3093.08	19,145			6,834		18,897			(9,708)				
SPX/CS/201110/3132.52-3284.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/10/2019	11/10/2020	257	803,575	3132.52	22,179			8,790		20,070			(12,104)				
SPX/CS/201110/3132.52-3456.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/10/2019	11/10/2020	216	677,116	3132.52	32,772			12,989		28,005			(17,885)				
SPX/CS/201110/3132.52-3555.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/10/2019	11/10/2020	1,628	5,100,858	3132.52	279,527			110,788		233,197			(152,547)				
SPX/CS/201125/3133.64-3283.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/25/2019	11/25/2020	241	754,479	3133.64	20,522			8,312		18,879			(10,261)				
SPX/CS/201125/3133.64-3352.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/25/2019	11/25/2020	5,118	16,037,385	3133.64	594,987			240,986		540,243			(297,493)				
SPX/CS/201125/3133.64-3415.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/25/2019	11/25/2020	637	1,994,626	3133.64	88,761			35,951		79,460			(44,380)				
SPX/CS/201125/3133.64-3476.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/25/2019	11/25/2020	734	2,299,402	3133.64	115,200			46,659		101,531			(57,600)				
SPX/CS/201125/3133.64-3556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/25/2019	11/25/2020	449	1,407,454	3133.64	77,691			31,467		67,481			(38,846)				
SPX/CS/201204/3117.43-3304.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/11/2019	12/04/2020	190	592,807	3117.43	20,131			8,832		18,573			(10,266)				
SPX/CS/201204/3145.91-3334.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/11/2019	12/04/2020	259	813,524	3145.91	26,395			11,581		24,057			(13,461)				
SPX/CS/201207/3145.91-3334.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/11/2019	12/07/2020	190	596,313	3145.91	19,376			8,593		17,740			(9,798)				
SPX/CS/201210/3132.52-3257.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/10/2019	12/10/2020	163	510,818	3132.52	11,902			5,319		11,050			(5,951)				
SPX/CS/201210/3132.52-3265.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/10/2019	12/10/2020	219	685,855	3132.52	16,872			7,541		15,665			(8,436)				
SPX/CS/201210/3132.52-3273.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/10/2019	12/10/2020	357	1,118,593	3132.52	28,860			12,898		26,879			(14,430)				
SPX/CS/201210/3132.52-3289.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/10/2019	12/10/2020	183	574,003	3132.52	16,244			7,260		15,126			(8,122)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/201210/3132.52-3472.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/10/2019	12/10/2020	300	940,087	3132.52	47,474			21,218		43,141			(23,737)				
SPX/CS/201210/3132.52-3555.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/10/2019	12/10/2020	641	2,008,517	3132.52	112,678			50,359		101,458			(56,339)				
SPX/CS/201211/3141.63-3330.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/11/2019	12/11/2020	235	737,945	3141.63	24,352			10,952		22,238			(12,176)				
SPX/CS/201218/3205.37-3397.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/26/2019	12/18/2020	169	541,984	3205.37	18,739			9,046		14,422			(9,692)				
SPX/CS/201218/3221.22-3414.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/26/2019	12/18/2020	191	615,778	3221.22	20,725			10,005		15,666			(10,720)				
SPX/CS/210108/3352.09-3508.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/10/2020	01/08/2021	288	966,797	3352.09		24,653		14,217		13,802			(10,436)				
SPX/CS/210108/3352.09-3700.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/10/2020	01/08/2021	246	823,220	3352.09		36,963		21,316		17,863			(15,647)				
SPX/CS/210108/3352.09-3804.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/10/2020	01/08/2021	986	3,305,746	3352.09		165,287		95,319		76,994			(69,968)				
SPX/CS/210210/3352.09-3504.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/10/2020	02/10/2021	164	550,877	3352.09		13,772		8,463		8,365			(5,309)				
SPX/CS/210210/3352.09-3704.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/10/2020	02/10/2021	155	519,942	3352.09		24,021		14,762		12,662			(9,260)				
SPX/CS/210210/3352.09-3727.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/10/2020	02/10/2021	359	1,203,430	3352.09		57,404		35,276		29,931			(22,128)				
SPX/CS/210219/3337.75-3538.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/26/2020	02/19/2021	154	515,189	3337.75		10,905		7,114		10,055			(3,790)				
SPX/CS/210219/3373.23-3575.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/26/2020	02/19/2021	339	1,144,202	3373.23		21,652		14,126		19,610			(7,526)				
SPX/CS/210325/2798.36-3316.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	03/25/2019	03/25/2021	1,843	5,156,869	2798.36	386,765			142,748		587,750			(96,422)				
SPX/CS/210416/2799.55-2967.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	04/22/2020	04/16/2021	426	1,193,619	2799.55		39,477		32,075		49,596			(7,402)				
SPX/CS/210416/2874.56-3047.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	04/22/2020	04/16/2021	311	894,485	2874.56		27,551		22,386		35,684			(5,166)				
SPX/CS/210510/2881.40-3414.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	05/10/2019	05/10/2021	1,534	4,420,718	2881.4	335,975			145,464		462,971			(83,994)				
SPX/CS/210510/2881.40-3501.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	05/10/2019	05/10/2021	1,147	3,306,071	2881.4	271,098			117,375		380,979			(67,774)				
SPX/CS/210625/3083.76-3207.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	06/25/2020	06/25/2021	194	597,204	3083.76		14,094		14,054		13,650			(40)				
SPX/CS/211210/3132.52-3618.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/10/2019	12/10/2021	2,224	6,965,336	3132.52	469,464			340,002		466,765			(117,039)				
SPX/CS/211210/3132.52-3712.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/10/2019	12/10/2021	1,360	4,261,523	3132.52	317,483			229,932		316,701			(79,150)				
SPX/CS/211210/3132.52-3884.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/10/2019	12/10/2021	318	994,860	3132.52	82,772			59,947		81,906			(20,635)				
SPX/CLO/210225/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/25/2020	02/25/2021	1,937,298	1,937,298	0.025		61,219		40,185		210			(21,033)				
SPX/CLO/210225/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/25/2020	02/25/2021	1,416,761	1,416,761	0.027		48,312		31,713		568			(16,599)				
SPX/CLO/210225/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/25/2020	02/25/2021	4,779,304	4,779,304	0.028		168,709		110,745		2,960			(57,964)				
SPX/CLO/210225/25/4.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	02/25/2020	02/25/2021	3,450,789	3,450,789	0.043		171,849		112,806		39,243			(59,043)				
SPX/CS/200710/2793.84-3394.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA7QOJXC56	10/23/2019	07/10/2020	1,750	4,889,082	2793.84	411,172			15,999		531,654			(286,380)				
SPX/CS/200710/2793.84-3480.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley	87GCMVDQLFKA7QOJXC56	10/23/2019	07/10/2020	1,639	4,579,182	2793.84	405,075			15,762		498,229			(282,134)				

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SPX/CS/200724/2847.11-3146.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	07/24/2020	194	552,368	2847.11	27,397			2,011		42,663			(14,997)				
SPX/CS/200724/2847.11-3231.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	07/24/2020	1,388	3,952,313	2847.11	220,539			16,186		345,998			(120,723)				
SPX/CS/200825/2847.11-3096.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	08/25/2020	21,025	59,859,536	2847.11	2,651,841			407,406		3,822,839			(1,325,921)				
SPX/CS/200825/2847.11-3131.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	08/25/2020	472	1,342,666	2847.11	64,985			9,984		95,636			(32,493)				
SPX/CS/200825/2847.11-3160.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	08/25/2020	12,329	35,100,902	2847.11	1,804,186			277,179		2,690,359			(902,093)				
SPX/CS/200825/2847.11-3231.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	08/25/2020	447	1,271,616	2847.11	72,101			11,077		111,718			(36,050)				
SPX/CS/200925/2984.87-3149.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	09/25/2019	09/25/2020	293	875,571	2984.87	27,230			6,465		30,993			(13,615)				
SPX/CS/200925/3022.55-3165.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/25/2019	09/25/2020	188	569,635	3022.55	15,095			3,936		16,603			(8,289)				
SPX/CS/201009/2938.13-3202.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/10/2019	10/09/2020	548	1,609,236	2938.13	73,381			20,522		91,683			(37,105)				
SPX/CS/201009/2938.13-3246.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/10/2019	10/09/2020	650	1,908,620	2938.13	96,958			27,115		121,883			(49,027)				
SPX/CS/201009/2938.13-3261.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/10/2019	10/09/2020	1,016	2,986,400	2938.13	155,890			43,596		197,126			(78,826)				
SPX/CS/201009/2938.13-3334.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/10/2019	10/09/2020	1,055	3,099,474	2938.13	180,389			50,448		231,533			(91,214)				
SPX/CS/210108/3265.35-3395.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/10/2020	01/08/2021	249	814,280	3265.35		18,639		9,899		13,859			(8,740)				
SPX/CS/210108/3265.35-3404.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/10/2020	01/08/2021	196	638,472	3265.35		15,387		8,172		11,410			(7,215)				
SPX/CS/210108/3265.35-3418.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/10/2020	01/08/2021	341	1,113,404	3265.35		29,283		15,551		21,441			(13,731)				
SPX/CS/210108/3265.35-3461.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/10/2020	01/08/2021	222	723,300	3265.35		23,294		12,371		16,664			(10,923)				
SPX/CS/210125/3295.47-3402.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/24/2020	01/25/2021	1,645	5,420,643	3295.47		102,992		59,141		73,189			(43,851)				
SPX/CS/210125/3295.47-3427.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/24/2020	01/25/2021	228	752,234	3295.47		17,226		9,892		11,994			(7,334)				
SPX/CS/210125/3295.47-3444.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/24/2020	01/25/2021	302	994,743	3295.47		25,266		14,509		17,420			(10,758)				
SPX/CS/210510/3190.14-3336.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	05/10/2021	191	609,271	3190.14		15,744		14,880		14,320			(864)				
SPX/CS/210510/3190.14-3481.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	05/10/2021	565	1,803,495	3190.14		83,844		79,243		74,574			(4,601)				
SPX/CS/210510/3190.14-3509.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	05/10/2021	256	817,780	3190.14		40,676		38,444		35,994			(2,232)				
SPX/CS/210510/3190.14-3572.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	05/10/2021	1,205	3,843,817	3190.14		217,906		205,948		189,124			(11,958)				
SPX/CS/210610/3190.14-3293.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	1,139	3,633,263	3190.14		67,724		64,319		61,819			(3,405)				
SPX/CS/210610/3190.14-3317.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	198	631,158	3190.14		14,321		13,601		13,025			(720)				
SPX/CS/210610/3190.14-3325.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	224	714,380	3190.14		17,138		16,276		15,584			(862)				
SPX/CS/210610/3190.14-3336.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	218	695,804	3190.14		17,806		16,910		16,266			(895)				
SPX/CS/210610/3190.14-3405.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	13,098	41,785,952	3190.14		1,503,876		1,428,276		1,370,357			(75,614)				

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SPX/CS/210610/3190.14-3413.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	4,803	15,323,667	3190.14		569,887		541,234		517,801			(28,654)				
SPX/CS/210610/3190.14-3429.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	16,172	51,590,204	3190.14		2,032,138		1,929,964		1,842,063			(102,175)				
SPX/CS/210610/3190.14-3437.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	2,984	9,517,882	3190.14		385,379		366,002		349,233			(19,377)				
