QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED MARCH 31, 2022

[] LIFE, ACCIDENT AND HEALTH

[] FRATERNAL BENEFIT SOCIETIES

2022

JENNIFER COGGINS Commission Number 830109 My Commission Expires February 10, 2024



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2022 OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

NAI	C Group Code 3891		Code <u>82200</u> Employer's	ID Number 95-2496321
Organized under the Laws of	(Current) k	(Prior) owa	, State of Domicile or Port of	Entry
Country of Domicile		United State	es of America	
Licensed as business type:		ife, Accident and Health [X	Fratemal Benefit Societies	
Incorporated/Organized	08/10/1967		Commenced Business	09/30/1967
Statutory Home Office	215 10th Street	Suite 1100		Des Moines, IA, US 50309
	(Street and I	lumber)	(City or	r Town, State, Country and Zip Code)
Main Administrative Office			eet, Suite 1100	
	Des Moines, IA, US 50309	(Street a	nd Number)	855-887-4487
(City or	Town, State, Country and Zip	Code)	(A	Area Code) (Telephone Number)
Mail Address	215 10th Street, Suit	e 1100	.	Des Moines, IA, US 50309
	(Street and Number or I	P.O. Box)		r Town, State, Country and Zip Code)
Primary Location of Books and	Records		reet Suite 1100	
	Des Moines, IA, US 50309	(Street a	nd Number)	515-393-3690
(City or	Town, State, Country and Zip	Code)	· · · · · · · · · · · · · · · · · · ·	Area Code) (Telephone Number)
Internet Website Address		www.glob	alatiantic.com	
Statutory Statement Contact	Carri	e Jo Thomas		E42 202 9000
Outdoory Oldicarient Comact	Cam	(Name)		515-393-3690 (Area Code) (Telephone Number)
	carrie.thomas@gafg.com		4 2	508-460-2401
	(E-mail Address)			(FAX Number)
		OFF	ICERS	
President	Robert Michs	nel Arene .lr	SVP, Associate General Counsel, Secretary	Kathryn Lauren Freund
Chief Financial Officer,				Radiiyn Ladien Freund
Treasurer _	David Alle	n Jacoby	= /=	
		Q 1	THER	
	of Investment Officer of Technology Officer		n, MD, COO- Investments	Jason Alexander Bickler, MD & Chief Distribution Officer
	ler, Managing Director		P Associate GC Asst. Sec.	Susan Lorraine Fiengo, Managing Director Jonathan Hecht, Managing Director
	Chief Audit Executive		e Managing Director	Douglas Robert Jaworski, Senior Vice President
	SVP. Assoc. GC, Asst. Sec. enior Vice President		Chief Marketing Officer P. Illustration & Product Actuary	Donna Marie Lasick, Senior Vice President Hanben Kim Lee, Executive Vice President
Emily Anne LeMay	Managing Director		nk, Chief Underwriter	Justin David MacNeil, MD and Assistant Treasurer
	II Senior Vice President	Juan Ignacio Mazzi	nî, Senior Vice President	Stephen John McIntyre, Managing Director
	ch, Managing Director hief Administrative Officer		SVP, Appointed Actuary	Paula Genevieve Nelson #, Managing Director
Samuel Ramos Chie	Legal Officer and GC		son, Managing Director ach, Managing Director	Peggy Hiu Poon, Senior Vice President Peter John Rugel, Chief Operations Officer
Kelly June Rutherfor	d Managing Director		t Senior Vice President	Andrew Mead Shainberg, Chief Compliance Officer
Philip William Sherrill, M	ID, Chief Strategy Officer	Gary Phillip Silber, MD	Assoc. GC and Asst. Sec.	Eric David Todd, Managing Director
Sarah Anne William	s, Managing Director	Edward Clive Wil	son, Chief Risk Officer	
=			OR TRUSTEES	
	ael Arena Jr. hn Rugel		en Kim Lee u Sareen	Paula Genevieve Nelson Eric David Todd
		Teloui	u dalegii	Eint Digaid Lodd
State of	lowa			
County of	Polk	SS:		
The officers of this reporting e	ntity being duly swom, each d	eoose and say that they are	the described officers of said ran	porting entity, and that on the reporting period stated above
all of the herein described as:	sets were the absolute prope	rty of the said reporting enti	ity, free and clear from any liens	a or claims thereon, except as barain stated, and that this
- Statement, together with relate	d exhibits, schedules and exc	lanations therein contained.	annexed or referred to it a full a	and true estatement of all the second and lichillities and of the
in accordance with the NAIC	u reporting entity as of the rep Annual Statement Instructions	orung period statied above, : and Accounting Practices :	and of its income and deductions and Procedures manual except (is therefrom for the period ended, and have been complete to the extent that: (1) state law may differ, or, (2) that state
rules or regulations require (lifférences in reporting not i	'élated to accounting practi	ices and noncedures according	t to the hest of their information, knowledge and helief
respectively. Furthermore, the	escope of this attestation by	the described officers also i	ncludes the related corresponding	ng electronic filing with the NAIC, when required, that is an y be requested by various regulators in lieu of or in addition
to the enclosed statement.	ing amorations and to election	in ming) of the enclosed sta	remain: The electronic lilling may	toe requested by various regulators in lieu of or in addition
DocuBigned by:		OccuBigmed by:		DocuSignal by:
mar		teathryn Lauren	French	David Jacoby
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Robert Michael A President	•		auran Freund	David Allen Jacoby
rresident	•	ovr, Associate Gen	eral Counsel, Secretary	Chief Financial Officer, Treasurer
Desha with a district of the d			a. Is this an original filin	g?Yes [X] No []
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Casy Of	april, 203	~	1. State the amendm	
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7	(8)			

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	8, 139, 766, 637		8, 139, 766, 637	8,580,751,464
	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	612,557,703		612,557,703	580,261,612
3.	Mortgage loans on real estate:				
	3.1 First liens	1,225,840,731		1,225,840,731	1,022,801,576
	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 (\$183,382,085), cash equivalents				
	(\$185,052,250) and short-term				
	investments (\$	368,434,335		368,434,335	144,464,659
6.	Contract loans (including \$ premium notes)	208,705,226		203,737,087	210,549,197
7.	Derivatives	160,378,785		160,378,785	149,871,052
8.	Other invested assets	308,257,892		308,257,622	336,227,277
9.	Receivables for securities	82,941,199		82,941,199	93,505,108
10.	Securities lending reinvested collateral assets				
	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	11,106,882,508	4,968,409	11,101,914,099	11, 118, 431, 946
13.	Title plants less \$ charged off (for Title insurers				
	only)				
	Investment income due and accrued	134 , 184 , 656		134 , 184 , 656	127,712,038
	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	13,967,213	8,306,149	5,661,064	4,492,173
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$	00 044 047		00 044 047	00 000 004
	earned but unbilled premiums)	22,614,817		22,614,817	23,396,294
	15.3 Accrued retrospective premiums (\$				
40	contracts subject to redetermination (\$				
	Reinsurance:	EC 000 750		56,228,759	00 040 000
	16.1 Amounts recoverable from reinsurers			1,234,693,576	1,232,838,310
	16.2 Funds held by or deposited with reinsured companies				85,737,085
	Amounts receivable relating to uninsured plans				
	Current federal and foreign income tax recoverable and interest thereon			6,657,324	
	Net deferred tax asset			0,007,024	
	Guaranty funds receivable or on deposit			1, 154, 349	
20.	Electronic data processing equipment and software			1, 104,040	1, 107,000
l	Furniture and equipment, including health care delivery assets				
00	(\$)				
l	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
	Health care (\$			25,551,384	
	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)			12,667,979,407	12,708,985,222
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts		52,707,500	12,007,070,107	12,700,000,222
28.	Total (Lines 26 and 27)	12,700,737,106	32,757,699	12,667,979,407	12,708,985,222
	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	17,516,714		17,516,714	18,563,412
	Third Party Receivable			1,659,500	5,969,298
	TPA Funding Deposit	6,375,170		6,375,170	9,834,058
2598.	Summary of remaining write-ins for Line 25 from overflow page	533,461			
	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	38,575,599	13,024,215	25,551,384	34,366,768

LIABILITIES, SURPLUS AND OTHER FUNDS

	LIADILITIES, SORI ESS ARD STITER TO	1100	
		1 Current	2 December 31
		Statement Date	Prior Year
1.	Aggregate reserve for life contracts \$		
	(including \$ Modco Reserve)	6 081 111 595	5 995 110 137
2.	Aggregate reserve for accident and health contracts (including \$		
	Liability for deposit-type contracts (including \$ Modco Reserve)		
	Contract claims:		
4.	4.1 Life	22 714 270	50 264 224
_	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members \$	70,000	
	and unpaid	/0,686	
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)	6,395,359	6,392,380
	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		
	\$ accident and health premiums	1,044,826	1,323,462
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		
	Service Act		
	9.3 Other amounts payable on reinsurance, including \$10, 116,002 assumed and \$101,777,389	111 000 001	141 401 700
	ceded		
	9.4 Interest Maintenance Reserve	395,509,643	395,676,324
10.	Commissions to agents due or accrued-life and annuity contracts \$4,562,162 , accident and health		
	\$ and deposit-type contract funds \$	4,562,162	6,290,939
11.	Commissions and expense allowances payable on reinsurance assumed	144,046	173, 150
12.	General expenses due or accrued		
	Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense		
10.	allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes		
	Current federal and foreign income taxes, including \$ on realized capital gains (losses)		
	Net deferred tax liability		
16.	Unearned investment income		
	Amounts withheld or retained by reporting entity as agent or trustee		
	Amounts held for agents' account, including \$ agents' credit balances		
19.	Remittances and items not allocated	37,694,017	45,212,636
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	58, 186, 582	59,003,407
22.	Borrowed money \$ and interest thereon \$		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
24.	24.01 Asset valuation reserve	82 040 321	102 117 324
		02,040,321	102, 117, 324
	24.02 Reinsurance in unauthorized and certified (\$) companies) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$		40 500 054
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	36,244,021	73,522,068
	24.10 Payable for securities lending		
	24.11 Capital notes \$ and interest thereon \$		
25.	Aggregate write-ins for liabilities	377,511,853	444,858,970
	Total liabilities excluding Separate Accounts business (Lines 1 to 25)		11,756,342,116
27.	From Separate Accounts Statement		, , ,
		11,753,331,380	11 756 342 116
28.	Total liabilities (Lines 26 and 27)	11,700,001,000	11,756,342,116
	Common capital stock		
30.	Preferred capital stock		
	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
	Gross paid in and contributed surplus		
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(14,670,872)	23,324,207
36.	Less treasury stock, at cost:		
1	36.1 shares common (value included in Line 29 \$)		
1	36.2 shares preferred (value included in Line 30 \$)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$	912,148,027	950, 143, 106
	Totals of Lines 29, 30 and 37	914,648,027	952,643,106
		12,667,979,407	12,708,985,222
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,007,979,407	12,700,900,222
	DETAILS OF WRITE-INS	000 005 000	400 004 701
	Derivative Collateral		
	DXC Deferred Liability		30,076,170
	Litigation Reserves		11,240,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	246,516	1,261,096
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	377,511,853	444,858,970
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3190.	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

	SUMMANT OF OPENA	1	2	
		1 Current Year	2 Prior Year	3 Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts		103,841,851	519,356,757
2. 3.	Considerations for supplementary contracts with life contingencies		155 630 090	632,169,709
4.	Amortization of Interest Maintenance Reserve (IMR)	6,304,216	4,751,245	19,215,648
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded		3,491,080	21,424,002
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	430,999	330,439	878,941
9.	Totals (Lines 1 to 8.3)	276,631,670	268,044,705	1,193,045,056
10.	Death benefits		45,125,875 3,561	179,870,912
11. 12.	Annuity benefits		,	19,742
13.	Disability benefits and benefits under accident and health contracts	540,825	632,641	2,101,608
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts			250,471,436
16.	Group conversions	4 400 455	4 700 707	
17.	Interest and adjustments on contract or deposit-type contract funds			5,459,458
18. 19.	Payments on supplementary contracts with life contingencies		79,284,155	403.864.054
20.	Totals (Lines 10 to 19)		168,020,539	841,787,209
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct		100,020,303	941,707,200
	business only)	14,828,207	17,471,050	79,660,832
22.	Commissions and expense allowances on reinsurance assumed	410,684	1,284,629	3,588,660
23.	General insurance expenses and fraternal expenses	28,033,188	(18,872,182)	90,738,359
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,463,316	5,621,556	19,478,452
25.	Increase in loading on deferred and uncollected premiums			(281,391)
26. 27.	Net transfers to or (from) Separate Accounts net of reinsurance		51,129,918	240,705,010
28.	Totals (Lines 20 to 27)	255,975,515	228,068,107	1,275,677,131
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	200,070,010	220,000,107	1,270,077,101
20.	Line 28)	20,656,155	39,976,598	(82,632,075)
30.	Dividends to policyholders and refunds to members	1,395,324	1,186,226	4,718,934
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal			
	income taxes (Line 29 minus Line 30)		38,790,372	(87,351,009)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(7,737,582)	8,401,394	(27,358,937)
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)	26,998,413	30.388.978	(59,992,072)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital			(00,002,012)
	gains tax of \$(2,127,585) (excluding taxes of \$1,631,497			
	transferred to the IMR)	(8,503,055)	(43,352,981)	66,415,369
35.	Net income (Line 33 plus Line 34)	18,495,358	(12,964,003)	6,423,297
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	952,643,106	849,595,942	849,595,942
37.	Net income (Line 35)			, . , .
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$			
39. 40.	Change in net unrealized foreign exchange capital gain (loss)	(18 600 350)	2 826 656	(45, 206, 003)
41.	Change in nonadmitted assets	(2 520 685)	(2 922 285)	(1 212 091)
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	20,077,004	(10,583,575)	3,540,125
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. 49.	Change in surplus notes			
50.	Capital changes:			
55.	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			(11 265 265)
52.	Dividends to stockholders			
	Aggregate write-ins for gains and losses in surplus	(61,338)	(2,746,247)	(8,381,425)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(37,995,079)	(40,359,796)	
55.	Capital and surplus, as of statement date (Lines 36 + 54)	914,648,027	809,236,146	952,643,106
	DETAILS OF WRITE-INS	, ,	, , -	
	Funds withheld net investment income			248,731
	Miscellaneous income			33,485
	Assumed adj IMR gains			596,725
	Summary of remaining write-ins for Line 8.3 from overflow page			070 0/1
	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) Funds withheld miscellaneous expense	430,999 46 121 713	330,439 49,464,472	878,941 233,795,036
	Financing fee		1 665 116	6,909,974
	Financing ree			0,909,974
	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	47,878,521	51,129,918	240,705,010
5301.	Tax sharing	(277,209)	(1,780,454)	
5302.	Prior year correction	215,871	256,730	(965,791)
	Pension liability adjustment			
	Summary of remaining write-ins for Line 53 from overflow page	(04.000)	(0.740.047)	
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(61,338)	(2,746,247)	(8,381,425)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations	TO Date	TO Date	December 31
1.	Premiums collected net of reinsurance	118,782,220	102,816,871	553, 108, 759
2.	Net investment income	445 004 040	134,061,636	601,078,043
3.	Miscellaneous income	10,130,168	18,535,839	28,823,242
4.	Total (Lines 1 to 3)	244, 194, 234	255,414,345	1,183,010,044
5.	Benefit and loss related payments	99,457,308	151,996,419	454,347,482
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	104,250,377	109,988,361	494,245,099
8.	Dividends paid to policyholders	1,321,661	1,264,574	5, 178, 876
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital			
	gains (losses)	9,249,809	55,552	23,892,953
10.	Total (Lines 5 through 9)	214,279,155	263,304,906	977,664,410
11.	Net cash from operations (Line 4 minus Line 10)	29,915,079	(7,890,561)	205,345,634
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
				2, 104, 639, 662
	12.2 Stocks			, ,
	12.3 Mortgage loans	30,089,771	28,811,466	55 , 785 , 537
	12.4 Real estate			
	12.5 Other invested assets			102,565,473
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds		(75,497,650)	57,974,268
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	786,333,518	283,579,787	2,488,623,355
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds			
	13.3 Mortgage loans			
				45.074.400
		25,858	12,240,332	15,974,183
	13.6 Miscellaneous applications	26,625,333	(31,213,461)	136,628,789
	13.7 Total investments acquired (Lines 13.1 to 13.6)	563,933,656	606,233,511	3,340,400,305
14.	Net increase (or decrease) in contract loans and premium notes	(5,038,212)	(8,456,569)	(49,693,500)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	227,438,074	(314, 197, 155)	(802,083,450)
16.	Cash from Financing and Miscellaneous Sources Cash provided (applied):			
10.	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders		, 20. , 100	(00,000)
	16.6 Other cash provided (applied)	(35,073,900)	56,681,251	235,617,424
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5	(32)	, , ,	,
	plus Line 16.6)	(33,383,477)	57,938,744	235,560,471
	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)	223,969,676	(264, 148, 972)	(361, 177, 345)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	144,464,659	505,642,004	505,642,004
	19.2 End of period (Line 18 plus Line 19.1)	368,434,335	241,493,032	144,464,659
	upplemental disclosures of cash flow information for non-cash transactions:	T	22 647 500	37.581.642
20.000	02. Paid-in-kind Interest - Bonds	(1,219,525)		(12,767,646)
	03. Paid-in-kind Interest - Other Invested Assets			(3,662,564)

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE	1 1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Industrial life			
2.	Ordinary life insurance	187,290,053	172,945,048	799,293,519
3.	Ordinary individual annuities			2,200
4.	Credit life (group and individual)			
5.	Group life insurance	489	728	129,791
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)	187,290,542	172,945,776	799,425,510
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	187,290,542	172,945,776	799,425,510
14.	Deposit-type contracts			
15.	Total (Lines 13 and 14)	187,290,542	172,945,776	799,425,510
	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)			

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 lowa, 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 lowa 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 decreased by \$1,686,317 for the period ended March 31, 2022 and decreased by \$3,029,389 for the period ended December 31, 2021, respectively and the Company's statutory surplus decreased by \$166,385,333 and decreased by \$277,948,054 as of March 31, 2022 and December 31, 2021, 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 #	03/31/2022	12/31/2021
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 18,495,358	\$ 6,423,297
(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	(1,686,317).	(3,029,389).
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 20,181,675	\$ 9,452,686
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 914,648,027	\$ 952,643,106
(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	(166,385,333).	(277,948,054).
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 1,081,033,360	\$ 1,230,591,160

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.

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, 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
- E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill 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 2022 were 10.05% and 2.50%.
 - (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 100.00%.
 - (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total None

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

			Residential		Comn	Commerical		
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. C	Current Year							
1	. Recorded Investment (All)							
	(a) Current	\$	\$	\$	\$	\$ 1,148,249,438	\$ 77,591,293	\$ 1,225,840,731
	(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. P	Prior Year	•	•	•	•	•	•	
1	. Recorded Investment							
	(a) Current	\$	\$	\$	\$	\$ 1,022,801,576	\$	\$ 1,022,801,576
	(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	%		%%		%		C
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

5. Investments (Continued)

- 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 \$168,763 OTTI charges on loan-backed securities as of March 31, 2022 and \$206,000 OTTI charges were recognized as of December 31, 2021.
 - (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) Not Applicable
 - (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

(1)	(2)	(3)	(4)	(5)	(6)	(7)
	Book/Adjusted Carrying Value	Present Value of		Amountined Cook	Fair Value at	Date of Financial
CUSIP	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Recognized OTTI	Amortized Cost After OTT I	Fair Value at Time of OTTI	Statement Where Reported
05609MDE2	\$ 110,478	\$ 107,305	\$ 3,172	\$ 107,305	\$ 107,305	03/31/2022
BGA05E9R9	43,263,686	43,098,095	165,591	43,098,095	43,098,095	03/31/2022
Total			\$ 168,763	•		

- (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.	\$(45,431,281)
2.	12 months or longer	(4,586,023)

- b. The aggregate related fair value of securities with unrealized losses: 1. Less than 12 months......\$...1,141,913,891 2. 12 months or longer..... ... 68,416,303
- (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.
- Dollar Repurchase Agreements and/or Securities Lending Transactions Not Applicable E.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- Reverse Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- Real Estate Not Applicable
- Low-Income Housing Tax Credits (LIHTC) Not Applicable

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

				Gross (Adn	nitted & Nonadr	nitted) Restricted						
				Current Year						Current \	'ear	
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10) Gross	(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)	(Admitted & Nonadmitted) Restricted to Total 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					= .	6,960,000	(6,960,000)			=	–
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i.	FHLB capital	34,600,000				34,600,000	34,600,000	=		34,600,000	0.272	0.273
j.	On deposit with states	5,359,498				5.359.498	3,461,959	1.897.539		5,359,498	0,042	0.042
k.	On deposit with other regulatory bodies											
I.	Pledged as collateral to FHLB (including assets backing funding agreements)	966,853,999				966,853,999	930,543,136	36,310,863		966,853,999	7.613	7.632
m	. Pledged as collateral not captured in other categories											
n.	Other restricted assets											
0.	Total restricted assets	\$ 1,006,813,497	\$	\$	\$	\$ 1,006,813,497	\$ 975,565,095	\$ 31,248,402	\$	\$ 1,006,813,497	7.927 %	7.948 %

⁽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

5. Investments (Continued)

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

	(1)	(2)	(3)	(4)
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 336,325,062	\$ 336,325,062	2.648 %	2.655 %
b. Schedule D, Part 1				
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	\$ 336,325,062	\$ 336,325,062	2.648 %	2.655 %
Separate Account:				
k. Cash, cash equivalents and short-term investments	\$	\$	%	%
I. 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	\$	\$	%	%
			(1)	(2)
			Amount	% of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General	Account)		\$ 336,325,062	2.862 %
v. Recognized Obligation to Return Collateral Asset (Separat				

- M. Working Capital Finance Investments Not Applicable
- N. Offsetting and Netting of Assets and Liabilities Not Applicable
- O. 5GI Securities

	_	Number of 5	GI Securities	Aggrega	ite BACV	Aggregate Fair Value		
	Investment	03/31/2022	12/31/2021	03/31/2022	12/31/2021	03/31/2022	12/31/2021	
(1)	Bonds - amortized cost	1	1	\$ 2,026,628	\$ 2,034,333	\$ 2,018,974	\$ 2,064,494	
(2)	LB & SS - amortized cost						***************************************	
(3)	Preferred stock - amortized cost							
(4)	Preferred stock - fair value							
(5)	Total (1+2+3+4)	1	1	\$ 2,026,628	\$ 2,034,333	\$ 2,018,974	\$ 2,064,494	

- P. Short Sales Not Applicable
- Q. Prepayment Penalty and Acceleration Fees None
- R. Reporting Entity's Share of Cash Pool by Asset type Not Applicable

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 March 31, 2022 and December 31, 2021, 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 \$0 and \$0 in joint ventures, partnerships, or limited liability companies as of March 31, 2022 and December 31, 2021, respectively.

7. Investment Income

The Company did not have due and accrued income over 90 days past due that was excluded from surplus as of March 31, 2022 and December 31, 2021 respectively.

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 net carrying value of derivative assets were \$59,927,943 and \$125,966,945 as of March 31, 2022 and December 31, 2021, respectively.
 - (3) The Company's derivatives do not meet the criteria for effective hedges. Per lowa 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 contract 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 Q4, 2021, the Company has designated bond forwards 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 March 31, 2022, the bond forwards were recorded at cost. Following the qualifying purchases of AFS securities, the fair value of the portion of the bond forward 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 2022 and 2023 and is expected to affect earnings until 2051. There were no securities purchased for the period ended March 31, 2022.
 - (8) Premium Cost for Derivative Contracts Not Applicable
- 3. 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 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.

On February 1, 2021, KKR & Co. Inc. ("KKR") indirectly acquired a majority interest in Accordia Life and Annuity Company ("Accordia") following the merger of Global Atlantic Financial Group Limited ("GAFGL") and Magnolia Merger Sub Limited, with GAFGL as the surviving entity of the merger transaction. Prior to the merger transaction, Magnolia Merger Sub Limited was a Bermuda exempted company, a direct wholly owned subsidiary of Magnolia Parent LLC (now known as The Global Atlantic Financial Group LLC or "TGAFGL") and an indirect subsidiary of KKR. Accordingly, TGAFGL is now the holding company of GAFGL and KKR is deemed the ultimate controlling person of Accordia.

In connection with the merger transaction, on February 1, 2021, Accordia entered into an investment management agreement with Kohlberg Kravis Roberts & Co. L.P., a Delaware limited partnership and KKR subsidiary.

KKR Magnolia Holdings LLC owns a total of approximately 61.5% of the outstanding ordinary shares of TGAFGL; the remaining investors, none of whom own more than 9.8%, own the remaining approximately 38.5% of the outstanding ordinary shares.

As of March 31, 2022, the Company owned market traded bonds of KKR, with an NAIC rating of 1 and 2. The carrying value of these bonds was \$247,250,272, and a market value of \$246,816,592. The purchase of these securities constituted arms-length transactions.

As of December 31, 2021, the Company owned market traded bonds of KKR, with an NAIC rating of 1, 2, and 4. The carrying value of these bonds was \$216,594,929, and a market value of \$216,230,040. The purchase of these securities constituted arms-length transactions.

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

During 2022, there were no transactions greater than 1/2 of 1% of net admitted assets.

During 2021, bonds and cash with an aggregate value of \$115,692,592 were transferred between the Company and FLIC.

On April 13, 2021, Forethought Life Insurance Company, a holding company system affiliate, issued a note with a principal sum of \$150,000,000 to the Company at a rate per annum equal to 0.12%, with a maturity date of May 31, 2021.

On May 26, 2021, Forethought Life Insurance Company, a holding company system affiliate, purchased assets comprising notes backed by student loans, commercial mortgage-backed securities, collateralized loan obligations, and asset-backed securities totaling \$117,170,000 from the Company in exchange for cash.

On July 9, 2021, Forethought Life Insurance Company, a holding company system affiliate, issued a loan of \$150,000,000 at a rate of 0.12% per annum, with a maturity date of August 30, 2021 to the Company. On August 30, 2021, Forethought Life Insurance Company extended the maturity date of the loan to September 30, 2021.

On July 12, 2021, the Company entered into an agreement with Bobcat Funded 2021-A Financing L.P., an affiliated entity, in which the Company committed to make investments in an aggregate total of \$111,000,000. The Company had outstanding investments of \$97,119,541 and \$106,218,605 for the periods ended March 31, 2022 and December 31, 2021, respectively.

On July 12th, 2021, the Company entered into an agreement with Husky Funded 2021-A Financing L.P., an affiliated entity, in which the Company committed to make investments in an aggregate total of \$111,000,000. The Company had outstanding investments of \$97,119,541 and \$107,187,489 for the periods ended March 31, 2022 and December 31, 2021, respectively.

- C. Transactions With Related Party Who Are Not Reported on Schedule Y None
- D. Amounts Due to or From Related Parties

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

As of March 31, 2022, and December 31, 2021, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$5,433,201 and \$10,563,651 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.

E. Management, Service Contracts, Cost Sharing Arrangements

The Company has investment management service agreements with KKR Credit Advisors LLC. KKR Credit Advisors provides investment management services across the Company. The Company recorded expenses for these agreements of \$5,101,100 and \$16,340,270 for the periods ended March 31, 2022 and December 31, 2021, respectively.

In relation to management of captive insurance companies, affiliated entities provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded \$1,741,447 and \$6,902,260 payable at March 31, 2021 and December 31, 2021, respectively.

Effective September 30, 2013, the Company and its subsidiaries entered into a Services and Expense Agreement with Global Atlantic Financial Company ("GAFC") under which GAFC 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 lowa Insurance Division and was subsequently amended pursuant to lowa Insurance Division approval on June 22, 2018.

The Company has entered into administration, 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 expenses for these agreements of \$31,041,922 and \$134,384,995 as of and for the years ended March 31, 2022 and December 31, 2021, respectively.

- F. Guarantees or Contingencies Not Applicable
- 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 Not Applicable
- 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 Eff	ect 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	\$	\$ 579,493,379	\$140,928,943	\$(438,564,436).		
CAPE VERITY III		1,296,902,901	402,938,780	(893,964,121)		
GOTHAM		161,120,269	30,719,367	(130,400,902)		

^{*} 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. Debt, Including Capital Notes Not Applicable
- 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 \$699,780,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

11. Debt (Continued)

(3)

- (2) FHLB capital stock
 - (a) Aggregate totals

							(1 To (2-1	tal	(2) General Account	(3) Separate Accounts
	1.	Current Year							-	
		(a) Membership sto	ck - Class A				\$		\$	\$
		(b) Membership sto	ck - Class B				ا,10 10	000,000	10,000,0	000
		(c) Activity stock					24,	500,000	24,600,0	000
		(d) Excess stock								
		(e) Aggregate total	(a+b+c+d)				\$ 34,	500,000	\$ 34,600,0	000 \$
		(f) Actual or estima	ited borrowing capa	city as determine	d by the ins	urer	\$ \$ 699, [*]	780,000		
	2.	Prior Year-End								
		(a) Membership sto	ck - Class A				\$	–	\$	\$
		(b) Membership sto	ck - Class B				10,	000,000	10,000,0	000
		(c) Activity stock					24,	500,000	24,600,0	000
		(d) Excess stock								
		(e) Aggregate total	(a+b+c+d)				\$ 34,	500,000	\$ 34,600,0	000 \$
		(f) Actual or estima	ited borrowing capa	city as determine	d by the ins	urer	\$ 631,	370,000		
(b)	Mer	mbership stock (class	A and B) eligible ar	d not eligible for	redemption	ı				
							Eligible	e for Red	demption	
			(1)	(2)	(3)		(4)		(5)	(6)
	Me	embership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Th Mont		6 Months to I Than 1 Yea		to Less Than Years	3 3 to 5 Years
	1.	Class A	\$	\$	\$		\$	\$		\$
	2.	Class B	. \$ 10,000,000	\$ 10,000,000	. \$		\$	\$		\$
Col	latera	al pledged to FHLB								
(a)	Δm	ount pledged as of rep	norting date							
(α)	7 W 1 1 1	odini piedged do oi iej	sorting date							
							(1)		(2)	(3)
							Fair Value	Carı	ying Value	Aggregate Total Borrowing
	1.	Current year total gen pledged (Lines 2+3)				ė	1 022 474 250	ć	066 952 000	¢ 615,000,000
	2.	Current year general a								
	3.	Current year separate								
	4.	Prior year-end total ge								
		pledged					1,004,530,457		930,543,136	615,000,000
(b)	Max	kimum amount pledge	ed during reporting p	period						
							(1)		(2)	(3)
							· /		` '	Amount Borrowed at Time of
							Fair Value	Carr	ying Value	Maximum Collateral
	1.	Current year total gen pledged (Lines 2+3)	·							
	2.	Current year general a								
	3.	Current year separate								
	4.	Prior year-end total ge pledged					1,025,734,794		930,543,136	615,000,000

11. Debt (Continued)

- (4) Borrowing from FHLB
 - (a) Amount as of the reporting date

		(1)	(2)	(3)	(4)
		Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1.	Current Year				
	(a) Debt	\$	\$	\$	XXX
	(b) Funding agreements	615,000,000	615,000,000		\$ 616,793,536
	(c) Other				XXX
	(d) Aggregate total (a+b+c)	\$ 615,000,000	\$ 615,000,000	\$	\$ 616,793,536
2.	Prior Year-end				
	(a) Debt	\$	\$	\$	XXX
	(b) Funding agreements	615,000,000	615,000,000		\$ 615,087,556
	(c) Other				XXX
	(d) Aggregate total (a+b+c)	\$ 615,000,000	\$ 615,000,000	\$	\$ 615,087,556

(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	Postretirem	ent Benefits	Special or Contractual Benefits Per SSAP No. 11		
		03/31/2022	12/31/2021	03/31/2022	12/31/2021	03/31/2022	12/31/2021	
a.	Service cost	\$	\$ 48,414	\$	\$	\$	\$	
b.	Interest cost		230,655					
C.	Expected return on plan assets							
d.	Transition asset or obligation							
e.	Gains and losses		60,420					
f.	Prior service cost or credit							
g.	Gain or loss recognized due to a settlement or curtailment							
h.	Total net periodic benefit cost	\$	\$ 339,489	\$	\$	\$	\$	

- (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

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

In connection with the February 1, 2021 acquisition of Global Atlantic by KKR & Co., Inc., on October 22, 2021, the Company's Board approved the termination and liquidation of the non-qualified defined contribution agent pension plans and all benefit plans for its financial professionals with an effective date of December 31, 2021.

Until their termination on December 31, 2021, the Company sponsored certain non-qualified defined contribution pension plans covering career distribution system agents for Accordia, some of which were active plans and others which were closed, legacy plans. The aggregate liability recorded for these pension plans was \$21,900,720 and \$28,372,527 at December 31, 2021 and 2020, respectively. Expenses continued to accrue until December 31, 2021 under the active plans, with expense of \$178,000 and \$150,000 recognized for the years ended December 31, 2021 and 2020, respectively.

Additionally, the Company sponsored other non-qualified defined contribution plans for agents that are now closed and in payout status, and for which expenses no longer accrue. The periodic payments to agents are fixed in amount and the payment terms are either term certain or life contingent. The Company recognized an aggregate liability of \$27,189,208 and \$20,588,053 at December 31, 2021 and 2020, respectively, for these obligations.

In connection with the termination of the non-qualified defined contribution pension plans, the Company recorded a decrease in expense of \$4,177,560 related to the forfeiture of unvested plan balances and an increase in expense of \$9,257,498, related to the present-value calculation applied to the obligations to agents whose distributions were in-payout under annuity contracts at December 31, 2021. These adjustments represented a net expense recognition of \$5,079,937 on December 31, 2021.

- 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 6% employer safe harbor matching contribution. The allocated expense through March 31, 2022 and December 31, 2021 was \$402,182 and \$2,028,646, 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, Dividend Restrictions and Quasi-Reorganizations

- A. The Company has 200,000 shares authorized, issued and outstanding. All shares are common stock.
- B. The Company has no preferred stock authorized.
- C. The payment of dividends by the Company to its parent is regulated under lowa law. Under lowa 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 lowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.
- D. No dividends were paid during the quarter
- E. Within the limitations presented in item (C), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholder.
- F. The unassigned surplus is held for the benefit of the Company's shareholder.
- G. There were no unpaid advances to surplus.
- H. Stock Held for Special Purposes

No shares of stock are held by the Company, including stock of affiliated companies, for special purposes.

- I. There were no changes in balances of special surplus.
- J. Unassigned Funds (Surplus)

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$59,487,538.21 and \$92,192,165.88 at March 31, 2022 and December 31, 2021, respectively.

- K. Company-Issued Surplus Debentures or Similar Obligations Not Applicable
- L. Impact of Any Restatement Due to Prior Quasi-Reorganizations Not Applicable
- M. 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 March 31, 2022 commitments to make additional investments to joint ventures, LLC's, and partnerships total \$12,301,936.

- (2) Nature and circumstances of guarantee None
- (3) Aggregate compilation of guarantee obligations None
- R 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
- F. 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 Holdings Limited, or "Athene," to the platform of one of our third party service providers, DXC, or the "Conversion," the Company expects to incur a variety of litigation and regulatory costs. The Company has received formal and informal inquiries from state regulators concerning the administration of policies, policyholder complaints and possible violations of state insurance or consumer protection laws, which have resulted in and may result in additional fines, monetary settlements or proceedings. For example, on June 13, 2018, Accordia received notice of a regulatory matter from the California Department of Insurance regarding administration issues relating to certain California life insurance policies reinsured by Accordia which are administered by DXC. On August 19, 2020, Accordia and the California Department of Insurance resolved the dispute, whereby Accordia paid a \$11.5 million fine and agreed to perform certain corrective actions for California policyholders impacted by conversion.

An independent life insurance producer filed a class action complaint in the Southern District of Iowa against Accordia and DXC, seeks to represent a class of Accordia independent producers whom he claimed 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 granted final approval on October 27, 2020. The \$3.1 million common fund has been put in escrow by the defendants.

The Company has also been named in several lawsuits involving Conversion-related issues and may face additional claims in the future. Accordia was a defendant in a policyholder class action, Clapp, et al. v. Accordia Life and Annuity Company, et al., in the Central District of Illinois, and before that, was also 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 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 \$10,313,417 and \$11,240,000 at March 31,2022 and December 31, 2021, 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 \$194,453,766 as of March 31, 2022. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$336,325,062 from counterparties as of March 31, 2022. 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. Transfer 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

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)	\$ 3,369,164	\$	\$	\$	\$ 3,369,164
	DERIVATIVE ASSETS	6,785,466	11,413,296			18,198,762
	Total assets at fair value/NAV	\$ 10,154,630	\$ 11,413,296	\$	\$	\$ 21,567,926
b.	Liabilities at fair value					
	DERIVATIVE LIABILITIES	\$ 12,081	\$ 100,438,761	\$	\$	\$ 100,450,842
	Total liabilities at fair value	\$ 12,081	\$ 100,438,761	\$	\$	\$ 100,450,842

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

	Description	Beginning balance as of 01/01/2022	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 at 03/31/2022
a.	Assets										
	COMMON STOCK	\$ 1	\$	\$	\$	\$	\$	\$	\$	\$	\$ — 1
	Total assets	\$ -	\$	\$	\$	\$	\$	\$	\$	\$	\$ -
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 March 31, 2022.

(4) In accordance with the NAIC Purposes and Procedures Manual of the NAIC Investment Analysis Office, bonds rated 6 are carried at the lower of amortized cost or fair value. As of March 31, 2022, the Company has 24 6 rated bonds with a carrying value of \$112,262,048. As of December 31, 2021, the Company has 19 6 rated bonds with a carrying value of \$135,987,796.

The Company does not own any common stock with fair value measurements in level 2 or 3 at March 31, 2022.

- (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		Not Practicable (Carrying Value)
BONDS	\$ 8,291,787,718	\$ 8,139,766,637	\$ 3,073,217	\$ 5,279,298,087	\$ 3,009,416,414	\$	\$
CML	1,263,531,637	1,225,840,732			1,263,531,637		
OIA	5,219,724	205,012,242		***************************************	5,219,724	***************************************	251,517,909
INVESTMENT IN LLC		103,245,380 .			***************************************		103,245,380
COMMON STOCK	37,969,164	37,969,164	3,369,164		34,600,000		
INVESTMENT IN SUB		574,588,539					574,588,539
CASH AND EQUIVALENTS	368,434,335	368,434,335	368,434,335				
DERIVATIVES	424,192,914	160,378,785	6,785,466	417,407,448			
TOTAL ASSETS	10,391,135,492	10,815,235,814 .	381,662,182	5,696,705,535	4,312,767,775		929,351,828
DERIVATIVE LIABILITIES	100,450,842	100,450,842	12,081	100,438,761			
TOTAL LIABILITIES	100,450,842	100,450,842	12,081	100,438,761			

D. Not Practicable to Estimate Fair Value

As of March 31, 2022, the Company owns 11 financial instruments that were not practicable to estimate fair value.

Type or Class of Financial Instrument	Ca	rrying Value	Effective Interest Rate	Maturity Date	Explanation
BA Common Stock	\$	13,657,058	%		1
BA Common Stock		5,730,532			1
BA Common Stock		11,781,154			1
BA Common Stock		4,474,438			1
BA Common Stock		4,534,050			1
BA Common Stock		126,749,565			1
BA Common Stock		304,052			1
BA Common Stock		84,286,960			1
BA Common Stock		100			1
Common Stock		574,588,539			2
Common Stock		103,245,380			3

20. Fair Value Measurements (Continued)

Explanations

- 1: For our equity method investments, our carrying amount generally is our share of the net asset value of the funds or the partnerships, which approximates fair value.
- 2: Investments in subsidiaries are valued using the financial statements of the underlying related subsidiaries to approximate fair value.
- 3: Affiliated common stock is valued using the financial statements of the underlying related subsidiaries to approximate fair value.
- 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 \$5,359,498 and \$3,461,959 as of March 31, 2022 and December 31, 2021, were on deposit with government authorities or trustees as required by law.

The Company previously completed a conversion to a new life insurance administration system. In a limited number of cases, as a result of the conversion, the Company is using estimates for certain policyholder balances recorded in the consolidated financial statements. Any variances to the estimates will be recorded in future periods if estimates are revised or no longer utilized.

The Company's largest single life insurance policy face value as of March 31, 2022 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of March 31, 2022 or December 31, 2021

- 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

a. Residential mortgage-backed securities\$\$\$	ther-Than- emporary rment Losses ecognized
a. Residential mortgage-backed securities	
b. Commercial mortgage-backed securities	
c. Collateralized debt obligations	
d. Structured securities	
e. Equity investment in SCAs	
f. Other assets	
g. Total	

- (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

 $\label{type I - Recognized Subsequent Events - No Type I subsequent events to report.}$

Type II - No Type II subsequent events to report.

Subsequent events have been considered through May 13, 2022.

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.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination (Continued)

- 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 March 31, 2022, the Company's assumed participating policies were approximately 1.7% 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 March 31, 2022 and the year ended December 31, 2021 was \$1,395,324 and \$4,718,934, 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

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?										
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? If yes, complete Schedule Y, Parts 1 and 1A.	Yes [X] No []									
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 [X] No []									
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.	0001404912									
4.1	Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?	Yes [] No [X]									
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 NAIC Company Code State of Domicile										
	Will company code Claid of Bonnone										
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 [If yes, attach an explanation.] No [X] N/A []									
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.	12/31/2019									
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).	06/24/2021									
6.4	By what department or departments?										
6.5	lowa Insurance Department Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?] 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 [] No [X]									
8.2	If response to 8.1 is yes, please identify the name of the bank holding company.										
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	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
REDI Global Technologies LLC	New York, NY	N0	NO	NO	YES
Epoch Securities, Inc.	New York, NY	NO	NO	NO	N0
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
KKR Credit Advisors (Singapore) Pte. Ltd.	Singapore	NO	NO	NO	YES
KKR Registered Advisor LLC	New York, NY	N0	NO	NO	YES
Kohlberg Kravis Roberts & Co. L.P.	New York, NY	NO	NO	NO	YES
FS/KKR Advisor, LLC					YES
KKR Credit Advisors (US) LLC	San Francisco, CA	N0	NO	N0	YES
KKR Capital Markets LLC				NO	YES
KKR Alternative Investment Management Unlimited Company				NO	YES
MCS Capital Markets LLC					YES
·					

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?		Yes [X] No []
	relationships; (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting	ontity:		
	(c) Compliance with applicable governmental laws, rules and regulations;	enuty,		
	(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?			
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 other	vise made available for		
11.2	use by another person? (Exclude securities under securities lending agreements.) If yes, give full and complete information relating thereto:		Yes [] No [X]
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	Cui	2 rrent Quarter
		Book/Adjusted		ok/Adjusted
		Carrying Value		rrying Value
4.21	Bonds	216,594,928	\$	247,250,272
	Preferred Stock \$\$		\$	
	Common Stock\$		\$	574,588,539
	Short-Term Investments \$			
	Mortgage Loans on Real Estate		\$	
	All Other\$			
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)			821,838,811
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?		Y l saY	1 No [1
	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?			
	If no, attach a description with this statement.			1 10/1/[]
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			
	16.3 Total payable for securities lending reported on the liability page.		.\$	

IS Bank N.A.	me of Custodian(s)								
		1025 Connecticut Avenu	ess ashington DC 20036						
or all agreements that do nation and a complete exp	ot comply with the requirements of the NA	 C Financial Condition Exar	niners Handbook, pr	ovide the name,					
1 Name(s)	2 Location(s)		nation(s)						
ave there been any change	es, including name changes, in the custodialating thereto:	an(s) identified in 17.1 durir	ng the current quarter	?	Yes [] No [
1 Old Custodian	2 New Custodian	3 Date of Change	9	4 Reason					
ake investment decisions	dentify all investment advisors, investment on behalf of the reporting entity. For assets to the investment accounts"; "handle sec	that are managed internall							
nternal GA Investment Tea oldman Sachs Asset Manage	1 ame of Firm or Individual m	U							
7.5097 For those firms/indi	viduals listed in the table for Question 17.5 ") manage more than 10% of the reporting		naffiliated with the re	porting entity (i.e.	Yes [] No				
7.5098 For firms/individual: total assets under r	s unaffiliated with the reporting entity (i.e. d nanagement aggregate to more than 50%	lesignated with a "U") listed of the reporting entity's inve	in the table for Quesested assets?	stion 17.5, does the	Yes [] No				
or those firms or individuals ble below.	s listed in the table for 17.5 with an affiliation	on code of "A" (affiliated) or	"U" (unaffiliated), pro	ovide the information for the	he				
1 Central Registration	2		3	4	5 Investmer Manageme Agreemer				
399770 Kohlb	Name of Firm or Individual an Sachs Asset Management CLO, Corp erg Kravis Roberts & Co. L.P	5493000C7 K3NEK11EF	7N3JVJE7V46	Registered With	DS				
	nts of the Purposes and Procedures Manu			followed?	•				
a. Documentation necessecurity is not available b. Issuer or obligor is cuc. The insurer has an accordance in the insurer has a construction in the insurer has a construc	rities, the reporting entity is certifying the fisary to permit a full credit analysis of the sile. It is a contracted interest and principal tual expectation of ultimate payment of all designated 5GI securities?	ecurity does not exist or an al payments. contracted interest and prir	NAIC CRP credit ra	ting for an FE or PL	Yes [X] No				
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.									
y assigning FE to a Sched	designated PLGI securities?ule BA non-registered private fund, the rep				Yes [] No				
b. The reporting entity isc. The security had a pul January 1, 2019.d. The fund only or predo	nased prior to January 1, 2019. holding capital commensurate with the NA blic credit rating(s) with annual surveillance minantly holds bonds in its portfolio. IAIC Designation was derived from the pul an NRSRO.	assigned by an NAIC CRP	in its legal capacity	·					

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

Life an	d Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	\$
	1.13 Commercial Mortgages	
	1.14 Total Mortgages in Good Standing	
	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	
4 5		
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	5 1,225,040,751
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:	N.
	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?	
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?	
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 []
Fraterr 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	

Date	Outstanding Lien Amount

6

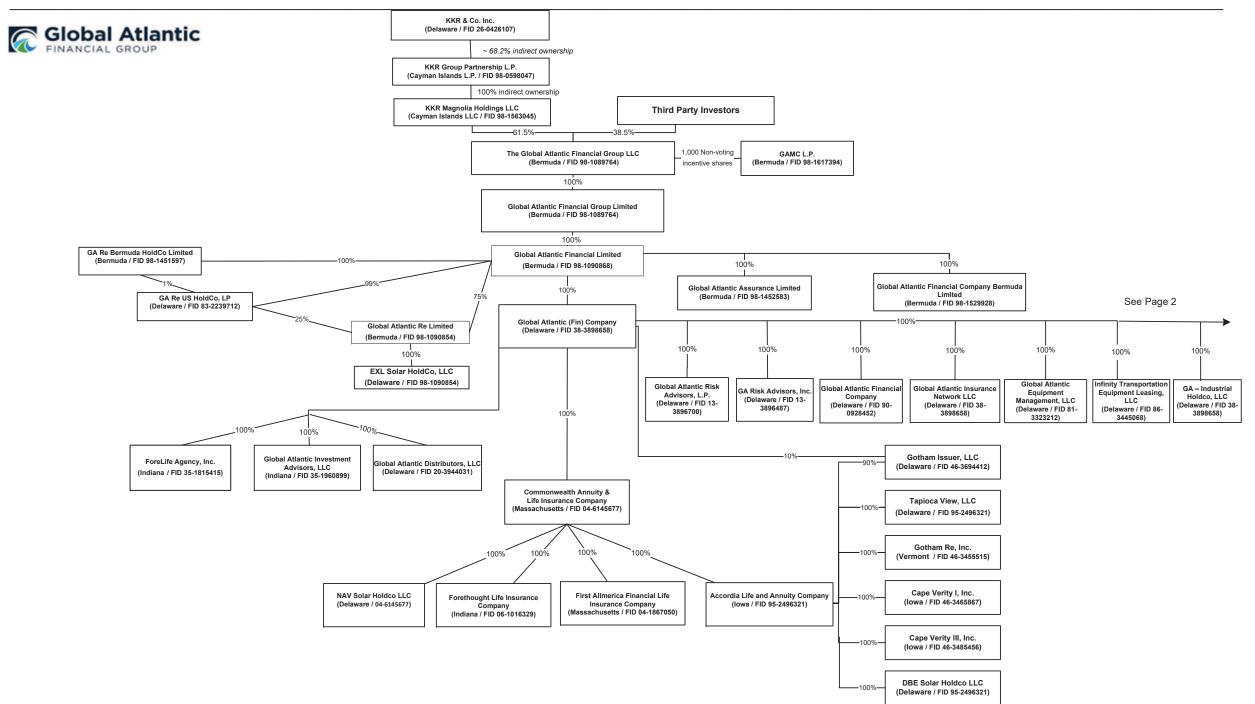
SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date											
NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5	6 Type of Reinsurance	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating		
		-			-						
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS Current Year To Date - Allocated by States and Territories

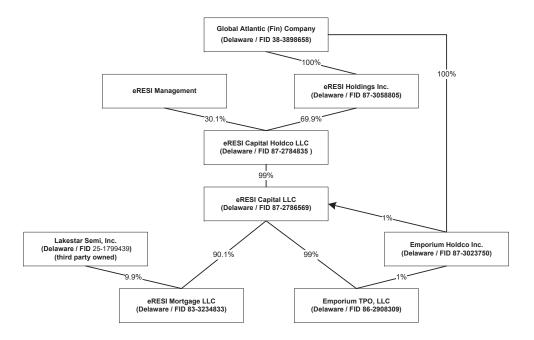
		urrent Year	To Date - Allocat	ted by States a	Direct Bus			
		1	Life Cor		4	5	6	7
			2	3	Accident and Health Insurance			
					Premiums,			
		Active Status	Life Insurance	Annuity	Including Policy, Membership	Other	Total Columns	Donooit Typo
	States, Etc.	(a)	Premiums	Considerations	and Other Fees	Considerations	2 Through 5	Deposit-Type Contracts
1.	AlabamaAL	L	2,459,876				2,459,876	
2.	Alaska	L	206,865				206,865	
3.	Arizona AZ	ļĻ	5,950,011				5,950,011	
4. 5.	Arkansas AR California CA	L					544,890	
6.	Colorado	L	4,769,817				35,577,107 4,769,817	
7.	Connecticut		1,295,761				1,295,761	
8.	Delaware DE	L	253.072				253,072	
9.	District of Columbia DC	L	70,870				70,870	
10.	FloridaFL	L	14,359,596				14,359,596	
11.	Georgia GA	L	3,036,674				3,036,674	
12.	Hawaii HI	L	2,074,995				2,074,995	
13.	ID Illinois II	L					10,329,931	
14. 15.	IndianaIN	L	6,596,121 2,685,758				6,596,121	
16.	lowa IA	I	5,748,323				5,748,323	
17.	Kansas KS	L	1,077,999				1,077,999	
18.	Kentucky KY	L	1,472,724				1,472,724	
19.	Louisiana LA	L	2,038,480				2,038,480	
20.	Maine ME	L	231,434				231,434	
21.	Maryland MD	L	1,905,022				1,905,022	
22.	Massachusetts MA	L	1,718,198				1,718,198	
23. 24.	Michigan MI Minnesota MN	LL	2,861,918				2,861,918 4,520,841	
24. 25.	Mississippi MS	L	4,520,841 844,667				4,520,841	
26.	Missouri MO	L	1,542,254				1.542.254	
27.	Montana MT	L	104,537				1,342,234	
28.	Nebraska NE	L	1, 168, 849				1, 168,849	
29.	Nevada NV	L	1,977,507				1,977,507	
30.	New HampshireNH	L	255,640				255,640	
31.	New Jersey NJ	L	13,736,122				13,736,122	
32.	New Mexico NM	LL					382,096	
33. 34.	New York	N	1,559,391 7,077,363				1,559,391 7,077,363	
35.	North DakotaND	L	312,719				312,719	
36.	Ohio OH	L	6,551,426				6,551,426	
37.	Oklahoma OK		817,347				817,347	
38.	Oregon OR	L					786,826	
39.	Pennsylvania PA	L	4,585,745				4,585,745	
40.	Rhode IslandRI	L	221, 107				221, 107	
41.	South Carolina		1,600,515				1,600,515	
42.	South Dakota SD	<u>L</u>	1,277,987				1,277,987	
43. 44.	Tennessee		2,943,414 14,040,172					
45.	Utah	I	3,614,493				3,614,493	
46.	Vermont VT	L	64,401				64,401	
47.	VirginiaVA	L	3,722,110				3,722,110	
48.	Washington WA	L	2,375,357				2,375,357	
49.	West Virginia WV	L					307,293	
50.	Wisconsin WI	ļ	2,126,646				2, 126, 646	
51.	Wyoming	ļL	128,441				128,441	
52. 53.	Guam	NN.	546				546	
54.	Puerto Rico PR						110.622	
55.	U.S. Virgin Islands	NNNNNN	1.690				1.690	
56.	Northern Mariana IslandsMP	N.	114				114	
57.	Canada CAN		14,408				14,408	
58.	Aggregate Other Aliens OT	XXX					583,271	
59.	Subtotal	XXX	186,621,354				186,621,354	
90.	Reporting entity contributions for employee benefit plans.	s XXX						
91.	Dividends or refunds applied to purchase paid-up		· -				ļ	
	additions and annuities	XXX	862,177				862,177	
92.	Dividends or refunds applied to shorten endowmer							
93.	or premium paying period Premium or annuity considerations waived under	XXX						
55.	disability or other contract provisions	XXX	254,360				254,360	
94.	Aggregate or other amounts not allocable by State							
95.	Totals (Direct Business)	XXX					187,737,891	ļ
96.	Plus Reinsurance Assumed						15,586,911	
97 98.	Totals (All Business) Less Reinsurance Ceded	XXX					203,324,802	
90.	Totals (All Business) less Reinsurance Ceded	XXX XXX	85,821,171 117,503,631				85,821,171 117,503,631	
55.	DETAILS OF WRITE-INS	^^^	117,000,001		+		117,000,001	
58001.	ZZZ other Alien	XXX	583,271				583.271	
58002.			- /					
58003.		XXX	-					
58998.	Summary of remaining write-ins for Line 58 from	1000						
58000	overflow page	XXX			 		<u> </u>	
55555.	58998)(Line 58 above)	XXX	583,271				583,271	
9401.		XXX					,=	
9402.		XXX	.				ļ	
9403.		XXX			-			
9498.	Summary of remaining write-ins for Line 94 from	VVV						
9499	overflow page	XXX			ļ		<u> </u>	
	94 above)	XXX						
	e Status Counts:				Pagistared No			

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



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





3

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

	PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM														
1	2	3	4	5	6	7	8	9	10	11	12 Type	13 If	14	15	16
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
						<u> </u>			,		,		The Global Atlantic Financial Group	,	
			98-1089764				Global Atlantic Financial Group Limited	BMU	NIA	The Global Atlantic Financial Group LLC	Ownership	100.000	LLC		
													The Global Atlantic Financial Group		
			90-0928452				Global Atlantic Financial Company	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000	LLC		
												400.000	The Global Atlantic Financial Group		
			. 38-3898658				Global Atlantic (Fin) Company	DE	NIA	Global Atlantic Financial Limited	Ownership	100.000	LLC		
			. 98-1090868				Clabal Atlantia Financial Limited	BMU	NIA	Clabal Atlantia Financial Cross Limited	O-manahi-	100.000	The Global Atlantic Financial Group		
			. 90-1090000				Global Atlantic Financial Limited	DIVIU	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	The Global Atlantic Financial Group		
			. 98-1090854				Global Atlantic Re Limited	BMU	NIA	Global Atlantic Financial Limited	Ownership.	75.000	LLC		
			. 30-1030004				GIODAI ATTAITTE NE LIMITEG	DIVIO		diobal Atlantic i mancial Limited	Owner Sirip	75.000	The Global Atlantic Financial Group		
			. 98-1090854				Global Atlantic Re Limited	BMU	NIA	GA Re US HoldCo, LP	Ownership	25.000	LLC		
												20.000	The Global Atlantic Financial Group		
			. 13-3896700				Global Atlantic Risk Advisors, L.P.	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000	LLC		
										, , , , , , , , , , , , , , , , , , , ,			The Global Atlantic Financial Group		
			. 38-3898658				GA Industrial Holdco LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	ЩС		
													The Global Atlantic Financial Group		
			. 38-3898658				Global Atlantic Insurance Network, LLC	DE	NIA	Global Atlantic (Fin) Company	Owner ship	100.000	LLC		
													The Global Atlantic Financial Group		
			. 13–3896487				GA Risk Advisors, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	. LLC		
							Global Atlantic Financial Company Bermuda	B				400 000	The Global Atlantic Financial Group		
			. 98-1529928 98-1089764	4520225			Limited	BMU BMU	NIA NIA.	Global Atlantic Financial Limited KKR Magnolia Holdings LLC	Ownership	61.500	KKR Group Partnership L.P.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	BMU	NIA	Third Party Investors	Ownership		Third Party Investors		
			98-1563045	. 4520225			KKR Magnolia Holdings LLC	CYM	NIA	KKR Group Partnership L.P.	Ownership.	100.000	KKR & Co. Inc.		
			98-0598047				KKR Group Partnership L.P.	CYM	NIA	KKR & Co. Inc.	Ownership.	68.200	KKR & Co. Inc.		
							First Allmerica Financial Life Insurance			Commonwealth Annuity and Life Insurance	omor omp.		The Global Atlantic Financial Group		
3891	Global Atlantic Grp	69140	04-1867050	2578101	793699		Company	MA	IA	Company	Ownership.	100.000	LLC		
	·						Commonwealth Annuity and Life Insurance						The Global Atlantic Financial Group		
3891	Global Atlantic Grp	84824	04-6145677	. 3958278	1391312		Company	MA	IA	Global Atlantic (Fin) Company	Ownership	100.000	ЩС		
										Commonwealth Annuity and Life Insurance			The Global Atlantic Financial Group		
3891	Global Atlantic Grp	62200	95–2496321				Accordia Life and Annuity Company	IA	RE	Company	Ownership	100.000	LLC		
													The Global Atlantic Financial Group		
			. 46-3694412				Gotham Issuer, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	10.000	- LTC		
		1	46 2004412				Cathan Januar II C	DE	NIA	Asserdia Life and Annuity Company	Ownership	90.000	The Global Atlantic Financial Group		
			. 46-3694412				Gotham Issuer, LLC	uE	NIA	Accordia Life and Annuity Company	Ownership	90.000	LLCThe Global Atlantic Financial Group		
		1	95-2496321				DBE Solar Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	LLC		
			. 55-2450521				DDL OUTAI TIUTUCU LLU	UL		According Elife and Annuity Company	omior sitty		The Global Atlantic Financial Group		
3891	Global Atlantic Grp	15333	46-3455515]			Gotham Re, Inc.	VT	I A	Accordia Life and Annuity Company	Ownership.	100.000	LLC	I	
]							and the second s			The Global Atlantic Financial Group		
			95-2496321				Tapioca View, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership.	100.000	LLC		
		1								, , , , , , , , , , , , , , , , , , , ,			The Global Atlantic Financial Group		
3891	Global Atlantic Grp	15475	46-3465867				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	ЩС		
		1	1								1		The Global Atlantic Financial Group		
3891	Global Atlantic Grp	15473	. 46-3485456	.			Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	LLC		
		1											The Global Atlantic Financial Group		
			. 35-1960899	.			Global Atlantic Investment Advisors, LLC	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	ЩС		
1		1	00 0044004				Olekel Addendie Diedell de 110	D-	NI A	Olahal Allandia (Fin) O	0	100 000	The Global Atlantic Financial Group		
			. 20-3944031				Global Atlantic Distributors, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	LLC		
		1	0E 101E41E				Ford its Agency Inc	IN	MIA	Clobal Atlantia (Ein) Carrani	Ownership	100.000	The Global Atlantic Financial Group		
			35-1815415				ForeLife Agency, Inc	IN	NIA	Global Atlantic (Fin) Company	Owner ship		. LLV		

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
'	2		1 7	3		'	0	3	10	''	Type	lf	'-	13	10
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board.	Owner-		SCA	
								D:							
		1110				Exchange	No 6	Domi-	ship		Management,	ship		Filing	
_		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company		Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Yes/No)	*
										Commonwealth Annuity and Life Insurance			The Global Atlantic Financial Group		
3891	Global Atlantic Grp	91642	. 06-1016329		1554348		Forethought Life Insurance Company	IN	IA	Company	Owner ship	100.000	ЩС		
													The Global Atlantic Financial Group		
			. 81–3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Owner ship	100.000	The Global Atlantic Financial Group	-	
			00 0445000				Infinity Transportation Equipment Leasing,	DE		01.1.1.41		400 000	The Global Atlantic Financial Group		
			. 86–3445068				LLC	DE	NIA	Global Atlantic (Fin) Company	Owner ship	100.000	The Global Atlantic Financial Group	-	
			98-1452583				Global Atlantic Assurance Limited	BMU	NIA	Global Atlantic Financial Limited	Ownership	100.000	The Grobal Atlantic Financial Group		
			. 90-1402000				GIODAI ATTAILIC ASSURANCE LIMITED	DIVIU	NIA	GIODAI ATTANTIC FINANCIAI LIMITEO	Owner Strip	100.000	The Global Atlantic Financial Group		
			98-1451597				GA Re Bermuda HoldCo Limited	BMU	NIA	Global Atlantic Financial Limited	Ownership.	100.000	IIIC		
			30-1431337				da ne beriilda nordoo Eniirted			diobal Atlantic i mancial Limited	Owner Sirrp.	100.000	The Global Atlantic Financial Group		
			. 83-2239712				GA Re US HoldCo. LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000	IIC		
			00 22007 12				an no oo nordoo, E			diodal Actuates i manoral Elimico	o milet emp.		The Global Atlantic Financial Group		
			. 83-2239712				GA Re US HoldCo. LP	DE	NIA	GA Re Bermuda HoldCo Limited	Ownership	1.000	LLC		
													The Global Atlantic Financial Group		
			. 98-1090854				EXL Solar HoldCo, LLC	DE	NI A	Global Atlantic Re Limited	Ownership	100.000	LLC	.	
										Commonwealth Annuity and Life Insurance			The Global Atlantic Financial Group		
			. 04-6145677				Nav Solar Holdco LLC	DE	NIA	Company	Ownership	100.000	LLC		
													The Global Atlantic Financial Group		
			. 87–3058805				eRESI Holdings Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	LLC		
													The Global Atlantic Financial Group		
			. 87–2784835				eRESI Capital Holdco LLC	DE	NIA	eRESI Holdings Inc.	Ownership	69.900	ILC		
			07 0704005				PF01 0 11 1 11 11 11 0			BEAL W.		00.400	The Global Atlantic Financial Group		
			. 87–2784835				eRESI Capital Holdco LLC	DE	NIA	eRESI Management	Ownership	30 . 100	The Global Atlantic Financial Group		
			87-2786569				eRESI Capital LLC	DE	NIA	eRESI Capital Holdco LLC	Ownership.	99.000	ine Global Atlantic Financial Group		
			. 01-2100009				enesi capitai ele	UE	NIA	enesi capitai noideo LLC	Owner Strip	99.000	The Global Atlantic Financial Group		
			87-2786569				eRESI Capital LLC	DE	NIA	Emporium Holdco Inc.	Ownership.	1.000	LLC		
			. 01-2100303				encor capital Eco	UL		Linportum Horaco IIIc.	Owner Sirip		The Global Atlantic Financial Group		
			87-3023750				Emporium Holdco Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership.	100.000	III C		
							Emportant hordon the.			diobal Actuaters (1111) company	Carrier Griff		The Global Atlantic Financial Group		
			83-3234833				eRESI Mortgage LLC	DE	NIA	eRESI Capital LLC	Ownership.	90.100	IIC		
													The Global Atlantic Financial Group		
			. 86-2908309				Emporium TPO, LLC	DE	NIA	eRESI Capital LLC	Ownership.	99.000	LLC		
			1				,			,	,		The Global Atlantic Financial Group		
			. 86-2908309				Er TPO,	DE	. NI A	Holdco Inc.	Ownership	1.000	LLC		
			<u> </u>		<u> </u>										

Asterisk	\		Expla	n

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.

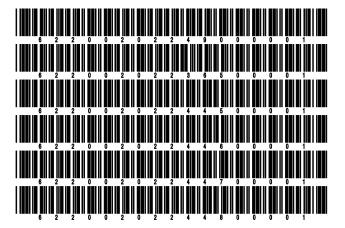
	<u></u>	Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification 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.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? 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.	N/A

Explanation:

- 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 Resonableness and Consistency of Assumption Certificate (Updated Market Value) wll be filed.
- 6. The Resonableness and Consistency of Assumption Certificate (Updated Market Value) wll be filed.

Bar Code:

- 1. Trusteed Surplus Statement [Document Identifier 490]
- 2. Medicare Part D Coverage Supplement [Document Identifier 365]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
- 4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Additional Title indicate Eine Ee							
		Current Statement Date			4			
		1	1 2 3					
				Net Admitted Assets	Prior Year Net			
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets			
2504.	Miscellaneous Accounts Receivable	533,461	533,461					
2597.	Summary of remaining write-ins for Line 25 from overflow page	533,461	533,461					

		1	2
		Current	December 31
		Statement Date	Prior Year
2504.	Accounts Payable	246,516	238,989
2505.	Miscellaneous Liabilities	,	1,022,107
2597.	Summary of remaining write-ins for Line 25 from overflow page	246,516	1,261,096

Additional Write-ins for Summary of Operations Line 8.3			
	1	2	3
	Current Year	Prior Year	Prior Year Ended
	To Date	To Date	December 31
08.304. Withdrawals fees		(4,441)	
08.305. Funds withheld assumed gains		99,868	
08.397. Summary of remaining write-ins for Line 8.3 from overflow page		95,427	

SCHEDULE A - VERIFICATION

Real Estate

		1	2
			Prior Year Ended
		Year to Date	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 rying		
7.	Deduct current year's other than temporary impailment reducilized		
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)		

SCHEDULE B - VERIFICATION

Mortgage Loans

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,022,801,576	1,063,757,396
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	232,757,140	15,221,440
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount	549,277	929,502
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		(714,927)
7.	Deduct amounts received on disposals	30,089,771	55,785,537
8.	Deduct amortization of premium and mortgage interest points and commitment fees	177,491	606,299
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest Deduct current year's other than temporary impairment recognized		
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)	1,225,840,731	1,022,801,576
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,225,840,731	1,022,801,576
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,225,840,731	1,022,801,576

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	336,227,547	352,730,066
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	25,858	19,636,747
3.	Capitalized deferred interest and other		
4.	Accrual of discount		561
5.	Unrealized valuation increase (decrease)	(22,208,574)	69,217,158
6.	Total gain (loss) on disposals		871,052
7.	Total gain (loss) on disposals	5,786,939	106,228,037
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	308,257,892	
12.	Deduct total nonadmitted amounts	270	270
13.	Statement value at end of current period (Line 11 minus Line 12)	308, 257, 622	336,227,277

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	9, 161, 013, 077	7,910,553,566
2.	Cost of bonds and stocks acquired	305,744,850	3, 154, 757, 914
3.	Accrual of discount	1,078,695	31,372,459
4.	Unrealized valuation increase (decrease)	30,012,352	106,576,444
5.	Total gain (loss) on disposals	7,934,217	252,405,948
6.	Deduct consideration for bonds and stocks disposed of	748,173,070	2,286,426,640
7.	Deduct amortization of premium	401,272	28,667,963
8.	Total foreign exchange change in book/adjusted carrying value	(4,715,746)	(4,977,437)
9.	Deduct current year's other than temporary impairment recognized	168,763	206,000
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		25,624,786
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,752,324,340	9, 161, 013, 077
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	8,752,324,340	9,161,013,077

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

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

Di	uring the Current Quarter fo			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
Title Dooglation	or carroin quartor	ourion addition	ourion quarto	ourion quarto	i not equalitor	occoma quartor	Time Quartor	1 1101 1 001
BONDS								
1. NAIC 1 (a)	4,909,504,803	215,087,441	461,815,254	10,960,878	4,673,737,868			4,909,504,803
2. NAIC 2 (a)	3,459,978,788	45,049,486	264, 104,875	(31,024,187)	3,209,899,212			3,459,978,788
3. NAIC 3 (a)	64,744,801	20,733,123	3,374,169	(349,767)	81,753,988			64,744,801
4. NAIC 4 (a)		8,931,456	10,075,875	(157,368)	22,978,227			24,280,014
5. NAIC 5 (a)				516,042	2,550,375			2,034,333
6. NAIC 6 (a)		15,943,343	868,680	13,563,573	148,846,965			120,208,729
7. Total Bonds	8,580,751,468	305,744,849	740,238,853	(6,490,829)	8,139,766,635			8,580,751,468
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	8,580,751,468	305,744,849	740,238,853	(6,490,829)	8,139,766,635			8,580,751,468

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	\$; N	NAIC 3 \$	NAIC 4 \$; NAIC 5 \$;	NAIC 6 \$		

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DA - PART 1

Short-Term Investments

1 2 3 4 5
Paid for Accrued Interest Collected Year-to-Date

7709999999 Totals

Short-Term Investments

1 Actual Cost Year-to-Date

77099999999 Totals

SCHEDULE DA - VERIFICATION

	Short-Term Investments		
		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		11,881,795
2.	Cost of short-term investments acquired		
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals		11,881,795
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

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)	\			110 136 76/
2.	Cost Paid/(Consideration Received) on additions				
3.	Unrealized Valuation increase/(decrease)				
3. 4.	SSAP No. 108 adjustments				
	·				
5.	Total gain (loss) on termination recognized				
6.	Considerations received/(paid) on terminations				
7. 8.	Adjustment to the Reak/Adjusted Corning Value of hedged item				
9.	Adjustment to the Book/Adjusted Carrying Value of hedged item				
	Total foreign exchange change in Book/Adjusted Carrying Value Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6)				
10.					
11.	Deduct nonadmitted assets Statement value at end of current period (Line 10 minus Line 11)				
12.	Statement value at end of current period (Line 10 minus Line 11)				
	SCHEDULE DB - PA		RIFICATION		
		res Contracts			0.000.404
1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footr	note - Cumulative Cash Char	ige column)		
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedge				
	3.11 Section 1, Column 15, current year to date minus		(50, 705)		
	3.12 Section 1, Column 15, prior year	5,830,181	(36,793)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus			(50, 705)	
	3.14 Section 1, Column 18, prior year			(56,795)	
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 plus				
	3.25 SSAP No. 108 adjustments				/#- ==-·
	Subtotal (Line 3.1 minus Line 3.2)				(56,795)
	Cumulative variation margin on terminated contracts during the year		(15,980,952)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized		(45.000.050)		
	4.23 SSAP No. 108 adjustments				
	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	-			
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.	1-5.2)			6,773,386
7.					
٧.	Deduct total nonadmitted amounts Statement value at end of current period (Line 6 minus Line 7)				

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 ${f N} \ {f O} \ {f N} \ {f E}$

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Va	alue Check
1.	Part A, Section 1, Column 14.	53 , 154 , 557	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	6,773,386	
3.	Total (Line 1 plus Line 2)		59,927,943
4.	Part D, Section 1, Column 6	163,432,030	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	(
7.	Part A, Section 1, Column 16	194,453,765	
8.	Part B, Section 1, Column 13	6,773,386	
9.	Total (Line 7 plus Line 8)		201,227,151
10.	Part D, Section 1, Column 9	334 , 757 , 693	
11.	Part D, Section 1, Column 10	(133,530,542)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure C	heck
13.	Part A, Section 1, Column 21	141,350,828	
14.	Part B, Section 1, Column 20	129,504,072	
15.	Part D, Section 1, Column 12	270,854,900	
16	Total (Line 13 plus Line 14 minus Line 15)		