SPX/CS/210610/3190.14-3477.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	419	1,337,007	3190.14		61,088		58,016		54,957			(3,071)				
SPX/CS/210610/3190.14-3501.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	4,518	14,412,990	3190.14		702,489		667,168		628,454			(35,321)				
SPX/CS/210610/3190.14-3541.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	547	1,746,195	3190.14		93,404		88,708		82,356			(4,696)				
SPX/CS/210610/3190.14-3620.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	2,422	7,727,326	3190.14		473,221		449,428		410,434			(23,793)				
SPX/CS/210709/2993.07-3801.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	07/10/2019	07/09/2021	463	1,385,980	2993.07	112,957			58,133		146,240			(28,200)				
SPX/CS/210825/2847.11-3373.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	08/25/2021	2,402	6,839,939	2847.11	493,844			285,439		729,815			(123,117)				
SPX/CS/210825/2847.11-3465.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	08/25/2021	1,704	4,850,406	2847.11	378,332			218,674		582,839			(94,319)				
SPX/CS/210825/2847.11-3614.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	08/25/2021	692	1,970,523	2847.11	164,933			95,330		267,357			(41,118)				
SPX/CS/211025/3022.55-3750.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/25/2019	10/25/2021	574	1,733,794	3022.55	145,119			96,273		173,537			(36,280)				
SPX/CS/220610/3190.14-3684.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2022	1,324	4,223,608	3190.14		285,051		277,905		262,841			(7,146)				
SPX/CS/220610/3190.14-3781.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2022	1,229	3,919,639	3190.14		297,853		290,386		274,148			(7,467)				
SPX_INDU_NDX/ARBCS/200825/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	08/25/2020	1,767,876	1,767,876	5.75%	53,567			8,230		101,552			(26,783)				
SPX_INDU_NDX/ARBCS/200825/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	08/25/2020	2,828,658	2,828,658	8.50%	109,469			16,818		237,573			(54,735)				
SPX_INDU_NDX/ARBCS/201009/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/10/2019	10/09/2020	844,295	844,295	5.25%	24,062			6,729		42,259			(12,167)				
SPX_INDU_NDX/ARBCS/201009/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/10/2019	10/09/2020	2,776,508	2,776,508	7.75%	102,731			28,730		195,284			(51,946)				
SPX_INDU_NDX/ARBCS/210610/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	1,698,865	1,698,865	5.25%		49,267		46,790		33,494			(2,477)				
SPX_INDU_NDX/ARBCS/210610/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	2,661,217	2,661,217	7.75%		103,521		98,316		73,138			(5,205)				
SPX_INDU_NDX/ARBCS/210625/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/25/2020	06/25/2021	1,194,738	1,194,738	5.25%		36,440		36,337		26,307			(102)				
SPX_INDU_NDX/ARBCS/210625/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/25/2020	06/25/2021	3,021,275	3,021,275	7.75%		119,340		119,005		93,523			(335)				
SPX/CLQ/210610/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	1,983,815	1,983,815	2.5%		55,150		52,377		39,189			(2,773)				
SPX/CLQ/210610/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	3,089,740	3,089,740	2.7%		94,546		89,792		66,916			(4,754)				
SPX/CLQ/210610/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	2,506,272	2,506,272	2.8%		80,201		76,168		56,579			(4,032)				
SPX/CLQ/210625/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/25/2020	06/25/2021	2,858,294	2,858,294	2.5%		76,031		75,817		69,037			(214)				
SPX/CLQ/210625/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/25/2020	06/25/2021	1,683,142	1,683,142	2.7%		49,484		49,345		44,308			(139)				
SPX/CLQ/210625/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/25/2020	06/25/2021	2,697,955	2,697,955	2.8%		83,097		82,864		73,915			(233)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/200910/10/2979.39-3195.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/10/2019	09/10/2020	2,408	7,175,444	2979.39	223,874			43,774		221,052			(111,937)				
SPX/AVGCS/200910/10/2979.39-3216.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/10/2019	09/10/2020	218	649,607	2979.39	21,242			4,153		20,032			(10,621)				
SPX/AVGCS/200910/10/2979.39-3227.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/10/2019	09/10/2020	950	2,831,358	2979.39	93,435			18,269		87,324			(46,717)				
SPX/AVGCS/201023/25/3022.55-3241.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2019	10/23/2020	1,599	4,831,549	3022.55	140,598			44,880		80,412			(71,093)				
SPX/AVGCS/201023/25/3022.55-3261.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2019	10/23/2020	170	513,791	3022.55	15,825			5,051		8,597			(8,002)				
SPX/AVGCS/201023/25/3022.55-3273.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2019	10/23/2020	997	3,013,787	3022.55	92,825			29,630		50,527			(46,937)				
SPX/AVGCS/201110/10/3093.08-3351.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2019	11/10/2020	786	2,431,839	3093.08	76,360			27,806		32,910			(38,287)				
SPX/AVGCS/201125/25/3133.64-3360.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/25/2020	1,754	5,495,042	3133.64	161,554			65,434		33,291			(80,777)				
SPX/AVGCS/201125/25/3133.64-3391.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/25/2020	700	2,192,200	3133.64	67,520			27,347		13,344			(33,760)				
SPX/AVGCS/201125/25/3133.64-3415.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/25/2020	199	624,275	3133.64	19,977			8,091		3,806			(9,988)				
SPX/AVGCS/210108/10/3265.35-3591.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2020	01/08/2021	202	658,051	3265.35		20,465		10,869		2,485			(9,597)				
SPX/CS/200710/2993.07-3322.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2019	07/10/2020	7,226	21,627,698	2993.07	1,022,990			28,575		879,327			(511,495)				
SPX/CS/200910/2938.13-3246.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	09/10/2020	498	1,464,086	2938.13	72,619			15,641		92,399			(39,996)				
SPX/CS/200910/2938.13-3334.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	09/10/2020	1,904	5,593,426	2938.13	318,266			68,550		403,414			(175,291)				
SPX/CS/201009/2785.68-3384.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2018	10/09/2020	1,458	4,061,523	2785.68	355,789			49,126		507,991			(88,823)				
SPX/CS/201009/2785.68-3468.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2018	10/09/2020	1,422	3,961,676	2785.68	367,247			50,708		514,556			(91,684)				
SPX/CS/201009/2785.68-3621.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2018	10/09/2020	294	820,044	2785.68	80,856			11,164		109,768			(20,186)				
SPX/CS/201023/3022.55-3317.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2019	10/23/2020	4,544	13,735,915	3022.55	635,973			203,008		718,250			(321,579)				
SPX/CS/201125/3133.64-3376.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/25/2020	2,721	8,528,109	3133.64	340,272			137,819		308,881			(170,136)				
SPX/CS/201210/3132.52-3375.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/10/2019	12/10/2020	3,137	9,826,013	3132.52	395,006			176,539		366,257			(197,503)				
SPX/CS/201210/3132.52-3414.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/10/2019	12/10/2020	413	1,294,101	3132.52	57,976			25,911		53,387			(28,988)				
SPX/CS/201210/3132.52-3437.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/10/2019	12/10/2020	5,527	17,313,171	3132.52	817,182			365,221		748,834			(408,591)				
SPX/CS/210310/2882.23-3004.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2020	03/10/2021	547	1,576,942	2882.23		36,743		25,658		45,444			(11,084)				
SPX/CS/210310/2882.23-3011.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2020	03/10/2021	191	550,661	2882.23		13,601		9,498		16,766			(4,103)				
SPX/CS/210310/2882.23-3036.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2020	03/10/2021	271	780,253	2882.23		22,627		15,801		28,100			(6,826)				
SPX/CS/210423/2926.17-3467.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2019	04/23/2021	1,948	5,699,386	2926.17	428,024			175,646		564,840			(107,306)				
SPX/CS/210423/2926.17-3556.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2019	04/23/2021	1,661	4,859,277	2926.17	391,172			160,523		523,197			(98,067)				
SPX/CS/211025/3022.55-3583.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2019	10/25/2021	1,245	3,762,738	3022.55	280,700			186,219		330,802			(70,175)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/211110/3093.08-3572.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2019	11/10/2021	2,118	6,551,056	3093.08	441,541			301,751		467,810			(110,231)				
SPX/CS/220210/3352.09-4156.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2020	02/10/2022	532	1,783,522	3352.09		137,866		111,368		94,893			(26,498)				
SPX/CS/220310/2882.23-3574.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/10/2020	03/10/2022	662	1,908,863	2882.23		165,117		140,280		230,872			(24,836)				
SPX_INDU_NDX/ARBCS/200724/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2019	07/24/2020	1,546,782	1,546,782	5.75%	45,011			3,043		61,422			(22,696)				
SPX_INDU_NDX/ARBCS/200810/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2019	08/10/2020	1,157,186	1,157,186	5.75%	35,178			3,942		66,436			(17,638)				
SPX_INDU_NDX/ARBCS/200810/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/09/2019	08/10/2020	1,761,784	1,761,784	8.50%	67,829			7,600		144,792			(34,009)				
SPX_INDU_NDX/ARBCS/201110/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2019	11/10/2020	1,761,472	1,761,472	5.25%	48,088			17,511		60,921			(24,111)				
SPX_INDU_NDX/ARBCS/201110/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2019	11/10/2020	3,179,001	3,179,001	7.75%	109,358			39,822		144,753			(54,832)				
SPX_INDU_NDX/ARBCS/201224/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/24/2019	12/24/2020	2,863,752	2,863,752	7.75%	99,372			48,434		76,416			(49,825)				
SPX/AVGCS/200825/25/2847.11-3120.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	08/23/2019	08/25/2020	1,409	4,010,878	2847.11	156,745			24,081		252,387			(78,373)				
SPX/CS/200724/3003.67-3266.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	07/25/2019	07/24/2020	20,532	61,671,422	3003.67	2,596,367			175,529		2,592,924			(1,309,154)				
SPX/CS/200825/2847.11-2953.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	08/23/2019	08/25/2020	944	2,686,566	2847.11	58,245			8,948		78,849			(29,122)				
SPX/CS/201009/3093.08-3418.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	11/08/2019	10/09/2020	1,693	5,237,266	3093.08	248,404			75,435		226,562			(136,393)				
SPX/CS/201009/3093.08-3510.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	11/08/2019	10/09/2020	1,154	3,569,983	3093.08	189,316			57,492		167,522			(103,950)				
SPX/CS/201023/3022.55-3249.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	10/25/2019	10/23/2020	20,076	60,681,049	3022.55	2,351,391			750,585		2,628,230			(1,188,980)				
SPX/CS/201110/3093.08-3325.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	11/08/2019	11/10/2020	26,979	83,448,628	3093.08	3,238,641			1,179,337		3,186,787			(1,623,857)				
SPX/CS/201110/3093.08-3371.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	11/08/2019	11/10/2020	688	2,129,281	3093.08	94,519			34,419		91,853			(47,392)				
SPX/CS/201210/2637.72-3429.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	12/10/2018	12/10/2020	340	895,931	2637.72	88,625			19,749		164,571			(22,095)				
SPX/CS/201224/3223.38-3449.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	12/24/2019	12/24/2020	4,380	14,119,542	3223.38	520,446			253,663		400,456			(260,952)				
SPX/CS/201224/3223.38-3578.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	12/24/2019	12/24/2020	3,367	10,852,554	3223.38	536,550			261,512		392,955			(269,027)				
SPX/CS/210810/2918.65-3547.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	08/09/2019	08/10/2021	1,200	3,501,120	2918.65	268,711			149,908		385,518			(67,084)				
SPX/CS/210810/2918.65-3706.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	08/09/2019	08/10/2021	566	1,653,031	2918.65	136,788			76,311		202,153			(34,149)				