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	(Casii Equivalents)	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	79, 166, 005	478 , 190 , 037
2.	Cost of cash equivalents acquired	1,256,619,975	4,941,590,567
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	1,150,733,646	5,340,614,599
7.	Deduct amortization of premium	84	
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)	185,052,250	79, 166,005
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	185,052,250	79,166,005

Schedule A - Part 2 - Real Estate Acquired and Additions Made **NONE**

Schedule A - Part 3 - Real Estate Disposed **NONE**

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

1	Location	g / III Mortgago Edano / to Qo	4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
5300220A1	Salt Lake City	UT		02/15/2022	3.500			
5300220B9	Salt Lake City	UT		02/15/2022	3.500	8,428,288		
5300221A0	San Jose			02/15/2022	3.500	42,506,166		68,009,866
5300222A9	Anaheim	CA		02/15/2022	3.500	45,754,401		
5300222B7	Anahe i m	CA		02/15/2022	3.500	3,509,511		
5300240A7	Tampa	FL		03/25/2022	2.500	3,544,000		7,430,000
5300240B5	Tampa	FL		03/25/2022	3.000	1,938,000		7,430,000
5300240C3	_ Tampa	FL		03/25/2022	4.000			7,430,000
5300240D1	Татра	FL		03/25/2022	10.050			7,430,000
5300241A6	Denver	CO			2.500	3,466,000		8,030,000
5300241B4	Denver	CO.		03/25/2022	3.000	1,895,000		8,030,000
5300241C2	Denver	CO.		03/25/2022	4.000	1,456,470		8,030,000
5300241D0	Denver	CO			5.527	1,097,992		8,030,000
805143047	Laguna Beach	CA		03/31/2022	7.400	460		
805151289	San Pedro	CA		03/07/2022	3.900	12, 101		32,610,859
80515129A	Santa Clara			03/07/2022	3.900	2,667		
	anding - Commercial mortgages-all other					155, 165, 846		519,392,150
DRAWMP1A4	Salt Lake City	UT		02/15/2022	7.500	6,040,111		
DRAWMP1B2	Salt Lake City	UT		02/15/2022	7.500	7,119,939		
DRAWMP1C0	Salt Lake City	UT		02/15/2022	7.500	12,923,046		
DRAWMP2A3	San Jose	CA		02/15/2022	7.500	8,889,504		68,009,866
DRAWMP2B1	San Jose	CA		02/15/2022	7.500	7,541,027		
DRAWMP2C9	San Jose	CA		02/15/2022	7.500			68,009,866
DRAWMP3A2	Anahe i m			02/15/2022	7.500			
DRAWMP3B0	Anahe i m	CA		02/15/2022	7.500	7,360,030		
DRAWMP3C8	Anaheim	CA		02/15/2022	7.500	11,829,592		
0699999. Mortgages in good sta						77,591,292		672,144,481
0899999. Total Mortgages in go	ood standing	<u> </u>				232,757,138	<u>'</u>	1,191,536,631
1699999. Total - Restructured N	Mortgages							
2499999. Total - Mortgages with	h overdue interest over 90 days							
3299999. Total - Mortgages in the								
3399999 - Totals	•					232.757.138		1,191,536,631

SCHEDULE B - PART 3

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

				Cricwing /	III Mortgage E	ourio Dioi O	CLD, Transit	inca or repe	ald During the	ouncil Qu	artor						
1	Location	1	4	5	6	7		Change	e in Book Value	Recorded Inve	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)		Recognized			Book Value	Disposal	eration	Disposal	Disposal	Disposal
805143328	. Washington	DC.		12/15/2011	02/15/2022	7,873,110		288,880			288,880		8,161,990	8,161,990			
0199999. Mortgages clo	sed by repayment					7,873,110		288,880			288,880		8,161,990	8, 161, 990			
805161908	Decatur	GA		11/14/2016		167,203							167,203	167,203			
805151222	Irvine	CA		04/07/2015		214,723							214,723	214,723			
805151289	San Pedro			03/19/2015		48,284		(12, 100)			(12, 100)	36, 185	36, 185			
805172228	Mesa	AZ		12/11/2017		47,777							47,777	47,777			
805151297	Santa Clara			03/19/2015				1			1		47,351	47,351			
805151313	Vancouver	WA		03/19/2015		31, 135		1			1		31, 136	31,136			
805151305	W	WA		03/19/2015		26.916	l	1	1		1		26.917	26.917			
803 13 1303	. vancouver	WA		03/ 19/ 20 13		20,910							20,311				
805151370 805172384	Dallas	TX		03/19/2015		191,627							191,627	191,627			

				Showing F	All Mortgage L	Dalis Dispus	D⊏D, HallSi	erreu or Kepa	ald During the	e Guireni Qu	ıaıt e i						
1	Location	1	4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Disposar	Prior Year	(Decrease)	/Accretion		Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
		State	Type	10/10/2017	Date		(Decrease)	Accretion	Recognized	Other	(0+9-10+11)	BOOK Value			Disposai	Dispusai	Dispusai
805172004 805161718	Portsmouth	MI		09/15/2016		42,510 280,547							42,510	42,510 280,547			
805181203	Atlanta	GA		05/01/2018									57,885	57,885			
805181179	San Antonio	TX		04/24/2018		91,354							91,354	91,354			***************************************
155151046	Irvine	CA		04/20/2015		132,653							132,653	132,653			
805143336	Vancouver	WA		01/06/2012		97,075		(1,631)			(1,631)		95,444	95,444			
805143310	Tempe	AZ		10/31/2011		136, 167		(435)			(435)		135,732	135,732			
805143369	Plymouth	MN		04/02/2012		74,555		1, 156			1, 156		75,711	75,711			
805151008	Costa Mesa	CA		03/19/2015		17,794							17,795	17,795			
805143351	Ankeny	IA		04/18/2013		79,226		3,942			3,942		83, 169	83, 169			
805143344	Huntington Beach	CA		01/31/2012		99,739		1,264			1,264		101,004	101,004			
805143385 805181310	San Mateo	CAPA		05/24/2012		67, 128		(39)			(39)		67,089	67,089			
805161882	New Castle			07/13/2018 10/03/2016		41,344 118,086							41,344	41,344 118,086			
805181328	Hermitage	PA.		07/13/2018									50,885	50,885			
805143427	Palm Beach Gardens	FI		06/29/2012		372,529		(442)			(442)		372,087	372,087			
805143401	Phoenix	AZ		07/11/2012		277,518		1,036			1,036		278,554	278,554			***************************************
805143476	Ankeny	IA.		03/05/2012		16,297		1,059			1,059		17,356	17,356			
805143492	Franklin	.NJ		03/18/2008		99,465		(583)			(583)		98,882	98,882			
805151727	Bellevue	WA		10/09/2015		20,114							20,114	20,114			
80515128A	San Pedro	CA		08/30/2018		15,213							15,213	15,213			
805162138	Austin	TX		11/02/2016		99,754		(11,799)			(11,799)		87,955	87,955			
5300070	Conway	AR	· · · · · · · · · · · · · · · · · · ·	12/04/2019		191,951		49			49		192,001	192,001			
5300071 805181989	Conway	AR		12/05/2019		436,512		109			109		436,620	436,620			
805181989 80515129A	Indian Land	SC	·	08/28/2018		56,379		(2,667)			(2,667)		56,379 7,964	56,379			
805151461	Santa Clara Bonita Springs	FL		08/30/2018				(2,66/)			(2,66/)	1	74,526	7,964 74,526			
805142478	Chattanooga	TN		03/11/2015		48.780								48.780			
805142486	Goodlettsville	TN		03/11/2015		85,796							85,796	85,796			***************************************
805142452	West Covina	CA		02/04/2015		44,745							44,745	44,745			
805171113	Manhattan Beach	CA		03/02/2017		178, 126							178,126	178, 126			
80515100A	Costa Mesa	CA		08/30/2018		5,567							5,567	5,567			
805151990	Lexington	KY		12/14/2015		241,501							241,501	241,501			
805195112	Los Angeles	CA		09/06/2017		59, 114							59, 114	59, 114			
805195054	Alhambra	CA		06/23/2017		54,046							54,046	54,046			
805162245	Pembroke Pines	FL	· · · · · · · · · · · · · · · · · · ·	12/22/2016		75,569							75,569	75,569			
80515130A	Vancouver	WA	·	08/30/2018		6,418							6,418	6,418			
805195096 805195088	Vancouver	WAWA		08/10/2017 08/10/2017		51,826 34,119							51,826 34,119	51,826 34,119			
805195088	Vancouver	WA		08/10/201/				(616)			(616)		34,119	34,119			
805162385	Hamilton Township	NJ		12/29/2016		54,279		(010)			(010)		54,279	54,279			
805162328	Dallas	TX		12/09/2016		65,717							65,717	65,717			
805195161	Ashburn	VA.		12/21/2018		32,566							32,566	32,566			
805162351	Nashville	TN		01/18/2017		40,990							40,990	40,990			
80515131A	Vancouver	WA		08/30/2018		8,214							8,214	8,214			
805195153	Tampa	FL.		12/14/2018		48,970		(46)		l	(46)		48,923	48,923		L	
805162369	Santa Monica	CA		02/06/2017		70,432							70,432	70,432			
805143179	Salem	OR		08/01/2007		78,519							78,519	78,519			
805143161	Shakopee	MN		12/07/2007		131,217		(423)			(423)		130,794	130,794			
805143138	Durango	00		07/20/2006		401,960		(18,812)			(18,812)	·	383,147	383,147			
805143294 805181047	Berkeley Portland	CA		06/30/2011		173,862 52.870		4,637			4,637		178,499 52,870	178,499 52.870			
805143286	Madison	UH		03/12/2018				344			344						
805182383	Delray Beach	FI	· · · · · · · · · · · · · · · · · · ·	12/17/2018		30,604		944			044		30,604	30,604			
805143047	Laguna Beach	CA		10/16/2002		27,593		(527)			(527)		27,066	27,066			
5300003	Irving	TX		10/02/2017		99, 113		8			8		99, 121	99, 121			
805152162	Tuscaloosa	AL.		12/16/2015		80,859							80,859	80,859			
805161320	Santa Monica	CA.		06/01/2016		165,758							165,758	165,758			

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

1	Location		4	5	6	7	•		e in Book Value				14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
						Recorded			Current				Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
805161387	Seattle	WA		06/28/2016		114,704							114,704	114,704			
BGA109RU6	Denver			12/21/2021		3,610,322		90,678			90,678		3,701,000	3,701,000			
BGA109V49	Tampa	FL		12/23/2021		3,572,340		(16,340)			(16,340)	3,556,000	3,556,000			
BGA10ACW5	Tampa	FL		12/23/2021		1,848,464		(8,464)			(8,464)	1,840,000	1,840,000			
BGA10ACX3	Denver			12/21/2021		1,864,244		46,756			46,756		1,911,000	1,911,000			
BGA10ACY1	Tampa	FL		12/23/2021		916,327		(4,239)			(4,239)	912,070	912,070			
BGA10AGJ0	Denver	00		12/21/2021		1, 176, 066		29,404			29,404		1,205,470	1,205,470			
BGA10AGV3	Tampa	FL		12/23/2021		1,007,066		(4,708)			(4,708))	1,002,292	1,002,292			
BGA10AGW1	Denver	00		12/21/2021		1,226,611		30,512			30,512		1,257,122	1,257,122			
0299999. Mortgages with	h partial repayments					21,800,778		127,087			127,087		21,927,781	21,927,781			
0599999 - Totals						29,673,889		415,966			415,966		30,089,771	30,089,771			

		Showing Other	er Long-Tern	n Invested Assets ACQUIRED AND ADD	ITIONS MAD	E During th	ne Current	t Quarter				
1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC							
					Designation,							
					NAIC							
					Designation							
					Modifier							
					and							
					SVO						Commitment	
					Admini-	Date	Туре	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbol	Acquired	Strategy		After Acquisition	Encumbrances	Investment	Ownership
	LENNAR CORPORATION	Oity	US	Lennar Multifamily BTC Venture GP, LLC	Cymbol	11/12/2015	Cudlogy	7 toquiottion	25.858	Litearibraneee	1,464,874	
	Venture Interests - Common Stock - Unaffiliated			20 mar martinamity bio fontaro di , 220 mm	h	, 12, 2010			25.858		1,464,874	
4899999. Total									25,858		1,464,874	XXX
4999999. Total									20,000		1,101,071	XXX
1000000: 10101	7 timated											7001
						· · · · · · · · · · · · · · · · · · ·						
					•	· · · · · · · · · · · · · · · · · · ·						
5099999 - Tota	als						,		25,858		1,464,874	XXX

			SI	nowing Other Long-Term Inv	ested Assets	DISPOSE	D, Transfe	rred or Re	paid Durin	ng the Curi	rent Quart	er							
1	2	Location		5	6	7	8		Change i	in Book/Adjı	usted Carryi	ing Value		15	16	17	18	19	20
		3	4	1				9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in		Carrying					
							Value		Year's	Than	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-		ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on		ment
Identification	Name or Description	Citv	State	Nature of Disposal	Acquired	Date	Year	`	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal		Disposal	Income
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND	Oity	DF	Capital Distribution	05/26/2015	02/25/2022	2, 103, 758	cicase)	71001011	IIIZCU	Other	111.12)	Value	2, 103,758	2,103,758	Вюроса	Вюрован	Біоросаі	1,304,973
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIES		DE	Capital Distribution	10/28/2018	03/31/2022	3,082,579							3,082,579	3,082,579				2, 159, 392
	LENNAR CORPORATION		US	Capital Distribution	11/12/2015	03/18/2022	548,366							548,366	548,366				944,042
000000-00-0	RABBI TRUST		US	Rabbi Trust	10/01/2013	03/31/2022								52,236	52,236				
1999999. Joi	nt Venture Interests - Common Stock - L	Jnaffiliated					5,786,939							5,786,939	5,786,939				4,408,407
4899999. Tot	al - Unaffiliated						5,786,939							5,786,939	5,786,939				4,408,407
4999999. Tot	al - Affiliated																		
							L												
							4			ļ			ļ						
			·····		·		 												
					-		 			·			<u> </u>						
5099999 - To	tale				- 		5.786.939							5.786.939	5.786.939				4,408,407
0000000 - 10	nuio						5,100,303							5,100,303	5,700,303				T, 700, 40 <i>1</i>

				SCHEDULE D - PART 3					
			Show All L	ong-Term Bonds and Stock Acquired During the Current Quarte					
1	2	3	4	5	6	/	8	9	10
									NAIC
									Designation
									NAIC Designation
									Modifier
									and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign		Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	UNITED STATES TREASURY	Foreign	Acquired01/11/2022	Various	Stock	Actual Cost	2.000.000		7 1.A FE
	ubtotal - Bonds - U.S. Governments		01/11/2022	Val Tous		1,899,346	2,000,000	5,607	
	CONNECTICUT ST	1	03/29/2022	J.P. MORGAN SECURITIES INC.	1	3,574,796	3,870,000		3 1.D FE
	CONNECTICUT ST		03/31/2022	J.P. MORGAN SECURITIES INC.		326,585	350,000		7 1.D FE
	MASSACHUSETTS (COMMONWEALTH OF)		03/30/2022	JEFF GA		2,814,099	3,905,000		1.B FE
	MASSACHUSETTS (COMMONWEALTH OF)		03/30/2022	J.P. MORGAN SECURITIES INC.		1,116,509	1,370,000		3 1.B FE
	MASSACHUSETTS (COMMONWEALTH OF)		03/30/2022	J.P. MORGAN SECURITIES INC.		832,616	1,035,000		1.B FE
	MASSACHUSETTS (COMMONWEALTH OF)			J.P. MORGAN SECURITIES INC.	·····	1, 153, 127	1,450,000		7 1.B FE
	MASSACHUSETTS (COMMONIEALTH OF) MASSACHUSETTS (COMMONIEALTH OF)		03/30/2022	J.P. MORGAN SECURITIES INC. JEFF GA	·	1,118,207	1,420,0001,050,000		7 1.B FE 1.B FE
	ubtotal - Bonds - U.S. States, Territories and Possessions	-	00/ 30/ 2022	Juli un	-	11.754.888	14,450,000	40.521	
	CALIFORNIA HEALTH FACS FING AUTH REV	ı ı	03/30/2022	RAYMOND JAMES/FI		11,754,888	14,450,000	40,521	. 1.D FE
	CALIFORNIA HEALTH FACS FING AUTH REV		03/30/2022	RAYMOND JAMES/FI		1,600,000	1,600,000		. 1.D FE
	CHARLOTTE N C CTFS PARTN		03/30/2022	J.P. MORGAN SECURITIES INC.		11.420.099	12,715,000	127 . 150	1.B FE
	METROPOLITAN WASH D C ARPTS AUTH DULLES		01/21/2022	Wachovia Bank		7,500,000	7,500,000		. 1.E FE
	NEW YORK N Y CITY INDL DEV AGY REV		03/29/2022	RBC CAPITAL MARKETS, LLC	ļ ļ	3,528,530	4,242,500	10,606	
	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		03/30/2022	CITIGROUP GLOBAL MARKETS, INC		591,644	675,000		1.A FE
	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &		03/29/2022	CITIGROUP GLOBAL MARKETS, INC	·	4,898,750 1,978,941	5,000,000 2,217,500		3 1.B FE 1.C FE
	NEW YORK STATE DORMITORY AUTHORITY		03/29/2022	J.P. MORGAN SECURITIES INC.		1,978,941	2,217,500		. 1.B FE
	NEW YORK ST URBAN DEV CORP REV		03/30/2022	CITIGROUP GLOBAL MARKETS. INC		666,225	750.000	1 000	1.B FE
	PORT AUTH N Y & N J		03/31/2022	Direct		614,235	715,000		9 1.E FE
	SAN ANTONIO TEX ELEC & GAS REV		03/30/2022	WELLS FARGO SECURITIES, LLC	ļ ļ	800,000	800,000		. 1.D FE
	SAN ANTONIO TEX ELEC & GAS REV		03/30/2022	WELLS FARGO SECURITIES, LLC		1,120,000	1,120,000		. 1.D FE
	WEST HARRIS CNTY TEX REGL WTR AUTH WTR S		03/31/2022	Direct		3,988,793	4,125,000		4 1.E FE
	ubtotal - Bonds - U.S. Special Revenues			Tana - 12-12-11 11-12-12-11-12-11-12-11-12-11-12-11-12-11-12-11-12-11-12-11-12-11-12-11-12-11-12-11-12-11-12-1		42,067,217	44,860,000	245,992	
	BMO 2022-C1 36C - CMBS BMO 2022-C1 36D - CMBS		02/10/2022	BMO CAPITAL MARKETS GKST INC. BMO CAPITAL MARKETS GKST INC.					4 1.A FE 6 1.A FE
	BMO 2022-C1 360 - CMBS		02/10/2022	BMO CAPITAL MARKETS GKST INC.	· · · · · · · · · · · · · · · · · · ·		130,000	385	
	BAFC 2015-R3 7A2 - CMO/RMBS	С	03/25/2022	Direct	ļ	25.548	25.548		1.D FM
	CNLTI 2014-10 1A2 - CMO/RIMBS		03/25/2022	Direct		13,001	13,001		1.D FM
	CRE FIVE POINTS SENIOR NOTE		02/22/2022	Payment In Kind		45,518	45,518		. 2.B PL
	HVMLT 2007-2 11A - RMBS		03/25/2022	Direct	ļ	71,601	71,601		. 1.D FM
	NMRR 155R 4A3 - CMO/RMBS		03/25/2022	Direct	·····	9,303	9,303		. 1.D FM
	SE BIG FIVE BORROWER LLC. SE BIG FIVE BORROWER LLC.		02/17/2022	SPECIALTY FINANCE Payment In Kind	· []	6,142,281 26,784	6,142,281 26,784		. 2.C PL 2.C PL
	SE BIG FIVE BORNOWER LLC.		02/17/2022	SPECIALTY FINANCE	†	1,882,727	1,882,727		. 3.B PL
	SE BIG FIVE BORROWER LLC.		03/31/2022	Payment In Kind		11,273	11,273		. 3.B PL
78438@-AC-0	SE BIG FIVE BORROWER LLC.		02/17/2022	SPÉCIALTY FINANCE		462,118	462,118		6
78438@-AC-0	SE BIG FIVE BORROWER LLC.		03/31/2022	Payment In Kind		19,835	19,835		. 6
	SE BIG FIVE BORROWER LLC.		03/31/2022	Payment In Kind	·	87,512	87,512		. 2.C PL
	SE BIG FIVE BORROWER LLC. SE BIG FIVE BORROWER LLC.		03/31/2022	Payment In Kind	·	90,130			. 3.B PL
	SE BIG FIVE BORROWER LLC.		03/31/2022	Payment In Kind					. 1.A 2.C PL
	SE BIG FIVE BORROWER LLC.		03/31/2022	Payment In Kind		41,438	41,438		2.0 PL
78440*-AB-0	SE BIG FIVE BORROWER LLC.		02/17/2022	SPECIALTY FINANCE		3,247,777			. 3.B PL
	SE BIG FIVE BORROWER LLC.		03/31/2022	Payment In Kind	ļ	19,446	19,446		. 3.B PL
	SE BIG FIVE BORROWER LLC.		02/17/2022	SPECIALTY FINANCE		441, 124	441,124		6
	SE BIG FIVE BORROWER LLC.		03/31/2022	Payment In Kind	ļ	29,099	29,099		6
	WFCM 22JS2 F - CMBS		01/18/2022	WELLS FARGO SECURITIES, LLC	}	1,069,921	1,216,400	3,034	
	CRE MAPLEWOOD DEBT - ABS ORIGIS MW2 DEBT - ABS		03/23/2022	SPECIALTY FINANCE SPECIALTY FINANCE		(2,661,115)	(2,326,111)		. 1.D PL 1.F PL
	BLUE EAGLE 2021-1A TRANCHE A		03/23/2022	CREDIT		2,067,000	2,067,000		. 1.F PL
	BLUE EAGLE 2021-1A TRANCHE B		02/22/2022	CREDIT	<u> </u>	522.600			. 1.0 PL
Daniell 01 0	DECEMBER SOLITON CONTRACTOR CONTR	1		Vision ()	<u> </u>				1 1

CUSIP	Paid for Accrued Interest and Dividends	10 NAIC Designati NAIC Designati Modifie and SVO Admini strative Symbo 1.F PL 2.B PL 3.B PL 1.C PL 1.F PL 2.B PL 1.C PL 1.T PL 3.B PL
CUSIP	Paid for Accrued Interest and	NAIC Designati NAIC Designati Modifie and SVO Admini strative Symbo 1.F PL 2.B PL 3.B PL 1.C PL 1.C PL 2.B PL 3.B PL 6 1.F PL 2.B PL 6 6 6 6 6 6 6 6.
Colsin C	Interest and	Designati NAIC Designati Modifie and SVO Admini strative Symbol 1.F PL 2.B PL 3.B PL 1.B PL 1.C PL 2.B PL 3.B PL
Colsp	Interest and	NAIC Designat Modifie and SVO Admini strative Symbo 1.F PL 2.8 PL 3.8 PL 1.6 PL 1.7 PL 2.8 PL 3.8 PL 6 1.8 PL 6
Cuts Cuts	Interest and	Designat Modifie and SVO Admini strative Symbo 1.F PL 2.B PL 3.B PL 1.C PL 1.F PL 2.B PL 3.B PL 6.
Colsin C	Interest and	Modifie and SVO Admini strative Symbo 1.F PL
Colsp	Interest and	and SVO Admini strative Symbo 1.F PL
Colsp	Interest and	SVO Admini strative Symbo 1.F PL 2.B PL 3.B PL 1.C PL 1.F PL 2.B PL 3.B PL 6. 6.
Colsp	Interest and	Admini strative Symbo 1.F PL
Colsin C	Interest and	strative Symbo 1.F PL 2.B PL 3.B PL 6. 1.B PL 1.C PL 1.F PL 2.B PL 3.B PL
Identification Description Porcipion Porcipion Porcipion Porcipion Porcipion Region Porcipion		Symbo 1.F PL 2.B PL 3.B PL 6. 1.B PL 1.C PL 1.F PL 2.B PL 3.B PL 6.
SAGNIT-19-0 BLE EARE 201-1A TRANDE C	Dividends	1.F PL 2.B PL 3.B PL 6 1.B PL 1.C PL 1.F PL 2.B PL 3.B PL
SQUIT-197-98 SUE PARE 2021-1 TRANCE D		2.B PL
SAGNIT-99-6 BLE EAGE 2021-1A TRINGE F		3.B PL 6 1.B PL 1.C PL 1.F PL 2.B PL 3.B PL
Septim=19-4 SILE FAILE 2021-18 TRANCE R SILE FAILE 2021-28 T		6
SEGURIT-97-2 SILE EAGE 2021-18 TRANCE B 0.02/22/2022 OREDIT 1,590,000 1,590,		1.C PL 1.F PL 2.B PL 3.B PL 6
SAGONT-42-9 SULE FAILE 2021-18 TRANCE B .02/27/0322 SREDIT		1.C PL 1.F PL 2.B PL 3.B PL 6
BAGNIT-N-0-4 BULE FAILE 2021-18 PRANCE C 0.02/22/2022 GREDIT		1.F PL 2.B PL 3.B PL 6
BGADIT-14-2 BLIE EAGLE 2021-18 TRANCFE D 204,000 294,000 294,000 386,001-14-26 BLIE EAGLE 2021-18 TRANCFE E 399,000 38		2.B PL 3.B PL 6
BGA00T + A-P BLIE FAGE 2021-18 TRANCE F 198,000 199,000 399,000		3.B PL 6
BGA011 - A3-8 BLIE EAGE 2021-18 TRANDE R		6
BGA0IIG-OP-3 BLIE FAGE 2020-34 CLASS		1 A DI
BGA0103-CS-7 BLUE FAGLE 2020-3A CLASS C .0.3/30/2022 CREDIT .524.055 .528.833 .546.0183-CV-0 .524.055 .528.833 .546.0183-CV-0 .524.055 .528.833 .528.0183-CV-0 .524.055 .528.833 .528.0183-CV-0 .524.055 .528.833 .528.0183-CV-0 .524.055 .528.833 .528.0183-CV-0 .524.055 .528.033 .528.033 .528.035 .528.033 .528.035		
B6A0103_U-2 BLUE FAGLE 2020-3A CLASS D 3,330/2022 CREDIT 5,24,548 5,485 5,548		1.C PL
B6A010-UD BLUE EAGLE 2020-3A CLASS E .0.3/30/2022 .OREDIT .523,833 .0.3/30/2022 .OREDIT .2.431,965 .2.431,965 .2.431,965 .2.431,965 .0.3/30/2022 .OREDIT .2.40,838 .2.431,720 .2.40,838 .2.431,720 .2.40,838 .2.40,83		1.F PL
B6A0IID-JV-5 BLUE EAGLE 2021-2A CLASS R 0.3/30/2022 CREDIT 6.97,973 6.53,169		2.B PL
BGA0III3-CIII-8 BLUE FAGILE 2020-3A CLASS R 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2021 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2021 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2021-28 CLASS B 0.3/17/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2021-28 CLASS B 0.1/28/2022 CREDIT 0.1/28/2021-28 CLASS D 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2021-28 CLASS D 0.1/28/2022 CREDIT 0.1/28/2021-28 CLASS D 0.1/28/2022 CREDIT 0.1/28/2021-28 CLASS D 0.1/28/2021-28 CLASS D 0.1/28/2022 CREDIT 0.1/28/2021-28 CLASS D 0.1/28/2022 CREDIT 0.1/28/2021-28 CLASS D 0.1/28/2021-28 CLASS D 0.1/28/2022 CREDIT 0.1/28/2021-28 CLASS D 0.1/28/2021-28 CLASS D 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/2022 CREDIT 0.1/28/20		3.B PL
BGA0IID_JV-3 BLUE EAGLE 2021-2A CLASS A B 0.3/17/2022 CREDIT CR		b
BGA0IID_JN-1 BLUE EAGLE 2021-28 CLASS A D		1.A PL
BGA0IID_JN-9 BLUE EAGLE 2021-28 CLASS B B 0.3/17/2022 CREDIT CREDIT T18,245 T18,535 CREDIT CREDIT T18,245 T18,535 CREDIT T18,245 T18,535		1.A PL
BGAOIID_X7-7 BLUE EAGLE 2021-28 CLASS B D		1.C PL
BGA0IID-K7-2 BLUE EAGLE 2021-28 CLASS C D		1.C PL
BGA0IID-KO-7 BLUE EAGLE 2021-2A CLASS D B		1.F PL
BGA0IID-K1-5 BLUE EAGLE 2021-28 CLASS D D .03/17/2022 CREDIT .201,273 .202,276 .202,276 .203,077/2022 .202,276 .203,077/2022 .202,276 .203,077/2022 .202,276 .203,077/2022 .202,276 .203,077/2022 .202,276 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .203,077/2022 .202,076 .203,077/2022 .202,076 .203,077/2022 .203,077/2022 .202,076 .203,077/2022 .203,077/2022 .203,077/2022 .203,077/2022 .203,077/2022 .203,077/2022 .203,077/2022 .203,077/2022 .203,077/2022 .203,077/2022 .2		1.F PL
BGA0IID-K2-3 BLUE EAGLE 2021 2A CLASS E B03/17/2022		2.B PL
BGA0IID-K3-1 BLUE EAGLE 2021-28 CLASS E D		2.B PL
BGA0IID-K7-2 BLUE EAGLE 2021-3A CLASS A		3.B PL
BGAOIID-K8-0 BLUE EAGLE 2021-3B CLASS A		3.B PL 1.A PL
		1.A PL
		1.C PL
BGA0ID-KA-5 BLUE EAGLE 2021-38 CLASS B		1.C PL
BGA01ID-KB-3 BLUE EAGLE 2021-3A CLASS C		1.F PL
BGAOIID-KC-1 BLUE EAGLE 2021-3B CLASS C		1.F PL
BGAOIID-KO-9 BLUE EAGLE 2021-34 CLASS D		2.B PL
BGA0IID-KE-7 BLUE EAGLE 2021-3B CLASS D		2.B PL
B6A0ID-KF-4 BLIE FAGE 2021-3A 0.4SS E		3.B PL
BGA000-KG-2 BLUE FAGIE 2021-38 CLASS E		3.B PL
BGA0IID-KH-0 BLUE EAGLE 2021-3A CLASS R		[
BGA0101-AC-0 BLUE EAGLE 2021-39 ULASS H		6
		6.
BGA0XH-L5-5 RS RENTAL - AVENUE ONE - ABS		6
BGAOXL-9II-2 BLUE EAGLE 2021-1E TRANCHE A		1.A PL
BGAOXL-8X-0 BLUE EAGLE 2021-1F TRANCHE A		1.A PL
BGAOXL-8Y-8 BLUE EAGLE 2021-16 TRANCHE A		1.A PL
BGAXIL-8Z-5 BLUE EAGLE 2021-1H TRANCHE A		1.A PL
9640VL-YC-7 BLUE FAQLE 2021-1E TRANDIE B		1.C PL
BGAOXL-YD-5 BLUE EAGLE 2021-1F TRANCHE B		1.C PL
BGAOXL_YE-3 BLUE EAGLE 2021-1G TRANCHE B		1.C PL
BGAXL-YG-8 BLUE EAGLE 2021-1E TRANCHE B		1 1.0 fL
BGA0XL=1'0+6		
BGA0XL=71-2 BLUE FAGIE 2021-10 TRANCHE C 0/1/10/2022 GREDIT 140,000 140,000		1.F PL
BGAOXL-YY-9 BLUE EAGLE 2021-1H TRANCHE C 01/10/2022 CREDIT 140,000 140,000		1.F PL 1.F PL
BGADXL-YN-3 BILUE EAGLE 2021-1E TRANCHE D		1.F PL

		Chau All	Long Torm Bonds and Stock Assuired During the Current Quarter	-				
1	2 3	Show Aii	Long-Term Bonds and Stock Acquired During the Current Quarter	r I 6 I	7	8	9	10
'		7	Ŭ		'	O	•	NAIC
								Designation
								NAIC
								Designation
								Modifier
								and
								SVO
				Number of			Paid for Accrued	Admini-
CUSIP		Date		Shares of			Interest and	strative
Identification	Description Foreign		Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
BGAOXL-YP-8	BLUE EAGLE 2021–1F TRANCHE D	01/10/2022	CREDIT	Otoon			2.7.40.140	2.B PL
BGAOXL-YQ-6	BLUE EAGLE 2021-1G TRANCHE D	01/10/2022	CREDIT		120,000	120,000		2.B PL
BGAOXL-YR-4	BLUE EAGLE 2021-1H TRANCHE D	01/10/2022	CREDIT		120,000	120,000		2.B PL
	BLUE EAGLE 2021-1E TRANCHE E	01/10/2022	CREDIT		100,000	100,000		3.B PL
	BLUE EAGLE 2021-1F TRANCHE E	01/10/2022	CREDIT		100,000	100,000		3.B PL
	BLUE EAGLE 2021-16 TRANCHE E	01/10/2022	CREDIT					3.B PL
	BLUE EAGLE 2021-16 TRANCHE R	01/10/2022	CREDIT		360,000	360,000		6.
	BLUE EAGLE 2021-1F TRANCHE R	01/10/2022	CREDIT		360,000	360,000		6
	BLUE EAGLE 2021-1G TRANCHE R	01/10/2022	CREDIT		360,000	360,000		6
	BLUE EAGLE 2021-1H TRANCHE R	01/10/2022	CREDIT		360,000	360,000		6
BGA0ZY-46-3 BGA0ZY-49-7	RS RENTAL III-SENIOR - ABS	03/28/2022	Various		20,799,696	20,799,696		1.E PL
BGA 10A-CQ-8	INFINITY ASSET HLD 2020 CLASS A - ABS	03/28/2022	Various INFINITY		2,311,077 74,915,109	2,311,077 74,915,109		1.F PL
BGA 10A -CQ -8	INFINITY ASSET HLD 2020 CLASS A - ABS	03/01/2022	INFINITY		238,351	238,351		1.F PL
BGA 10A-CR-6	INFINITY ASSET HLDS 2020 CLASS B - ABS	01/03/2022	INFINITY		11,721,440	11,721,440		3.B PL
BGA 10A-CR-6	INFINITY ASSET HLDS 2020 CLASS B - ABS	03/01/2022	INFINITY		37,293	37,293		3.B PL
BGA 10A-CS-4	INFINITY ASSET HLDS 2020 CLASS C - ABS	01/03/2022	INFINITY		3,057,646	3,057,646		4.B PL
BGA10A-CS-4 BGA10A-CT-2	INFINITY ASSET HLDS 2020 CLASS C - ABS	03/01/2022	INFINITY INFINITY		9,728	9,728		4.B PL
	BLUE EAGLE 2022-1A TRANCHE A	01/03/2022	CREDIT		3,263,299 2,080,000	3,263,299 2,080,000		1.A PL
	BLUE EAGLE 2022-1A TRANCHE B	03/29/2022	CREDIT			560,000		1.C PL
BGA 10J-6L-7	BLUE EAGLE 2022-1A TRANCHE C	03/29/2022	CREDIT		240,000	240,000		1.F PL
	BLUE EAGLE 2022-1A TRANCHE D	03/29/2022	CREDIT		280,000	280,000		2.B PL
	BLUE EAGLE 2022-1A TRANCHE E	03/29/2022	CREDIT		280,000	280,000		3.B PL
	BLUE EAGLE 2022-1A TRANCHE R	03/29/2022	CREDIT		560,000			6
	BLUE EAGLE 2022-1B TRANCHE E	03/29/2022	CREDIT			280,000		6 3.B PL
	BLUE EAGLE 2022-16 TRANCHE D	03/29/2022	CREDIT		280,000	280,000		2.B PL
BGA10J-6T-0	BLUE EAGLE 2022-1B TRANCHE C	03/29/2022	CREDIT		240,000	240,000		1.F PL
	BLUE EAGLE 2022-1B TRANCHE B	03/29/2022	CREDIT		560,000	560,000		1.C PL
	BLUE EAGLE 2022-1B TRANCHE A	03/29/2022	CREDIT		2,080,000	2,080,000		1.A PL
	BLUE EAGLE 2022-1C TRANCHE A	03/29/2022	CREDIT		2,080,000	2,080,000		1.A PL
	BLUE EAGLE 2022-1C TRANCHE B	03/29/2022	CREDIT			560,000 240,000		1.C PL 1.F PL
	BLUE EAGLE 2022-10 TRANCHE D	03/29/2022	CREDIT		280,000	280,000		2.B PL
	BLUE EAGLE 2022-1C TRANCHE E	03/29/2022	CREDIT		280,000	280,000		3.B PL
	BLUE EAGLE 2022-1C TRANCHE R	03/29/2022	CREDIT		560,000	560,000		6
	BLUE EAGLE 2022-1D TRANCHE R	03/29/2022	CREDIT		560,000	560,000		6
	BLUE EAGLE 2022-1D TRANCHE E	03/29/2022	CREDIT CREDIT		280,000	280,000		3.B PL
	BLUE EAGLE 2022-10 TRANCHE 0	03/29/2022	CREDIT		280,000 240,000			1.F PL
	BLUE EAGLE 2022-1D TRANCHE B	03/29/2022	CREDIT		560,000	560,000		1.C PL
	BLUE EAGLE 2022-1D TRANCHE A	03/29/2022	CREDIT		2,080,000	2,080,000		1.A PL
BGA10J-9L-4	INFINITY ASSET HOLDINGS 2022-1 A5 - ABS	01/12/2022	INFINITY		211,860	211,860		1.F PL
BGA 10J-9L-4	INFINITY ASSET HOLDINGS 2022-1 A5 - ABS	02/14/2022	INFINITY		326,250	326,250		1.F PL
	ubtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				191, 148, 726	191,711,959	4,218	
	Lightning 2021-1 A - ABS	03/22/2022	SPECIALTY FINANCE		24,283,952	24,283,952		1.F PL
C5170@-AB-4 C8854@-AA-3	Lightning 2021-1 B	03/22/2022	SPECIALTY FINANCE SPECIALTY FINANCE		3,491,418	3,657,676 22,076,320		1.G PL 2.B PL
C88540-AA-3	THUNDERBIRD 2021-1 A - ABS C	03/22/2022	SPECIALTY FINANCE SPECIALTY FINANCE		22,076,320 3,158,901			1.G PL
	ubtotal - Bonds - Parent, Subsidiaries and Affiliates		WEDTHELL LINGUID	<u> </u>	53,010,591	53,343,108		XXX
	GIGAMON INC TERM LOAN	03/11/2022	DIRECT		53,010,591	53,343,108		4.C Z
BGA0T2-00-2	VERTICAL TOPCO II SA - SENIOR PIK NOTES	01/15/2022	Payment In Kind	·	733.328	733.328		4.6 Z 4.B PL

			Show All I	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation,
									NAIC
									Designation
									Modifier and
									SVO
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
19099999999. Subtotal - Bo	nds - Unaffiliated Bank Loans					5,864,082	5,915,908		XXX
2509999997. Total - Bonds	- Part 3					305,744,850	312,280,974	296,338	
2509999998. Total - Bonds						XXX	XXX	XXX	XXX
25099999999. Total - Bonds						305,744,850	312,280,974	296,338	XXX
4509999997. Total - Prefer							XXX		XXX
4509999998. Total - Prefer						XXX	XXX	XXX	XXX
45099999999. Total - Prefer							XXX		XXX
5989999997. Total - Comm							XXX		XXX
5989999998. Total - Comm						XXX	XXX	XXX	XXX
5989999999. Total - Comm							XXX		XXX
59999999999. Total - Prefer	red and Common Stocks						XXX		XXX
6009999999 - Totals						305 744 850	XXX	296 338	XXX

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				Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or 0	Otherwise I	Disposed o	of During t	he Current Quarte	r						
1	2	3 4	5	6	7	8	9	10	Cł	ange In Boo	ok/Adjusted	Carrying Value	16	17	18	19	20	21	22
									11	12	13	14 15							NAIC
																			Desig-
																			nation,
																			NAIC
												T-4-1 T-4							Desig-
												Total Total					D 1		
											Current	Change in Forei					Bond		nation
											Year's	Book/ Excha					Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted Chang	e in Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying Boo	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjus	ted Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carry	ng Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Valu		Disposal	Disposal	Disposal	Year	Date	Symbol
	SALES TAX SECURITIZATION CORP ILL		Call @ 100.00	Otoon	65.000	65.000	65.000	65.000	(Decircuse)	71001011011	IIIZOG	10) vaic	65.000		D.opoca.	2.opcca.	1.507	.01/01/2040 .	. 1.D FE
	99. Subtotal - Bonds - U.S. Special Re		0011 6 100.00		65.000	65.000	65.000	65.000					65.000				1.507	XXX	XXX
	ABN AMRO BANK NV	C01/18/2022	BARCLAYS CAPITAL INC		1,076,390	1,000,000	1,100,010	1,095,843	1	(1,342)		(1,342)	1,094,501	+	(18, 111)	(18, 111)	22,694	07/28/2025 .	. 2.B FE
	ACXPROP LLC - ABS	03/22/2022	Direct		1,247,674	1,247,674	1,392,777	1,249,680		(2,006)		(2,006)	1,247,674				1,037	12/30/2034	1.E
	SP SOLAR 4 DEBT - ABS	01/13/2022	Direct		771,715	771,715	769,881	771,855		(140)		(140)	771,715					.01/15/2054	
			MORGAN STANLEY & CO.																
00182E-BF-5	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)	C01/25/2022	LLC		1,280,232	1,200,000	1,308,072	1,306,591		(1,254)		(1,254)	1,305,337		(25, 105)	(25, 105)	21,735	07/17/2027 .	. 1.E FE
			J.P. MORGAN SECURITIES													[
002824-AV-2	ABBOTT LABORATORIES	02/14/2022	LLC		17,746,437	13,390,000	15,912,975	15,395,531		(9,305)		(9, 305)	15,386,226		2,360,210	2,360,210	299,043	04/01/2039 .	. 1.E FE
	ALABAMA POWER CO		GS GA	ļ	4,904,640	4,000,000	4,487,643	4,332,239	ļ	(2,687)		(2,687)	4,329,552		575,088	575,088	113,367	02/15/2033 .	. 1.G FE
	RIO TINTO ALCAN INC	C02/10/2022	GS GA		7, 171,395	5,500,000	6, 174, 448	5,978,765		(3,548)		(3,548)	5,975,218		1, 196, 177	1, 196, 177	55,210	12/15/2033 .	. 1.F FE
	ALCON FINANCE CORP		BARCLAYS CAPITAL INC		1,015,900	1,000,000	1,041,160	1,039,793		(440)		(440)	1,039,352		(23, 452)	(23,452)	8,938	09/23/2026 .	
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIES INC		GS GA		8,345,226	7,575,000	7,568,334	7,571,397		50		50	7,571,447		773,779	773,779	183,694	07/30/2029 .	. 2.A FE
020002-AT-8	ALLSTATE CORP	02/14/2022	J.P. MORGAN SECURITIES		6,422,050	5,000,000	5,792,391	5,593,498		(3,591)		(3,591)	5,589,907		832,143	832 , 143	110,736	04/01/2036 .	1 0 55
U2UUU2-A1-0	ALLSTATE CONF		MORGAN STANLEY & CO.		0,422,030	5,000,000				(3,391)		(3,391)	, 3,309,907			032, 143	110,730		. I.U FE
02005N-BJ-8	ALLY FINANCIAL INC	01/25/2022	LLC		901,677	812,000	922,497	919,816		(2,242)		(2,242)	917.575		(15,897)	(15,897)	11,120	05/01/2025 .	2 C FF
	The state of the s		J.P. MORGAN SECURITIES									(=,=,=,							. 2.0 . 2
02079K-AG-2	ALPHABET INC		LLC		3.427.019	4.443.000	3,930,100	3.933.038		933		933	3.933.972		(506, 953)	(506,953)	49.984	08/15/2060 .	. 1.0 FE
023608-AK-8	AMEREN CORP		GS GA		464,455	500,000	487,370	487,528		237		237	487,766		(23,311)	(23, 311)	3,622	03/15/2028 .	
			MORGAN STANLEY & CO.																
023608-AL-6	AMEREN CORP		LLC			900,000	903,294	903,242		(43)		(43)	903, 199		(13,900)	(13,900)	3,315	03/15/2027 .	. 2.B FE
			MORGAN STANLEY & CO.																
02665W-DW-8	AMERICAN HONDA FINANCE CORP		LLC		1,282,931	1,300,000	1,313,572	1,313,406		(139)		(139)	1,313,267		(30,336)	(30,336)	8,811	03/24/2028 .	. 1.G FE
02666T-AA-5	AMERICAN HOMES 4 RENT LP		US Bank		2,881,285	2,660,000	2,987,526	2,981,020		(2,621)		(2,621)	2,978,399		(97,113)	(97, 113)	48,674	02/15/2028 .	. 2.0 FE
03027X-AP-5	AMERICAN TOWER CORP		JP Morgan Securities		9,696,139	9,281,000	10,015,777	9,995,299		(6,637)		(6,637)	9,988,662		(292,523)	(292,523)	169,314	07/15/2027 .	2 C EE
00021 N-AF-3	AMENICAN TOTAL CONF		MORGAN STANLEY & CO.				10,013,777			(0,037)		(0,007)	3,500,002		(232, 323)	(232,323)	103,314		. 2.0 IL
03073E-AP-0	AMERISOURCEBERGEN CORP	01/25/2022	LLC		1,264,248	1,200,000	1,292,532	1,291,287	L	(1,043)		(1,043)	1,290,244		(25,996)	(25,996)	4,715	12/15/2027 .	2.A FE
			MORGAN STANLEY & CO.	[,_0.,,		, 202, 002	,20.,201		[.,,	,,200,211		(20,000)	20,000)	,		
036752-AG-8	ANTHEM INC		LLC	ļ	1,309,656	1,200,000	1,340,160			(1,540)		(1,540)	1,336,794		(27, 138)	(27, 138)	19,822	03/01/2028 .	. 2.B FE
		1 1	MORGAN STANLEY & CO.															l	
045054-AN-3	ASHTEAD CAPITAL INC		LLC		966,590	1,000,000	983,480	984,017		227		227	984,245		(17,655)	(17,655)	6,833	08/12/2026 .	
046353-AM-0	ASTRAZENECA PLC	C02/23/2022	Direct	ļ	4,045,475	3,572,000	3,509,776	3,513,896		201		201	3,514,097		531,378	531,378	<u>4</u> 2, 107	11/16/2045 .	. 2.A FE
050500 41/ 5	ALIOTOAL LA AND NEIL ZEAL AND DANKING ODGE	04 /05 /005	MORGAN STANLEY & CO.		4 004 005	4 000 000	4 000 74:	4 004 5		/4 0/		(4.040)			/04 00=	(04.005)	2 25-	05 (40 (0005	0 4 55
052528-AK-2	AUSTRALIA AND NEW ZEALAND BANKING GROUP	C01/25/2022	LLC		1,294,800	1,200,000	1,323,744	1,321,538		(1,843)		(1,843)	1,319,695		(24,895)	(24,895)	9,827		. 2.A FE
	AVIATION CAPITAL GROUP LLC BNP PARIBAS SA		GS GA			1,000,000 7,425,000	981,010	981,619		457 (17,677)		457(17,677)	982,077		(42,987)	(42,987)	7,800		. 2.B FE 2.A FE
05583J-AK-8		C01/18/2022	BNYM/HSBC US	<u> </u>		5,602,000	5,247,690	5,582,585			ļ		5,206,434		(311,283)	(311,283)	28,958	10/19/2027 .	
	DI OL ON	V V I/ 10/ 2022	J.P. MORGAN SECURITIES		, 440,000		, 302, 037	, ,002, 000		170		170	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(141,009)	(141,009)	20,900		. L.A IL
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO	02/14/2022	LLC		11,140,235	8,338,000	9,851,724	9,492,353	L	(6,542)	L	(6,542)	9,485,812	L	1,654,423	1,654,423	197,078	10/01/2036 .	. 1.G FE
	BAFC 2005-G A1 - CMO/RMBS	02/01/2022	Paydown		1,649	1,649	1,670	1,656		(7)		(7)	1,649			,,,	6	10/20/2035 .	
1			MORGAN STANLEY & CO.																
05971K-AC-3	BANCO SANTANDER SA	C01/25/2022	LLC		430 , 214	415,000	457,380	455,258		(345)		(345)	454,913		(24,699)	(24,699)	1, 105	06/27/2029 .	. 1.F FE
		1 1	MORGAN STANLEY & CO.																
06368E-DC-3	BANK OF MONTREAL	C01/25/2022	LLC		625,032	653,000	636 , 140	636,370		194		194	636,564		(11,532)	(11,532)	3, 167	01/22/2027 .	. 1.F FE
000755 41/ 5	DANGE FEDERATIVE DI OSSOLT METER OL	04 (05 (005	MORGAN STANLEY & CO.		4 000 04:	4 000 000	4 000 07-	4 001 1		1		467			(05.000	(05.04	2 45-	40 /04 /0000	4.0.55
U66/5F-AY-3	BANQUE FEDERATIVE DU CREDIT MUTUEL SA	C01/25/2022	J.P. MORGAN SECURITIES	·	1,266,044	1,300,000	1,290,978	1,291,128		127		127	1,291,255		(25,211)	(25,211)	6,487	10/04/2026 .	. 1.D FE
07284D_AA_0	BAYLOR COLLEGE OF MEDICINE	02/14/2022	J.P. MORGAN SECURITIES		2,416,880	2,000,000	2,671,420	2.640.946		(2,743)		(2,743)	2,638,203		(221, 323)	(221,323)	26,587	11/15/2046 .	. 1.F FE
	BAYC 2007-1 A1 - CMBS		Pavdown	·	2,416,880	2,000,000				(2,743)		6.989	2,638,203		(221,323)	(221,023)	20,587	03/25/2037 .	. 1.F FE
	BLUE EAGLE 18-1 D (BBB RATED) - ABS		Direct		958.417	958.417	958.417	958.417					958.417						

				Ob	T P						-f D		O							
1	2		F	Snow All Lo	ng-Term Bo	onds and Sto	ck Sold, Red							16	17	10	10	20	24	20
1	2	3 4	5	р	1	8	9	10	11	- 0	,	Carrying Va		16	17	18	19	20	21	22 NAIC
									11	12	13	14 Total	15 Total							Desig- nation, NAIC Desig-
											Current Year's	Change in Book/	Foreign Exchange	Book/				Bond Interest/		nation Modifier
								Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized		Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)			13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
		01/15/2022 .	Direct		3, 140, 077	3,140,077	3, 140, 077	3,140,077						3,140,077				69,388	05/23/2034 .	3.B PL
	BNP PARIBAS SA	C01/18/2022 .	. Morgan Stanley J.P. MORGAN SECURITIES		1,717,700	1,780,000	1,754,226	1,754,950		227		227		1,755,177		(37,477)	(37,477)	1,656	06/30/2027 .	1.G FE
<u>.</u> 097023-CU-7	BOEING CO		MORGAN STANLEY & CO.		1,301,628	1,200,000	1,354,260	1,351,971		(3,450)		(3,450)		1,348,520		(46,892)	(46,892)	17,472	05/01/2027 .	
			LLC		1, 117, 347	1,100,000	1,141,976	1, 141, 392		(511)		(511)		1,140,881		(23,534)	(23,534)		07/01/2027 .	
111021-AE-1		C02/10/2022 . 01/18/2022 .	JP Morgan Securities Inc.		11, 187,680	8,000,000	11,823,571	9,994,681		(25,774)		(25,774)		10,387,562		(214,296)	800, 118	126, 194	12/15/2030 .	2.B FE
12464Y-AC-3			Paydown		9,772,933	198,382	151,390	148,969		49,413		49,413		198,382		(214,290)	(214,290)	112	09/25/2027 .	
	CH ROBINSON WORLDWIDE INC	01/25/2022	MORGAN STANLEY & CO.		907.494	820,000	925.600	923.508		(1, 112)		(1, 112)		922.395		(14,901)	(14.901)	9.662	04/15/2028	
	SP SOLAR 2 DEBT - ABS	.01/13/2022	Direct		3.019.513	3.019.513	3,012,337	3.019.848		(335)		(335)		3.019.513				1,615	01/15/2054 .	
	CAMPBELL SOUP CO		. GS GA		851,704	800,000	891,704	890,519		(1,763)		(1,763)		888,756		(37,052)	(37,052)	13,741	03/15/2028 .	2.C FE
14040H-BW-4			LLC		1, 279, 188	1,200,000	1,315,968	1,314,537		(1,170)		(1,170)		1,313,367		(34, 179)	(34, 179)	22,293	01/31/2028 .	
14149Y-BM-9			Direct		1, 115,747	1,100,000	1,249,919	1,248,530		(545)		(545)		1,247,984		(132,237)	(132,237)	9,076	06/15/2047 .	
15089Q-AK-0 166756-AL-0			. US Bank		9, 106,510	9,500,000	9,325,295	9,330,992		1,835		1,835		9,332,827 1,443,134		(226,317)	(226,317)(21,899)	60,958	08/05/2026 . 08/12/2027 .	
16678R-FB-8			Pavdown		188.568	191,754	158.718	1,442,474		20.721		20.721		188.568		(21,099)	(21,039)	74	12/25/2046 .	
16678R-FC-6			Paydown		375,081	370,008	226,311	230 , 153		144,929		144,929		375,081				90	12/25/2046 .	
16678Y-AA-0			Paydown		653 , 182	663,231	642,920	775,965		(122,784)		(122,784)		653, 182				245	08/25/2047 .	
16679B-AA-9			Paydown		425,910	464,839	446,940	482,429		(56,519)		(56,519)		425,910				235	05/25/2048 .	
18551P-AC-3 205887-AX-0		01/18/2022	BARCLAYS CAPITAL INC GS GA	·	2,919,904 2,712,860	2,782,000	2,993,849 2,551,424	2,987,555 2,347,258		(2,543)		(2,543)		2,985,013		(65, 109)	(65, 109)	22,851	05/01/2026 . 09/15/2030 .	
		C01/18/2022	PERSHING LLC		2,712,860	1,000,000	2,551,424	2,347,258		(3,757)		(3,757)		1,082,493		(29,793)	(29,793)			
			MORGAN STANLEY & CO.																	
22535W-AB-3	CREDIT AGRICOLE SA (LONDON BRANCH)	C01/25/2022	J.P. MORGAN SECURITIES		1,295,520	1,200,000	1,321,632	1,319,809		(1,554)		(1,554)		1,318,255		(22,735)	(22,735)	26,950	01/10/2027	1.G FE
	CREDIT SUISSE (USA) INC		. LLC		14,692,260	11,000,000	14,537,988	13,363,251		(21,871)		(21,871)		13,341,379		1,350,881	1,350,881	457 , 188	07/15/2032 .	
23331A-BP-3			LLC	ļ	947,880	1,000,000	970,780	971,540	ļ	322		322		971,862	ļ	(23,982)	(23,982)	3,928		
23636A-BB-6 25151K-AC-3		. C02/10/2022 .	. GS GA	}	1, 226, 147	1,300,000 143,888	1,274,832 113,178	1,275,180		522 59.698		522 59.698		1,275,703		(49,556)	(49,556)	8,614		
25151K-AC-3 25156P-AC-7			. Paydown		15,270,970	11,000,000	13,178	118,060		(29,717)		(29,717)		177,758		1,717,928	1,717,928	197 157,743	10/25/2047 . 06/15/2030 .	
25389J-AR-7	DIGITAL REALTY TRUST LP		. Humphrey	[4,217,040	3,967,000	4,348,665	4,338,171	L	(3,379)	· L	(3,379)	L	4,334,792	L	(117,752)	(117,752)	63, 197	08/15/2027 .	2.B FE
			GS GA	[2,619,800	2,000,000	2,447,409	2,406,233		(3,694)		(3,694)		2,402,539		217,261	217,261	54,219	03/15/2033 .	
254709-AM-0	DISCOVER FINANCIAL SERVICES	01/18/2022 .	. RBC CAPITAL MARKETS		1,065,840	1,000,000	1,099,410	1,096,397		(970)		(970)		1,095,427		(29,587)	(29,587)	18,336	02/09/2027 .	2.C FE
256746-AH-1			. GS GA	ļ	1,279,512	1,200,000	1,345,632	1,343,805		(2,692)		(2,692)		1,341,113		(61,601)	(61,601)	12,460	05/15/2028 .	
260543-BJ-1	DOW CHEMICAL CO		. GS GA		10,690,898	8,300,000	10,227,933	9,583,453		(16,397)	· 	(16,397)		9,567,055		1, 123, 843	1 , 123 , 843	175, 136		
26362#-AA-1 26362#-AB-9	DUBLIN ASSET HOLDINGS - ABS	03/15/2022	Direct		602 , 155 445 , 182	602, 155 445, 182	602, 155 445, 182	602, 155 445, 182						602, 155					11/30/2067 . 11/30/2067 .	1.F PL 1.F PL
20302#-AB-9			J.P. MORGAN SECURITIES		4,220,733	4,225,000	4,205,945	4,207,983		61		61		445, 182		12.689	12,689	45, 161	11/30/2067 .	
	LOULIN IIIU		J.P. MORGAN SECURITIES	····						الا		ועו				12,009	12,009			
278865-BA-7	ECOLAB INC		LLC		8,908,977	8, 170,000	8,357,721	8,347,706		(538)		(538)		8,347,167		561,809	561,809		12/01/2047 .	
28165R-AA-0	EDVES 161 A - ABS		Paydown		824,541	824,541	785,794	815,956		8,586		8,586		824,541				1,292	05/26/2036 .	1.A FE
000700 4: 0	ENEL ELMANGE INTERNATIONAL AND	04/05/0000	MORGAN STANLEY & CO.	1	050 011	000 000	000 005	000 011		(070)	.1	(670)		070 005		(07.004)	(07.001)	F 500	05 (05 (0007	0 4 55
	ENEL FINANCE INTERNATIONAL NV	C01/25/2022 . C 01/18/2022	LLC		952,011	900,000	982,305 2.559,128	980,011 2.560.495		(976)	·	(976)		979,035 2.560.937		(27,024)	(27,024)	5,528	05/25/2027 . 07/12/2026 .	
4341 OU-AM-U	TENEL L'HVANGE HYLEDINALLUNAL NV	U 1 U 1/ 10/ ZUZZ	Luci IEL IES																	

				Show All Lor	ng-Term Bo	onds and Stoc	ck Sold. Red	deemed or 0	Otherwise I	Disposed of	of Durina tl	he Current Quarter							
1	2	3 4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
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											Current	Change in Foreigr	l				Bond		nation
											Year's	Book/ Exchange	e Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted Change		Foreign			Stock	Stated	and
								Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairment	Value /Adjuste		Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying		`			_ : - : - : :				During	Maturity	strative
	D					D		, ,	Increase/	tization)/	Recog-		, ,	(Loss) on		(Loss) on			
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
00040# 45 -	EVEDON DOE EVEDON	04/05/5555	MORGAN STANLEY & CO.		4 050 000	4 000 000	4 000 /	4 000		,,,,,,		(007)	4 000		(05.5:5:	(05.0:-:	04 5 :-	04/45/0055	
30040W-AE-8	EVERSOURCE ENERGY		LLC		1,253,292	1,200,000	1,290,480	1,289,305		(997)		(997)	1,288,307		(35,015)	(35,015)	21,010	01/15/2028 .	2.A FE
202240 DE 0	EVVON MODIL CODD	00/44/0000	J.P. MORGAN SECURITIES		01 001 000	20, 000, 000	00 074 000	20 050 000		(4.404)		(1 164)	20 057 475		1 700 705	1 700 705	040.057	02/10/0040	1 D FF
30231G-BF-8 30265A-AN-4	FREMF 2013-K33 B - CMBS	02/14/2022	. SOCIETE GENERALE	<u> </u>	21,961,200 3,558,379	20,000,000	20,274,200	20,258,639		(1, 164)	·	(1, 164)	20,257,475		1,703,725	1,703,725	342,857 25,493	03/19/2040 . 08/27/2046 .	
30265A-AN-4	FREMF 2013-K33 C - CMBS		. SOCIETE GENERALE	·	12, 163, 594	3,500,000	9,320,316	3,432,700				5,490			702.606	702,606	25,493	08/27/2046 . 08/27/2046 .	
	FREMF 2013-K34 C - CMBS		SOCIETE GENERALE		12, 163, 594	12,000,000	12,985,648	15,368,249		43,804		43,804	15,416,648		852,441	852,441		08/27/2046 . 09/25/2046 .	
30294D-AN-3	FREMF 2016-K52 B - CMBS	02/15/2022	. ROBERT W. BAIRD & CO		18,563,906	18,000,000	15, 185, 214	16,702,352		40,011		40,011	16,742,363		1,821,543	1,821,543	149,223	. 01/25/2049 .	
	FIDELITY NATIONAL INFORMATION SERVICES I	02/10/2022	GS GA		1,389,780	1,500,000	1,451,730	1,452,338		916		916	1,453,254		(63,474)	(63,474)	11,206	03/01/2028 .	
	TOTAL THE ORIGINATION OF MICHOLO I		Bank of New York Mellon		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 701, 700	, , ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		310			, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(50,414)	(00, 4/4)			
316773-DA-5	FIFTH THIRD BANCORP	01/18/2022	Dank of non fork morron		1,011,610	1,000,000	1,037,900	1,036,812		(351)		(351)	1,036,461		(24,851)	(24, 851)	5,313	05/05/2027 .	2.A FE
			JP Morgan Securities			, ,				,			, , ,		, , ,	, , ,			
35805B-AC-2	FRESENIUS MEDICAL CARE US FINANCE III IN		. Inc		6,486,861	6,674,000	6,634,824	6,636,071		385		385	6,636,456		(149,595)	(149,595)	17,033	12/01/2026 .	2.C FE
	GSAA 2006-1 A2 - RMBS		Paydown		191,437	191,437	109,263	78,765		112,672		112,672	191,437				337	01/25/2036 .	
	GSAA 2006-10 AF3 - RMBS		Paydown		147,221	147,221	60 , 145	51,458		95,763		95,763	147,221				309	06/25/2036 .	
	GSR 2005-AR1 B1 - CMO/RMBS		Paydown		92,468	92,468	58,513	60,895		31,573		31,573					420	. 01/25/2035 .	
	GSAA 2006-14 A2 - RMBS		Paydown		153,955	153,955	67,392	42,305		111,650		111,650					119	09/25/2036 .	
	CRE GRANDVIEW SENIOR NOTE		Direct		50,972	50,972	51,330	50,984		(13)		(13)					5,921	10/25/2036 .	
	SP SOLAR 3 DEBT - ABS		. Direct		3,960,386	3,960,386	3,950,974	3,965,837		(5,451)		(5,451)	3,960,386				2,094	01/15/2054 .	
	HVMLT 2006-1 21A - CMO/RMBS	03/21/2022 .	Paydown		397,698	397,554	349,031	365,670		32,029		32,029	397,698				312	03/19/2036 .	
	HVMLT 2006-9 2AA - RMBS		Paydown		143,033	143,032	108,588	114,843		28 , 190		28 , 190	143,033				67	11/19/2036 .	
	HVMLT 2007-2 11A - RMBS		Paydown			974,805	817,387	831,679		(79,577)		(79,577)			(00, 400)	(00, 400)	346	04/27/2037 .	
4230 12-AF-0	HEINEKEN NV	C01/18/2022 .	J.P. MORGAN SECURITIES		2,614,658	2,484,000	2,714,714	2,710,029		(1,888)		(1,888)	2,708,140		(93,482)	(93,482)	41,297	01/29/2028 .	2.A FE
427866-BG-2	HERSHEY CO	02/14/2022	LLC		1,768,480	2,000,000	2,001,940	2,001,975		(4)		(4)	2,001,971		(233,491)	(233,491)	10,894	06/01/2050 .	1 5 55
	HMBT 2007-1 2A1 - CMO/RMBS		Paydown		201,650	188,650	158,968	160,761		40,889		40,889			(233,491)	(200,491)	537	06/01/2030 . 04/25/2047 .	
4074 ID-NO-0	TIMBLE 2007-1 ZAT - ONO/TIMBS		J.P. MORGAN SECURITIES		201,030		130,300	100,701		40,009		40,003	201,030						1.0 1111
440452-AJ-9	HORMEL FOODS CORP	02/14/2022	LLC		2,020,854	2,165,000	2,282,495	2,281,536		(326)		(326)	2,281,210		(260, 356)	(260,356)	13,207	06/03/2051 .	1 F FF
			MORGAN STANLEY & CO.							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(== ,			(===,00=,				
443510-AG-7	HUBBELL INC		LLC		488,208	468,000	499,005	498,038		(515)		(515)			(9,315)	(9,315)	6,315	03/01/2026 .	2.A FE
	HUMANA INC	02/23/2022	Direct		2, 139, 302	1,850,000	2,062,047	2,037,514		(742)		(742)	2,036,772		102,531	102,531	36,121	10/01/2044	
45668G-AG-7	INDX 2006-AR14 2A - CMO/RMBS		Paydown		200,731	200,731	154,421	161,608		39, 123		39, 123	200,731				113	11/25/2046 .	
	INFINITY ASSET HOLDINGS LLC - ABS		Direct		321,283	321,283	321,283	321,283				ļ	321,283			ļ ļ	3,746	12/15/2067	1.G PL
45673@-AD-1	INFINITY ASSET HOLDINGS LLC A4 - ABS		Direct	ļ ļ	1,072,461	1,072,461	1,072,461	1,072,461		ļ		ļ	1,072,461			ļ ļ	12,503	03/31/2067 .	1.G PL
456730-AE-9	INFINITY ASSET HOLDINGS LLC A5 - ABS		Direct		294,226	294,226	294,226	91,553					294,226			·	656	03/31/2067 .	1.G PL
456750-AA-5	INFINITY LD ASSET HOLDINGS LLC A1 - ABS		Direct		21,383	21,383	22,129			(1)		(1)	21,383						
	INFINITY LD ASSET HOLDINGS LLC A2 - ABS		Direct	}	236,469	236,469	236 , 469	165, 194		}	<u> </u>	ļ				}	909		
456750-AL-1	INFINITY LD ASSET HOLDINGS LLC A10 - ABS		MORGAN STANLEY & CO.	·····	1, 126,865	1,126,865	1, 126,865	1, 126,865				····	1,126,865			·····	8,226	12/31/2067 .	I.F PL
456837-AH-6	ING GROEP NV	D01/25/2022	MUMUAN STANLEY & CU.		752,276	700,000	770,091	768,475		(860)		(860)			(15, 339)	(15, 339)		03/29/2027 .	1.G FE
0-PM-10000H-NP-0	ING UNULF INV	y 1/23/2022 .	MORGAN STANLEY & CO.				170,091	100,4/3		(000)		(000)			(10,339)	(15,539)		1202/82/1041	I.U FE
456866-AJ-1	TRANE TECHNOLOGIES CO LLC		LLC		2,935,175	2,573,000	2,991,113	2,976,266		(7,896)		(7,896)	2,968,370		(33, 194)	(33, 194)	25,473	06/01/2025 .	2 R FF
UUUUU-NJ-1	IIIANE IEGINOLOGIES OF EEC	1/ 23/ 2022	MORGAN STANLEY & CO.	·····	2,300,1/0			2,310,200		(1,090)		(1,000)			(33, 194)	(55, 194)	20,4/0		1 L
465685-AP-0	ITC HOLDINGS CORP	01/25/2022 .	LLC		2.884.153	2.776.000	2.989.919	2.985.333		(2,438)	I	(2,438)	2.982.895		(98.742)	(98,742)	18,341	11/15/2027 .	2.B FE
	JPMORGAN CHASE & CO	02/10/2022	GS GA		8.505.760	8.000.000	8.015.600	8.010.732		(197)		(197)	8.010.534		495.226	495.226	187,734	07/23/2029 .	
			MORGAN STANLEY & CO.	[,									
478160-CK-8	JOHNSON & JOHNSON		LLC	[1,254,804	1,200,000	1,282,752	1,281,667		(920)		(920)	1,280,747		(25,943)	(25,943)	18,463	01/15/2028 .	1.A FE
487836-AT-5	KELLOGG CO		GS GA		2,672,040	2,000,000	2,523,218	2,333,300		(3,408)		(3,408)	2,329,892		342,148	342, 148	55,047	04/01/2031 .	2.B FE
49326E-EK-5		01/18/2022	Jane Street	ļ	997,930	1,000,000	1,023,000	1,022,343		(212)		(212)	1,022,132		(24,202)	(24,202)	6,500	.04/06/2027	
49327V-2B-9			. GS GA	ļ ļ	2,524,944	2,400,000	2,735,760	2,692,069		(4,563)		(4,563)	2,687,506		(162,562)	(162,562)		04/13/2029 .	
50220P-AC-7	LSEGA FINANCING PLC	C 02/10/2022	GS GA		1, 229, 137	1.300.000	1.290.159	1.290.283	1	186		186	1.290.468	1	(61.331)	(61.331)	9 244	04/06/2028	1 G FF