SPX/CS/211223/3223.38-3723.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	12/24/2019	12/23/2021	1,702	5,486,993	3223.38	367,244			273,382		317,724			(91,811)				
SPX/CS/211223/3223.38-3822.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	12/24/2019	12/23/2021	1,318	4,248,767	3223.38	314,536			234,145		268,345			(78,634)				
SPX/CS/211223/3223.38-3998.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	12/24/2019	12/23/2021	472	1,522,751	3223.38	125,185			93,190		104,194			(31,296)				
SPX/CS/220110/3265.35-3771.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	01/10/2020	01/10/2022	2,000	6,529,379	3265.35		432,441		332,182		352,527			(100,259)				
SPX/CS/220110/3265.35-3871.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L3I9ZG2KFGXZ61BMYR72	01/10/2020	01/10/2022	1,329	4,341,006	3265.35		317,067		243,557		252,497			(73,510)				
SPX/CS/200710/2918.65-3225.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale O2RNE8IBXP4R0TD8PU41	08/09/2019	07/10/2020	278	811,451	2918.65	38,544			1,179		50,341			(21,099)				

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SPX/CS/200710/2993.07-3108.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	07/10/2019	07/10/2020	2,062	6,170,690	2993.07	135,138			3,775		165,853			(67,569)				
SPX/CS/200710/2993.07-3224.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	07/10/2019	07/10/2020	16,635	49,790,182	2993.07	1,911,878			53,404		1,943,527			(955,939)				
SPX/CS/200710/2993.07-3232.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	07/10/2019	07/10/2020	689	2,062,999	2993.07	81,076			2,265		81,070			(40,538)				
SPX/CS/200710/2993.07-3254.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	07/10/2019	07/10/2020	21,743	65,078,594	2993.07	2,713,777			75,804		2,596,121			(1,356,889)				
SPX/CS/200810/2918.65-3152.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	08/09/2019	08/10/2020	632	1,845,228	2918.65	73,809			8,270		100,683			(37,008)				
SPX/CS/200810/2918.65-3210.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	08/09/2019	08/10/2020	452	1,320,528	2918.65	61,537			6,895		83,735			(30,854)				
SPX/CS/200810/2918.65-3239.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	08/09/2019	08/10/2020	5,577	16,278,346	2918.65	802,522			89,918		1,082,215			(402,385)				
SPX/CS/200825/2847.11-2976.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	08/23/2019	08/25/2020	390	1,110,795	2847.11	28,547			4,386		39,154			(14,274)				
SPX/CS/200910/2938.13-3079.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	10/10/2019	09/10/2020	229	671,948	2938.13	18,613			4,009		22,502			(10,251)				
SPX/CS/201009/2938.13-3055.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	10/10/2019	10/09/2020	354	1,040,678	2938.13	24,352			6,810		28,760			(12,314)				
SPX/CS/201125/3133.64-3263.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	11/25/2019	11/25/2020	334	1,048,176	3133.64	25,156			10,189		23,124			(12,578)				
SPX/CS/210125/3295.47-3493.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	01/24/2020	01/25/2021	246	810,084	3295.47		26,085		14,979		17,558			(11,106)				
SPX/CS/210125/3295.47-3526.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	01/24/2020	01/25/2021	5,056	16,662,206	3295.47		603,172		346,359		397,629			(256,813)				
SPX/CS/210125/3295.47-3542.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	01/24/2020	01/25/2021	25,443	83,847,895	3295.47		3,186,274		1,829,653		2,082,677			(1,356,621)				
SPX/CS/210525/2826.06-3348.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	05/24/2019	05/25/2021	2,260	6,386,586	2826.06	465,582			211,333		703,800			(116,396)				
SPX/CS/210525/2826.06-3434.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	05/24/2019	05/25/2021	1,913	5,407,546	2826.06	426,115			193,418		663,583			(106,529)				
SPX/CS/210723/3003.67-3559.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	07/25/2019	07/23/2021	1,817	5,458,846	3003.67	388,670			208,488		488,722			(97,440)				
SPX/CS/211025/3022.55-3491.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	10/25/2019	10/25/2021	1,501	4,535,856	3022.55	304,810			202,213		358,412			(76,202)				
SPX/CS/211124/3133.64-3619.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	11/25/2019	11/24/2021	1,944	6,091,164	3133.64	407,499			286,443		407,703			(101,733)				
SPX/CS/211124/3133.64-3714.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	11/25/2019	11/24/2021	1,621	5,081,011	3133.64	375,995			264,298		376,431			(93,868)				
SPX/CS/211124/3133.64-3886.47	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	11/25/2019	11/24/2021	396	1,240,276	3133.64	102,199			71,838		101,369			(25,514)				
SPX/CS/211210/3132.52-4166.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	12/10/2019	12/10/2021	442	1,384,999	3132.52	123,819			89,674		123,560			(30,869)				
SPX/CS/220624/3083.76-3654.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	06/25/2020	06/24/2022	1,942	5,989,648	3083.76		484,563		483,885		481,735			(678)				
SPX/CS/220624/3083.76-3823.86	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	06/25/2020	06/24/2022	559	1,724,104	3083.76		162,411		162,183		161,865			(227)				
SPX/CLQ/201023/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	10/25/2019	10/23/2020	1,046,827	1,046,827	2.5%	34,231			10,927					(17,309)				
SPX/CLQ/201023/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	10/25/2019	10/23/2020	1,224,638	1,224,638	2.7%	43,230			13,799		45			(21,859)				
SPX/CLQ/210108/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	01/10/2020	01/08/2021	2,548,670	2,548,670	0.025		85,635		45,479		1,482			(40,157)				
SPX/CLQ/210108/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	01/10/2020	01/08/2021	2,791,863	2,791,863	0.027		99,670		52,932		3,087			(46,738)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/210108/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale 0IKLU6X1B10WK7X42C15	01/10/2020	01/08/2021	4,345,393	4,345,393	0.028		159,476		84,693		6,008			(74,782)				
SPX/AVGCS/200724/25/3003.67-3259.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2019	07/24/2020	2,060	6,188,315	3003.67	191,219			12,927		18,313			(96,417)				
SPX/AVGCS/200724/25/3003.67-3293.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2019	07/24/2020	1,268	3,809,142	3003.67	121,893			8,241		11,273			(61,461)				
SPX/AVGCS/200825/25/2847.11-3089.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/23/2019	08/25/2020	1,549	4,410,288	2847.11	162,299			24,934		276,042			(81,149)				
SPX/AVGCS/210125/25/3295.47-3534.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/24/2020	01/25/2021	1,366	4,502,041	3295.47		130,559		74,971		9,052			(55,588)				
SPX/AVGCS/210125/25/3295.47-3569.00	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/24/2020	01/25/2021	1,024	3,376,088	3295.47		102,971		59,129		6,831			(43,842)				
SPX/AVGCS/210310/10/2882.23-3091.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	03/10/2020	03/10/2021	1,701	4,902,201	2882.23		183,342		128,032		221,672			(55,310)				
SPX/AVGCS/210310/10/2882.23-3119.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	03/10/2020	03/10/2021	1,066	3,073,538	2882.23		127,859		89,287		153,428			(38,572)				
SPX/AVGCS/210310/10/2882.23-3135.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	03/10/2020	03/10/2021	259	745,379	2882.23		32,648		22,799		38,979			(9,849)				
SPX/AVGCS/210610/10/3190.14-3422.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/10/2020	06/10/2021	1,271	4,054,846	3190.14		140,298		133,244		100,492			(7,054)				
SPX/AVGCS/210610/10/3190.14-3445.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/10/2020	06/10/2021	186	593,672	3190.14		21,907		20,805		15,569			(1,101)				
SPX/AVGCS/210610/10/3190.14-3456.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/10/2020	06/10/2021	870	2,776,081	3190.14		105,491		100,187		74,618			(5,304)				
SPX/CS/200702/2995.82-3206.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/03/2019	07/02/2020	212	634,875	2995.82	23,109			131		22,023			(11,685)				
SPX/CS/200709/2979.63-3179.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/09/2019	07/09/2020	260	776,155	2979.63	27,631			695		31,072			(13,816)				
SPX/CS/200710/2999.91-3201.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/11/2019	07/10/2020	169	506,434	2999.91	18,029			508		18,284			(9,091)				
SPX/CS/200715/3014.30-3216.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/15/2019	07/15/2020	168	506,469	3014.3	17,676			741		17,432			(8,838)				
SPX/CS/200716/3004.04-3206.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/16/2019	07/16/2020	262	787,028	3004.04	27,861			1,245		28,869			(13,930)				
SPX/CS/200724/2846.07-3457.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2018	07/24/2020	1,639	4,663,666	2846.07	387,084			12,957		436,257			(96,636)				
SPX/CS/200724/2846.07-3544.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2018	07/24/2020	1,135	3,231,427	2846.07	280,811			9,400		303,329			(70,105)				
SPX/CS/200724/2846.07-3699.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2018	07/24/2020	340	966,485	2846.07	88,627			2,967		90,925			(22,126)				
SPX/CS/200724/3003.67-3206.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2019	07/24/2020	317	951,317	3003.67	33,486			2,264		36,281			(16,885)				
SPX/CS/200724/3003.67-3236.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2019	07/24/2020	14,973	44,972,622	3003.67	1,740,440			117,664		1,814,414			(877,574)				
SPX/CS/200724/3003.67-3243.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2019	07/24/2020	386	1,160,868	3003.67	46,203			3,124		47,380			(23,296)				
SPX/CS/200731/2980.38-3180.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/31/2019	07/31/2020	193	574,851	2980.38	20,522			1,772		24,086			(10,233)				
SPX/CS/200810/2918.65-3144.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/09/2019	08/10/2020	12,819	37,414,063	2918.65	1,455,407			163,071		1,991,354			(729,742)				
SPX/CS/200810/2918.65-3174.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/09/2019	08/10/2020	15,488	45,205,398	2918.65	1,925,750			215,770		2,632,518			(965,572)				
SPX/CS/200821/2922.95-3119.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/22/2019	08/21/2020	173	506,903	2922.95	18,350			2,636		23,568			(9,252)				
SPX/CS/200828/2887.94-3083.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/28/2019	08/28/2020	219	633,773	2887.94	22,879			3,707		30,836			(11,504)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/200910/2877.13-3495.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2018	09/10/2020	1,712	4,926,859	2877.13	412,871			40,252		476,611			(102,930)				
SPX/CS/200910/2877.13-3583.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2018	09/10/2020	1,481	4,260,551	2877.13	377,059			36,761		417,471			(94,002)				
SPX/CS/200910/2979.39-3076.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	685	2,040,061	2979.39	39,169			7,659		45,117			(19,585)				
SPX/CS/200910/2979.39-3106.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	2,694	8,027,808	2979.39	195,076			38,143		227,344			(97,538)				
SPX/CS/200910/2979.39-3180.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	8,747	26,061,758	2979.39	930,405			181,923		1,103,652			(465,202)				
SPX/CS/200910/2979.39-3187.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	5,600	16,684,332	2979.39	613,983			120,053		727,667			(306,992)				
SPX/CS/200910/2979.39-3202.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	17,658	52,611,150	2979.39	2,041,313			399,139		2,421,752			(1,020,656)				
SPX/CS/200910/2979.39-3210.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	3,814	11,364,264	2979.39	452,298			88,438		535,609			(226,149)				
SPX/CS/200910/2979.39-3247.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	502	1,496,409	2979.39	66,740			13,050		78,159			(33,370)				
SPX/CS/200910/2979.39-3269.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2020	5,599	16,681,333	2979.39	782,355			152,974		916,888			(391,177)				