				Show All Lo	na-Term Bo	onds and Stoo	ck Sold. Red	deemed or (Otherwise I	Disposed	of Durina t	he Current Quarter							
1	2	3 4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
	_	'			•		J		11	12	13	14 15	∃ 'Ŭ	1		"			NAIC
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																			NAIC
												Total Total							Desig-
											Current	Change in Foreign					Bond		nation
											Year's	Book/ Exchange	Book/				Interest/		Modifier
								Prior Year		Current				Foreign			Stock	Stated	
										Current	Other Than			Foreign	D				and
								Book/	Unrealized	Year's	Temporary	Carrying Book	Carrying	Exchange			Dividends	Con-	SVO
CUSIP				Number of				Adjusted	Valuation	(Amor-	Impairmen	t Value /Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
			MORGAN STANLEY & CO.						(200.0000)	7 1001 011011	200	107 10.00							
502431-AL-3	L3HARRIS TECHNOLOGIES INC	01/25/2022	II C		1,280,544	1,200,000	1,309,284	1,307,477		(1,511))	(1,511)	1,305,966		(25, 422)	(25,422)	5,262	12/15/2026 .	2.B FE
525226-AN-6		03/25/2022	Pavdown		208.384	208.002	158.731	180,405		27.978	,	27,978	208.384		(20, 122)	(20, 122)	88	08/25/2046	
52523Y-AC-8		03/25/2022	Paydown		182,636	182,636	136,521	152,513		30,124		30,124	182.636				131	12/25/2036 .	1.A FM
52524Y-AC-7			Paydown	[494,218	494,218	413,039	449,514		44.705		44,705	494.218	[[181		
	LENNAR CORP	01/18/2022	BARCLAYS CAPITAL INC		1, 112, 410	1,000,000	1,146,560	1, 142, 121		(1,432))	(1,432)	1.140.689		(28, 279)	(28,279)	4.861		
53227J-AA-2		01/18/2022	BARCLAYS CAPITAL INC		2,903,953	2,705,000	2,990,810	2,984,812		(2,431		(2,431)	2,982,381		(78, 429)	(78,429)	10, 191		
53944Y-AB-9		C. 01/18/2022	RBC CAPITAL MARKETS		8,616,696	7,972,000	8,846,608	8,815,334		(10,071		(10,071)	8,805,263		(188,568)	(188,568)	119,447	03/24/2026	
		1, 10, 2022	MORGAN STANLEY & CO.	[, , ,, ,, = ,, ,, ,		,,,,,,,,,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	[
53944Y-AP-8	LLOYDS BANKING GROUP PLC	C01/25/2022	LLC	[583, 121	602,000	594,754	594,960	L	87	[87	595,046	L	(11,925)	(11,925)	2,041	05/11/2027 .	. 1.F FE .
			J.P. MORGAN SECURITIES												,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
539830-BQ-1	LOCKHEED MARTIN CORP	02/14/2022	LLC		2,728,217	3,100,000	2,950,425	2,952,929		408		408	2,953,337		(225, 120)	(225, 120)	14,467	06/15/2050 .	1.G FE
			MORGAN STANLEY & CO.													(===, :==,			
55279H-AQ-3	MANUFACTURERS AND TRADERS TRUST CO	01/25/2022	LLC		1,052,960	1,000,000	1,078,910	1,077,854		(878))	(878)	1.076.976		(24,016)	(24,016)	15,017	08/17/2027 .	1.G FE
	The state of the s		J.P. MORGAN SECURITIES		, 002,000						,	(0.0)			(21,010)	(21,010)	,		
571676-AF-2	MARS INC	02/14/2022	LLC		16.132.650	15.000.000	16,594,200	16.518.088		(4.314))	(4,314)	16.513.774		(381, 124)	(381, 124)	220,542	04/01/2049	1.F FE
			J.P. MORGAN SECURITIES								,								
57636Q-AK-0	MASTERCARD INC		LLC		1, 189,716	1,100,000	1,341,285	1,338,804		(782)	(782)	1,338,022		(148,306)	(148,306)	20,397	02/26/2048 .	1.E FE
			J.P. MORGAN SECURITIES		,,		,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,	, , , , , , , , , , , , , , , , , , , ,				,,			
57636Q-AT-1	MASTERCARD INC	02/14/2022	LLC		2,897,508	3.100.000	3,048,447	3,049,321		142		142	3.049.463		(151,955)	(151,955)	38.104	03/15/2051 .	1.E FE
579780-AN-7		01/18/2022	Morgan Stanley		6. 165.319	5.835.000	6,331,675	6,317,988		(4,407))	(4,407)	6.313.581		(148, 262)	(148,262)	85,418	08/15/2027 .	
			MORGAN STANLEY & CO.		, .,.	, ,		,. ,.				, ,	, , , , ,		, ,	, ,	,		
581557-BJ-3	MCKESSON CORP	01/25/2022	LLC		932.912		959,242	957,325		(1,015))	(1,015)	956,310		(23, 399)	(23, 399)	15 , 150	02/16/2028 .	2.B FE
			J.P. MORGAN SECURITIES			•							·				•		
58933Y-AT-2	MERCK & CO INC		LLC		2,240,259	2, 182,000	2,531,535	2,527,280		(1,343))	(1,343)	2,525,937		(285,678)	(285,678)	41,488	02/10/2045 .	1.E FE
595112-BP-7			. GS GA		9,584,325	9,082,000	10,009,091	9,981,568		(20,554)	(20,554)	9,961,014		(376,689)	(376,689)	188,985	02/15/2027 .	2.C FE
606822-BZ-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C01/18/2022	. Morgan Stanley		6,918,815	7, 157,000	7,090,655	7,092,395		561		561	7,092,956		(174,141)	(174, 141)	31,626	10/13/2027 .	1.G FE
			MORGAN STANLEY & CO.			· [1		' '	•		
60687Y-AM-1	MIZUHO FINANCIAL GROUP INC	D01/25/2022	LLC	ļ ļ	1,036,320	1,000,000	1,062,370	1,061,525		(711))	(711)	1,060,814	ļ	(24, 494)	(24,494)	11,888	09/11/2027	1.G FE
			MORGAN STANLEY & CO.					1					1						
60687Y-BP-3	MIZUHO FINANCIAL GROUP INC	C01/25/2022	LLC		477,270	500,000	486,290	486,489		166		166	486,655		(9,385)	(9,385)	1,097	05/22/2027 .	1.G FE
			MORGAN STANLEY & CO.					1					1						
60920L-AR-5	MONDELEZ INTERNATIONAL HOLDINGS NETHERLA	C01/25/2022	. LLC	ļ	959,760	1,000,000	980, 250	980,889		271		271	981, 161	ļ	(21,401)	(21,401)	4,236	09/24/2026 .	2.B FE
			MORGAN STANLEY & CO.					1					1		1				
615369-AM-7			. LLC		1, 267, 116	1,200,000	1,302,228	1,300,889		(1,135))	(1, 135)	1,299,753		(32,637)	(32,637)	20,692	01/15/2028 .	
617487-AD-5	MSM 2006-16AX 2A3 - RMBS		Paydown		118, 198	118,198	48,499	36,403		81,795		81,795	118,198				198	11/25/2036 .	1.D FM
			MORGAN STANLEY & CO.					1					1		1				
62954H-AC-2		C01/25/2022	. LLC		1,239,720	1,200,000	1,263,648	1,262,696		(795))	(795)	1,261,901		(22, 181)	(22, 181)	8,925		
63543V-AE-3			. Paydown		419,643	419,643	246,540	351,416		68,227		68,227	419,643				231	10/27/2031 .	
63543V-AE-3	NCSLT 2006-3 A5 - ABS	02/25/2022	Paydown		238,725	238,725	140,251	200,206		38,519		38,519	238,725				88	10/27/2031 .	4.B FE
			MORGAN STANLEY & CO.										1						1
63859W-AE-9	NATIONWIDE BUILDING SOCIETY	C01/25/2022	. LLC	ļ	9,711,239	9,202,000	10,007,543	9,981,741		(10,948))	(10,948)	9,970,794	ļ	(259,555)	(259,555)	134,963	09/14/2026 .	2.B FE
			MORGAN STANLEY & CO.										1						1
641062-AV-6		01/25/2022	. LLC		1,438,695	1,500,000	1,470,225	1,470,681		385		385	1,471,066		(32,371)	(32, 371)	6,325	01/14/2027 .	1.D FE
65339K-AT-7		01/18/2022	. BARCLAYS CAPITAL INC		1,062,340	1,000,000	1,084,560	1,082,048		(809)		(809)	1,081,238		(18,898)	(18,898)	7,790	05/01/2027 .	
65537K-AA-8	NHELI 2007-1 2A - RMBS	02/25/2022	Paydown	ļ	56,705	56,706	52,552	56,589		116		116	56,705	ļ		ļ	20	02/25/2037 .	1.A FM
			CREDIT SUISSE SECURITIES							_									1
65559C-AE-1	NORDEA BANK ABP	C01/18/2022			1,787,618	1,850,000	1,823,508	1,824,361		275		275	1,824,636		(37,018)	(37,018)	8,479	09/30/2026 .	1.F FE
			J.P. MORGAN SECURITIES										I		1	I			1
	NORTHERN STATES POWER CO	02/14/2022		ļ	1, 118, 032	840,000	1,025,467	978,953		(844		(844)	978, 109		139,923	139,923		06/01/2036 .	
666807-CD-2	NORTHROP GRUMMAN CORP	02/10/2022	I GS GA	1	6.725.450	5.000.000	6.458.765	5.924.352	1	(9.415)) [(9, 415)	5.914.937		810.513	810.513	192.674	02/15/2031	12.A FE

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				Show All Lo	ng-Term Bo	onds and Stoc	ck Sold, Red	deemed or (Otherwise	Disposed (of During tl	he Current Quarter							
1	2	3 4	5	6	7	8	9	10				Carrying Value	16	17	18	19	20	21	22
	_	• •		Ŭ	•	J	Ü	10	11	12	13	14 15	⊣ '`	l	10	10	20		NAIC
									1 11	12	13	14 13							
																			Desig-
																			nation,
																			NAIC
												Total Total							Desig-
											0						Bond		
											Current	Change in Foreign							nation
											Year's	Book/ Exchang	e Book/				Interest/		Modifier
								Prior Year		Current	Other Than	Adjusted Change i	n Adjusted	Foreign			Stock	Stated	and
								Book/	Unrealized		Temporary	Carrying Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP				Number of							,	, ,				Total Cain	Received		
				Number of				Adjusted	Valuation	(Amor-	Impairment	t Value /Adjusted	_ : : : : :	Gain	Gain	Total Gain		tractual	Admini-
Ident-		For- Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 - Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13) Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
			MORGAN STANLEY & CO.						1			<u> </u>		1 '					
670346-AP-0	NUCOR CORP	01/25/2022	LLC		1,301,412	1,200,000	1,340,460	1,338,679		(1,488))	(1,488)	1,337,191		(35,779)	(35,779)	11, 192	05/01/2028 .	1.G FE
,070040 74 0	TOO OF THE STATE O		J.P. MORGAN SECURITIES		,001,412		, 040, 400			(1,400)	,	(1,400)			(00,770)	(00,770)		90/ 01/ 2020 .	
67066G-AH-7	NVIDIA CORP	02/14/2022	IIC		3,016,890	3,000,000	3, 176, 640	3, 173, 725		(479)	\	(479)	3, 173, 247	1	(156, 357)	(156,357)	39,083	.04/01/2050	1.F FE
	THE IDEA OF THE INC.		MORGAN STANLEY & CO.	·				, 110,120		(4/9)	·	(7/3)	, ۱۱۵,24۱ رو		(130,337)	(130,337)			
69353R-FJ-2	PNC BANK NA	01/25/2022	LLC		630.684	600,000	650 . 190	649.553		(538)		(538)	649.015		(18,331)	(40 004)	9,967	01/22/2028 .	1 5 55
09000H-FJ-2	LINO DAIM INA		MORGAN STANLEY & CO.					049,053		(538)	·	(300)	049,015		(18,331)	(18,331)	9,90/	. ۱/22/2028 .	1.F FE
005150 AT 0	DACKACING CODD OF AMEDICA	04/05/0000	MURGAN STANLEY & CO.		E40 000	400.000	E00 404	F00 400		(400)		(400)	F00 004		(40 404)	(40, 404)	4 007	10/15/0007	0.0.55
695156-AT-6				·	518,900	490,000	533,404	532,489		(488)	/	(488)	532,001		(13, 101)	(13, 101)	1,897	12/15/2027 .	
70213H-AC-2			Direct		3,407,811	2,938,000	2,867,606	2,870,266		136		136	2,870,402		537,408	537,408	77,950	07/01/2055 .	
/09599-AX-2	PENSKE TRUCK LEASING CO LP		. BARCLAYS CAPITAL INC		1,083,830	1,000,000	1, 112, 940	1, 109,542		(1,094))	(1,094)	1,108,448		(24,618)	(24,618)	12,717	04/01/2027 .	2.B FE
			J.P. MORGAN SECURITIES																
74251V-AA-0	PRINCIPAL FINANCIAL GROUP INC		. LLC		1,839,712	1,400,000	1,597,359	1,550,683		(851))	(851)	1,549,832		289,880	289,880	28,233	10/15/2036 .	1.G FE
			MORGAN STANLEY & CO.																
742718-FG-9	PROCTER & GAMBLE CO		. LLC		1,249,080	1,200,000	1,277,484	1,276,318		(979)		(979)	1,275,340		(26,260)	(26,260)	11,293	03/25/2027 .	1.D FE
			J.P. MORGAN SECURITIES																
74340X-BP-5	PROLOGIS LP	02/14/2022	LLC		5,042,549	5,473,000	5,500,632	5,501,070		(106))	(106)	5,500,964		(458,416)	(458,416)	54,730	04/15/2050 .	1.G FE
			MORGAN STANLEY & CO.																
74460D-AC-3	PUBLIC STORAGE		LLC		1,282,159	1,220,000	1,311,439	1,310,127		(1, 103))	(1, 103)			(26,866)	(26,866)	13,736	09/15/2027 .	1.F FE
745867-AX-9		01/18/2022	MURIEL SIEBERT		1, 118,050	1,000,000	1, 148, 290	1,143,685		(1,491))	(1,491)	1,142,194		(24, 144)	(24, 144)	25,694	01/15/2027 .	
			J.P. MORGAN SECURITIES									, , , , , ,	,						
747525-BJ-1	QUALCOMM INC	02/14/2022	II C		2.314.828	2.382.000	2.583.517	2.581.751		(589))	(589)	2.581.163		(266, 335)	(266.335)	18.279	05/20/2050 .	1.F FE
74834L-BA-7	QUEST DIAGNOSTICS INC		GS GA		9, 171, 160	8,500,000	8,475,095	8,480,519		279		279	8,480,799		690,361	690,361	43,633		
760759-AS-9		01/18/2022	Keybank		2,697,712	2,567,000	2,765,249	2.761.002		(1,716)		(1.716)	2.759.286		(61,575)	(61,575)	15,643	11/15/2027	
775109-AZ-4		C 02/23/2022	Direct		1,651,563	1,438,000	1,763,046	1,721,953		(1,233)		(1,233)	1.720.720		(69, 157)	(69, 157)	30,913	10/01/2043	
//3103 AZ 4	TIOGETIC COMMINICATIONS THE	0	MORGAN STANLEY & CO.		1,001,000		1,700,040			(1,200)	/	(1,200)			(03, 137)	(00, 107)		10/01/2040 .	Z.A IL
776743-AN-6	ROPER TECHNOLOGIES INC	01/25/2022 .	LLC			1,000,000	972,630	973,359		310		310	973,668		(21,308)	(21,308)	5,094	09/15/2027 .	2 D EE
/10/40-AN-0	NOTEN TECHNOLOGIES INC		MORGAN STANLEY & CO.												(21,000)	(21,000)			2.D IL
700007 DV C	NATWEST GROUP PLC	04 /05 /0000			4,065,650	3,875,000	4,142,995	4, 124, 846		(7,700)		(7,700)	4,117,146		(51,496)	(51,496)	56,979	03/22/2025 .	0 4 55
780097-BK-6	NATIVEST GROUP PLC	C01/25/2022 .	LLC		4,000,000	3,8/5,000	4, 142,990	4, 124,846		(7,700)	/	(7,700)	4, 117, 140		(51,496)	(31,490)			2.A FE
			MORGAN STANLEY & CO.																
/8016E-ZZ-3	ROYAL BANK OF CANADA	. C01/25/2022 .	. LLC		678,713	700,000	690,879	691,028		125		125	691, 154		(12,441)	(12,441)	2,967	11/02/2026 .	1.F FE
700040 4	POVIL TV. PILIPILL PLO	04 (05 (MORGAN STANLEY & CO.		4 450 455	4 500 055		4 470				140	4 470		(00	(00.000	7	00 100 1005-	
78081B-AH-6	ROYALTY PHARMA PLC	01/25/2022 .	. LLC		1,450,470	1,500,000	1,475,700	1,476,228		446		446	1,476,673		(26,203)	(26,203)	7,200	09/02/2025 .	2.C FE
l			J.P. MORGAN SECURITIES																1
78349A-AC-7	RWJ BARNABAS HEALTH INC		. LLC		15,377,840	15,200,000	15,056,268	15,062,065		395		395	15,062,461		315,380	315,380	330,315	07/01/2049 .	1.D FE
			MORGAN STANLEY & CO.																
80281L-AM-7	SANTANDER UK GROUP HOLDINGS PLC	C01/25/2022 .	. LLC			847,000	837,920	838,216		125		125	838,342		(13,855)	(13,855)	5,587	08/21/2026 .	2.A FE
80281L-AQ-8	SANTANDER UK GROUP HOLDINGS PLC	C01/18/2022	UniCredit Bank		1,342,227	1,394,000	1,373,271	1,373,610		106		106	1,373,715		(31,489)	(31,489)	2,332	06/14/2027 .	2.A FE
			MORGAN STANLEY & CO.																
81211K-AZ-3	SEALED AIR CORP		LLC				849,958	850,434		202		202	850,637		(21,551)	(21,551)	4,422	10/15/2026 .	2.C FE
	SHERWIN-WILLIAMS CO	01/18/2022	Morgan Stanley		1,057,270	1,000,000	1,084,320	1,081,863		(792)		(792)	1,081,071		(23,801)	(23, 801)	4,696	06/01/2027 .	
			MORGAN STANLEY & CO.							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									
82620K-BD-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C01/25/2022	LLC		1,068,881	1,100,000	1,088,197	1,088,348		128		128	1,088,476	1	(19,595)	(19,595)	7,013	03/11/2028 .	1 F FF
	O'EMENO I INVINOIDININOMINATOOINITTO IN		MORGAN STANLEY & CO.		, ,000,001		1,000,101			120		1			(10,000)	(10,000)			
832696-AR-9	J M SMUCKER CO		LLC		2,923,435	2.773.000	2,991,485	2.986.903		(2,446)	\	(2,446)	2.984.457		(61,022)	(61,022)	10,659	12/15/2027	2.B FE
83417B-AA-6		03/20/2022	Pavdown		2,923,433	(1,857,327)	(1,856,313)	(1.845.685)	,	1.932.552	·	1.932.552	2,964,437		(01,022)	(01,022)			
855244-AT-6			. GS GA						' 						(70, 070)	(70, 070)	44 404		
						800,000	926 , 104	909,797		(1,679)	/	(1,679)	908,118		(79,870)	(79,870)	14, 121	08/15/2029 .	
	SARM 2006-5 2A2 - CMO/RMBS	03/01/2022 .	. Paydown		78,672	78,679	49,489	45,798		32,874		32,874							
86364D-AA-8	SARM 2007-7 1A1 - CMO/RMBS		Paydown		139, 182	139, 182	120,371	123,850		15,333		15,333					50	08/25/2037 .	1.D FM
			MORGAN STANLEY & CO.									1							1
	SUMITOMO MITSUI FINANCIAL GROUP INC	C01/25/2022 .	. LLC	ļ	1,586,044	1,510,000	1,629,652	1,627,176		(1,317)		(1,317)	1,625,860		(39,816)	(39,816)		10/18/2027 .	
867717-44-9	SUNRN 2015-1 A - ABS	03/20/2022	Pavdown	1	276.620	276.620	276.505	276.554	L	66	L	66	276.620	L	1	L	1 960	07/20/2045	l 1.F FE .

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Ident-	Description		Disposal	Name	Shares of	Consid-	Dan Malina	Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eign	Date	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
86787G-AJ-1	TRUIST BANK		01/25/2022	MORGAN STANLEY & CO.		1,257,252	1,200,000	1,287,180	1,285,579		(1,338)		(1,338)		1,284,241		(26,989)	(26,989)	7,810	05/15/2026 .	1.F FE
go/6/u-A0-1	THOTSI DANK		01/23/2022	MORGAN STANLEY & CO.		1,231,232	1,200,000	1,207,100			(1,000)		(1,000)				(20,303)	(20,909)		03/ 13/2020 .	
86959L-AH-6	SVENSKA HANDELSBANKEN AB	. C	01/25/2022	LLC		967,870	1,000,000	985,930	986,327		165		165		986,492		(18,622)	(18,622)	1,773	06/11/2027	1.F FE
				J.P. MORGAN SECURITIES																	
882508-BD-5			02/14/2022	LLC		1,225,026	1,100,000	1,393,326	1,390,344		(967)		(967)		1,389,377		(164,351)	(164,351)	11,413		1.E FE
883203-BY-6 883556-BG-6			02/10/2022 02/23/2022	GS GA		1,223,868	1,200,000	1,286,352	1,285,231		(1,678)		(1,678)		1,283,553		(59,685)	(59,685)	18,338 59,478	03/01/2028 .	2.B FE
	CRE THREE PEAKS SENIOR NOTE		02/23/2022 01/01/2022	Direct		2,310,700	2,000,000	2,354,120	2,303,171		(1,20/)		(1,257)		2,301,914			214,847	1,823	02/01/2044 . 10/25/2036 .	
00000X AA 3	GE THE TENIO GENTAL NOTE	.	01/01/2022	J.P. MORGAN SECURITIES															1,020	10/23/2000 .	2.0 12
88579Y-BK-6	3M CO		02/14/2022	LLC		24,256,438	25,218,000	24,539,720	24,570,553		1,804		1,804		24,572,356		(315,919)	(315,919)	384,750	08/26/2049 .	1.E FE
				J.P. MORGAN SECURITIES																	
896517-AA-7			02/14/2022	LLC		4,027,720	4,000,000	4,000,000	4,000,000						4,000,000		27,720		28,617	12/01/2048 .	
	UBS GROUP AG UBS GROUP AG		02/10/2022 02/10/2022	GS GA		551,668 743,246	587,000	575,031 776,167	575, 195		(1,678)		241		575,435 773,358		(23,767)	(23,767)	4,482	08/10/2027 . 03/23/2028 .	1.G FE
90352J-AC-7	UBS GROUP AG	D	UZ/ 1U/ ZUZZ	J.P. MORGAN SECURITIES			700,000		775,037		(1,0/8)		(1,0/8)		173,338		(30,112)	(30, 112)	11,000	93/23/2028 .	1.G FE
904678-AW-9	UNICREDIT SPA	c c	02/14/2022	LLC		2.832.813	3.041.000	2.990.489	2.991.616		1.065		1.065		2.992.682		(159,869)	(159,869)	12.055	.06/03/2027	2.B FE
				MORGAN STANLEY & CO.		, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(110,110,	(,,	_,,		
904764-BC-0	UNILEVER CAPITAL CORP		01/25/2022	LLC		533,585	500,000	552,575	551,507		(569)		(569)		550,938		(17,353)	(17,353)	6,028	03/22/2028 .	1.E FE
				J.P. MORGAN SECURITIES		.=	.=														
911312-BQ-8	UNITED PARCEL SERVICE INC	ا	02/14/2022	J.P. MORGAN SECURITIES		17,242,200	15,000,000	17,220,700	17,122,762		(6,023)		(6,023)		17, 116, 739		125,461	125,461	265,625	03/15/2049 .	1.G FE
911312-RS-4	UNITED PARCEL SERVICE INC		02/14/2022	LLC		5,062,000	5.000.000	4,973,750	4,975,273		83		83		4.975.357		86 . 643	86.643		09/01/2049 .	1.G FE
011012 20 4	GITTED TARGET GETTTGE THE		DE/ 14/ LULL	MORGAN STANLEY & CO.					,,070,270											90/01/2040 .	
91159H-HM-5	US BANCORP		01/25/2022	LLC		1,254,360	1,200,000	1,276,224	1,274,810		(1, 182)		(1, 182)		1,273,628		(19,268)	(19,268)	9, 197	04/27/2026	1.F FE
				J.P. MORGAN SECURITIES																	
913017-BJ-7			02/14/2022	LLC		2,409,240	2,000,000	2,225,785	2, 164, 182		(1,114)		(1, 114)		2, 163, 069		246 , 171	246, 171	31,200	05/01/2035 .	
92854#-AA-8	VIVINT VOLTA TERM LOAN		01/31/2022	Direct		390, 188	390 , 188	390 , 188	390 , 188						390 , 188				6,023	01/31/2035 .	2.B FE
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		01/25/2022	LLC		1,432,125	1,500,000	1,461,405	1,461,910		424		424		1.462.334		(30,209)	(30,209)	4. 198	11/24/2027 .	2.A FE
	TODAY OF THE TOTAL TOTAL CONTROL OF THE TOTAL CONTR			J.P. MORGAN SECURITIES		, 102, 120									, 102,00		(00,200)	(00,200)	, 100		
94106L-BK-4	WASTE MANAGEMENT INC		02/14/2022	LLC		11, 173, 700	10,000,000	11,380,000	11,315,668		(3,699)		(3,699)		11,311,969		(138, 269)	(138,269)	242,083	07/15/2049 .	2.A FE
				MORGAN STANLEY & CO.			==														
962166-AU-8			01/25/2022 01/18/2022	LLC		1,361,999	1,155,000	1,388,911	1,383,131		(4,860)		(4,860)		1,378,271		(16,272)	(16,272)	33,413	03/15/2025 . 09/12/2027 .	
98978V-AL-7 BGA01T-20-6			01/18/2022 03/31/2022	Morgan Stanley Direct		1,033,520	1,000,000	1,064,290	1,062,505		(575)		(306, 319)		1,061,930		(28,410)	(28,410)		10/20/2028	6. PL
	CRE COACHELLA DEBT - ABS		03/02/2022	Direct		159.813	159,813	159,813	159.813		(000,010)		(000,010)		159.813					12/31/2056	
	ALTUS CORCORAN DEBT - ABS		03/02/2022	Direct		96,353									96,353					01/25/2065 .	
	INFINITY ASSET HOLDINGS LLC A6 - ABS		03/15/2022	Direct		88,268		92,566			(17)		(17)						197	03/31/2067 .	1.G PL
	CRE WRIGHT CE DEBT - ABS		01/28/2022	Direct		115,640	115,640	115,640	115,640						115,640					02/25/2056 .	1.F PL
	INFINITY ASSET HOLDINGS 2020-1 A1		01/03/2022	INFINITY		23,546,013	23,546,013	23,546,013	23,546,013						23,546,013					06/24/2070 .	
BGAUUK-/E-8	CRE TECHREN 345 DEBT - ABS		03/02/2022 01/15/2022	Direct		510,879	510,879	510,879	510,879						510,879 615.053					04/30/2057 . 03/27/2032 .	1.F PL 1.A PL
BGAOV7-E4-0			01/15/2022 01/15/2022	Direct		190.964	190,964	190,964	190,964						190,964					03/27/2032 .	1.C PL
BGA0V7-E5-7			01/15/2022	Direct		85,562	85,562	85,562	85,562						85,562					03/27/2032	
BGA0V7-E6-5	BLUE EAGLE 2020-1B CLASS D		01/15/2022	Direct	ļ	65,721	65,721	65,721	65,721		ļ		ļ		65,721	ļ		ļ		03/27/2032 .	2.B PL
	BLUE EAGLE 2020-1B CLASS E		01/15/2022	Direct		69,441	69,441	69,441	69,441						69,441					03/27/2032 .	
	BLUE EAGLE 2020-1B CLASS R		01/15/2022	Direct		213,284	213,284	213,284	213,284		715		715		213,284		/E 00E 200\	(E 0CE 200)		03/27/2032 .	
	CRE MAPLEWOOD DEBT - ABS		01/01/2022 03/02/2022	Direct		(2,689,531)	3,510,155	3, 175, 151	4,687,419 518.061		را /۔۔۔۔۔۔		/15		3, 175,867 518.062		(5,865,398)	(5,865,398)	463	12/25/2056 . 12/25/2056 .	
	BLUE EAGLE 2021-1A TRANCHE R		03/02/2022 02/15/2022	Direct		98,530	98,530	98,530	98,530						98,530				5,585	11/15/2033 .	6.
	BLUE FAGLE 2021-18 TRANCHE R		02/15/2022 02/15/2022	Direct	[556 865	556 865	556, 865	556 865						556 865				32 988		6

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BEADON-1-5 LLE FASE 200-2-0 ALS D D. (010/1902) Orest D. (010/1902)																						
50,000-C-1 BLE BEZ 2017 ALSS \$ \$ \$ \$ \$ \$ \$ \$ \$	BGAOWD-K0-7	BLUE EAGLE 2021-2A CLASS D	B01	1/01/2022						23,647					(23,647)						10/13/2032	. 2.B PL
35,000 1,0																						
\$4,000 \$																						
Booling-4-5 But Budg 201-14 QUAS 8 0.1017/2022 0.1011 0.1017/2022 0.1017/		BLUE EAGLE 2021-3A CLASS A	01	1/01/2022	Direct					43,632											10/13/2032	
BADRIGH - STATE BLE SIZE 2014-8 GLSS S																						
BASING-LOP BLE EASE 201-8 GLSS C																						
BAURN-Q-P BLE PAIR 2017-8 0.485 0																						
BAUGH_F-F BLE EAUE 2073-B (AUSS E 0.1017/2022 Direct 1.0017/2022 Direct 1.001																						
BANDH-9-2 BLE FALE 2021-38 CLASS 0.0101/2020 Direct 0.015/2020 0.08 0.000-04-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0	BGAOWD-KE-7	BLUE EAGLE 2021-3B CLASS D	01	1/01/2022						7,233					(7,233)							
BAMPH-P-P BLE FALE 2021-30 CLASS R 0.101/2022 0.10ect 19.833 119.835 119.835 1.19.835 1.01.8																						
BANDH-4-6 BLE FALE 2071-28 CLASS R 0.1011/2072 Direct 0.586 0.586 0.0011/2072 Direct 0.586 0.586 0.0011/2072 Direct 0.586 0.0011/2072 Direct 0.586 0.0011/2072 Direct 0.																						6
BAMONN-1-1 BULE FAGE 2021-AC ALSS R B. 0.701/V3/2022 Direct 5.30 3.37 3.30 3.30 3.37 3.30 3.37 3.30 3.37 3.30 3.37 3.30 3.37 3.30 3.37 3.30 3.37 3.30 3.37 3.30 3.37 3.30 3.37 3.30 3.30 3.37 3.30 3.30 3.37 3.30 3.37 3.30 3.30	BGAOWD-KJ-6	BLUE EAGLE 2021-3B CLASS R	01	1/01/2022	Direct					20,667					(20,667)						10/13/2032	6
BADOM-18-2 DIEL IN ASST HILDINGS 24 - ABS																						6
BAONT-10-8 INFINITY INSERT HALDINGS 2020-1 429							330,337	330,337	330,337						(07,304)	330,337				1,549		. 1.F PL
BABADT-B-1 DRI-N ASSET HUDINGS 3 A (AVILON) DIST/2022 Direct DIST/2022 DIRECT DIST/2025 DIRECT D	BGA0WN-1C-0	DUBLIN ASSET HOLDINGS 2 B - ABS		3/15/2022	Direct		61,938	61,938	61,938	61,938						61,938					09/30/2033	. 1.G PL
BAND-20-DIT DIRL IN ASSET HUDINGS 3 B (AVICUM) DITA-1/2022 Direct 4.2 753 4.2 753 4.2 753 4.2 753 4.2 753 5.6 10.0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0						····					·····			l			·····			QQQ		
1.5 1.5	BGAOZG-DM-7	DUBLIN ASSET HOLDINGS 3 B (AVOLON)	01	1/04/2022			42,753	42,753								42,753					05/15/2045	. 1.F PL
1.0 1.0										0 005 507										4,202		
51329+A0-3 BLUE EAGLE 2019-1 D (BBB RATED) .01/15/2002 .01/15/20						·····						16		16								
G1329*-A-3 BLUE EAGLE 2016-1 A (AAA RATED)	G1329#-AC-5	BLUE EAGLE 2019-1 C (A RATED)		1/15/2022	Direct		262,408	262,408	262,408	262,408						262,408					12/20/2034	. 1.F PL
G1329*-AB-1 BLUE EAGLE 2016-1 B (AA RATED) .01/15/2022 .01/rect .518,650 .51																						
G1329*-AC-9 BLUE EAGLE 2016 - C (A RATED)																				3.746		
G1329*-RE-5 BLUE EAGLE 2016-1 CLO - E (BB RATE .01/15/2022 .057085-HJ-6 MACQUARIE GROUP LITD D. 02/10/2022 .05 GA .1 168, 656 .1,235,000 .1,210,782 .1,211,123 .3.22 .3.22 .1,211,446 .42,780 .42,780 .42,780 .7,880 .09/23/2027 .2 A FE .10999999999999999999999999999999999999	G1329*-AC-9	BLUE EAGLE 2016 - C (A RATED)		1/15/2022	Direct		280,729	280,729	280,729	280,729						280,729				2,668	05/23/2032	. 1.F PL
.057085-HJ-6 McQUARIE GROUP LTD D. 02/10/2022 CS GA 1,168,656 1,235,000 1,210,782 1,211,123 3.22 3.22 1,211,446 .42,790 .42,790 .7,880 .09/23/2027 2.A FE 1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 708,943,839 669,476,750 700,317,795 699,314,521 2,289,338 2,289,338 (799,305) 701,009,216 7,334,623 7,934																						
BGA0VR-FZ-3 GALWAY PARTNERS .01/18/2022 Direct .3,188,834												322		322				(42,790)	(42,790)			
C2001#-AA-6 B0BCAT FUNDED 2021-A CLASS A							1	- ' ' '				2,289,338		2,289,338	(799, 305)	, .,		7,934,623	7,934,623			
C4437*-AA-0 HJSKY FUNDED 2021-A CLASS A												4 500		4 500								
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates 23,072,200 23,072,200 22,475,698 23,062,531 9,669 9,669 23,072,200 520,994 XXX XXX																						
		1				r																
								5, 182, 580	5, 130, 755			406		406		5, 131, 160		(406)	(406)		03/09/2029	4.C Z

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6009999999 - Totals

					Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	deemed or C	Otherwise I	Disposed	of During th	ne Current	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
					1	Ĭ				11	12	13	14	15						1	NAIC
					1	Ĭ														1	Desig-
					1	Ĭ														1	nation,
					1	Ĭ														1	NAIC
						ĺ							Total	Total					,	1	Desig-
					1	ĺ						Current	Change in	Foreign					Bond	1	nation
					1	ĺ						Year's	Book/	Exchange	Book/				Interest/	1	Modifier
					1	ĺ			Prior Year		Current	Other Than	Adjusted	Change in	Adjusted	Foreign			Stock	Stated	and
					1	ĺ			Book/	Unrealized	Year's	Temporary		Book	Carrying	Exchange	Realized		Dividends	Con-	SVO
CUSIP		_	5		Number of		'		Adjusted	Valuation	(Amor-	Impairment		/Adjusted	Value at	Gain	Gain	Total Gain		tractual	Admini-
Ident-		For-			Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification		eign		of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
34417G-AA-8 SCTY 553400-AG-6 VENT	TY CE III TERM LOAN		01/18/2022 .	Direct	ļ'	1, 101,259 8,487,670	1,101,259 8,487,670	1,101,259 8,487,670	1,101,259						1, 101, 259 8, 487, 670				16,653	01/16/2035	. 2.B PL 1.G PL
	TY CE IV TERM LOAN		01/20/2022	Direct		8,487,670	8,487,670	8,487,670	8,487,670						8,487,670				3,464	04/15/2027	2.B PL
BGAOYK-80-3 SUMM			01/01/2022	Direct		1,097,513	1,097,513	1,097,513	1,097,513						1,097,513					. 09/03/2027	4.B Z
19099999999. 5	Subtotal - Bonds - Unaffiliated Ban	nk Loa	ans	·-	-	16,092,031	16,143,857	16,092,031	10,961,277		406		406		16,092,437		(406)	(406)	20,117	XXX	XXX
2509999997.	Total - Bonds - Part 4					748, 173, 070	708,757,807	738,950,524	733,403,329		2,299,412		2,299,412	(799, 305)	740,238,852		7,934,217	7,934,217	8,526,853	XXX	XXX
2509999998.	Total - Bonds - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. 7	Total - Bonds					748, 173, 070	708,757,807	738,950,524	733,403,329		2,299,412		2,299,412	(799, 305)	740,238,852		7,934,217	7,934,217	8,526,853	XXX	XXX
4509999997.	Total - Preferred Stocks - Part 4						XXX													XXX	XXX
4509999998. T	Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999.	Total - Preferred Stocks	-			1		XXX													XXX	XXX
5989999997.	Total - Common Stocks - Part 4						XXX													XXX	XXX
5989999998.	Total - Common Stocks - Part 5				- 1	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999.	Total - Common Stocks	-					XXX			İ			İ							XXX	XXX
5999999999.	Total - Preferred and Common Sto	ocks					XXX													XXX	XXX