SPX/CS/200914/3007.39-3187.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/13/2019	09/14/2020	176	530,317	3007.39	17,553			3,639		19,402			(8,801)				
SPX/CS/200925/2984.87-3186.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	8,281	24,717,772	2984.87	899,727			213,622		1,038,992			(449,863)				
SPX/CS/200925/2984.87-3193.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	4,791	14,301,914	2984.87	536,322			127,339		619,577			(268,161)				
SPX/CS/200925/2984.87-3208.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	15,467	46,167,694	2984.87	1,828,241			434,079		2,111,598			(914,120)				
SPX/CS/200925/2984.87-3216.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	2,385	7,118,914	2984.87	289,740			68,793		333,723			(144,870)				
SPX/CS/200925/2984.87-3253.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	878	2,620,818	2984.87	119,509			28,375		136,858			(59,755)				
SPX/CS/200925/2984.87-3275.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2019	09/25/2020	4,682	13,973,694	2984.87	670,737			159,253		770,293			(335,369)				
SPX/CS/201009/2919.40-3094.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/09/2019	10/09/2020	191	558,431	2919.4	18,987			5,250		22,875			(9,493)				
SPX/CS/201009/2938.13-3136.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/10/2019	10/09/2020	7,668	22,529,040	2938.13	820,057			229,338		1,005,755			(414,662)				
SPX/CS/201009/2938.13-3165.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/10/2019	10/09/2020	2,941	8,642,016	2938.13	351,730			98,365		435,024			(177,852)				
SPX/CS/201009/2938.13-3224.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/10/2019	10/09/2020	5,741	16,867,421	2938.13	814,696			227,839		1,020,746			(411,951)				
SPX/CS/201015/2995.68-3175.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/15/2019	10/15/2020	474	1,419,782	2995.68	46,995			13,783		53,316			(23,497)				
SPX/CS/201016/2989.69-3169.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/16/2019	10/16/2020	258	772,002	2989.69	25,785			7,635		29,206			(12,892)				
SPX/CS/201022/2995.99-3175.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/22/2019	10/22/2020	224	670,998	2995.99	22,546			7,053		25,200			(11,273)				
SPX/CS/201111/3087.01-3272.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/13/2019	11/11/2020	164	505,056	3087.01	16,679			6,137		16,540			(8,386)				
SPX/CS/201113/3094.04-3279.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/13/2019	11/13/2020	263	815,090	3094.04	26,653			9,902		26,299			(13,327)				
SPX/CS/201113/3096.63-3282.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/20/2019	11/13/2020	205	636,321	3096.63	21,295			8,069		20,386			(10,860)				
SPX/CS/201113/3120.46-3307.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/20/2019	11/13/2020	472	1,471,779	3120.46	46,591			17,654		44,965			(23,760)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/201119/3120.18-3307.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/20/2019	11/19/2020	234	730,377	3120.18	23,143			9,011		22,433			(11,604)				
SPX/CS/201125/3140.52-3328.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/27/2019	11/25/2020	199	624,038	3140.52	20,941			8,602		18,467			(10,619)				
SPX/CS/201125/3223.38-3658.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/24/2019	11/25/2020	1,587	5,114,295	3223.38	269,523			119,149		173,681			(147,087)				
SPX/CS/201127/3153.63-3342.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/27/2019	11/27/2020	370	1,165,344	3153.63	38,340			15,876		33,476			(19,332)				
SPX/CS/201210/3132.52-3343.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/10/2019	12/10/2020	9,146	28,650,625	3132.52	1,034,288			462,251		961,583			(517,144)				
SPX/CS/201210/3132.52-3351.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/10/2019	12/10/2020	4,886	15,306,667	3132.52	567,877			253,800		528,823			(283,939)				
SPX/CS/201210/3132.52-3367.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/10/2019	12/10/2020	21,082	66,039,331	3132.52	2,588,742			1,156,980		2,402,880			(1,294,371)				
SPX/CS/201211/3168.80-3358.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/18/2019	12/11/2020	188	594,548	3168.8	20,471			9,390		16,946			(10,440)				
SPX/CS/201214/3168.80-3358.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/18/2019	12/14/2020	195	617,999	3168.8	21,232			9,836		17,671			(10,736)				
SPX/CS/201215/3168.80-3358.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/18/2019	12/15/2020	194	614,004	3168.8	21,121			9,817		17,615			(10,650)				
SPX/CS/201216/3191.45-3380.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/18/2019	12/16/2020	161	512,695	3191.45	16,826			7,846		13,915			(8,460)				
SPX/CS/201217/3192.52-3384.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/18/2019	12/17/2020	216	688,024	3192.52	22,764			10,649		18,865			(11,414)				
SPX/CS/201224/3295.47-3740.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/24/2020	12/24/2020	1,139	3,754,379	3295.47		194,477		103,801		107,876			(90,676)				
SPX/CS/210108/3265.35-3493.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2020	01/08/2021	4,248	13,872,561	3265.35		500,799		265,961		355,111			(234,838)				
SPX/CS/210108/3265.35-3518.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2020	01/08/2021	3,021	9,865,608	3265.35		382,786		203,287		267,870			(179,498)				
SPX/CS/210108/3265.35-3559.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2020	01/08/2021	692	2,258,415	3265.35		96,886		51,454		66,381			(45,432)				
SPX/CS/210115/3289.29-3486.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/15/2020	01/15/2021	325	1,068,639	3289.29		34,410		18,743		23,151			(15,667)				
SPX/CS/210115/3316.81-3515.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/22/2020	01/15/2021	181	600,572	3316.81		19,677		10,931		11,809			(8,745)				
SPX/CS/210115/3329.62-3529.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/22/2020	01/15/2021	429	1,429,312	3329.62		45,568		25,316		26,737			(20,253)				
SPX/CS/210121/3320.79-3520.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/22/2020	01/21/2021	205	681,683	3320.79		22,163		12,478		13,382			(9,684)				
SPX/CS/210122/3321.75-3521.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/22/2020	01/22/2021	159	526,778	3321.75		16,857		9,511		10,343			(7,345)				
SPX/CS/210125/3295.47-3550.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/24/2020	01/25/2021	3,084	10,162,397	3295.47		398,366		228,754		257,162			(169,612)				
SPX/CS/210125/3295.47-3616.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/24/2020	01/25/2021	11,847	39,042,216	3295.47		1,764,708		1,013,348		1,110,648			(751,360)				
SPX/CS/210125/3295.47-3641.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/24/2020	01/25/2021	391	1,289,782	3295.47		61,781		35,476		37,810			(26,304)				
SPX/CS/210125/3295.47-3658.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/24/2020	01/25/2021	1,943	6,403,467	3295.47		309,287		177,602		191,181			(131,685)				
SPX/CS/210125/3295.47-3740.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/24/2020	01/25/2021	607	1,999,932	3295.47		106,596		61,211		63,735			(45,386)				
SPX/CS/210210/3352.09-3578.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2020	02/10/2021	10,547	35,352,985	3352.09		1,205,537		740,833		694,659			(464,704)				
SPX/CS/210210/3352.09-3586.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2020	02/10/2021	5,961	19,981,257	3352.09		705,338		433,448		401,633			(271,890)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/210212/3380.16-3582.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/19/2020	02/12/2021	620	2,094,851	3380.16		68,095		43,068		34,421			(25,026)				
SPX/CS/210218/3370.29-3572.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/19/2020	02/18/2021	151	507,906	3370.29		16,858		10,766		8,806			(6,091)				
SPX/CS/210226/2978.76-3157.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	03/04/2020	02/26/2021	282	841,189	2978.76		30,648		20,665		31,295			(9,982)				
SPX/CS/210304/3130.12-3317.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	03/04/2020	03/04/2021	171	534,506	3130.12		16,997		11,585		16,986			(5,413)				
SPX/CS/210325/2836.74-3134.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/24/2020	03/25/2021	273	774,769	2836.74		41,295		33,466		53,297			(7,830)				
SPX/CS/210325/2836.74-3148.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/24/2020	03/25/2021	236	670,694	2836.74		37,358		30,275		48,080			(7,083)				
SPX/CS/210325/2836.74-3219.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/24/2020	03/25/2021	1,256	3,562,856	2836.74		231,586		187,676		304,893			(43,909)				
SPX/CS/210401/2488.65-2637.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/08/2020	04/01/2021	212	527,605	2488.65		20,954		16,178		24,907			(4,776)				
SPX/CS/210409/2929.80-3197.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	04/09/2021	616	1,803,495	2929.80		85,305		72,783		101,870			(12,522)				
SPX/CS/210409/2929.80-3237.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	04/09/2021	368	1,078,065	2929.80		57,353		48,934		68,823			(8,419)				
SPX/CS/210409/2929.80-3325.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	04/09/2021	1,317	3,859,292	2929.80		247,381		211,068		303,755			(36,313)				
SPX/CS/210414/2846.06-3016.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/15/2020	04/14/2021	218	621,365	2846.06		19,058		15,161		25,184			(3,897)				
SPX/CS/210423/2836.74-3092.05	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/24/2020	04/23/2021	847	2,403,828	2836.74		112,980		93,248		143,015			(19,732)				
SPX/CS/210423/2836.74-3134.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/24/2020	04/23/2021	366	1,039,314	2836.74		55,707		45,978		71,104			(9,729)				
SPX/CS/210423/2836.74-3219.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/24/2020	04/23/2021	915	2,596,786	2836.74		170,089		140,384		221,316			(29,706)				
SPX/CS/210430/2830.71-3000.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/06/2020	04/30/2021	241	683,587	2830.71		23,389		19,934		27,838			(3,455)				
SPX/CS/210430/2912.43-3087.18	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/06/2020	04/30/2021	217	632,994	2912.43		20,029		17,070		24,565			(2,959)				
SPX/CS/210503/2830.71-3000.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/06/2020	05/03/2021	182	516,426	2830.71		17,665		15,077		21,011			(2,588)				
SPX/CS/210510/2929.80-3025.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	4,125	12,086,301	2929.80		224,805		194,664		257,881			(30,141)				
SPX/CS/210510/2929.80-3127.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	13,495	39,538,298	2929.80		1,443,148		1,249,653		1,687,211			(193,495)				
SPX/CS/210510/2929.80-3134.89	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	5,797	16,982,950	2929.80		636,861		551,471		750,121			(85,389)				
SPX/CS/210510/2929.80-3157.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	5,293	15,506,455	2929.80		637,315		551,865		752,646			(85,450)				
SPX/CS/210510/2929.80-3194.02	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	827	2,421,604	2929.80		113,331		98,136		134,609			(15,195)				
SPX/CS/210510/2929.80-3215.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	6,092	17,846,978	2929.80		890,564		771,159		1,063,602			(119,405)				
SPX/CS/210510/2929.80-3252.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	1,738	5,090,971	2929.80		281,022		243,343		337,440			(37,679)				
SPX/CS/210510/2929.80-3325.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	1,127	3,302,469	2929.80		213,340		184,735		259,595			(28,604)				
SPX/CS/210514/2852.50-3023.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/20/2020	05/14/2021	260	742,547	2852.50		27,695		24,705		29,755			(2,990)				
SPX/CS/210514/2863.70-3035.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/20/2020	05/14/2021	518	1,484,804	2863.70		54,898		48,971		59,140			(5,926)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/210610/2886.73-3420.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	1,688	4,872,446	2886.73	346,918			164,279		504,702			(86,488)				