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						Showing a	all Option	s. Caps. F	loors. Colla	rs. Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	nt Date	<u> </u>							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)				Date of Maturity	Number		Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		Credit Quality of Refer-	Hedge Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		learinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value		Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	total - Purchased Op total - Purchased Op							8							XXX							XXX	XXX
0149999999. Subi	lotai - Furchaseu Op	Tions - neug	Ing Enective	Bank of	Juai antees Onder	SSAF NO. II	1								^^^							^^^	
SPX/CS/220425/2836.74- 3276.43	Indexed Universal Life		Equity/Indox	America, National	B4TYDEB6GKMZ0031MB27	04/24/2020	04/25/2022	1,740	4,936,390	2836.74	356,407			11,930		762,348			(44,737				1
			Lqui ty/ muex.	Bank of	D411DEBOOKIII20031IIID21	04/24/2020 .	04/23/2022		4, 330 , 330	2000.74				11,900		702,040			(44,737	/			 I
SPX/CS/220425/2836.74- 3362.08	Indexed Universal Life Insurance		Equity/Index.		B4TYDEB6GKMZ0031MB27	04/24/2020 .	04/25/2022 .	1,676	4,755,768	2836.74	392,351			13, 133		877 , 155			(49,249))			
SPX/CS/220408/2789.82-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																			1
3460.56	Insurance	Reserve	Equity/Index.		KB1H1DSPRFMYMCUFXT09	04/09/2020 .	04/08/2022 .	1,033	2,881,940	2789.82	273,208			2,675		692,797			(34,390))			
	Indexed Universal Life			National	**************************************	0.4.400.400.00	0.4 (00.4000	4 000	0.070.000	0700 00	074 004			0.050		205 244			(04.400)				1
	InsuranceIndexed Universal Life		Equity/Index.		KB1H1DSPRFMYMCUFXT09	04/09/2020 .	04/08/2022 .	1,209	3,373,922		,			2,659		625,214			(34, 188))			
3517.60	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54	04/24/2020 .	04/25/2022 .	378	1,071,487	2836.74	104,791			3,508		255,914			(13, 154)			
3222.24 SPX/CS/220510/2929.80-	InsuranceIndexed Universal Life	Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54	04/09/2020 .	04/08/2022	1,316	3,672,125	2789.82	259,986			2,545		569 , 122			(32,726))			
3896.63	Insurance	Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54	05/08/2020 .	05/10/2022 .	224		3896.63	70,474			3,828		214,023			(8,834)			
SPX/CS/220525/2955.45- 3503.59	Indexed Universal Life		Equity/Index.	America, National	B4TYDEB6GKMZ0031MB27	05/22/2020 .	05/25/2022 .	888	3, 112,083	3503.59	213,428			16,052		482,069			(26,753)			l
	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																			1
3472.69 SPX/CS/220510/2929.80-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.		KB1H1DSPRFMYMCUFXT09	05/08/2020 .	05/10/2022	1,303	4,523,657	3472.69	308,752			16,771		701,781			(38,702))			
3637.93	Insurance	Reserve	Equity/Index.	Wells Fargo Bank,	549300WCGB70D06XZS54	05/08/2020	05/10/2022 .	419	1,522,630	3637.93	116, 126			6,308		293,662			(14,556)			
3383.92	Indexed Universal Life Insurance		Equity/Index.	National Association	KB1H1DSPRFMYMCUFXT09	05/08/2020	05/10/2022 .	1,263	4,274,923	3383.92	263,898			14,334		569,681			(33,079)			
SPX/CS/220525/2955.45- 3413.54	Indexed Universal Life Insurance		Equity/Index.	America,National Association-NY	B4TYDEB6GKMZ0031MB27	05/22/2020 .	05/25/2022 .	1,489	5,081,348	3413.54	316,320			23,790		675,837			(39,650)			
SPX/CS/220525/2955.45- 3664.76	Indexed Universal Life	Annual Exh 5 Reserve	Fauity/Index	Bank of America,National Association-NY I	B4TYDEB6GKMZ0031MB27	05/22/2020 .	05/25/2022 .	935	3,426,190	3664.76	261, 109			19,638		654,839			(32,730)			
	Indexed Universal Life	Annual Exh 5			87GCMVDQLFKA7QOJXC56		06/10/2022	1,324	4,878,265	3684.61	285,051			27,394		637,261			(35,731				
SPX/CS/220610/3190.14-	InsuranceIndexed Universal Life			,		06/10/2020 .				3781.01										/			
	InsuranceIndexed Universal Life		Equity/Index.	, , , , , , , , , , , , , , , , , , , ,	87GCMVDQLFKA7QOJXC56	06/10/2020	06/10/2022 .	1,229	4,645,625		297,853			28,624		704,050			(37,335	1			
3955.77	InsuranceIndexed Universal Life	Reserve	Equity/Index.	BNP PARIBAS Wells Fargo Bank, National	549300WCGB70D06XZS54	06/10/2020	06/10/2022 .	348	1,375,229	3955.77	96,377			9,262		255,784			(12,081))			 I
3561.74	Insurance	Reserve	Equity/Index.		KB1H1DSPRFMYMCUFXT09	06/25/2020 .	06/24/2022 .	1,381	4,917,809	3561.74	304,436			35,340		640,714			(38,321				
3654.26SPX/CS/220624/3083.76-	Insurance	Annual Exh 5 Reserve Annual Exh 5	Equity/Index.	Societe Generale (02RNE81BXP4R0TD8PU41	06/25/2020 .	06/24/2022 .	1,942	7,097,742	3654.26	484,563			56,250		1,072,464			(60,994)			
3823.86	Insurance	Reserve	Equity/Index.	Societe Generale (Bank of	02RNE81BXP4R0TD8PU41	06/25/2020 .	06/24/2022 .	559	2, 137,888	3823.86	162,418			18,853		397,641			(20,443)			
SPX/CS/220708/3185.04- 3949.45	Insurance	Reserve	Equity/Index.	America, National	B4TYDEB6GKMZ0031MB27	07/10/2020 .	07/08/2022 .	381	1,506,331	3949.45	109,938			14,936		274,682			(13,858))			
SPX/CS/220/08/3185.04- 3678.72	Indexed Universal Life Insurance		Fauity/Index	MorganStanlev 8	87GCMVDQLFKA7QQJXC56	07/10/2020	07/08/2022	1.520	5.593.157	3678.72	341.885			46 447		718.304			(43.095	,			

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		1 0			Showing a	all Options	s, Caps, Fic	ors, Colla					nt Stateme		•	47	40	40	00	04	00	1 00
1	Description of Item(s)	3	4	5	6	/	8	9	10 Strike	11 Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	13	14	15 1	6	17	18	19	20	21	22 Credit	23 Hedge
Description	Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Price, Rate or Index Received	of Un- discounted Premium (Received) Paid	Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying	Code Fain		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged Item	Potential	Quality of Refer- ence	Effectiveness at Inception and at Quarter-end
Description SPX/CS/220708/3185.04-	or Replicated Indexed Universal Lif	Identifier e Annual Exh 5	(a)	or Central Clearinghouse Barclays Bank PLC	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Entity	(b)
3776.34	Insurance	. Reserve	. Equity/Index.	(London)	07/10/2020 .	07/08/2022 .	1,371	5, 177,836	3776.34	348,494					772,113			(43,928)				
SPX/CS/220725/3215.63- 3987.38	Insurance	. Reserve	Equity/Index.	National Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	07/24/2020 .	07/25/2022 .	377	1,503,940	3987.38	109,763			17,452		270 , 124			(13,778)				
SPX/CS/220725/3215.63- 3714.05	Insurance	. Reserve	. Equity/Index.	Wells Fargo Bank,	07/24/2020 .	07/25/2022 .	1,575	5,850,008	3714.05	356,572			56,693		742,526			(44,758)				
SPX/CS/220725/3215.63- 3810.52	Insurance	. Reserve	. Equity/Index.	National Association KB1H1DSPRFMYMCUFXT09 . Barclays Bank PLC	07/24/2020 .	07/25/2022 .	1,248	4,755,422	3810.52	316,627					698,052			(39,744)				
3982.88	Insurance	. Reserve	Equity/Index.	(London)	08/10/2020 .	08/10/2022 .	1,665	6,633,031	3982.88	427,852			76,870		943,534			(53,630)				
SPX/CS/220810/3360.47- 4167.26	Insurance	. Reserve	. Equity/Index.	America,National Association-NY B4TYDEB6GKMZ0031MB27 . Bank of	08/10/2020 .	08/10/2022 .	689	2,871,990	4167.26	202,416			36,367		496 , 323			(25,372)				
SPX/CS/220810/3360.47- 3881.34	InsuranceIndexed Universal Lif	. Reserve e Annual Exh 5	. Equity/Index.	Barclays Bank PLC	08/10/2020 .	08/10/2022 .	2,337	9,068,794	3881.34	536,276			96,350	,	118,180			(67,221)				
4201.22 SPX/CS/220825/3443.62-			. Equity/Index.	Barclays Bank PLC	08/25/2020 .	08/25/2022 .	813	3,414,039	4201.22	237,583			47,649		536,709			(29,781)				
4081.86 SPX/CS/220825/3443.62- 3977.38	Insurance	e Annual Exh 5 Reserve	. Equity/Index. . Equity/Index.	(London) G5GSEF7VJP5170UK5573 Barclays Bank PLC (London) (London) G5GSEF7VJP5170UK5573	08/25/2020 .	08/25/2022 .	418	1,705,233	4081.86	111,348			22,332		235,881 369,907			(13,957)				
SPX/CS/220825/3443.62- 3908.51	Insurance	e Annual Exh 5 Reserve e Annual Exh 5	. Equity/Index.	Barclays Bank PLC (London)	08/25/2020 .	08/25/2022 .	642	2,509,426	3908.51	139,069			27,891		269,021			(17,432)				
4011.82 SPX/CS/220825/3443.62- 4407.83	InsuranceIndexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index. . Equity/Index.	(London)	08/25/2020 .	08/25/2022 .	616	2,470,857	4011.82	152,917					312,024 700,252			(19, 168)				
SPX/CS/220909/3339.19- 3856.76		e Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	09/10/2020	09/09/2022 .	795	3,065,448	3856.76	181,247					371,812			(22,814)				
SPX/CS/220909/3339.19- 3890.16	Insurance	. Reserve	. Equity/Index.	America, National	09/10/2020 .	09/09/2022 .	664	2,583,948	3890.16	157,920			34,897		329,642			(19,878)				
SPX/CS/220909/3339.19- 3789.98	Indexed Universal Lif Insurance	e Annual Exh 5 Reserve	. Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 . Bank of	09/10/2020 .	09/09/2022 .	692	2,624,363	3789.98	142,756			31,546		283,960			(17,969)				
SPX/CS/220909/3339.19- 3957.81	Insurance	. Reserve	. Equity/Index.	America, National Association-NY B4TYDEB6GKMZ0031MB27 . Bank of	09/10/2020 .	09/09/2022 .	562	2,223,565	3957.81	143,890			31,797		310,801			(18,112)				
SPX/CS/220909/3339.19- 4074.93	Indexed Universal Lif Insurance	e Annual Exh 5 . Reserve	. Equity/Index.	America,National Association-NY B4TYDEB6GKMZ0031MB27 . Wells Fargo Bank,	09/10/2020 .	09/09/2022 .	638	2,599,258	4074.93	180,833			39,960		414,391			(22,762)				
SPX/CS/220923/3298.46- 4025.52	Indexed Universal Lif Insurance	e Annual Exh 5 Reserve	Equity/Index	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	09/25/2020 .	09/23/2022 .	247	993, 187	4025.52	70,069			16,879		158,430			(8,832)				
SPX/CS/220923/3298.46- 4245.60	Indexed Universal Lif Insurance	e Annual Exh 5 Reserve	. Equity/Index.	National	09/25/2020 .	09/23/2022 .	380	1,612,286	4245.6	122,004			29,390		309,495			(15,379)				
SPX/CS/220923/3298.46- 3842.71	Indexed Universal Lif Insurance	e Annual Exh 5 . Reserve	. Equity/Index.	National Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	09/25/2020 .	09/23/2022 .	798	3,068,375	3842.71	189,633			45,682		391,333			(23,903)				
SPX/CS/220923/3298.46- 3809.72	Indexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index.	National	09/25/2020 .	09/23/2022 .	755	2,877,934	3809.72	171,679			41,357		348,920			(21,640)				

						Showing a	all Ontion	e Cane El	oore Colla	re Swane	and Forwa	rde Onen a	e of Curre	ent Stateme	nt Date							
1	2	3	4		5	6	7	8 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 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 Va	Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged	Potential Exposure	Credit	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/220425/4180.17- 4441.43	General Business	NA	. Equity/Index.	MarganCtanlay	87GCMVDQLFKA7QOJXC56 .	04/23/2021 .	04/27/2021 .	1.464	6,501,400	4441.43					330	224		(50, 133)				1
SPX/CS/220510/4188.43- 4308.71	General Business	NA	. Equity/Index.	Wells Fargo Bank, National		05/10/2021	05/12/2021 .	3,039	13,095,764	4308.71				22,882	316			(52,805)				
4612.45	General Business	NA	. Equity/Index.	Societe Generale Wells Fargo Bank, National	02RNE81BXP4R0TD8PU41 .	06/25/2021 .	06/29/2021 .	448 .	2,064,959	4612.45					100	959		(18,948)				
4664.49 SPX/CS/220810/4436.75-	General Business	NA	Equity/Index.	Association	KB1H1DSPRFMYMCUFXT09 .		07/13/2021 .	9,219	43,000,821	4664.49				379,727	1,693			(352,324)				
4564.42 SPX/CS/220810/4436.75-	General Business	NA	. Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41 .	08/10/2021 .	08/12/2021 .	398	1,818,545	4564 . 42					33	028		(7,555)				
4594.41SPX/CS/220810/4436.75-4603.13	General Business	NA	. Equity/Index.		02RNE8 IBXP4R0TD8PU41 . 02RNE8 IBXP4R0TD8PU41 .	08/10/2021 .	08/12/2021 .	172 .	790,007	4594 . 41 4603 . 13				5,745 6.868	17			(4,008)				
SPX/CS/220810/4436.75- 4636.39		NA	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41 .	08/10/2021 .	08/12/2021 .	317	1,471,963	4636.39					39			(9,030)				
SPX/CS/220825/4496.19- 4623.31	General Business	NA	. Equity/Index.	Royal Bank of Canada Royal Bank of	ES71P3U3RH1GC71XBU11 .	08/25/2021 .	08/27/2021 .	723 .	3,344,874	4623.31				22,243	55	924		(13,902)				
4922.57 SPX/CS/220909/4458.58-	General Business	NA	Equity/Index	Canada		08/25/2021 .	08/27/2021 .	759	3,736,106	4922.57				63,553	149		-	(39,721)				
4611.00	General Business General Business	NA	Equity/Index.		549300WCGB70D06XZS54 . 549300WCGB70D06XZS54 .	09/10/2021 .	09/14/2021 .	147169	679,769	4611					14		-	(3,396)				
SPX/CS/220909/4458.58- 4714.95 SPX/CS/220909/4458.58-	General Business	NA	. Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	09/10/2021 .	09/14/2021 .	287 .	1,355,434	4714.95					43	412		(10,496)				
4826.41 SPX/CS/220923/4455.48-	General Business	NA	Equity/Index		IYDOJBGJWY9T8XKCSX06 .	09/10/2021 .	09/14/2021 .	9,394	45,337,336	4826.41				797,813	1,868			(454,450)				
4745.09 SPX/CS/220923/4455.48- 4800.78	General Business General Business	NA	Equity/Index.	,	87GCMVDQLFKA7QOJXC56 . 87GCMVDQLFKA7QOJXC56 .	09/24/2021 .	09/28/2021 .	1,482	7,033,237	4745.09 4800.78				113,012	250			(59, 134)				
SPX/CS/221025/4566.48- 4920.38	General Business	NA	. Equity/Index.		02RNE8IBXP4R0TD8PU41.	10/25/2021 .	10/27/2021 .	406 .	1,856,164	4920.38				42,520	69			(18,759)				
5159.85SPX/CS/221110/4646.71-	General Business	NA	Equity/Index			11/24/2021 .	11/29/2021 .	1,161	5,456,864	5159.85				163,224	170			(72,011)				
4913.90	General Business General Business	NA	Equity/Index.		IYDOJBGJWY9T8XKCSX06 . IYDOJBGJWY9T8XKCSX06 .	11/10/2021 .	11/15/2021 .	338	1,572,581	4913.9				30,753				(12,638)				
SPX/CS/221125/4701.46- 4836.86	General Business	NA	Equity/Index.	Royal Bank of	ES7 I P3U3RH I GC7 1 XBU11 .	11/24/2021 .	11/29/2021 .	270	1,267,472	4836.86				14,413	17			(5,543)				
SPX/CS/221125/4701.46- 5089.33	General Business	NA	. Equity/Index.			11/24/2021 .	11/29/2021 .	3,822	17,967,649	5089.33				505,476	562			(194,414)				
5102.29 SPX/CS/221209/4712.02- 4880.84	General Business General Business	NA	Equity/Index.		87GCMVDQLFKA7QOJXC56 . 02RNE81BXP4R0TD8PU41 .	01/10/2022 .	01/12/2022 .	682 .	3, 184,560	5102.29				114,964	116			(36,621)				
SPX/CS/221209/4712.02- 4888.72	General Business	NA	. Equity/Index.		02RNE81BXP4R0TD8PU41 .	12/10/2021 .	12/14/2021 .	290	1,364,164	4888.72				21,061	24			(7,643)				
SPX/CS/221209/4712.02- 5158.56	General Business	NA	. Equity/Index.	BNP PARIBAS Royal Bank of	549300WCGB70D06XZS54 .	12/10/2021 .	12/14/2021 .	661 .	3, 115,856	5158.56				104,264	105	274		(37,838)				
4888.28	General Business	NA	. Equity/Index.		ES71P3U3RHIGC71XBU11 .	12/23/2021 .	12/27/2021 .	127	601.394	4888.28				9, 162	و	819	1	(3.147)	1			i

					Showing	all Option	s, Caps. F	loors, Colla	rs, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
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										Cumulative											
										Prior	Current										
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			Effectivenes
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
5	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description SPX/CS/221223/4725.79-	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
4896.86	General Business	NA	. Equity/Index.	Royal Bank of Canada ES71P3U3RHIGC71XBU1	112/23/2021	12/27/2021 .	133	628,054	4896.86				10,030	10,71	,		(3,445)				
SPX/CS/221223/4725.79-		NA	. Equity/ muex.	Royal Bank of	112/23/2021	12/21/2021 .									1		(0,440)				
5044.78	General Business	NA	. Equity/Index.	Canada ES71P3U3RH1GC71XBU1	112/23/2021	12/27/2021 .	8,337	39,397,885	5044.78				1,081,516	1,090,91	6		(371,513)				
SPX/CS/230110/4504.08-			, ,																		
4943.23	General Business	NA	. Equity/Index.		602/10/2022	02/14/2022	700	3, 151, 224	4943.23				134,306	160,56	9		(22,625)				
	Indexed Universal Life			Goldman Sachs	04 (05 (0004	04 (07 (0004	000	4 050 700	4404 40				44 500	474 44	-		(40.700)				
4491.49	Insurance	Reserve	. Equity/Index.	International 784F5XWPLTWKTBV3E58 Wells Fargo Bank,	401/25/2021	01/27/2021 .	368	1,653,760	4491.49				41,560	171,44	٠٠٠٠٠٠٠٠٠٠٠	· · · · · · · · · · · · · · · · · · ·	(12,722)				
SPX/CS/230125/4356.45-				National																	
4639.62	General Business	NA	. Equity/Index.		901/25/2022	01/27/2022	2, 116	9,217,364	4639.62				270,991	380,66	o L		(58,991)				
SPX/CS/230125/4356.45-																			-		
4715.86	General Business	NA	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSXC	601/25/2022	01/27/2022 .	9, 135	39,797,223	4715.86				1,718,922	2,035,23	6		(312,330)				
SPX/CS/230125/4384.65- 4812.15		NA	Emiliary / 1 = 4	Royal Bank of	1 00/05/0000	03/01/2022	700	3, 170, 784	4812.15				143, 284	183,07			(14,621)				
SPX/CS/230210/3909.88-	General Business	NA	. Equity/Index.	Canada ES71P3U3RHIGC71XBU1 Goldman Sachs	102/25/2022	03/01/2022 .	723	3, 1/0, /84	4812.15				143,284	183,07	3		(14,621)				
4495.76	Insurance	Reserve	. Equity/Index.	International 784F5XWPLTWKTBV3E58	402/10/2021	02/12/2021	689	3,096,468	4495.76				77,417	290,27	9		(22,549)				
SPX/CS/230224/4384.65-				Royal Bank of		1									-						
4552.81	General Business	NA	. Equity/Index.	Canada ES71P3U3RH1GC71XBU1	102/25/2022	03/01/2022 .	379	1,662,872	4552.81				34,083	41,07	1		(3, 166)				
SPX/CS/230324/4543.06-																					
4883.79 SPX/CS/230525/4188.13-	General Business	NA	. Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU4	103/28/2022	03/30/2022 .	4,371	19,856,706	4883.79				829,703	808,72	9						
4837.29	General Business	NΔ	Fauity/Index	BNP PARIBAS 549300WCGB70D06XZS5	405/25/2021	05/27/2021	986	4,768,027	4837.29				156,862	392,65	4		(34, 100)				
SPX/CS/230623/4280.70-		NA	. Equity/ much.	540000100B70B007200	- 1.03/23/2021	03/21/2021							100,002		*		(04, 100)				
4920.66	General Business	NA	. Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU4	106/25/2021	06/29/2021 .	549	2,702,366	4920.66				93, 141	204,37	3		(18,965)				
SPX/CS/230825/4496.19-																					
5395.43	General Business	NA	. Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC5	608/25/2021	08/27/2021 .	577	3, 114, 455	5395.43				142,704	228,31	6	-	(25,483)				
SPX/CS/230908/4458.58- 5267.08	General Business	NA	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS5	409/10/2021	09/14/2021	199	1,050,061	5267.08						2		(8,591)				
SPX/CS/231110/4646.71-		INA	. Equity/index.	DNF FANTBAS 3493001103B70D00A233	409/ 10/2021	09/ 14/2021 .	199	1,050,061					49, 333		٠		(0,391)				
5204.32	General Business	NA	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSXC	611/10/2021	.11/15/2021	589	2.734.790	5204.32				130.219	152.20	8		(20,241)	l			
SPX/CS/231124/4701.46-			1	Royal Bank of				, , ,					,	,							
5383.17	General Business	NA	. Equity/Index.	Canada ES71P3U3RH1GC71XBU1	111/24/2021	11/29/2021 .	109	513,350	5383.17				29,250	30,94	6		(4,439)				
SPX/CS/231208/4712.02-		NIA.	Familia (1 d	Online Committee	1 10/10/0001	10/14/0001	000	4 000 011	5054 40				04 400	070			(40.007)				
5654.42 SPX/CS/240209/4504.08-	General Business	NA	. Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU4	112/10/2021	12/14/2021 .	280	1,320,344	5654 . 42				94,400	94,73	٠	·	(13,997)				
5179.50	General Business	NA	. Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU4	102/10/2022	02/14/2022	422	1,901,021	5179.5				128,942	140,79	1 L	L	(9,072)	L			
SPX/CS/240223/4384.65-				Royal Bank of	10, 2022			,001,021	[120,012								
5042.09	General Business	NA	. Equity/Index.	Canada ES7 I P3U3RH I GC7 1 XBU1	102/25/2022	03/01/2022	501	2, 196, 902	5042.09	ļ			149,829	176,27	4	.	(6,591)	ļ			
ODV (00 (0 40 : :				Wells Fargo Bank,																	
SPX/CS/240223/4384.65- 5194.04		NA	Earrite / Index	National Association KB1H1DSPRFMYMCUFXTC	902/25/2022	03/01/2022	394	1,727,139	5194.04				135,493	162,75	,		(E 000)				
5194.04 SPX/CS/240308/4259.52-	General Business	INA	. Equity/Index.	Association KB1H1DSPRFMYMCUFXTC	02/25/2022	03/01/2022	394	1,727,139	5194.04				135,493	162,75	٠	·	(5,960)				
5044.44	General Business	NA	. Equity/Index.	Canada ES71P3U3RHIGC71XBU1	103/10/2022	03/14/2022	159	678,633	5044.44				55,913	68,69	7	L	(1,364)	[
			12.17,	Wells Fargo Bank,			100	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,,,,,								
SPX/CS/220923/3298.46-				National									1		.1						
3743.75	Insurance	Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUFXTC	909/25/2020	09/23/2022	536	2,006,315	3743.75	110,126			26,529	216,96	4	-	(13,881)				
SDA \UCC\000000 \0	Indexed Universal Life	Appual Exh E		Wells Fargo Bank, National																	
3909.07	Indexed Universal Life	Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUFXTO	9 09/25/2020	09/23/2022	1,042	4,071,588	3909.07	266,602			64,223	568,76	7		(33,605)				
SPX/CS/221010/3477.13-				Goldman Sachs			, 0 42	,071,000					5-7, 220				(00,000)				
4250.65	Insurance	Reserve	. Equity/Index.	International 784F5XWPLTWKTBV3E58	410/09/2020	10/10/2022	217	923,747	4250.65	61,963			16,356	140,54	9		(7,789)	-			
	Indexed Universal Life			Goldman Sachs											_[
4120.94	Insurance	Reserve	. Equity/Index.		1410/09/2020	10/10/2022	746	3,074,000	4120.94	191,938			50,665	408,47	3		(24, 126)				
SPX/CS/221010/3477.13- 4050.86	Indexed Universal Life Insurance	Reserve		Goldman Sachs International 784F5XWPLTWKTBV3E58	10/09/2020	10/10/2022	611	2.473.417	4050.86	146.069			38.557	300.51	1		(18.361)				
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!	2	3	4		5	0	,	8	9	10	11 Cumulative	12	13	14	15	10	17	18	19	20	21	22	23
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		T (a)				Data of			Price,	of Un-	Un-		Deald			l lana alima d	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/221010/3477.13-		Annual Exh 5		Goldman Sachs							.=												
4509.30	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index.	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	10/09/2020 .	10/10/2022 .	146		4509.3	47,062			12,423		120,608			(5,916				
4016.09	Insurance	Reserve	Equity/Index.	International	. 784F5XWPLTWKTBV3E584	10/09/2020	10/10/2022	595	2,390,894	4016.09	136,622			36,064		276,361			(17, 173				
		Annual Exh 5		Goldman Sachs																			
3946.54	Insurance	Reserve	Equity/Index.	International Bank of	. 784F5XWPLTWKTBV3E584	10/09/2020 .	10/10/2022 .	553	2, 182,740	3946.54	115, 195			30,408		225,385			(14,480)				
SPX/CS/221025/3465.39-	Indexed Universal Life	Annual Exh 5		America,National								1											
4505.01	Insurance	Reserve	Equity/Index.	Association-NY	B4TYDEB6GKMZ0031MB27	10/26/2020	10/25/2022	168	758,411	4505.01	56,181			15,962		139,978			(7,042				
SPX/CS/221025/3465.39-	Indexed Universal Life	Annual Euch E		Bank of America,National								1											
4251.23	Indexed Universal Life	Reserve	Equity/Index.	America, National Association-NY	B4TYDEB6GKMZ0031MB27	10/26/2020	10/25/2022	277	1, 177, 724	4251.23	82, 178			23,349		181, 194			(10,301				
			,	Bank of					, ,														
SPX/CS/221025/3465.39- 4106.90			Food Accellant	America, National	DATVDEDCOVUZOGGAUDOZ	10 /00 /0000	10/25/2022 .	1 440	4,596,714	4100.0	296,332			84, 195		608,910			(37, 145				
SPX/CS/221025/3465.39-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Association—NY Citibank. National	B4TYDEB6GKMZ0031MB27	10/26/2020 .	10/25/2022	1,119	4,596,714	4106.9	296,332								(37 , 145				
4037 . 18	Insurance	Reserve	Equity/Index.	Association	. E570DZWZ7FF32TWEFA76	10/26/2020	10/25/2022	459	1,853,978	4037 . 18	113,785			32,329		224,513			(14,263				
ODV (00 (00400E (040E 00				Bank of																			
SPX/CS/221025/3465.39- 4002.53	Indexed Universal Life Insurance	Reserve	Equity/Index.	America, National Association-NY	B4TYDEB6GKMZ0031MB27	10/26/2020	10/25/2022	. 825	3,303,902	4002.53	195,945			55.673		380 . 565			(24,561)				
SPX/CS/221025/3465.39-	Indexed Universal Life	Annual Exh 5		Citibank, National												, , ,							
3933.22	Insurance	Reserve	Equity/Index.	Association	. E570DZWZ7FF32TWEFA76	10/26/2020	10/25/2022	433	1,703,163	3933.22	92,886			26,391		175,234			(11,643				
SPX/CS/221025/3465.39-	Indexed Universal Life	Annual Exh 5		Bank of America,National																			
4435.70	Insurance	Reserve	Equity/Index.	Association-NY	B4TYDEB6GKMZ0031MB27	10/26/2020	10/25/2022	349	1,548,535	4435.7	113,963			32,379		274,267			(14,285				
SPX/CS/221110/3545.53-		Annual Exh 5		Goldman Sachs	70.455////01.71//70//0550.4	44 /44 /0000	44 /40 /0000		4 040 070	4074 40	70.044			04 000		457.000			(0.700)				
4371.12SPX/CS/221110/3545.53-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	11/11/2020 .	11/10/2022 .	238	1,040,372	4371.12	70,041			21,393		157,600			(8,792)				
4095.09	Insurance	Reserve	Equity/Index.	International	. 784F5XWPLTWKTBV3E584	11/11/2020	11/10/2022	877	3,592,153	4095.09	205,266			62,696		402,074			(25,766				
SPX/CS/221110/3545.53-		Annual Exh 5	5 14 /L d	Goldman Sachs	70.4EEVIIIDI TIII/TDV0EE0.4	44 (44 (0000	44 (40 (0000	005	044 050	4505.74	00.400			00.044		404 007			(0.007)				
4585.74SPX/CS/221110/3545.53-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	11/11/2020 .	11/10/2022 .	205	941,652	4585.74	66, 180	·		20,214		164,627			(8,307)				
4024.18	Insurance	Reserve	Equity/Index.	International	. 784F5XWPLTWKTBV3E584	11/11/2020 .	11/10/2022 .	541	2, 176, 316	4024 . 18	115,047			35, 140		217 , 723			(14,441)				
SPX/CS/221110/3545.53-		Annual Exh 5	Earri + 1/1	Goldman Sachs	70/EEVIIDI TIII/TDUOFFO	11 /11 /0000	11/10/0000	000	1 004 054	4400 54	70 740	1		00.000		444 000			(0.400				
4130.54 SPX/CS/221110/3545.53-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	11/11/2020 .	11/10/2022 .	298	1,231,851	4130.54	72,748			22,220		144,868	·		(9, 132				
4201.73	Insurance	Reserve	Equity/Index.	International	. 784F5XWPLTWKTBV3E584	11/11/2020 .	11/10/2022	1,405	5,904,471	4201.73	367, 199			112, 157		758,383			(46,092				
SPX/CS/221125/3629.65- 4228.54		Annual Exh 5	Equity/Inde	Barclays Bank PLC	. G5GSEF7VJP5170UK5573	11 /0F /0000	11/25/2022	458	1,935,686	4228.54	115,643	1		38,008		221,208			(14,556				
SPX/CS/221125/3629.65-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	(London)	. uuusEr/VJr31/UU\55/3	11/25/2020 .	11/20/2022 .	458	1,930,086	4228.54	115,643			38,008		221,208			(14,556)				
4301.64	Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56	11/25/2020 .	11/25/2022 .	683	2,940,056	4301.64	181,344			59,603		366,386			(22,827				
SPX/CS/221125/3629.65- 4461.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index_	Barclays Bank PLC (London)	_ G5GSEF7VJP5170UK5573	11/25/2020	11/25/2022	195	869,297	4461.61	58,698	1		19,292		125,938			(7,388				
SPX/CS/221125/3629.65-		Annual Exh 5	Equity/ muex.	Barclays Bank PLC	. GOGOLI / VOF 31 / OUN 33/3	1 / 23/ 2020 .	11/23/2022	190		9401.01	080, ناد			13,292		120,900			(1,300				
4192.25	Insurance	Reserve	Equity/Index.	(London)	. G5GSEF7VJP5170UK5573	11/25/2020 .	11/25/2022 .	1,431	5,999,497	4192.25	345,945			113,702		653,087			(43,545				
SPX/CS/221125/3629.65- 4119.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Fauity/Index	MorganStanley	87GCMVDQLFKA7QOJXC56	11/25/2020	11/25/2022	359	1,480,148	4119.65	79,863	1		26,249		144,223			(10,053				
SPX/CS/221125/3629.65-	Indexed Universal Life	Annual Exh 5	Equity/ muex.	Barclays Bank PLC	O COUNTY DULL IN A TOUR OUT OUT	1 / 23/ 2020 .	11/23/2022		1,400,140					20,249		144,220			(10,000				
4665.82	Insurance	Reserve	Equity/Index.	(London)	. G5GSEF7VJP5170UK5573	11/25/2020 .	11/25/2022 .	494	2,306,514	4665.82	161,845			53, 194		381,093			(20,372				
SPX/CS/221209/3668.10- 4273.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/11/2020	12/09/2022	354	1,513,742	4273.34	90,954	1		31,548		169,637			(11,449				
SPX/CS/221209/3668.10-		Annual Exh 5	Equity/Inuex	Goldman Sachs	. 1041 JANELINIA DVOEDO4	12/ 11/2020	12/03/2022	334	1,010,742					1,048 و 1,048		109,03/			(11,449				
4163.29	Insurance	Reserve	Equity/Index.	International	. 784F5XWPLTWKTBV3E584	12/11/2020	12/09/2022 .	413	1,718,507	4163.29	92,663			32, 141		164,500			(11,664				
SPX/CS/221209/3668.10- 4520.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/11/2020	12/09/2022	216	977,641	4520.92	66,551	1		23,083		139,711			(8,377				
SPX/CS/221209/3668.10-	Indexed Universal Life	Annual Exh 5	Equity/ IIIudx.	Goldman Sachs	. 10-H OAH LTHAID10L004			2 10	140, ۱ اق					۵,000					(0,0//	1			
4738.23	Insurance	Reserve	Equity/Index.	International	. 784F5XWPLTWKTBV3E584	12/11/2020	12/09/2022	249	1. 178.308	4738.23	83.283			28.887		191.698			(10.483)	ĺ			

					S	Showina a	all Option	s, Caps. F	loors, Colla	rs, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative											
											Prior	Current										
	Description										Year(s)	Year Initial										
	of Item(s)									Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,									Price,	of Un-	Un-					Total	Current	Adjustment			Effectivenes
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, C		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Cle	earinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/221209/3668.10-		e Annual Exh 5		Goldman Sachs	O AEEVINDI TIII/TDVOEEO A	40 /44 /0000	40 (00 (0000	000	0.700.000	1017 10	470 500			50.040	000.0	77		(04.747)				
4347.16 SPX/CS/221209/3668.10-	Insurance	Reserve e Annual Exh 5	. Equity/Index.	International 78 Goldman Sachs	84F5XWPLTWKTBV3E584 .	12/11/2020 .	12/09/2022 .	628	2,729,892	4347 . 16	172,529			59,842	333,3	"		(21,717)				
4236.66	Insurance	Reserve	. Equity/Index.	International 78	84F5XWPI TWKTRV3F584	12/11/2020	12/09/2022 .	1,225	5, 189, 373	4236.66	301,927			104,724	554,3	16		(38,005)				
1200.00			. Lagarty, maon,	Bank of	0 II 0/III 2 I III I 1 1 1 1 1 1 1 1 1 1 1 1 1	,, 2020		,220										(00,000)				
SPX/CS/221223/3703.06-	Indexed Universal Life	e Annual Exh 5		America, National																		
4277.03	Insurance	Reserve	. Equity/Index.		4TYDEB6GKMZ0031MB27 .	12/24/2020 .	12/23/2022 .	1, 125	4,810,930	4277.03	284,491				506,2	26		(35,860)				
	Indexed Universal Life		I	Goldman Sachs	0 (EE)/IIIDI TIII/TD\(0E== :	10 (04 (00	40 (00 (00	ا ا	4 000		440							,,,				
4314.06	Insurance	Reserve	. Equity/Index.		84F5XWPLTWKTBV3E584 .	12/24/2020 .	12/23/2022 .	431	1,860,277	4314.06	113,533			41,661	205,3	15	-	(14,311)	·			
SPX/CS/221223/3/03.06- 4202.97	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	Goldman Sachs International 78	84F5XWPLTWKTBV3E584 .	12/24/2020	12/23/2022 .	650	2,732,986	4202.97	149,773			54,959	257 .9	,,		(18,879)				
4202.31	moulance	neserve	. Equity/ illuex.	Bank of	OHI JANIFET IN TOVOLOGY .	12/24/2020	12/23/2022 .		2,732,300		143,773				231 ,3	1		(10,0/3)				
SPX/CS/221223/3703.06-	Indexed Universal Life	e Annual Exh 5	1	America, National												1						
4388.74	Insurance	Reserve	. Equity/Index.		4TYDEB6GKMZ0031MB27 .	12/24/2020	12/23/2022 .	1,353	5,938,912	4388.74	381,340			139,932	714,2	29		(48,068)	ļļ.			
	Indexed Universal Life	e Annual Exh 5		Goldman Sachs																		
4739.92	Insurance	Reserve	. Equity/Index.		84F5XWPLTWKTBV3E584 .	12/24/2020 .	12/23/2022 .	298	1,412,522	4739.92	100,863			37,011	220,7	50		(12,714)				
	Indexed Universal Life			Goldman Sachs	O AEEVINDI TIII/TDVOEEO A	40 (04 (0000	40 (00 (0000	405	700 005	4040.00	50,000			00.004	400.4	20		(7.470)				
4813.98	Insurance	Reserve e Annual Exh 5	Equity/Index	International 78 Goldman Sachs	84F5XWPLTWKTBV3E584	12/24/2020	12/23/2022 .	165	793,265	4813.98	56,932			20,891	128,1	23		(7, 176)				
4561.41	Insurance	Reserve	. Equity/Index.		84F5XWPLTWKTBV3E584 .	12/24/2020	12/23/2022 .	147		4561.41	46,290			16,986	93.8	10		(5,835)				
	Indexed Universal Life			THEOTHER TOHER THE	0 II 0/III 27 III (15 10 200 1 ;													(0,000)				
4962.40	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 54	49300WCGB70D06XZS54 .	01/08/2021	01/10/2023	224	1,111,039	4962.4	79,295			30,812	164,8	16		(9,939)				
SPX/CS/230110/3824.68-	Indexed Universal Life	e Annual Exh 5																				
4341.01	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 54	49300WCGB70D06XZS54 .	01/08/2021 .	01/10/2023 .	401	1,741,524	4341.01	95, 132			36,966	156,9	37		(11,925)				
SPX/CS/230110/3824.68- 4417.51	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Earrity/Index	MarganCtanlay 07	7GCMVDQLFKA7QOJXC56	.01/08/2021	01/10/2023	1,092	4,825,134	4417.51	283,868			110,305	484,0	50		(35,582)				
	Indexed Universal Life			MorganStanley 87	/UUIIIVUULFNA/UUJAUJO .	01/00/2021	01/10/2023 .	1,092	4,023,134		203,000				404,0			(30,362)				
4532.64	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 54	49300WCGB70D06XZS54 .	01/08/2021	01/10/2023 .	935	4,237,584	4532.64	271,394			105,459	483.7	30		(34,019)				
	Indexed Universal Life								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,													
4455.75	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 54	49300WCGB70D06XZS54 .	01/08/2021	01/10/2023 .	226	1,005,961	4455.75	61,221			23,789	105,7	51		(7,674)				
	Indexed Universal Life																					
4687.30	InsuranceIndexed Universal Life	Reserve e Annual Exh 5			49300WCGB70D06XZS54 .	01/08/2021	01/10/2023 .	400	1,876,521	4687.3	128,466			49,919	243,5			(16, 103)				
4569.28	Insurance	Reserve	Equity/Index	Goldman Sachs International 78	84F5XWPLTWKTBV3E584	01/25/2021	01/25/2023	748	3,418,593	4569.28	221,238			90,591	384,7	15		(27,732)				
SPX/CS/230125/3855.36-		e Annual Exh 5		/0	5 5/m E1 m(1D10E004 .												ļ	(21,102)				
4375.83	Insurance	Reserve	. Equity/Index.	MorganStanley 87	7GCMVDQLFKA7QOJXC56 .	01/25/2021 .	01/25/2023 .	404	1,768,761	4375.83	96,526			39,525	157,3	30		(12,099)				
SPX/CS/230125/3855.36-		e Annual Exh 5	L	Goldman Sachs										1								
4934.86	Insurance	Reserve	. Equity/Index.		84F5XWPLTWKTBV3E584 .	01/25/2021 .	01/25/2023 .	289	1,428,184	4934.86	104,659			42,855	203,3)4	-	(13, 119)				
SPX/CS/230125/3855.36- 5011.97	Indexed Universal Life			Goldman Sachs International 78	84F5XWPLTWKTBV3E584	01/25/2021	01/25/2023	187	2,588,593	4491.49 /	170.603			28.297	136.2	27		(0.660)				
	InsuranceIndexed Universal Life	Reserve	. Equity/Index.	Goldman Sachs	O4F3AWPLIWAIDV3E384 .	01/20/2021 .	01/25/2023 .	187	2, 566, 593	0011.97	170,603			28,29/	136,2	"	·	(8,662)				
4714.65	Insurance	Reserve	. Equity/Index.		84F5XWPLTWKTBV3E584 .	01/25/2021	01/25/2023 .	536	2,528,387	4714.65	175,536		[71,877	320,7	64		(22,003)				
	Indexed Universal Life	e Annual Exh 5	1,						,,,													
4452.94	Insurance	Reserve		MorganStanley 87	7GCMVDQLFKA7QOJXC56 .	01/25/2021 .	01/25/2023 .	915	4,074,502	4452.94	241,965			99,078	403,2	24		(30,330)				
	Indexed Universal Life				ADUS ADVO AD TO TO TO THE	00 (40 :	00 (45 (
4379.07 SPX/CS/230210/3909.88-	Insurance	Reserve			2RNE81BXP4R0TD8PU41.	02/10/2021 .	02/10/2023 .	577	2,525,587	4379.07 4495.76 /	127,856			55,025	199,0	J3	-	(16,027)				
4515.91	Indexed Universal Lite	e Annual Exh 5 Reserve	. Equity/Index.	Goldman Sachs International 78	84F5XWPLTWKTBV3E584 .	02/10/2021	02/10/2023	1,450	9,645,237		567,712			166,904	629,5	25		(48,613)				
SPX/CS/230210/3909.88-		e Annual Exh 5	. Lqui ty/ Inuex.	Goldman Sachs	UTI JAHIELIHAIDVOESO4 .	02/ 10/2021 .	02/ 10/2023 .	1,400		10.10.01				100,904	029,0	~	ļ	(40,013)				
4691.86	Insurance	Reserve	. Equity/Index.		84F5XWPLTWKTBV3E584 .	02/10/2021	02/10/2023 .	423	1,983,749	4691.86	132,911				227,5	28		(16,660)				
	Indexed Universal Life	e Annual Exh 5		Goldman Sachs							·											
4632.03	Insurance	Reserve	. Equity/Index.	International 78	84F5XWPLTWKTBV3E584 .	02/10/2021 .	02/10/2023 .	478	2,216,120	4632.03	143,289		ļ	61,666	241,2	18		(17,961)	-			
	Indexed Universal Life			Coninto Cor1- 00	ODNEO I DVDADOTDODIJA 4	U0 /0E /0004	02/24/2023 .	600	0 700 004	4505.04	187,640			05.004	200 0			(00.005)				
4595.21 SPX/CS/230224/3829_34_	Insurance	Reserve		Societe Generale 02	ZNINEO (BAP4KU I DOPU4 I .	02/25/2021 .	02/24/2023 .	606	2,783,284	4595.21	187,640			85,004	330,6	ω		(23,685)				
4288.86	Insurance	Reserve		Societe Generale 02	2RNER I RYPAROTORPI IA 1	02/25/2021	02/24/2023	560	2.403.056	4288.86	121.440]	55.014	194 0	18	1	(15.329)]			

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1	2	3	4	1	5	Silowing a		s, Caps, F	0018, Colla	10, Swaps	11 11	12	13	14	15	16	17	18	19	20	21	22	23
'	Description	3	1		J		,	0	9	10	Cumulative Prior Year(s)	Current Year Initial	13	14		10	"	10	19	20	21		
	of Item(s) Hedged, Used for Income	Schedule/	Type(s)				Date of Maturity	Number		Strike Price, Rate or Index	Initial Cost of Un- discounted Premium	Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		of Refer-	at Inception and at
December	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0.4.	-1-1/-1	Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description SPX/CS/230224/3829.34-	or Replicated	e Annual Exh 5	(a)	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	-air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
4422.89	Insurance	. Reserve	. Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41 .	02/25/2021 .	02/24/2023 .	759	3,358,629	4422.89	199.188			90,237		332, 142			(25, 143)				
SPX/CS/230224/3829.34- 4403.67	Indexed Universal Lif				. 02RNE81BXP4R0TD8PU41 .	.02/25/2021	02/24/2023	629	2.770.694	4403.67	161.185			73.019		267.187			(20,346)				
SPX/CS/230224/3829.34-	Indexed Universal Lif	e Annual Exh 5							, ,		,					,			, ,				
4535.84 SPX/CS/230224/3829.34-			. Equity/Index.	Barclays Bank PLC	. 02RNE81BXP4R0TD8PU41 .	02/25/2021 .	02/24/2023 .	616	2,792,139	4535.84	181,507			82,226		313,808			(22,911)				
4710.12	Insurance Indexed Universal Life	. Reserve e Annual Exh 5	. Equity/Index.	(London)	. G5GSEF7VJP5170UK5573 .	02/25/2021 .	02/24/2023 .	1,102	5, 189, 535	4710.12	369, 172			167,240		674,096			(46,599)				
4678.57 SPX/CS/230310/3898.81-	InsuranceIndexed Universal Life	. Reserve e Annual Exh 5	. Equity/Index.	International Goldman Sachs	. 784F5XWPLTWKTBV3E584 .	03/10/2021 .	03/10/2023 .	877	4, 103, 177	4678.57	266,023			125,601		469,858			(33,345)				
4483.59	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	International Goldman Sachs	. 784F5XWPLTWKTBV3E584 .	03/10/2021 .	03/10/2023 .	634	2,840,730	4483.59	161,059			76,043		265,388			(20, 188)				
4366.67 SPX/CS/230310/3898.81-	Insurance	Reserve	. Equity/Index.	International Goldman Sachs	. 784F5XWPLTWKTBV3E584 .	03/10/2021 .	03/10/2023 .	625	2,728,502	4366.67	135,451			63,952		213,880			(16,978)				l
4619.11 SPX/CS/230310/3898.81-	Insurance	. Reserve	. Equity/Index.	International Goldman Sachs	. 784F5XWPLTWKTBV3E584 .	03/10/2021 .	03/10/2023 .	615	2,841,408	4619.11	178,435			84,247		308,586			(22,367)				
4503.13	Insurance	Reserve	Equity/Index		. 784F5XWPLTWKTBV3E584 .	03/10/2021	03/10/2023 .	1,410	6,347,747	4503.13	366,883			173,077		607,872			(45,950)				
SPX/CS/230324/3909.52- 4809.03	Indexed Universal Lift Insurance	e Annual Exh 5 Reserve	. Equity/Index.	America, National	. B4TYDEB6GKMZ0031MB27 .	03/25/2021 .	03/24/2023 .	753	3,621,345	4809.03	247,295			122,091		448,874			(31, 128)				
SPX/CS/230324/3909.52- 4378.66	Indexed Universal Lift Insurance	e Annual Exh 5 Reserve	. Equity/Index.	America,National Association-NY	. B4TYDEB6GKMZ0031MB27 .	03/25/2021 .	03/24/2023 .	634	2,774,756	4378.66	140,224			69,230		216 , 141			(17,651)				
SPX/CS/230324/3909.52- 4691.42			Equity/Index	Bank of America, National	. B4TYDEB6GKMZ0031MB27 .	03/25/2021 .	02/24/2022	603	0 000 470	4691.42	184,794			91,234		201 000			(23,261)				
	Insurance	. Reserve	. Equity/Index.	Bank of	. B411DEBOGNIIZUU31MB27 .	03/25/2021 .	03/24/2023 .	003	2,828,479	4091.42	184,794			91,234		321,882			(23,201)				
SPX/CS/230324/3909.52- 4495.75	Insurance	Reserve	Equity/Index.	Bank of	B4TYDEB6GKMZ0031MB27 .	03/25/2021 .	03/24/2023 .	527	2,371,097	4495.75	136,293			67,288		220,086			(17,156)				
SPX/CS/230324/3909.52- 4515.50	Indexed Universal Lift Insurance	e Annual Exh 5 Reserve	. Equity/Index.	America,National Association-NY Bank of	. B4TYDEB6GKMZ0031MB27 .	03/25/2021 .	03/24/2023 .	858	3,874,648	4515.5	226,776			111,961		368,721			(28,545)				
SPX/CS/230324/3909.52- 4629.27	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	America,National Association-NY	. B4TYDEB6GKMZ0031MB27 .	03/25/2021 .	03/24/2023 .	763	3,531,392	4629.27	223,675			110,430		380,211			(28, 155)				
SPX/CS/220401/4019.87- 4261.06	Indexed Universal Life Insurance	e Annual Exh 5 Reserve		SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	04/07/2021 .	04/01/2022 .	359	1,529,721	4261.06	4,247					86,586	82,338		(12,506)				
SPX/CS/220405/4077.91- 4322.58		e Annual Exh 5 Reserve		SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	04/07/2021 .	04/05/2022 .	129	557,613	4322.58	183			186		31,369			(4, 183)				
SPX/CS/220408/4128.80- 4232.02	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.		. 549300WCGB70D06XZS54 .	04/12/2021 .	04/08/2022 .	492	2,082,154	4232.02				570		50,232			(7, 334)				
SPX/CS/220408/4128.80- 4276.61	Indexed Universal Life Insurance	e Annual Exh 5 . Reserve	. Equity/Index.		. IYDOJBGJWY9T8XKCSX06 .	04/12/2021 .	04/08/2022 .	347	1,483,984	4276.61	550			558		50,537			(7, 174)				
SPX/CS/220408/4128.80- 4469.43	Indexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index.	Wells Fargo Bank, National	. KB1H1DSPRFMYMCUFXT09 .	04/12/2021	.04/08/2022	5.110	22,838,787	4469.43	15,888			16.113		1,621,384			(207, 163)				
SPX/CS/230410/4128.80- 4954.56	Indexed Universal Lif	e Annual Exh 5		Barclays Bank PLC			04/00/2022 .							, ,									
SPX/AVGCS/220408/10/41		e Annual Exh 5		(London)		04/12/2021 .		846	4, 191,558	4954.56				133, 280		419,241			(32,507)				
28.80-4397.17 SPX/AVGCS/220610/10/42	Insurance Indexed Universal Life	. Reserve e Annual Exh 5	. Equity/Index.	(London) Royal Bank of	. G5GSEF7VJP5170UK5573 .	04/12/2021 .	04/08/2022 .	391	1,719,293	4397 . 17	845			857		104,924			(11,012)				
39.18-4514.73	Insurance	Reserve	. Equity/Index.	Canada	. ES71P3U3RH1GC71XBU11 .	06/10/2021 .	06/14/2021 .	357	1,611,955	4514.73						88,116			(10,676)				l
SPX/CS/220408/4128.80- 4407.49	Indexed Universal Life	e Annual Exh 5 Reserve	. Equity/Index.	National	KB1H1DSPRFMYMCUFXT09 .	04/12/2021	04/08/2022	9,981	43.991.158	4407.49	26,787			27 . 165		2.666.960			(349, 267)				<u> </u>

					Chauring	oll Ontion	o Cono El				rdo Onon o	_	nt Ctatama	nt Date								
1	2	3	4	5	Snowing a	ali Option	s, caps, Fi	oors, Colla	rs, Swaps	and Forwa	rds Open as	s of Curre	ent Stateme	15	16	17	18	19	20	21	22	23
	2	3	4	5	0	'	8	9	10	Cumulative Prior	Current	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,								Strike Price,	Year(s) Initial Cost of Un-	Year Initial Cost of Un-						_Total	Current	Adjustment			Hedge Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
SPX/CS/220408/4128.80-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																		
4448.78	Insurance	Reserve	Equity/Index.		T0904/12/2021 .	04/08/2022 .	445	1,979,707	4448.78	1,337					134 , 147			(17,438				
SPX/CS/220408/4128.80-	Indexed Universal Life	Annual Exh 5		National																		
4397 . 17	Insurance	Reserve	Equity/Index.	Wells Fargo Bank,	T0904/12/2021 .	04/08/2022 .	1,753	7,708,239	4397 . 17	4,569					452,626			(59,578)				
SPX/CS/220408/4128.80- 4562.74	Insurance	Annual Exh 5 Reserve	Equity/Index.	National Association KB1H1DSPRFMYMCUFX	T0904/12/2021 .	04/08/2022 .	450	2,053,233	4562.74	1,653			1,676		167,747			(21,554				
28.80-4417.82	Insurance	Reserve	. Equity/Index.	Barclays Bank PLC (London)	57304/12/2021 .	04/08/2022 .	140	618,495	4417.82	315			320		40,459			(4, 110)				
SPX/AVGCS/220408/10/41 28.80-4428.14	Indexed Universal Life Insurance	Reserve	Equity/Index.	Barclays Bank PLC (London)	57304/12/2021 .	04/08/2022 .	872	3,861,338	4428.14	2,000					260,952			(26,074				
SPX/AVGCS/220408/10/41 28.80-4438.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.		57304/12/2021 .	04/08/2022 .	600	2,663,076	4438.46	1,401					185,394			(18,261				
SPX/CS/220408/4128.80-		Annual Exh 5		Wells Fargo Bank, National																		
4438.46	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Barclays Bank PLC		04/08/2022 .	13,555	60, 163, 325	4438.46	39,365			39,921		3,974,185			(513,275				
4890.56	Insurance	Reserve	. Equity/Index.	(London) G5GSEF7VJP5170UK5 Bank of	57304/12/2021 .	04/10/2023 .	492	2,406,156	4890.56	74,366					230,080			(18,146)				
4768.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	America,National Association-NY B4TYDEB6GKMZ0031M	B2704/12/2021 .	04/10/2023 .	870	4, 148, 821	4768.76	118,822					355 , 100			(28,993				
SPX/CS/220408/4128.80- 4315.83	Insurance	Annual Exh 5 Reserve	Equity/Index.		(0604/12/2021	04/08/2022 .	256	1, 104, 852	4315.83	499			506		46,945			(6,511)				
SPX/AVGCS/220408/10/41 28.80-4474.79	Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5	57304/12/2021	04/08/2022 .	281	1,257,416	4474.79	692			702		90,368			(9,022				
408/10/0.00%-5.25%	Indexed Universal Life Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	55404/12/2021	04/08/2022 .	1,062,306	5,577,107	5.25	570			578		52,749			(7,427				
SPX/CS/220408/4128.80- 4366.21	Indexed Universal Life Insurance	Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCS	(0604/12/2021 .	04/08/2022 .	241	1,052,257	4366.21	575			583		55,531			(7,495				
SPX/CS/230410/4128.80- 4746.47			F: 4 /1d	Bank of America, National	04/40/0004	04/10/2023 .	687	2 200 005	4746.47	91.726			91.764		272,362			(22,381)				
	Insurance	Reserve Annual Exh 5		Association-NY B4TYDEB6GKMZ0031M Barclays Bank PLC (London)		04/10/2023 .		3,260,825		40.456					130 , 095			(22,381)				
	Insurance	Reserve	. Equity/Index.	(London)	57304/12/2021 .	04/ 10/2023 .	240	1,218,922					40,4/3		130,095			(9,8/1				
4376.53	InsuranceIndexed Universal Life	Reserve	Equity/Index.		T0904/12/2021	04/08/2022 .	3,964	17,348,565	4376.53	9,702			9,839		950,547			(126,499				
408/10/0.00%-7.75% SPX/CS/220408/4128.80-	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	35404/12/2021	04/08/2022 .	728 , 137	5,643,062	7.75	518					45,443			(6,757				
4289.00	Insurance	Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCS Wells Fargo Bank.	(0604/12/2021	04/08/2022 .	170		4289	289					26,799			(3,773				
SPX/CS/220408/4128.80- 4386.85	Indexed Universal Life	Annual Exh 5	. Equity/Index.	National Association KB1H1DSPRFMYMCUFX	T0904/12/2021	04/08/2022 .	2,867	12,577,099	4386.85	7,248					714,054			(94,502				
SPX/CS/220408/4128.80-				Wells Fargo Bank, National			2,507			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					(0.,002				
4531.36	Insurance	Reserve	. Equity/Index.		T0904/12/2021	04/08/2022 .	1,709	7,744,094	4531.36	5,938			6,022		611,436			(77,426				
408/10/0.00%-6.50%	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	55404/12/2021	04/08/2022 .	1,375,981	8,943,877	6.5	864					78,895			(11,264				
SPX/CS/230410/4128.80- 4624.26	Indexed Universal Life Insurance	Annual Exh 5	. Equity/Index.	America, National	B2704/12/2021	.04/10/2023	501	2,316,754	4624.26	57.415					164.416			(14,009				
	Indexed Universal Life			Wells Fargo Bank, National		, , , , , , , , , , , , , , , , ,				5.,410			5, 100									
4480.16	Insurance	Reserve	Equity/Index.		Γ0904/12/2021	04/08/2022 .	435	1,948,870	4480.16	1,395					141,427			(18, 195				

					Showina a	all Options	s, Caps, Fl	loors, Colla	ars, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior	Current										
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged, Used for		Tymo(a)			Date of			Price, Rate or	of Un-	Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	Type(s)			Maturity	Number		Index	discounted Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/220408/4128.80-	Indexed Universal Lif	e Annual Exh 5	(-7	3					` /						,						(-7
4247.71	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/12/2021 .	04/08/2022 .	477	2,026,158	4247.71	622			631	56,034	·		(8, 108))			
SPX/CS/220408/4128.80-	Indexed Universal Lif	a Approal Eve E		Wells Fargo Bank, National																	
4521.04	Insurance	Reserve	Equity/Index.	Association KB1H1DSPRFMYMCUFXT09	04/12/2021	04/08/2022	4.280	19.350.051	4521.04	14.629			14.835	1,506,099	,		(190.739				
40E1.04	Thour who	I I I I I I I I I I I I I I I I I I I	. Equity/ macx.	Wells Fargo Bank,		047 007 2022 .				14,020				1,000,000	,		(100,700	<u>'</u>			
SPX/CS/220412/4127.99-	Indexed Universal Life	e Annual Exh 5		National																	
4375.67	Insurance	. Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUFXT09	04/14/2021 .	04/12/2022 .	129	564 , 461	4375.67	508			515	30,310	3		(4,216	-			
SPX/CS/220414/4170.42- 4420.65	Indexed Universal Lit	e Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/21/2021	04/14/2022 .	183		4420.65	864			876	41,91	,		(6,065				
SPX/CS/220414/4185.47-		e Annual Exh 5		Outilities Bally IIDOODOOTII 910AACSAOO		04/ 14/ 2022 .	100			μοα				41,91	'	ļ	(0,000)	'			
4436.60	Insurance	Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/21/2021 .	04/14/2022 .	347	1,539,500	4436.6	1,610			1,633	78,762			(11,308)			
SPX/CS/220425/4180.17-		e Annual Exh 5																			
4331.49 SPX/CS/220425/4180.17-	Insurance	Reserve e Annual Exh 5	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021 .	04/25/2022 .	717	3, 104, 357	4331.49	4,041			4,097	98 , 236	i		(15,364)				
4321.04	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021	04/25/2022 .	242	1,047,223	4321.04	1,286			1,304	31,04			(4,890				
SPX/CS/220425/4180.17-			. Equity/ maox.	0.0000000000000000000000000000000000000		, 20, 2022 .				,200			,								
4430.98	Insurance	Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7Q0JXC56	04/23/2021	04/25/2022 .	3,277	14,519,452	4430.98	28,518			28,916	713,758			(108,437)			
SPX/CS/220422/4180.17-			F 14 /1 1	O T + D IVDO IDO IIIVOTOVICOVOO	04 (00 (0004	0.4 /00 /0000	070	4 054 045	4400.00	0.005			0.000	00.45			(40 540				
4430.98 SPX/CS/220425/4180.17-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/23/2021 .	04/22/2022 .	373	1,654,015	4430.98	2,885			2,926	82, 152			(12,540))			
4378.73	Insurance	Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021	04/25/2022	130	567,956	4378.73	936			949	22,908			(3,558)			
SPX_INDU_NDX/ARBCS/220	Indexed Universal Life	e Annual Exh 5																			
425/25/0.00%-4.00%	Insurance	Reserve	. Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56	04/23/2021 .	04/25/2022 .	690,610	2,762,440	4	1,046			1,060	24,858			(3,976)			
SPX/CS/230425/4180.17- 5016.20	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021	04/25/2023	664	3,331,191	5016.2	112,732			112,834	321,904			(26,445)				
SPX/CS/230425/4180.17-			. Equity/ muex.	DNF FARIDAS	04/20/2021	04/23/2023 .	004			112,732			112,034		'		(20,443	'			
5153.28	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021 .	04/25/2023 .	221	1, 140,845	5153.28	40 , 152			40 , 188	117,483	3		(9,419)			
SPX/CS/220425/4180.17-																					
4587.75	Insurance	. Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7Q0JXC56	04/23/2021 .	04/25/2022 .	1,705	7,820,590	4587.75	21,455			21,755	537 ,835	i		(81,580)	·			
SPX/CS/220425/4180.17- 4504.13	Indexed Universal Life	e Annual Exh 5 Reserve	Fauity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/23/2021	04/25/2022 .	474	2, 136,027	4504 . 13	5,085				127 , 784			(19,337)				
SPX/AVGCS/220425/25/41				TIDODDONI TOTONO				2, 100,021					, 130	121,10			(10,007				
80.17-4530.49	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021 .	04/25/2022 .	262	1, 185, 299	4530 . 49	2,408			2,441	75,79	; .		(9, 155				
SPX_INDU_NDX/ARBCS/220		e Annual Exh 5		W 04 1 07000000 571700 0000	04 (00 (000 :	0.4 (05 (0005	4 050 005	40 747 617									/45 700	j			
425/25/0.00%-6.50% SPX_INDU_NDX/ARBCS/220	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56	04/23/2021 .	04/25/2022 .	1,956,602	12,717,913	6.5	4, 153			4,211	97,088			(15,789)	·			
425/25/0.00%-7.75%	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56	04/23/2021	04/25/2022 .	630, 198	4,884,035	7.75	1,487			1,508	33,979			(5,656)			
SPX/CS/230425/4180.17-																					
4952.76	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021 .	04/25/2023 .	529	2,619,018	4952.76	86,224			86,301	242,794	·	-	(20,227)	-			
SPX/CS/220425/4180.17- 4451.88	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Fauity/Indox	MorganStanley 87GCMVDQLFKA7QOJXC56	04/23/2021	04/25/2022 .	1,603	7 , 136 , 554	4451.88	14,904			15, 112	374 , 102	,		(56,670	,			
SPX/CS/220425/4180.17-		e Annual Exh 5	. Equity/Index.	morganistaniey ο/συπνυσμετικ/συμίσο	04/20/2021 .	04/23/2022 .	1,003			14, 904				3/4, 10/		· [(30,070	'l			
4326.48	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021 .	04/25/2022 .	143	617 , 249	4326.48	785			796	18,942	<u> </u>		(2,984				
SPX/CS/230425/4180.17-		e Annual Exh 5			04 (00 (00 - :	0.4.105.10055		0.500.55		100			400		.1		(05. ====]			
4828.10	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021 .	04/25/2023 .	745	3,596,681	4828 . 1	109,654			109,752	299,237			(25,723)	-			
4342.38	Insurance	Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021	04/25/2022 .	190		4342.38	1, 143			1, 159	27 ,774	ı L	L	(4,348)	J			
SPX/CS/220425/4180.17-		e Annual Exh 5		O TOUR DO TOUR					4441.43 /	,			,					T			
4493.68	Insurance	Reserve	. Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56	04/23/2021 .	04/25/2022 .	12,630	63,257,872	4493.68	144,749			133,402	3,316,53	i .		(500,257				
SPX/AVGCS/220425/25/41 80.17-4451.88			Equity/Index	DND DADLDAG EAGGOOWOODZODOGYZOGA	04/02/0004	04/05/0000	.320	1 400 000	4454 00	0 570			2 000	00.000	, I		(0.704	J			
SPX/CS/220425/4180.17-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021 .	04/25/2022 .	320	1,423,838	4451.88	2,572			2,608	86,390	' 	·	(9,781)	¹			
4576.88	Insurance	Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/23/2021 .	04/25/2022 .	638	2,918,262	4576.88				8,041	197,930	L		(30, 152)				
SPX/CS/230425/4180.17-									1]			
4805.60	Insurance	Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/23/2021	04/25/2023	528	2.537.127	4805.6	76.062	1	ı	76.130	206 . 130	1.1		(17.843)	N .		1	

					Showing a	all Option	s Cans F	loors Colla	rs Swans	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	1							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,								Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-						Total	Current	Adjustment		Credit	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterpa	arty Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearingho	ouse Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Indexed Universal Life	Annual Exh 5		DID DADIDAG 540000000000	2000017054	0.4.105.10000	500	0.040.570	4004 70	00.075			00 400		400.000			/44 500				
4681.79 SPX/CS/220425/4180.17-		Reserve Annual Exh 5	Equity/Index.			04/25/2023 .	502	2,348,578	4681.79	,			62, 130		162,669			(14,562)				
	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.			04/25/2022 .	188		4620 . 18	·			2,545		61,999			(9,543)				
4462.33 SPX/AVGCS/220425/25/41	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFK	(A7Q0JXC5604/23/2021 .	04/25/2022 .	8,540	38, 109, 514	4462.33				82,903		2,057,529			(310,887)				
80.17-4482.11 SPX/AVGCS/220425/25/41	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB7	'0D06XZS5404/23/2021 .	04/25/2022 .	740	3,318,178	4482.11	6,322			6,411		212,440			(24,040)				
80.17-4493.68	Insurance	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB7	OD06XZS5404/23/2021 .	04/25/2022 .	489	2, 196, 814	4493.68	4,269			4,329		141,225		<u> </u>	(16,234)	ļ			
4420.51	Insurance	Reserve Annual Exh 5	Equity/Index.	SunTrust Bank IYDOJBGJWY9	0T8XKCSX0604/23/2021 .	04/25/2022 .	254	1, 124, 027	4420.51	2, 150			2,180		53,353			(8, 177)				
4525.03	InsuranceIndexed Universal Life	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFK	(A7Q0JXC5604/23/2021 .	04/25/2022 .	4,234	19, 161, 197	4525.03	47,386			48,048		1, 196, 652			(180 , 178)				
4298.91	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB7	OD06XZS5404/23/2021 .	04/25/2022 .	656	2,822,136	4298.91	2,957			2,999		71,397			(11,245)				
4368.27	Insurance	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB7	OD06XZS5404/23/2021 .	04/25/2022	196	856,836	4368.27	1,350			1,369		32,957			(5, 133)				
425/25/0.00%-5.25%	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFK	(A7QOJXC5604/23/2021 .	04/25/2022 .	1, 137,802	5,973,461	5.25	2,099			2, 128		49,772			(7,981)				
4438.88	Insurance	Reserve	Equity/Index.	Societe Generale 02RNE8IBXP4	ROTD8PU4104/28/2021 .	04/26/2022	180	798,998	4438.88	1,659			1,750		38,887			(6,057)				
4434.17	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index.	Societe Generale 02RNE8IBXP4	ROTD8PU4104/28/2021 .	04/28/2022 .	121	537,695	4434 . 17	1,204			1,266		26,111			(4,068)				
SPX/CS/220429/4181.17- 4432.04	Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9	OT8XKCSX0605/05/2021 .	04/29/2022 .	266	1, 178, 923	4432.04	35,426			2,818		57 , 175			(9,058)				
88.43-4540.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	05/10/2021 .	05/10/2022 .	253	1, 150, 590	4540.21	3,607			3,657		73,497			(8,440)				
SPX/AVGCS/220510/10/41 88.43-4460.68	I Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.		05/10/2021	05/10/2022 .	368	1,640,002	4460.68	4,591			4,655		98,260			(10,743)				
	- Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																		
4429.26	Insurance	Reserve	Equity/Index.		IYMCUFXT0905/10/2021 .	05/10/2022 .	507	2,245,749	4429.26	6,913	······························				100,996			(16, 176)				
88.43-4502.56	Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5	5170UK557305/10/2021 .	05/10/2022 .	413	1,859,277	4502.56	5,571			5,649		118,461			(13,035)				
SPX/CS/220510/4188.43- 4450.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve		MorganStanley 87GCMVDQLFK	(A7Q0JXC5605/10/2021 .	05/10/2022 .	1,393	6,200,219	4450.21	20,088			20,368		298,733			(47,003)				
SPX/CS/220510/4188.43-	- Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																		
4628.56	Insurance	Reserve	Equity/Index.	Association KB1H1DSPRFN Bank of	IYMCUFXT0905/10/2021 .	05/10/2022 .	305	1,413,120	4628.56	6,457			6,547		97,301		····	(15, 109)				
SPX/CS/230510/4188.43- 4816.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	America,National Association-NY B4TYDEB6GKN	IZ0031MB2705/10/2021 .	.05/10/2023	482	2,320,106	4816.4	71,210			71,309		186,493			(16,085)				
	Indexed Universal Life Insurance		Equity/Index.			05/10/2022		1,083,436	4338.18	·			2,279		32,091			(5,259)				
	- Indexed Universal Life		Equity/ IIIdex.	Wells Fargo Bank, National	0500/2007 . [00/ 10/2021 .		200	1,000,400		2,240			2,219									
4544.95	Insurance	Reserve	Equity/Index.	Association KB1H1DSPRFN	IYMCUFXT0905/10/2021 .	05/10/2022 .	429	1,949,868	4544.95				8,006		118,563			(18,476)				
		Annual Exh 5	Familian (1)	Wells Fargo Bank, National	IVMO IEVTOO 05 (40 (000)	0E /40 /0000	000	1 050 040	4070 00	0.475			0.504		40 750			(0.400)				
	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index_			05/10/2022 .	309	1,352,812	4379.03				3,524		49,758		·	(8, 132)				
510/10/0.00%-5.25%	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB7 Bank of	'0D06XZS5405/10/2021 .	05/10/2022 .	819,106	4,300,307	5.25	2,464			2,499		37,396			(5,766)				
SPX/CS/230510/4188.43- 4837.64	Indexed Universal Life		Eauitu/Index	America, National Association-NY B4TYDEB6GKN	IZ0031MB27 05/10/2021	05/10/2022	703	3.399.478	4837.64	106.005			106.151		279.417			(23.944)				