SPX/CS/210610/2886.73-3508.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	1,616	4,663,783	2886.73	354,914			168,065		532,429			(88,481)				
SPX/CS/210610/2886.73-3666.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	561	1,618,747	2886.73	132,737			62,856		205,363			(33,092)				
SPX/CS/210618/3097.74-3283.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/24/2020	06/18/2021	380	1,176,156	3097.74		37,704		37,275		38,765			(428)				
SPX/CS/210618/3115.34-3302.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/24/2020	06/18/2021	190	590,398	3115.34		18,616		18,405		19,149			(212)				
SPX/CS/210625/3083.76-3183.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/25/2020	06/25/2021	773	2,383,836	3083.76		46,008		45,879		44,707			(129)				
SPX/CS/210625/3083.76-3217.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/25/2020	06/25/2021	660	2,035,646	3083.76		51,095		50,951		50,180			(144)				
SPX/CS/210709/2993.07-3546.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/10/2019	07/09/2021	1,891	5,661,365	2993.07	400,825			206,282		512,852			(100,066)				
SPX/CS/210709/2993.07-3637.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/10/2019	07/09/2021	1,683	5,037,848	2993.07	381,365			196,267		492,617			(95,208)				
SPX/CS/210910/2979.39-3441.20	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2021	1,697	5,056,650	2979.39	333,739			199,871		416,014			(83,202)				
SPX/CS/210910/2979.39-3532.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2021	1,612	4,803,107	2979.39	351,587			210,561		447,928			(87,652)				
SPX/CS/210910/2979.39-3695.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2021	984	2,932,869	2979.39	241,082			144,380		311,919			(60,103)				
SPX/CS/210924/2984.87-3447.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2019	09/24/2021	2,502	7,467,217	2984.87	507,024			313,973		610,942			(126,579)				
SPX/CS/210924/2984.87-3539.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2019	09/24/2021	1,613	4,815,591	2984.87	364,540			225,740		446,568			(91,008)				
SPX/CLQ/201224/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS 549300WOIFUSNYHOFL22	12/24/2019	12/24/2020	1,341,308	1,341,308	2.5%	43,056			20,985					(21,588)				
SPX/CLQ/201224/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS 549300WOIFUSNYHOFL22	12/24/2019	12/24/2020	1,449,921	1,449,921	2.7%	49,877			24,310					(25,008)				
SPX/CLQ/201224/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	UBS 549300WOIFUSNYHOFL22	12/24/2019	12/24/2020	2,953,714	2,953,714	0.028	106,629			51,970					(53,464)				
SPX/AVGCS/201009/10/2938.13-3151.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/10/2019	10/09/2020	2,020	5,935,718	2938.13	197,659			55,278		276,131			(99,946)				
SPX/AVGCS/210225/25/3128.21-3355.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	02/25/2020	02/25/2021	1,758	5,498,048	3128.21		186,384		122,347		81,392			(64,037)				
SPX/AVGCS/210409/10/2789.82-2992.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	1,647	4,595,400	2789.82		171,868		134,694		243,563			(37,174)				
SPX/AVGCS/210409/10/2789.82-3008.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	212	591,326	2789.82		23,535		18,444		33,559			(5,090)				
SPX/AVGCS/210409/10/2789.82-3022.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	1,203	3,356,222	2789.82		140,290		109,946		200,975			(30,344)				
SPX/AVGCS/210423/25/2836.74-3042.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	1,384	3,925,104	2836.74		146,406		120,837		192,709			(25,570)				
SPX/AVGCS/210423/25/2836.74-3072.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	1,082	3,069,291	2836.74		127,683		105,383		169,031			(22,299)				

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SPX/AVGCS/210525/25/2955.45-3169.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	1,507	4,453,598	2955.45		163,002		147,976		184,842			(15,025)				
SPX/AVGCS/210525/25/2955.45-3199.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	771	2,279,946	2955.45		91,882		83,412		104,956			(8,470)				
SPX/AVGCS/210525/25/2955.45-3210.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	183	540,196	2955.45		22,472		20,401		25,785			(2,071)				
SPX/AVGCS/210625/25/3083.76-3307.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	1,516	4,675,107	3083.76		171,109		170,628		156,033			(481)				
SPX/AVGCS/210625/25/3083.76-3327.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	186	572,698	3083.76		22,392		22,330		20,414			(63)				
SPX/AVGCS/210625/25/3083.76-3340.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	966	2,980,143	3083.76		120,994		120,654		110,362			(340)				
SPX/CS/200702/2990.41-3193.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	07/05/2019	07/02/2020	208	621,481	2990.41	22,125			125		22,611			(11,219)				
SPX/CS/200710/2918.65-3312.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/09/2019	07/10/2020	8,161	23,819,976	2918.65	1,276,751			39,044		1,516,076			(698,894)				
SPX/CS/200713/3013.77-3216.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	07/12/2019	07/13/2020	174	525,434	3013.77	18,495			673		17,893			(9,274)				
SPX/CS/200714/3013.77-3215.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	07/12/2019	07/14/2020	187	562,529	3013.77	19,745			772		19,264			(9,872)				
SPX/CS/200717/2984.42-3185.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	07/17/2019	07/17/2020	224	668,749	2984.42	23,674			1,124		26,984			(11,837)				
SPX/CS/200724/3025.86-3230.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	07/26/2019	07/24/2020	171	516,210	3025.86	18,171			1,232		17,632			(9,239)				
SPX/CS/200727/3025.86-3225.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	07/26/2019	07/27/2020	178	537,319	3025.86	18,591			1,406		18,469			(9,374)				
SPX/CS/200730/3013.18-3217.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	07/30/2019	07/30/2020	190	573,036	3013.18	20,687			1,729		21,447			(10,314)				
SPX/CS/200806/2881.77-3079.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/06/2019	08/06/2020	181	521,467	2881.77	18,773			1,888		26,921			(9,386)				
SPX/CS/200807/2883.98-3077.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/07/2019	08/07/2020	270	777,319	2883.98	27,362			2,828		39,037			(13,681)				
SPX/CS/200810/2833.28-3683.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/10/2018	08/10/2020	601	1,702,306	2833.28	156,953			8,768		176,851			(39,238)				
SPX/CS/200810/2918.65-3028.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/09/2019	08/10/2020	678	1,979,198	2918.65	42,157			4,723		56,000			(21,138)				
SPX/CS/200810/2918.65-3050.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/09/2019	08/10/2020	2,841	8,290,805	2918.65	208,099			23,316		279,050			(104,341)				

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SPX/CS/200810/2918.65-3314.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/09/2019	08/10/2020	407	1,188,786	2918.65	65,264			7,313		85,597			(32,724)				
SPX/CS/200810/2979.39-3115.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/10/2019	08/10/2020	321	957,397	2979.39	25,084			3,059		29,630			(13,689)				
SPX/CS/200814/2847.60-3038.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/15/2019	08/14/2020	332	944,685	2847.6	33,536			4,157		48,744			(16,910)				
SPX/CS/200814/2888.68-3091.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/16/2019	08/14/2020	303	875,240	2888.68	32,471			4,036		44,781			(16,419)				
SPX/CS/200820/2900.51-3095.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/20/2019	08/20/2020	278	806,760	2900.51	29,124			4,068		38,854			(14,562)				
SPX/CS/200821/2924.43-3128.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/22/2019	08/21/2020	259	758,396	2924.43	28,078			4,034		36,325			(14,158)				
SPX/CS/200825/2874.69-3492.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/24/2018	08/25/2020	1,624	4,669,678	2874.69	381,513			29,265		437,957			(95,245)				
SPX/CS/200825/2874.69-3580.98	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/24/2018	08/25/2020	1,117	3,211,648	2874.69	275,559			21,138		303,976			(68,794)				
SPX/CS/200825/2874.69-3737.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/24/2018	08/25/2020	627	1,802,094	2874.69	162,188			12,441		171,861			(40,491)				
SPX/CS/200827/2869.16-3063.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/27/2019	08/27/2020	262	750,546	2869.16	27,170			4,326		37,364			(13,585)				
SPX/CS/200904/2937.78-3136.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/04/2019	09/04/2020	207	606,734	2937.78	22,085			3,948		27,488			(11,043)				
SPX/CS/200904/2978.71-3177.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/06/2019	09/04/2020	354	1,054,247	2978.71	37,426			6,766		44,315			(18,924)				
SPX/CS/200917/3005.70-3186.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/17/2019	09/17/2020	244	734,237	3005.7	24,450			5,259		26,956			(12,225)				
SPX/CS/200924/2966.60-3144.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/24/2019	09/24/2020	170	502,878	2966.6	16,846			3,953		19,607			(8,423)				
SPX/CS/200925/2984.87-3298.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/25/2019	09/25/2020	176	524,962	2984.87	26,563			6,307		30,344			(13,282)				
SPX/CS/200925/2984.87-3313.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/25/2019	09/25/2020	3,917	11,691,844	2984.87	609,145			144,629		693,107			(304,573)				
SPX/CS/200925/3022.55-3339.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2019	09/25/2020	312	941,566	3022.55	44,536			11,612		49,195			(24,454)				
SPX/CS/200925/3022.55-3355.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2019	09/25/2020	243	734,902	3022.55	35,643			9,293		39,284			(19,571)				
SPX/CS/200925/3022.55-3430.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2019	09/25/2020	1,849	5,587,203	3022.55	295,004			76,918		323,525			(161,981)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/200928/2961.79-3139.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/30/2019	09/28/2020	262	776,975	2961.79	27,188			6,721		30,450			(13,670)				
SPX/CS/201009/2938.13-3065.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/10/2019	10/09/2020	356	1,046,249	2938.13	26,156			7,315		31,088			(13,226)				
SPX/CS/201009/2938.13-3114.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/10/2019	10/09/2020	350	1,028,745	2938.13	34,154			9,552		41,329			(17,270)				
SPX/CS/201009/2938.13-3143.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/10/2019	10/09/2020	4,823	14,172,026	2938.13	532,868			149,022		653,277			(269,445)				
SPX/CS/201009/2938.13-3158.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/10/2019	10/09/2020	21,409	62,903,649	2938.13	2,497,275			698,390		3,078,721			(1,262,746)				
SPX/CS/201012/2970.27-3148.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/11/2019	10/12/2020	193	573,816	2970.27	19,395			5,557		22,236			(9,752)				
SPX/CS/201014/2966.15-3144.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/14/2019	10/14/2020	218	647,141	2966.15	21,550			6,260		25,190			(10,775)				
SPX/CS/201021/3006.72-3187.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/21/2019	10/21/2020	356	1,071,075	3006.72	35,238			10,926		39,661			(17,619)				
SPX/CS/201023/2705.57-3287.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2018	10/23/2020	1,597	4,321,538	2705.57	376,838			59,640		614,903			(94,473)				
SPX/CS/201023/2705.57-3370.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2018	10/23/2020	1,824	4,934,561	2705.57	459,408			72,707		751,191			(115,174)				
SPX/CS/201023/2705.57-3517.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2018	10/23/2020	351	950,648	2705.57	95,065			15,045		153,653			(23,833)				
SPX/CS/201023/2705.57-3598.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2018	10/23/2020	253	684,799	2705.57	70,123			11,098		112,308			(17,580)				
SPX/CS/201023/3010.29-3190.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/24/2019	10/23/2020	233	700,702	3010.29	23,263			7,405		25,828			(11,730)				
SPX/CS/201023/3022.55-3203.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2019	10/23/2020	396	1,197,490	3022.55	39,038			12,461		43,348			(19,740)				
SPX/CS/201023/3022.55-3234.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2019	10/23/2020	5,954	17,996,747	3022.55	662,280			211,406		738,334			(334,882)				
SPX/CS/201023/3022.55-3256.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2019	10/23/2020	5,235	15,823,007	3022.55	628,173			200,519		702,914			(317,636)				
SPX/CS/201023/3022.55-3430.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2019	10/23/2020	702	2,123,271	3022.55	115,931			37,006		131,647			(58,620)				
SPX/CS/201023/3133.64-3462.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/25/2019	10/23/2020	619	1,940,630	3133.64	92,568			32,086		75,714			(50,827)				
SPX/CS/201023/3133.64-3478.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/25/2019	10/23/2020	2,242	7,024,063	3133.64	342,774			118,814		279,141			(188,210)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/201029/3036.89-3219.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/29/2019	10/29/2020	212	642,517	3036.89	21,075			6,986		22,767			(10,567)				
SPX/CS/201110/2781.01-3378.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/09/2018	11/10/2020	1,861	5,176,531	2781.01	445,699			80,923		663,126			(111,425)				
SPX/CS/201110/2781.01-3462.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/09/2018	11/10/2020	1,935	5,380,128	2781.01	491,744			89,283		725,888			(122,936)				
SPX/CS/201110/2781.01-3615.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/09/2018	11/10/2020	351	976,675	2781.01	95,421			17,325		137,983			(23,855)				
SPX/CS/201110/3093.08-3301.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/08/2019	11/10/2020	12,296	38,032,084	3093.08	1,361,549			495,802		1,347,347			(682,681)				
SPX/CS/201110/3093.08-3309.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/08/2019	11/10/2020	6,459	19,977,015	3093.08	737,152			268,431		726,693			(369,608)				
SPX/CS/201110/3093.08-3332.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/08/2019	11/10/2020	3,263	10,092,094	3093.08	401,665			146,265		394,240			(201,395)				
SPX/CS/201110/3093.08-3394.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/08/2019	11/10/2020	9,615	29,739,829	3093.08	1,385,876			504,661		1,348,312			(694,879)				
SPX/CS/201110/3093.08-3417.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/08/2019	11/10/2020	253	782,495	3093.08	38,342			13,962		36,868			(19,225)				
SPX/CS/201120/3110.29-3296.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/27/2019	11/20/2020	291	905,218	3110.29	31,949			12,853		28,453			(16,433)				
SPX/CS/201125/2632.56-3198.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/23/2018	11/25/2020	2,223	5,852,916	2632.56	502,765			101,533		881,888			(125,341)				
SPX/CS/201125/2632.56-3278.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/23/2018	11/25/2020	1,278	3,365,255	2632.56	309,267			62,456		557,646			(77,101)				
SPX/CS/201125/2632.56-3422.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/23/2018	11/25/2020	514	1,353,459	2632.56	134,805			27,224		250,075			(33,607)				
SPX/CS/201125/2632.56-3501.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	11/23/2018	11/25/2020	225	592,816	2632.56	60,823			12,283		113,235			(15,163)				
SPX/CS/201125/3223.38-3564.09	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	12/24/2019	11/25/2020	244	786,050	3223.38	37,416			16,541		24,751			(20,419)				
SPX/CS/201127/3140.98-3329.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	12/04/2019	11/27/2020	202	635,702	3140.98	20,317			8,509		18,782			(10,361)				
SPX/CS/201203/3093.20-3278.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	12/04/2019	12/03/2020	173	534,578	3093.2	18,492			7,925		17,489			(9,272)				
SPX/CS/201210/3265.35-3605.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	01/10/2020	12/10/2020	335	1,094,964	3265.35		50,040		24,559		31,142			(25,480)				
SPX/CS/201210/3265.35-3706.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	01/10/2020	12/10/2020	14,632	47,777,536	3265.35		2,412,766		1,184,179		1,467,534			(1,228,586)				

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1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/201224/3223.38-3328.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/24/2019	12/24/2020	396	1,276,713	3223.38	24,513			11,947		19,737			(12,291)				
SPX/CS/201224/3223.38-3352.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/24/2019	12/24/2020	201	647,167	3223.38	14,950			7,286		11,969			(7,496)				
SPX/CS/201224/3223.38-3363.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/24/2019	12/24/2020	419	1,351,662	3223.38	33,656			16,404		26,890			(16,875)				
SPX/CS/201224/3223.38-3416.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/24/2019	12/24/2020	200	645,417	3223.38	21,041			10,255		16,483			(10,550)				
SPX/CS/201224/3223.38-3440.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/24/2019	12/24/2020	8,121	26,176,113	3223.38	937,105			456,740		724,639			(469,865)				
SPX/CS/201224/3223.38-3465.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/24/2019	12/24/2020	23,507	75,770,398	3223.38	2,939,891			1,432,888		2,247,689			(1,474,063)				
SPX/CS/201224/3223.38-3473.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/24/2019	12/24/2020	2,485	8,009,729	3223.38	317,986			154,985		242,610			(159,438)				
SPX/CS/201224/3223.38-3513.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/24/2019	12/24/2020	592	1,908,056	3223.38	83,764			40,826		62,995			(41,999)				
SPX/CS/201224/3223.38-3537.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/24/2019	12/24/2020	4,706	15,168,419	3223.38	700,781			341,557		520,409			(351,372)				
SPX/CS/201224/3223.38-3561.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/24/2019	12/24/2020	484	1,559,236	3223.38	75,311			36,706		55,329			(37,761)				
SPX/CS/201224/3223.38-3658.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/24/2019	12/24/2020	561	1,807,693	3223.38	97,977			47,753		70,174			(49,126)				
SPX/CS/201224/3239.91-3434.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/31/2019	12/24/2020	203	657,847	3239.91	20,651			10,237		15,996			(10,532)				
SPX/CS/201224/3240.02-3429.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/31/2019	12/24/2020	334	1,083,778	3240.02	33,310			16,513		25,863			(16,987)				
SPX/CS/201228/3240.02-3434.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/31/2019	12/28/2020	275	890,648	3240.02	28,020			14,049		21,819			(14,128)				
SPX/CS/201231/3230.78-3424.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	12/31/2019	12/31/2020	490	1,583,144	3230.78	52,402			26,494		39,982			(26,201)				
SPX/CS/210108/3265.35-3485.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/10/2020	01/08/2021	11,886	38,812,738	3265.35		1,362,327		723,496		969,740			(638,831)				
SPX/CS/210108/3265.35-3510.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/10/2020	01/08/2021	22,738	74,247,104	3265.35		2,813,965		1,494,422		1,980,125			(1,319,543)				
SPX/CS/210108/3265.35-3583.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/10/2020	01/08/2021	7,373	24,075,655	3265.35		1,080,997		574,089		734,995			(506,908)				
SPX/CS/210108/3265.35-3624.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	01/10/2020	01/08/2021	547	1,786,427	3265.35		85,570		45,444		57,278			(40,126)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/210108/3265.35-3706.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	01/10/2020	01/08/2021	386	1,261,337	3265.35		65,842		34,967		43,248			(30,875)				
SPX/CS/210125/2664.76-3464.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	01/25/2019	01/25/2021	844	2,249,203	2664.76	212,775			60,920		402,364			(53,194)				
SPX/CS/210125/3128.21-3550.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	02/25/2020	01/25/2021	1,169	3,656,812	3128.21		211,364		132,102		202,659			(79,261)				
SPX/CS/210210/2882.23-3176.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	02/10/2021	340	978,996	2882.23		49,537		33,226		63,990			(16,311)				
SPX/CS/210210/2882.23-3271.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	02/10/2021	1,230	3,544,619	2882.23		223,311		149,782		294,128			(73,529)				
SPX/CS/210225/2796.11-3482.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	02/25/2019	02/25/2021	1,683	4,704,729	2796.11	399,902			130,887		645,821			(99,697)				
SPX/CS/210225/2796.11-3634.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	02/25/2019	02/25/2021	542	1,514,217	2796.11	135,825			44,455		224,475			(33,862)				
SPX/CS/210225/2796.11-3718.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	02/25/2019	02/25/2021	211	588,863	2796.11	53,763			17,597		89,235			(13,403)				
SPX/CS/210225/3128.21-3456.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	02/25/2020	02/25/2021	160	500,793	3128.21		25,090		16,470		24,666			(8,620)				
SPX/CS/210225/3128.21-3472.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	02/25/2020	02/25/2021	914	2,857,936	3128.21		148,041		97,178		145,230			(50,863)				
SPX/CS/210225/3128.21-3550.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	02/25/2020	02/25/2021	1,657	5,183,717	3128.21		301,692		198,038		295,267			(103,654)				
SPX/CS/210305/2972.37-3150.71	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/11/2020	03/05/2021	326	969,781	2972.37		24,052		16,741		36,248			(7,311)				
SPX/CS/210305/3023.94-3205.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/11/2020	03/05/2021	228	688,219	3023.94		15,880		11,053		24,606			(4,827)				
SPX/CS/210310/2789.82-2923.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	03/10/2021	211	589,044	2789.82		15,492		11,844		19,993			(3,648)				
SPX/CS/210310/2789.82-3047.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	03/10/2021	590	1,645,134	2789.82		77,486		59,240		104,022			(18,246)				
SPX/CS/210310/2789.82-3094.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	03/10/2021	1,034	2,885,816	2789.82		156,411		119,580		212,900			(36,831)				
SPX/CS/210310/2789.82-3166.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	03/10/2021	4,233	11,808,974	2789.82		755,774		577,809		1,049,173			(177,965)				
SPX/CS/210310/2882.23-3076.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	03/10/2021	12,462	35,918,559	2882.23		1,271,517		887,931		1,604,900			(383,586)				
SPX/CS/210310/2882.23-3083.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	03/10/2021	5,464	15,748,513	2882.23		574,821		401,411		727,830			(173,410)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/210310/2882.23-3098.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	03/10/2021	17,520	50,496,113	2882.23		1,954,200		1,364,665		2,487,009			(589,535)				
SPX/CS/210310/2882.23-3105.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	03/10/2021	3,430	9,885,493	2882.23		394,431		275,441		501,773			(118,990)				
SPX/CS/210310/2882.23-3142.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	03/10/2021	668	1,923,916	2882.23		87,538		61,130		112,129			(26,408)				
SPX/CS/210310/2882.23-3163.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	03/10/2021	5,890	16,976,281	2882.23		819,954		572,594		1,060,202			(247,361)				
SPX/CS/210310/2882.23-3194.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	03/10/2021	212	610,059	2882.23		32,272		22,536		41,801			(9,736)				
SPX/CS/210310/2882.23-3199.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	03/10/2021	1,094	3,154,264	2882.23		168,753		117,844		218,883			(50,909)				
SPX/CS/210310/2882.23-3271.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	03/10/2021	561	1,615,944	2882.23		101,158		70,641		133,425			(30,517)				
SPX/CS/210312/2480.64-2629.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/18/2020	03/12/2021	233	578,352	2480.64		19,115		13,685		27,512			(5,430)				
SPX/CS/210312/2711.02-2873.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/18/2020	03/12/2021	427	1,157,860	2711.02		29,728		21,282		50,543			(8,445)				
SPX/CS/210315/2711.02-2873.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/18/2020	03/15/2021	300	814,236	2711.02		20,925		15,031		35,485			(5,894)				
SPX/CS/210326/2541.47-2693.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/01/2020	03/26/2021	1,559	3,960,994	2541.47		130,099		98,035		184,038			(32,064)				
SPX/CS/210409/2789.82-2880.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	742	2,069,473	2789.82		37,457		29,356		47,691			(8,102)				
SPX/CS/210409/2789.82-2901.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	606	1,691,112	2789.82		37,374		29,290		47,702			(8,084)				
SPX/CS/210409/2789.82-2908.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	334	932,480	2789.82		21,820		17,101		27,917			(4,720)				
SPX/CS/210409/2789.82-2917.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	255	711,273	2789.82		17,782		13,936		22,850			(3,846)				
SPX/CS/210409/2789.82-2957.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	397	1,107,020	2789.82		35,535		27,849		46,321			(7,686)				
SPX/CS/210409/2789.82-2985.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	4,969	13,863,649	2789.82		507,410		397,661		672,085			(109,749)				
SPX/CS/210409/2789.82-3006.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	5,356	14,943,648	2789.82		600,735		470,800		797,566			(129,934)				
SPX/CS/210409/2789.82-3041.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	714	1,991,266	2789.82		91,797		71,942		122,483			(19,855)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/210409/2789.82-3061.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	6,723	18,755,644	2789.82		919,027		720,248		1,239,116			(198,778)				
SPX/CS/210409/2789.82-3087.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	182	507,055	2789.82		26,925		21,101		36,326			(5,824)				
SPX/CS/210409/2789.82-3096.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	5,750	16,041,958	2789.82		871,078		682,671		1,182,441			(188,407)				
SPX/CS/210409/2789.82-3166.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021	997	2,781,744	2789.82		178,310		139,743		245,708			(38,567)				
SPX/CS/210423/2836.74-3028.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	11,269	31,966,665	2836.74		1,163,587		960,369		1,455,679			(203,218)				
SPX/CS/210423/2836.74-3035.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	4,859	13,782,901	2836.74		519,615		428,866		649,493			(90,750)				
SPX/CS/210423/2836.74-3049.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	16,914	47,980,641	2836.74		1,919,226		1,584,037		2,412,023			(335,189)				
SPX/CS/210423/2836.74-3056.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	4,301	12,201,082	2836.74		502,685		414,892		632,386			(87,793)				
SPX/CS/210423/2836.74-3113.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	6,084	17,259,352	2836.74		869,871		717,950		1,104,479			(151,921)				
SPX/CS/210423/2836.74-3149.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	825	2,340,100	2836.74		131,046		108,159		167,088			(22,887)				
SPX/CS/210423/2955.45-3251.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	04/23/2021	174	515,337	2955.45		26,798		24,085		30,820			(2,713)				
SPX/CS/210423/2955.45-3310.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	04/23/2021	1,088	3,216,857	2955.45		192,368		172,895		224,451			(19,473)				
SPX/CS/210525/2955.45-3051.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	1,910	5,643,495	2955.45		106,662		96,830		117,621			(9,832)				
SPX/CS/210525/2955.45-3154.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	9,505	28,092,112	2955.45		1,039,408		943,597		1,169,458			(95,811)				
SPX/CS/210525/2955.45-3162.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	4,982	14,724,755	2955.45		563,958		511,973		634,320			(51,985)				
SPX/CS/210525/2955.45-3177.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	16,146	47,718,025	2955.45		1,942,124		1,763,101		2,189,482			(179,023)				
SPX/CS/210525/2955.45-3184.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	5,146	15,208,452	2955.45		635,713		577,114		718,913			(58,599)				
SPX/CS/210525/2955.45-3221.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	420	1,240,678	2955.45		59,180		53,725		67,115			(5,455)				
SPX/CS/210525/2955.45-3243.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	5,407	15,981,013	2955.45		811,835		737,001		928,244			(74,834)				

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SPX/CS/210525/2955.45-3265.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	552	1,631,604	2955.45		88,270		80,133		101,094			(8,137)				
SPX/CS/210525/2955.45-3281.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	1,690	4,994,377	2955.45		280,684		254,811		322,590			(25,873)				
SPX/CS/210525/2955.45-3354.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	3,399	10,046,441	2955.45		655,028		594,648		766,843			(60,380)				
SPX/CS/210525/3083.76-3392.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	05/25/2021	310	956,513	3083.76		50,026		49,872		49,821			(153)				
SPX/CS/210525/3083.76-3453.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	05/25/2021	1,259	3,882,197	3083.76		232,544		231,830		231,724			(713)				
SPX/CS/210528/3044.31-3226.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/03/2020	05/28/2021	496	1,510,806	3044.31		54,937		51,046		52,392			(3,891)				
SPX/CS/210611/3002.10-3182.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/17/2020	06/11/2021	169	507,262	3002.10		19,016		18,422		18,176			(594)				
SPX/CS/210611/3041.31-3223.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/17/2020	06/11/2021	297	902,733	3041.31		32,860		31,833		31,336			(1,027)				
SPX/CS/210614/3041.31-3223.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/17/2020	06/14/2021	225	684,123	3041.31		24,878		24,107		23,711			(771)				
SPX/CS/210625/3083.76-3268.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	328	1,010,713	3083.76		34,162		34,066		33,750			(96)				
SPX/CS/210625/3083.76-3291.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	14,523	44,786,438	3083.76		1,675,013		1,670,308		1,663,757			(4,705)				
SPX/CS/210625/3083.76-3299.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	5,383	16,601,302	3083.76		639,150		637,355		637,106			(1,795)				
SPX/CS/210625/3083.76-3315.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	14,312	44,135,270	3083.76		1,809,546		1,804,463		1,800,338			(5,083)				
SPX/CS/210625/3083.76-3322.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	4,850	14,956,712	3083.76		629,678		627,909		627,878			(1,769)				
SPX/CS/210625/3083.76-3361.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	528	1,627,514	3083.76		77,795		77,577		77,679			(219)				
SPX/CS/210625/3083.76-3384.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	8,339	25,715,360	3083.76		1,311,483		1,307,799		1,312,087			(3,684)				
SPX/CS/210625/3083.76-3407.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	1,028	3,170,303	3083.76		171,830		171,348		171,665			(483)				
SPX/CS/210625/3083.76-3423.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	6,300	19,427,783	3083.76		1,091,841		1,088,774		1,091,259			(3,067)				
SPX/CS/210625/3083.76-3500.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021	1,684	5,193,672	3083.76		340,705		339,748		338,209			(957)				

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SPX/CS/210723/3003.67-3652.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	07/25/2019	07/23/2021	1,975	5,932,568	3003.67	454,435			243,765		573,818			(113,927)				
SPX/CS/210723/3003.67-3813.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	07/25/2019	07/23/2021	816	2,452,295	3003.67	201,333			107,998		255,214			(50,474)				
SPX/CS/210924/2984.87-3704.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	09/25/2019	09/24/2021	422	1,259,168	2984.87	107,533			66,589		133,341			(26,846)				
SPX/CS/220325/2475.56-2859.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/25/2020	03/25/2022	1,876	4,643,384	2475.56		301,820		262,726		497,643			(39,094)				
SPX/CS/220325/2475.56-2937.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/25/2020	03/25/2022	1,358	3,361,847	2475.56		246,760		214,798		426,830			(31,962)				
SPX/CS/220325/2475.56-3069.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/25/2020	03/25/2022	725	1,793,688	2475.56		152,463		132,715		285,043			(19,748)				
SPX/CS/220325/2475.56-3292.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	03/25/2020	03/25/2022	1,538	3,806,688	2475.56		375,339		326,723		782,699			(48,616)				
SPX/CS/220408/2789.82-3306.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	04/09/2020	04/08/2022	1,209	3,373,922	2789.82		271,601		242,351		356,071			(29,249)				
SPX/CS/220408/2789.82-3460.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	04/09/2020	04/08/2022	1,033	2,881,940	2789.82		273,208		243,786		379,190			(29,422)				
SPX/CS/220510/2929.80-3383.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	05/08/2020	05/10/2022	1,263	3,701,231	2929.80		263,898		246,256		303,343			(17,642)				
SPX/CS/220510/2929.80-3472.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	05/08/2020	05/10/2022	1,303	3,816,468	2929.80		308,752		288,111		367,353			(20,641)				
SPX/CS/220624/3083.76-3561.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	06/25/2020	06/24/2022	1,381	4,257,847	3083.76		304,436		304,010		305,768			(426)				
SPX_INDU_NDX/ARBCS/200910/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	09/10/2019	09/10/2020	1,666,251	1,666,251	5.25%	47,488			9,285		83,552			(23,744)				
SPX_INDU_NDX/ARBCS/200910/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	09/10/2019	09/10/2020	2,409,176	2,409,176	7.75%	87,453			17,100		164,261			(43,727)				
SPX_INDU_NDX/ARBCS/201023/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	10/25/2019	10/23/2020	1,593,452	1,593,452	5.25%	43,979			14,039		62,666			(22,238)				
SPX_INDU_NDX/ARBCS/201023/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	10/25/2019	10/23/2020	2,729,827	2,729,827	7.75%	94,725			30,237		141,780			(47,898)				
SPX_INDU_NDX/ARBCS/210210/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/10/2020	02/10/2021	1,659,029	1,659,029	0.0525		44,130		27,119		22,950			(17,011)				
SPX_INDU_NDX/ARBCS/210210/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/10/2020	02/10/2021	4,915,721	4,915,721	0.0775		163,694		100,594		90,487			(63,100)				
SPX_INDU_NDX/ARBCS/210225/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	02/25/2020	02/25/2021	1,576,041	1,576,041	0.0525		46,020		30,209		36,692			(15,811)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDU_NDX/ARBCS/210225/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	02/25/2020	02/25/2021	6,900,901	6,900,901	0.0775		262,924		172,590		219,743			(90,334)				
SPX_INDU_NDX/ARBCS/210310/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2020	03/10/2021	4,126,766	4,126,766	0.0775		173,324		121,036		204,445			(52,288)				
SPX_INDU_NDX/ARBCS/210423/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021	1,786,537	1,786,537	7.75%		76,464		63,110		84,706			(13,354)				
SPX_INDU_NDX/ARBCS/210525/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	1,664,722	1,664,722	7.75%		69,752		63,322		65,127			(6,430)				
SPX/PS/200710/2970.00-3250.00	General Business		Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	07/10/2020	21,205	62,978,850	2970.00		1,624,284		3,005,879		3,005,879	1,381,595						
SPX/PS/200724/2990.00-3260.00	General Business		Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	07/24/2020	18,315	54,761,850	2990.00		1,488,336		2,458,781		2,458,781	970,445						
SPX/PS/200810/2915.00-3175.00	General Business		Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	08/10/2020	16,875	49,190,625	2915.00		1,024,809		1,460,820		1,460,820	436,011						
SPX/PS/200825/2855.00-3110.00	General Business		Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	08/25/2020	20,150	57,528,250	2855.00		1,059,320		1,433,100		1,433,100	373,780						
SPX/PS/200910/2970.00-3205.00	General Business		Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	09/10/2020	19,000	56,430,000	2970.00		1,297,964		1,710,067		1,710,067	412,103						
SPX/PS/200925/2980.00-3230.00	General Business		Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	09/25/2020	18,850	56,173,000	2980.00		1,440,042		1,891,592		1,891,592	451,550						
SPX/PS/210325/2510.00-2720.00	General Business		Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	03/25/2021	24,000	60,240,000	2510.00		922,188		1,122,957		1,122,957	200,769						
SPX/PS/210409/2805.00-3035.00	General Business		Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	04/09/2021	21,500	60,307,500	2805.00		1,502,057		1,568,423		1,568,423	66,366						
SPX US 09/18/20 C2700 Index	General Business		Equity	Exchange	03/30/2020	09/18/2020	(400)	1,080,000	2700		(7,929,824)		(17,442,438)		(17,442,438)	(9,512,614)						
SPX US 09/18/20 C2800 Index	General Business		Equity	Exchange	03/31/2020	09/18/2020	(1,250)	3,500,000	2800		(16,428,225)		(44,163,752)		(44,163,752)	(27,735,527)						
SPX US 09/18/20 C3025 Index	General Business		Equity	Exchange	06/29/2020	09/18/2020	(729)	2,205,225	3025		2,455,500		(13,475,311)		(13,475,311)	(15,930,811)						
SPX US 09/18/20 C3050 Index	General Business		Equity	Exchange	06/25/2020	09/18/2020	(168)	512,400	3050		(2,721,600)		(2,824,790)		(2,824,790)	(103,190)						
SPX US 09/18/20 C3100 Index	General Business		Equity	Exchange	06/22/2020	09/18/2020	37	114,700	3100		647,400		505,204		505,204	(142,196)						
SPX US 09/18/20 C3200 Index	General Business		Equity	Exchange	07/15/2020	09/18/2020	700	2,240,000	3200		2,824,640		5,666,787		5,666,787	2,842,147						
SPX US 09/18/20 C3300 Index	General Business		Equity	Exchange	06/15/2020	09/18/2020	2,800	9,240,000	3300		1,540,200		11,693,307		11,693,307	10,153,107						
SPX US 09/18/20 C3650 Index	General Business		Equity	Exchange	06/05/2020	09/18/2020	(1,500)	5,475,000	3650		(1,139,025)		(629,218)		(629,218)	509,807						
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										123,623,194	91,796,643		68,513,715	XXX	200,606,278	(35,626,658)		(77,650,197)			XXX	XXX
SPX US 09/18/20 P2300 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	900	2,070,000	2300		(513,000)		1,425,160		1,425,160	1,938,160						
SPX US 09/18/20 P2350 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	1,500	2,937,500	2350		(960,000)		2,764,832		2,764,832	3,724,832						
SPX US 09/18/20 P2400 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	500	1,200,000	2400		(292,000)		1,070,636		1,070,636	1,362,636						
SPX US 09/18/20 P2550 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	600	1,530,000	2550		(705,000)		2,026,115		2,026,115	2,731,115						
SPX US 09/18/20 P2800 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	(1,750)	3,500,000	2800		804,000		(12,301,246)		(12,301,246)	(13,105,246)						
SPX US 09/18/20 P2900 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	(1,300)	3,770,000	2900		2,976,000		(11,959,876)		(11,959,876)	(14,935,876)						

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX US 09/18/20 P3000 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	(1,800)	5,400,000	3000		7,665,000		(21,410,077)		(21,410,077)	(29,075,077)						
SPX US 09/18/20 P3025 Index	General Business		Equity	Exchange	06/29/2020	09/18/2020	729	2,205,225	3025		(2,350,500)		9,234,583		9,234,583	11,585,083						
SPX US 09/18/20 P3050 Index	General Business		Equity	Exchange	06/25/2020	09/18/2020	168	512,400	3050		2,839,200		2,267,215		2,267,215	(571,985)						
SPX US 09/18/20 P3100 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	1,463	4,535,300	3100		(10,524,000)		22,430,468		22,430,468	32,954,468						
SPX US 09/18/20 P3200 Index	General Business		Equity	Exchange	07/20/2020	09/18/2020	500	1,600,000	3200		(966,600)		9,883,098		9,883,098	10,849,698						
SPX US 09/18/20 P3250 Index	General Business		Equity	Exchange	06/25/2020	09/18/2020	(400)	1,300,000	3250		(10,665,600)		(9,051,415)		(9,051,415)	1,614,185						
SPX US 09/18/20 P3300 Index	General Business		Equity	Exchange	06/17/2020	09/18/2020	600	1,980,000	3300		7,682,400		15,504,056		15,504,056	7,821,656						
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											(5,010,100)		11,883,549	XXX	11,883,549	16,893,649					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										123,623,194	86,786,543		80,397,264	XXX	212,489,827	(18,733,009)		(77,650,197)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										123,623,194	91,796,643		68,513,715	XXX	200,606,278	(35,626,658)		(77,650,197)			XXX	XXX
0449999999. Total Purchased Options - Put Options											(5,010,100)		11,883,549	XXX	11,883,549	16,893,649					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										123,623,194	86,786,543		80,397,264	XXX	212,489,827	(18,733,009)		(77,650,197)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
USD/IRS/200701-250324/1.86%/L+1.57271%	General Business		Interest Rate	Exchange	06/29/2020	03/24/2025	115,000,000	115,000,000	1.57271%				(107,546)		(107,546)	(107,546)				1,250,533		
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate													(107,546)	XXX	(107,546)	(107,546)				1,250,533	XXX	XXX
SRENVX USD CDS/250620/1%	General Business		Credit	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	04/06/2020	06/20/2025	60,000,000	60,000,000	1%		(30,000)		(1,484,979)		(1,484,979)	(1,454,979)						
1129999999. Subtotal - Swaps - Hedging Other - Credit Default											(30,000)		(1,484,979)	XXX	(1,484,979)	(1,454,979)					XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other											(30,000)		(1,592,525)	XXX	(1,592,525)	(1,562,525)				1,250,533	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate													(107,546)	XXX	(107,546)	(107,546)				1,250,533	XXX	XXX
1369999999. Total Swaps - Credit Default											(30,000)		(1,484,979)	XXX	(1,484,979)	(1,454,979)					XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps											(30,000)		(1,592,525)	XXX	(1,592,525)	(1,562,525)				1,250,533	XXX	XXX
T 2 02/15/50 Govt/F/200804	General Business		Interest Rate	Mizuho 549300HS3IITRS6D88H32	05/05/2020	08/04/2020	90,000,000	90,000,000					(1,528,980)		(1,528,980)	(1,528,980)				139,157		
1439999999. Subtotal - Forwards - Hedging Other													(1,528,980)	XXX	(1,528,980)	(1,528,980)				139,157	XXX	XXX
1479999999. Subtotal - Forwards													(1,528,980)	XXX	(1,528,980)	(1,528,980)				139,157	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										123,623,194	86,756,543		77,275,759	XXX	209,368,322	(21,824,514)		(77,650,197)		1,389,690	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										123,623,194	86,756,543		77,275,759	XXX	209,368,322	(21,824,514)		(77,650,197)		1,389,690	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU0 Index	1,027	158,681,770	SEP 20 EMINI S&P500	General Business	N/A	Equity/Index	06/19/2020	CTN	06/11/2020	3,011.9800	3,090.0000	1,959,890	1,959,890	1,959,890					13,556,400		50
HIU0 Index	40	48,284,000	SEP 20 HKFE HS INDEX	General Business	N/A	Equity/Index	06/29/2020	HKG	06/26/2020	24,200.4500	24,142.0000	(14,901)	(14,901)	(14,901)					498,477		50
1539999999. Subtotal - Long Futures - Hedging Other												1,944,989	1,944,989	1,944,989					14,054,877	XXX	XXX
1579999999. Subtotal - Long Futures												1,944,989	1,944,989	1,944,989					14,054,877	XXX	XXX
1649999999. Subtotal - Short Futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												1,944,989	1,944,989	1,944,989					14,054,877	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												1,944,989	1,944,989	1,944,989					14,054,877	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total 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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
		Credit		5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	1,944,989	(48,894,207)	1,944,989	1,944,989	(48,894,207)	1,944,989	15,305,410	15,305,410
Bank of America,National Association-NY B4TYDEB6GKMZ0031MB27	Y	Y	15,820,000	5,501,662			16,663,921		843,921		
Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	Y	Y	35,090,000	19,392,561			36,632,451		1,542,451		
BNP PARIBAS 213800RK6FY7V2DOCW37	Y	Y	3,990,000	3,002,008			4,243,275		253,275		
Citibank, National Association E57ODZWZ7FF32TWEFA76	Y	Y	6,784,332	2,900,592			7,367,564		583,232		
Credit Suisse E58DKGMJYYYJLN8C3868	Y	Y	4,550,000	1,201,376			4,800,273		250,273		
Goldman Sachs International 784F5XWPLTWKTBV3E584	Y	Y	8,780,000	3,471,145			9,399,865		619,865		
MorganStanley 87GCMVDQLFKA7Q0JXC56	Y	Y	34,360,000	23,776,700			32,912,710				
Scotia Bank L3I9ZG2KFGXZ61BMYR72	Y	Y	11,071,000	4,243,426			12,066,056		995,056		
SunTrust Bank IYDOJBGJWY9T8XKCSX06	Y	Y	40,330,000	16,419,888			42,519,074		2,189,074		
Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	Y	Y	70,450,000	41,673,140			73,964,236		3,514,236		
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	Y	7,520,000	2,664,663			8,114,310		594,310		
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	Y	11,100,000	4,839,498			12,592,753		1,492,753		
Mizuho 549300HS3WTRS6D88H32	Y	Y			(1,528,980)			(1,528,980)		139,157	
UBS 549300WOIFUSNYH0FL22	Y	Y	30,000	97,266		67,266					
JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	Y	Y			(1,484,979)			(1,484,979)			
0299999999. Total NAIC 1 Designation			249,875,332	129,183,925	(3,013,959)	67,266	261,276,488	(3,013,959)	12,878,446	139,157	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)											
0999999999 - Gross Totals			249,875,332	131,128,914	(51,908,166)	2,012,255	263,221,477	(51,908,166)	14,823,435	15,444,567	15,305,410
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				131,128,914	(51,908,166)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Mizuho	549300HS3WTRS6D88H32	Cash			1,070,000				IV
JPMorgan Chase Bank, National Asc	7H6GLXDRUGQFU57RNE97	Cash			1,800,000				IV
0199999999 - Total					2,870,000			XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of America,National Association-NY	B4TYDEB6GKMZO031MB27	Cash			15,820,000		XXX		IV
Barclays Bank PLC (London)	G5GSEF7VJP5I70UK5573	Cash			35,090,000		XXX		IV
BNP PARIBAS	213800RK6FY7V2DOCW37	Cash			3,990,000		XXX		IV
Citibank, National Association	E57ODZWZ7FF32TWEFA76	Cash			6,784,332		XXX		IV
Credit Suisse	E58DKGMJYYYJLN8C3868	Cash			4,550,000		XXX		IV
Goldman Sachs International	784F5XWPLTWKTBV3E584	Cash			8,780,000		XXX		IV
MorganStanley	87GCMVDQLFKA7Q0JXC56	Cash			34,360,000		XXX		IV
Scotia Bank	L3I9ZG2KFGXZ61BMYR72	Cash			11,071,000		XXX		IV
SunTrust Bank	IYDOJBGJWY9T8XKCSX06	Cash			40,330,000		XXX		IV
Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	Cash			70,450,000		XXX		IV
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash			7,520,000		XXX		IV
Societe Generale	O1KLU6X1B10WK7X42C15	Cash			11,100,000		XXX		IV
UBS	549300WOIFUSNYH0FL22	Cash			30,000		XXX		IV
0299999999 - Total					249,875,332		XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
US Bank	Minneapolis, MN					6,076,853	1,385,935	11,789,550	XXX
JP Morgan	New York, NY					24,322,943	10,639,852	93,130,170	XXX
Wells Fargo	San Francisco, CA					(16,761,180)	(16,724,341)	(26,456,636)	XXX
Citibank	New York, NY					54,058,349	158,872,894	64,264,120	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX			67,696,965	154,174,340	142,727,204	XXX
0299998. Deposits in ... depositories 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			67,696,965	154,174,340	142,727,204	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX			67,696,965	154,174,340	142,727,204	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
38141W-32-3	GOLDMAN SACHS FIN SQ TR OB-IN STIF FUND		06/30/2020	0.000		72,839,717		1,180,586
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						72,839,717		1,180,586
97181C-40-7	WILMINGTON PRIME MONEY MARKET OPEN END F	SD	06/30/2020	0.000		1,400,000		
BRSQXS-YD-0	JP MORGAN CHASE STIF FUND		06/30/2020	0.000		20,510		
8699999. Subtotal - All Other Money Market Mutual Funds						1,420,510		
	Wells Fargo WELLS FARGO CD	SD	05/10/2020	0.000	08/10/2020	559,500		(3)
8799999. Subtotal - Other Cash Equivalents						559,500		(3)
8899999 - Total Cash Equivalents						74,819,727		1,180,583