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				ı		Showing a	all Option	s, Caps, Fl	loors, Colla	ars, Swaps			s of Curre	nt Stateme					40				
1	2	3	4		5	ь	/	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		T (-)				D-46			Price,	of Un-	Un-		D I.			Linea ellere d	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
				Wells Fargo Bank,																	•		
SPX/CS/220408/4188.43- 4593.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	National	KB1H1DSPRFMYMCUFXT09	05/10/2021	04/08/2022	777	16,663,832	4308.71 /	25,574					252,304			(39,248				
SPX/CS/220510/4188.43-		Annual Exh 5	Equity/ Index.	ASSOCIATION	KU II I I I I I I I I I I I I I I I I I	03/10/2021	04/00/2022		10,000,002	. 4000.0	25,5/4					232,004			(35,240	/			
4460.68	Insurance	Reserve	Equity/Index.		. 87GCMVDQLFKA7QOJXC56	05/10/2021	.05/10/2022	1,800	8,028,694	4460.68	26,801			27, 175		399,291			(62,712)			
SPX/CS/220510/4188.43-		Annual Fub F		Wells Fargo Bank, National																			
4471.15	Indexed Universal Life Insurance	Reserve	Equity/Index.		KB1H1DSPRFMYMCUFXT09	05/10/2021	.05/10/2022	10,959	49,001,327	4471.15	169, 158			171,520		2,511,289			(395,816				
				Bank of																			
	Indexed Universal Life		F 14 (1 4	America, National	D4T//DED00//17000411D07	05 (40 (0004	05 (40 (0000	55.4	0 500 470	4004 04	70.454			70 554		477 000			/45 044				
4691.04 SPX/CS/220408/4188.43-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/index.	Association-NY Barclays Bank PLC	. B4TYDEB6GKMZ0031MB27	05/10/2021	05/10/2023 .	554	2,599,470	4691.04	70,454			70,551		177,998			(15,914	,			
4628.22	Insurance	Reserve	Equity/Index.		. G5GSEF7VJP5170UK5573	05/10/2021	04/08/2022 .	1,138	5, 268, 396	4628.22	4,599			4,669		379,354			(60,034)			
0DV (00 (000540 (4400 40				Wells Fargo Bank,																			
SPX/CS/220510/4188.43- 4502.56	Indexed Universal Life Insurance	Reserve	Equity/Index.	National Association	KB1H1DSPRFMYMCUFXT09	05/10/2021	05/10/2022	13,381	60,248,351	4502.56	223,995			227 , 123		3,348,352			(524, 130	,			
1002.00	THOU WHO	110001 10	Equity/ much.	Wells Fargo Bank,	No il ribar fil ill illinoor x roo											9,010,002			(024, 100	,			
	Indexed Universal Life			National																			
4367.09 SPY/CS/230510/4188.43=	InsuranceIndexed Universal Life	Reserve	Equity/Index.	Association	KB1H1DSPRFMYMCUFXT09	05/10/2021	04/08/2022 .	125	547 , 499	4367.09	262			266		21,571			(3,421)			
5026.12	Insurance	Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54	05/10/2021	05/10/2023 .	284	1,426,556	5026.12	49,393			49,461		136, 160			(11, 157)			
	Indexed Universal Life			Royal Bank of																			
510/10/0.00%-7.75%	Insurance	Reserve	Equity/Index.	Canada Wells Fargo Bank,	ES71P3U3RH1GC71XBU11	05/10/2021	05/10/2022 .	662,321	5, 132, 988	7.75	2,583			2,619		39,716			(6,044)			
SPX/CS/220510/4188.43-	Indexed Universal Life	Annual Exh 5		National																			
4350.94	Insurance	Reserve	Equity/Index.		KB1H1DSPRFMYMCUFXT09	05/10/2021	05/10/2022	173	751,443	4350.94	1,694			1,718		23,973			(3,964)			
SPX/AVGCS/220510/10/41 88.43-4490.95	Indexed Universal Life Insurance	Reserve	Equity/Index.	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573	05/10/2021	05/10/2022	654	2,938,231	4490.95				8.777		185,615			(20,254				
	Indexed Universal Life	Annual Exh 5	Equity/ Illuex.	Barclays Bank PLC	. 0000111010110010010		03/ 10/ 2022 .		2,300,201										(20,254	,			
4596.81	Insurance	Reserve	Equity/Index.	(London)	. G5GSEF7VJP5170UK5573	05/10/2021	05/10/2022 .	1,617	7,434,878	4596.81	32,301			32,752		491,765			(75,581)			
SPY /0S /230510 //188 //3_	Indexed Universal Life	Annual Exh 5		Bank of America,National																			
4962.26	Insurance	Reserve	Equity/Index.	Association-NY	. B4TYDEB6GKMZ0031MB27	05/10/2021	05/10/2023 .	751	3,725,333		125,290			125,461		341,095			(28,300)			
	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																			
510/10/0.00%-6.50%	Insurance	Reserve	Equity/Index.	(London) Wells Fargo Bank,	. G5GSEF7VJP5170UK5573	05/10/2021	05/10/2022	1 , 487 , 164 .	9,666,566	6.5	5, 161			5,233	l	79,529			(12,076	/			
	Indexed Universal Life			National																			
4533.98	Insurance	Reserve	Equity/Index.	Association	KB1H1DSPRFMYMCUFXT09	05/10/2021	05/10/2022 .	5,420	24,575,867	4533.98	97,078			98 , 434		1,463,225			(227 , 155				
SPX/CS/220510/4188.43-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																			
4513.03	Insurance	Reserve	Equity/Index.	Association	KB1H1DSPRFMYMCUFXT09	05/10/2021	05/10/2022 .	719	3,245,151	4513.03	12,361			12,533		184,781			(28,923)			
CDV /CC /220E10 /4100 42	Indexed Universal Life	Annual Ext F		Wells Fargo Bank, National										1									
4439.74	Insurance	Reserve	Equity/Index.		KB1H1DSPRFMYMCUFXT09	05/10/2021	05/10/2022	3,811	16,921,035	4439.74	53,681			54, 431		788,424			(125,610				
SPX/CS/220510/4188.43-		Annual Exh 5		Barclays Bank PLC										,		·							
4585.92	Insurance	Reserve	Equity/Index.	(London)	. G5GSEF7VJP5170UK5573	05/10/2021	05/10/2022 .	1,838	8,428,277	4585.92	36,026			36,529		548,796			(84,297				
SPX/CS/220506/4232.60-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																			
4486.56	Insurance	Reserve	Equity/Index.	Association	KB1H1DSPRFMYMCUFXT09	05/12/2021	05/06/2022 .	250	1, 121, 640	4486.56	2,693			2,731		50,671			(7,022)			
CDV /CC /CCCE40 /4470 OF	Indexed Ilei	Annual Fire F		Wells Fargo Bank,																			
SPX/CS/220513/4173.85- 4424.28	Indexed Universal Life	Reserve	Equity/Index.	National Association	KB1H1DSPRFMYMCUFXT09	05/19/2021	05/13/2022	293	1,296,314		4, 185			4,245		60,572			(9,096	J			
SPX/CS/220525/4188.13-	Indexed Universal Life	Annual Exh 5									·												
4307.53	Insurance	Reserve	Equity/Index.		549300WCGB70D06XZS54	05/25/2021	05/25/2022 .	1,506	6, 486, 152		15,573			15,791		149,495			(26,318				
SPX/AVGCS/220525/25/41	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National										1									
88.13-4502.24	Insurance	Reserve	Equity/Index.		KB1H1DSPRFMYMCUFXT09	05/25/2021	05/25/2022	375	1.687.986	4502.24	7,475			7,579		110.741			(12.632	d l			

					Showing ?	all Ontions	e Cane F	loore Colla	ars, Swaps	and Forwa		e of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8 8	9	10 10	11	12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)	, and the second		Date of Maturity	Number	·	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Total	Current Year's (Amorti-	Adjustment to Carrying Value of		Credit	Hedge
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/220425/4188.13- 4596.08	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	05/25/2021	04/25/2022 .	951	4,373,121	4596.08	13,097				296,58			(49,861				
SPX/CS/220525/4188.13-		e Annual Exh 5	. Equity/ muex.	DN 1 ATTENO 0400001100B10B0002004 .	03/20/2021	04/ 25/ 2022 .								230,30	,		(40,001	/			
4460.36	Insurance	Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	05/25/2021	05/25/2022 .	1,868	8,333,635	4460.36	39,811				400,43	٠		(67,278))			
SPX_INDU_NDX/ARBCS/220 525/25/0.00%-4.00%	Indexed Universal Life	e Annual Exh 5 Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	05/25/2021	05/25/2022 .	733.412	2.933.648	4	2.488			2.522	23.92	3		(4,204)			
SPX/CS/220425/4188.13-	Indexed Universal Life	e Annual Exh 5					,	, , , ,		,			,	,							
4353.50	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 . Wells Fargo Bank, National	05/25/2021	04/25/2022 .	201		4353.5	1,367				29,83	3		(5,205))			
88.13-4460.36	Insurance	Reserve	. Equity/Index.		05/25/2021	05/25/2022 .	433	1,932,003		7,988				116,01	3		(13,499))			
SPX/CS/230525/4188.13- 5025.76	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	05/25/2021	05/25/2023 .	427	6,913,227	4837.29 /	234,257				205,63			(16,918				
SPX_INDU_NDX/ARBCS/220			. Equity/ index.	5493001100B70D00X2334	03/23/2021	03/23/2020 .	421	0,513,221	3023.70	204,231				203,00	' 		(10,310	/			
525/25/0.00%-5.25% SPX/CS/220525/4188.13-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	05/25/2021	05/25/2022 .	793,854	4, 167, 734	5.25	3,354				32,22	2		(5,668))			
4449.89	Insurance	Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	05/25/2021	05/25/2022 .	3,093	13,763,126	4449.89	63,397			64,283	640,27	·		(107, 138)			
SPX/CS/220525/4188.13- 4628.06	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 . Wells Fargo Bank,	05/25/2021	05/25/2022 .	282	1,307,111	4628.06				8,618		3		(14,363)			
SPX/AVGCS/220525/25/41		e Annual Exh 5	Foreign (Ladan	National	05 (05 (0001	05 (05 (0000	701	0 450 040	4404 77	10 710			10.011	202 22			(00.405				
88.13-4491.77 SPX/CS/220425/4188.13-	InsuranceIndexed Universal Life	. Reserve e Annual Exh 5	. Equity/Index.	Association KB1H1DSPRFMYMCUFXT09 .	05/25/2021	05/25/2022 .	701	3, 150, 012	4491.77	13,719			13,911	203,33)		(23, 185	'l			
4627.88 SPX/CS/220525/4188.13-	InsuranceIndexed Universal Life	Reserve e Annual Exh 5	. Equity/Index.		05/25/2021	04/25/2022 .	464	2, 147, 182		6,680				150,53			(25,433)			
4343.44	Insurance Indexed Universal Life	. Reserve e Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	05/25/2021	05/25/2022 .	304	1,321,705	4343.44	4,000			4,056	38,89	i		(6,760)				
525/25/0.00%-7.75% SPX/CS/220525/4188.13-	Insurance	Reserve	. Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	05/25/2021	05/25/2022 .	905,292	7,016,013	7.75	4,889				48,23)		(8,261)			
4439.42	Insurance	Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	05/25/2021	05/25/2022 .	3,355	14,893,636	4439.42	66,467				669,62	3		(112,326)			
4815.53	Indexed Universal Life Insurance	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	05/25/2021	05/25/2023 .	501	2,410,628	4815.53	77,830			77,973	193,99	5		(16,951)			
SPX/CS/230525/4188.13- 4961.32	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	05/25/2021	05/25/2023 .	522	2,589,014	4961.32	91,322			91,489	237 ,75)		(19,889)			
SPX/CS/220525/4188.13- 4502.24	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	UBS 549300W01FUSNYH0FL22 .	05/25/2021	05/25/2022 .	12.113		4502.24	287,029			291,038	2,936,59			(485,063				
			Equity/ much.	Wells Fargo Bank,						201,029				2,930,39	,						
SPX/CS/220525/4188.13- 4585.21	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	National Association KB1H1DSPRFMYMCUFXT09 .	05/25/2021	05/25/2022 .	1,476	6,766,776	4585.21	41,651			42,233	430,63	j		(70,388				
SPX/CS/220525/4188.13-		e Annual Exh 5			0E /0E /0004	05/05/0000	007	1 440 000	4000.00	4 040			4 000	20.05	,		(0.007				
4333.32	Insurance Indexed Universal Life	. Reserve e Annual Exh 5	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	05/25/2021	05/25/2022 .	327	1,418,998	4333.32	4,040				39,25	,		(6,827	1			
525/25/0.00%-6.50%	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 . Wells Fargo Bank,	05/25/2021	05/25/2022 .	895,207	5,818,846	6.5	4,381				42,46	·	-	(7,404))			
SPX/AVGCS/220525/25/41 88.13-4481.64	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	National Association KB1H1DSPRFMYMCUFXT09 .	05/25/2021	05/25/2022 .	122	544,698	4481.64	2,332				34,48			(3,941				
	Indexed Universal Life	e Annual Exh 5													,						
4690.71	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 . Wells Fargo Bank,	05/25/2021	05/25/2023 .	612	2,872,673	4690.71	81,930			82,080	196,92	' 		(17,843)			
SPX/AVGCS/220525/25/41 88.13-4539.40	Indexed Universal Life Insurance	Reserve	Equity/Index.	National Association KB1H1DSPRFMYMCUFXT09 .	05/25/2021	05/25/2022 .	261	1, 185,996	4539.4	5,486			5,562	80,08	s		(9,270				
4512.71	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	05/25/2021	05/25/2022 .	342	1,544,252	4512.71					85,26	ı		(14, 160)			
SPX/CS/220525/4188.13- 4470.83	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	05/25/2021	05/25/2022 .	8,381	37,471,496	4470.83	182,763			185,316	1,856,65			(308,859)				
SPX/CS/220525/4188.13- 4470.83	Indexed Universal Life Insurance				.05/25/2021	.05/25/2022	150	670.919	4470.83	3.310			3,356	33,24			(5.593)				
44/0.83	msurance	. reserve	. ⊏quity/index.	DINT FAMIDAS 549300WU3B/0006X2S54 .	03/20/2021		150	b/U,919	44/0.83	3,310		ļ		33,24	ļ		(5,593)	J			

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1	2	3	4	1	5	Showing a	ali Option:	s, Caps, F	loors, Colla	ars, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date	16	17	18	19	20	21	22	23
		3	4		5		1	8	9	10	Cumulative Prior	Current Year Initial	13	14	15	10	"	10	19	20	21	22	23
	Description of Item(s) Hedged, Used for		Type(s)				Date of			Strike Price, Rate or	Year(s) Initial Cost of Un- discounted	Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		of	Hedge Effectiveness at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/220525/4188.13-		Annual Exh 5																			•		
4428.95SPX/CS/220525/4188.13-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54	05/25/2021 .	05/25/2022 .	344	1,523,286	4428 . 95				6,736		66,064			(11,226)				
4533.65	InsuranceIndexed Universal Life	Reserve	Equity/Index.	UBS	. 549300W01FUSNYH0FL22	05/25/2021 .	05/25/2022 .	4,528	20,528,179	4533.65	115,070			116,677		1, 187, 326			(194,462)				
4381.55 SPX/CS/220520/4155.86-	Insurance	Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54	05/25/2021 .	05/25/2022 .	176	770,294	4381.55	2,815			2,854		27,624			(4,757				
4405.21	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	05/26/2021 .	05/20/2022 .	372	1,638,738	4405.21	7,094			7, 194		75,845			(13,214				
SPX/CS/220525/4188.13- 4596.47	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index.	UBS	. 549300W01FUSNYH0FL22	05/25/2021 .	05/25/2022 .	4,042	18,577,433	4596.47	115,202			116,811		1,203,510	ļ		(194, 685				
4483.68	Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	06/09/2021	05/27/2022 .	236	1,058,148	4483.68	5, 148			5,208		45,838			(8,370				
SPX/CS/220527/4204.11- 4456.36	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	06/09/2021 .	05/27/2022 .	361	1,608,746	4456.36	8, 101					71,256	ļ		(13, 171				
SPX/CS/220603/4229.89- 4483.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve Annual Exh 5	Equity/Index.	SunTrust Bank Roval Bank of	. IYDOJBGJWY9T8XKCSX06	06/09/2021	06/03/2022 .	236	1,058,148	4483.68	5,687			5,676		45,508			(8,240				
4433.23	InsuranceIndexed Universal Life	Reserve	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11	06/10/2021	06/10/2022 .	165	730 , 224	4433.23	3,480			3,478		24,632			(4,537				
39.18-4557.12	InsuranceIndexed Universal Life	Reserve	Equity/Index.	Canada	. ES71P3U3RH1GC71XBU11	06/10/2021	06/10/2022 .	432	1,966,912	4557 . 12	10,644			10,639		111,679			(13,877				
610/10/0.00%-7.75%	Insurance	Reserve	Equity/Index.	MorganStanley	87GCMVDQLFKA7Q0JXC56	06/10/2021	06/10/2022 .	1,112,370	8,620,868	7.75	7,592			7,589		47,377			(9,899				
SPX/CS/220610/4239.18- 4641.02		Annual Exh 5 Reserve	F: \$ / I = d	Bank of America,National	B4TYDEB6GKMZ0031MB27	.06/10/2021	.06/10/2022	585	2.716.716	4641.02	21,412			21.403		160.567			(07.047				
SPX/CS/220610/4239.18- 4557.12		Annual Exh 5	Equity/Index.	Association-NY Royal Bank of Canada	ES71P3U3RH1GC71XBU11		06/10/2022 .		,	4514.73 / 4557.12	12,037					28,247			(27,917)				
	Insurance	Reserve	Equity/Index.	Bank of America.National	. ESTIPSUSHIIUUTIABUII	00/10/2021 .	00/ 10/2022 .	120		4007 . 12	12,037					20,247			(340,739				
5022.76	Insurance	Reserve	Equity/Index.	Association-NY Bank of	B4TYDEB6GKMZ0031MB27	06/10/2021	06/09/2023 .	703	3,532,349	5022.76	128,317			128,313		311,668			(26,982				
SPX/CS/220510/4239.18- 4651.60	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index.	America,National Association-NY	B4TYDEB6GKMZ0031MB27	06/10/2021 .	.05/10/2022	934	4.344.772	4651.6	20,824			21,079		264,325			(48,644				
SPX/AVGCS/220610/10/42	Indexed Universal Life	Annual Exh 5		Royal Bank of					,														
	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Canada	. ES71P3U3RH1GC71XBU11		06/10/2022 .	624	2,838,614	4546.52						160,325			(19,739				
		Reserve Annual Exh 5	Equity/Index.	MorganStanley Royal Bank of	87GCMVDQLFKA7QOJXC56		06/10/2022 .	3,394	15,252,809	4493.53	, , ,			87,936		646,882			(114,699)				
4392.67 SPX/CS/220610/4239.18-		Reserve Annual Exh 5	Equity/Index.	Canada	. ES71P3U3RHIGC71XBU11	06/10/2021 .	06/10/2022 .	240	1,053,323	4392.67		}		4,118		28,842			(5,371)				
	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index.	UBS Royal Bank of	. 549300W01FUSNYH0FL22		06/10/2022 .	13,640	62, 158, 907	4557 . 12	,			420,715		3, 135, 367			(5,018)				
	Insurance	Reserve Annual Exh 5	Equity/Index_	Canada	ES71P3U3RHIGC71XBU11		06/10/2022 .	147	646,607	4403.67				2,678		18,844			(3,493				
4525.32 SPX/CS/220510/4239.18-		Reserve Annual Exh 5		MorganStanley Royal Bank of	87GCMVDQLFKA7QOJXC56		06/10/2022 .	10,254	46,400,483		, ,			291,916		2, 161, 675			(380,760)				
4413.86 SPX/CS/220610/4239.18-	Insurance	Reserve Annual Exh 5	Equity/Index_	Canada	ES71P3U3RHIGC71XBU11		05/10/2022 .	139	612,707					1,647		19,833			(3,802				
4514.73 SPX/CS/220510/4239.18-		Reserve Annual Exh 5	Equity/Index.	MorganStanley Royal Bank of	87GCMVDQLFKA7QOJXC56		06/10/2022 .	1,656	7,476,753		,			45,760		338 , 157			(59,687)				
4684.29 SPX/CS/220610/4239.18-		Reserve Annual Exh 5	Equity/Index_	Canada	ES71P3U3RHIGC71XBU11	06/10/2021 .	05/10/2022 .	226	1,060,517	4684.29				5,362		66,442			(12,374				
4360.50	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54	06/10/2021 .	06/10/2022 .	919	4,007,121	4360.5	,			12,534		88,430			(16,349)				
4482.93 SPX/CS/220610/4239.18-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS Royal Bank of	. 549300WCGB70D06XZS54		06/10/2022 .	535	2,399,322	4482.93				13,544		98,265			(17,667)	·····			
4567.72	Insurance	Reserve	Equity/Index.	Canada	. ES71P3U3RH1GC71XBU11	06/10/2021 .	06/10/2022	351	1.603.166	4567.72	11.252			11.247	I	82,814	L	L	(14.670)	L			

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1	2	3	4	5	Showing		S, Caps, F	10015, COIIA	10 10	11 11	12	13	14		6	17	18	19	20	21	22	23
	Description of Item(s) Hedged,	3		3	0	,	0	9	Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	13			O		Total	Current	Adjustment	21	Credit Quality	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of Diale(a)	Fushanas Caustan	Tuesda	Maturity	Number	National	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detection	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterp or Central Clearingh		or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair	Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Description	Of Replicated	identille	(a)	Bank of	ouse Date	LAPITATION	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIC	value	Code I all	value	(Decrease)	D./A.C.V.	Accietion	item	Lxposure	Littly	(b)
SPX/CS/230609/4239.18- 4874.96	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	America,National Association-NY B4TYDEB6GK	(MZ0031MB2706/10/2021	06/09/2023 .	527	2,571,173	4874.96						199,827			(18, 124)				
SPX_INDU_NDX/ARBCS/220										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					•							
610/10/0.00%-6.50% SPX/CS/220610/4239.18-	Insurance	Reserve e Annual Exh 5	. Equity/Index.	MorganStanley 87GCMVDQLF	FKA7Q0JXC5606/10/2021	06/10/2022	1,773,098	11,525,137	6.5	11,002			10,997		.67,176			(14,344)				
4504.13SPX/CS/220610/4239.18-	InsuranceIndexed Universal Life	Reserve e Annual Exh 5	. Equity/Index.	BNP PARIBAS 549300WCGB	370D06XZS5406/10/2021	06/10/2022 .	581	2,617,920	4504 . 13	15,719			15,712		114,756			(20,493)				
4653.07SPX/AVGCS/220610/10/42	Insurance	Reserve e Annual Exh 5	. Equity/Index.	UBS	FUSNYH0FL2206/10/2021	06/10/2022 .	3,686	17 , 150 , 989	4653.07	136,313			136,253	1,	031,044			(177,721)				
39.18-4593.28	Insurance	Reserve	. Equity/Index.		HIGC71XBU1106/10/2021	06/10/2022	290	1,330,438	4593.28						.75,905			(9,747)				
SPX/CS/230609/4239.18- 5087.02	Indexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index.	America,National Association-NY B4TYDEB6GK	(MZ0031MB2706/10/2021	06/09/2023	459	2,333,518	5087.02	87,073			87.070		214,378			(18,309)				
SPX/CS/230609/4239.18-				Bank of America.National				2,000,010					57,070		2.1,0/3			(10,000)				
4896.25SPX/CS/220610/4239.18-	Insurance	Reserve	. Equity/Index.		(MZ0031MB2706/10/2021	06/09/2023 .	773	3,786,228	4896.25	128,338			128,334		300,668			(26,986)				
4588.91SPX/AVGCS/220610/10/42	Insurance	Reserve	. Equity/Index.	UBS 549300W01F Royal Bank of	FUSNYH0FL2206/10/2021	06/10/2022 .	3,734	17 , 134 , 057	4588.91	123,381			123,327		924,959			(160,861)				
39.18-4535.92	Insurance	Reserve	. Equity/Index.		HIGC71XBU1106/10/2021	06/10/2022 .	135	611,287	4535.92	3,213			3,211		. 34, 258			(4, 188)				
4600.02SPX/CS/230609/4239.18-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	BNP PARIBAS 549300WCGB	370D06XZS5406/10/2021	06/10/2022 .	424	1,950,430	4600.02	14,464			14,458		107,562			(18,858)				
4747.88SPX_INDU_NDX/ARBCS/220	Insurance	. Reserve e Annual Exh 5		MorganStanley 87GCMVDQLF	FKA7Q0JXC5606/10/2021	06/09/2023 .	486	2,308,963	4747.88	68,270			68,268		153, 196			(14,355)				
610/10/0.00%-5.25%	Insurance	Reserve	. Equity/Index.	MorganStanley 87GCMVDQLF Wells Fargo Bank,	FKA7Q0JXC5606/10/2021	06/10/2022	1,429,059	7,502,560	5.25	7,787					.46,335			(10,152)				
SPX/CS/220614/4204.11- 4456.36	Indexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index.	National	FMYMCUFXT0906/16/2021	06/14/2022	123	548 , 132	4456.36	3,571			3,572		.23,877			(4,404)				
	Indexed Universal Life		Equity/ muox.	Wells Fargo Bank, National	1111001 X100 : 1:00/ 10/ 2021		120								.10,011			(4,404)				
4452.93SPX/CS/220617/4200.88-	Insurance	Reserve	. Equity/Index.		MYMCUFXT0906/16/2021	06/10/2022	240	1,068,703	4452.93	6,689			6,687		.46,846			(8,722)				
4452.93SPX/CS/220620/4204.11-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	SunTrust Bank IYDOJBGJWY	/9T8XKCSX0606/23/2021	06/17/2022 .	225	1,001,909	4452.93	7, 149			7, 157		.43,665			(8,475)				
4456.36SPX INDU NDX/ARBCS/220	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	SunTrust Bank IYDOJBGJWY	/9T8XKCSX0606/23/2021	06/20/2022 .	200		4456.36	6,530					.38,665			(7,450)				
624/25/0.00%-7.75%	InsuranceIndexed Universal Life	Reserve	. Equity/Index.	MorganStanley 87GCMVDQLF	FKA7Q0JXC5606/25/2021	06/24/2022	1,371,795	10,631,411	7.75	10,787			10,809		.49,974			(11,720)				
624/25/0.00%-5.25% SPX INDU NDX/ARBCS/220	Insurance	Reserve	. Equity/Index.	MorganStanley 87GCMVDQLF	FKA7Q0JXC5606/25/2021	06/24/2022 .	976, 172	5, 124, 903	5.25	6,082			6,094		.26,830			(6,608)				
624/25/0.00%-6.50% SPX/AVGCS/220624/25/42	Insurance	Reserve	. Equity/Index.	MorganStanley 87GCMVDQLF Barclays Bank PLC	FKA7Q0JXC5606/25/2021	06/24/2022	1,653,840	10,749,960	6.5	11,693			11,716		.53,291			(12,704)				
80.70-4558.95 SPX/CS/230623/4280.70-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.		P5170UK557306/25/2021	06/24/2022 .	326	1,485,475	4558.95	9,018			9,037		.73,572			(9,799)				
5268 . 15	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB	370D06XZS5406/25/2021	06/23/2023 .	134	706,047	5268 . 15	28,294			28,306		.66,594			(5,764)				
5071.77SPX/CS/220624/4280.70-	Insurance	Reserve e Annual Exh 5		Societe Generale O2RNE8IBXF	P4R0TD8PU4106/25/2021	06/23/2023 .	659	3,342,244	5071.77	126,553			126,606		286,539			(25,780)				
4484.03	Insurance	Reserve	Equity/Index.		370D06XZS5406/25/2021	06/24/2022	221	991,602	4484.03	5,875			5,887		.32,990			(6,384)				
SPX/AVGCS/220624/25/42 80.70-4639.99	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	, ,	P5170UK557306/25/2021	06/24/2022 .	176	818,878	4639.99	5,449			5,460		.41,727			(5,920)				
SPX/CS/220624/4280.70-	Indexed Universal Life	e Annual Exh 5		Bank of America.National																		
4687.35	Insurance				(MZ0031MB2706/25/2021	06/24/2022	4.969	23.290.452		220.852			221, 297	1.1	295,357			(239,960)				I

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1	2	3	4		5	6	7	8 8	9	10	11	12 12	13	14	15 16	17	18	19	20	21	22	23
	Description of Item(s)		·			, and the second	·	J	J	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	10							21	Credit	Hedge
	Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Evchange	, Counterparty	Trade	Date of Maturity or	Number of	Notional	Price, Rate or Index Received	of Un- discounted Premium (Received)	Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Quality of Refer- ence	at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)		Accretion		Exposure	Entity	(b)
SPX/CS/220624/4280.70-		e Annual Exh 5	(-7		J					(/												
4569.65SPX/CS/230623/4280.70-4944.21			,,.		 549300WCGB70D06XZS54 . 02RNE81BXP4R0TD8PU41 . 	06/25/2021 .	06/24/2022 .	183	3,211,357	4569.65	6,474				36,887			(7,034				
SPX/CS/220624/4280.70-	Insurance Indexed Universal Life	. Reserve e Annual Exh 5	. Equity/Index.	Socrete dellerare	. UZNINEO I DAFANU I DOFU4 I .	00/23/2021 .	00/23/2023 .	000 .	3,211,33/	4944.21	112,090				240,012			(22,930				
4633.86 SPX/CS/220624/4280.70-		Reserve e Annual Exh 5			. 87GCMVDQLFKA7QOJXC56 .	06/25/2021 .	06/24/2022 .	5,842	27,070,147	4633.86	236,725			237,201	1,381,517			(257,206)				
4431.16	Insurance	. Reserve e Annual Exh 5 . Reserve	. Equity/Index Equity/Index.	BNP PARIBAS Barclays Bank PLC (London)	. 549300WCGB70D06XZS54	06/25/2021 .	06/24/2022 .	228	1,009,274	4431.16	4,641			4,650	25,779			(5,043				
SPX/CS/220525/4280.70- 4698.07	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41 .	06/25/2021 .	05/25/2022 .	1,074	7,746,685	4920.66 /	126,495			33,803	283,365			(56,339				
SPX/CS/220624/4280.70- 4698.08	Insurance	e Annual Exh 5 Reserve	. Equity/Index.	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573 .	06/25/2021 .	06/24/2022 .	3,023	14,204,541	4698.08	136,441			136,715	801,525			(148,246				
SPX/CS/220624/4280.70- 4601.75	Insurance	e Annual Exh 5 Reserve e Annual Exh 5	. Equity/Index.	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573 .	06/25/2021 .	06/24/2022 .	11,778	54, 197, 578	4601.75	446,202			447 , 100	2,589,064			(484,807				
4685.78	InsuranceIndexed Universal Life	Reserve e Annual Exh 5	1	BNP PARIBAS	. 549300WCGB70D06XZS54 .	06/25/2021 .	05/25/2022 .	315	1,477,135	4685.78 4612.45 /	9,760			9,880	81,843			(16,466				
5136.84 SPX/CS/220624/4280.70- 4558.95	Insurance Indexed Universal Life Insurance	Reserve e Annual Exh 5 Reserve	. ,		. 02RNE81BXP4R0TD8PU41 . 87GCMVDQLFKA7Q0JXC56 .	06/25/2021 .	06/23/2023 .	871	6,538,756	5136.84	189,998			172,632	398,644			(35, 151)				
SPX/CS/220624/4280.70- 4537.54		e Annual Exh 5 Reserve			. 87GCMVDQLFKA7QOJXC56 .	06/25/2021 .	06/24/2022 .	4, 118	18,684,039	4537 .54	131,364			131,628				(142,730				
SPX/CS/220624/4280.70- 4526.84	Insurance	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	06/25/2021 .	06/24/2022 .	348	1,574,628	4526.84	10,875			10,897	61,426			(11,816				
SPX/CS/220624/4280.70- 4548.24	Insurance	e Annual Exh 5 Reserve e Annual Exh 5	. Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	06/25/2021 .	06/24/2022 .	2,370	10,779,026	4548.24	78, 187			78,345	449,203			(84,952				
4730.17 SPX/AVGCS/220624/25/42		Reserve e Annual Exh 5		Barclays Bank PLC	. 02RNE81BXP4R0TD8PU41 .	06/25/2021 .	05/25/2022 .	418	1,978,750	4730 . 17	13,626			13,793	114,628			(22,988)				
80.70-4591.05 SPX/CS/220624/4280.70- 4601.75	Insurance Indexed Universal Life Insurance	. Reserve e Annual Exh 5 . Reserve	. Equity/Index Equity/Index.		. G5GSEF7VJP5170UK5573	06/25/2021 .	06/24/2022 .	740 .	3,399,342	4591.05	, , ,			21,616	172,216			(23,439)				
SPX/CS/230623/4280.70- 4794.38	Indexed Universal Life Insurance	e Annual Exh 5 Reserve			. 02RNE81BXP4R0TD8PU41 .	06/25/2021 .	06/23/2023 .	686	3,290,912	4794.38	100,000			100,043	213,397			(20,371)				
SPX/CS/220624/4280.70- 4569.65	Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	06/25/2021 .	06/24/2022 .	12,780	58,402,084	4569.65	447,430			448,330	2,581,927			(486, 141				
4473.33SPX/AVGCS/220624/25/42	InsuranceIndexed Universal Life	Reserve e Annual Exh 5	. Equity/Index.	BNP PARIBAS Barclays Bank PLC	. 549300WCGB70D06XZS54 .	06/25/2021 .	06/24/2022 .	131 .	585,685	4473.33	3,322			3,328	18,602			(3,609)				
80.70-4601.75 SPX/CS/220624/4280.70-			. Equity/Index.	(London)	. G5GSEF7VJP5170UK5573 .	06/25/2021 .	06/24/2022 .	552	2,537,907	4601.75				16,338	129,025			(17,716				
4446.79	Insurance Indexed Universal Life Insurance	Reserve e Annual Exh 5 Reserve			. 02RNE81BXP4R0TD8PU41 . 02RNE81BXP4R0TD8PU41 .	06/25/2021 .	06/24/2022 .	371	1,648,860	4446.79					45,999			(8,974)				
SPX/CS/220624/4280.70- 4730.71		e Annual Exh 5 Reserve		BNP PARIBAS	. 549300WCGB70D06XZS54 .	06/25/2021 .	06/24/2022 .	191	904,891	4730.71					53,100			(9,902				
SPX/CS/220628/4200.88- 4452.93	Insurance	Reserve	. Equity/Index.	Wells Fargo Bank, National Association	. KB1H1DSPRFMYMCUFXT09 .	06/30/2021 .	06/28/2022 .	153	681,298	4452.93	5,679			5,693	29,498			(5,890				
SPX/CS/220701/4204.11- 4456.36	Insurance	e Annual Exh 5 Reserve e Annual Exh 5	. Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	07/07/2021 .	07/01/2022 .	175		4456.36					33,596			(7, 188				
4452.93	Insurance	Reserve	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 .	07/07/2021 .	07/01/2022 .	219	975 , 192	4452.93	8,989			9,016	42,113			(9,016				

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4	2	T 2	4		Showing	all Option	s, Caps, F	ioors, Colla				as of Curre	ent Stateme		16	17	10	10	20	21	22	1 22
1	Description of Item(s)	3	4	5	6	,	ð	9	10 Strike	11 Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	13	14	15	16	17	18	19	20	21	22 Credit	23 Hedge
	Hedged, Used for	Oak a dida (Type(s)			Date of	Noveber		Price, Rate or	of Un- discounted	Un- discounted	0	Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectivenes at Inception
Description	Income Generation or Replicated	Schedule/ Exhibit Identifier	of Risk(s) (a)	Exchange, Counterpa or Central Clearinghor		Maturity or Expiration	Number of Contracts	Notional Amount	Index Received (Paid)	Premium (Received) Paid	(Received) Paid	Current Year Income	Adjusted Carrying Value	Code Fair	r Value	Valuation Increase/ (Decrease)	Exchange Change in B./A.C.V.	(Amorti- zation)/ Accretion	Value of Hedged Item	Potential Exposure	Refer- ence Entity	and at Quarter-end (b)
Becomption	Or replicated	Identifier	(α)	Wells Fargo Bank,	uoc Duic	Expiration	Contracto	7 tinount	(i aia)	1 did	i did	moomo	Value	Code Tun	value	(Decircuse)	D.17 (.O.V.	71001011011	itom	Ехрооціо	Linuty	(5)
SPX/CS/220708/4369.55- 4784.08	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	National Association KB1H1DSPRFMN Wells Fargo Bank,	YMCUFXT0907/09/2021	07/08/2022	892	4,269,750	4784.08	46,605			46,779		205,517			(43,403				
4795.58	Indexed Universal Life Insurance	Reserve	. Equity/Index.	National	YMCUFXT0907/09/2021	07/08/2022	8,058	38,640,841	4795.58	427,465			429,062		1,882,276			(398,099				
SPX_INDU_NDX/ARBCS/220 708/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	. Equity/Index.	MorganStanley 87GCMVDQLFKA Wells Fargo Bank,	A7Q0JXC5607/09/2021	07/08/2022	964,320	7,473,483	7.75	9,319					28,072			(8,679				
SPX/CS/220708/4369.55- 4642.65	Indexed Universal Life Insurance	Reserve	. Equity/Index.	Nat i ona I	YMCUFXT0907/09/2021	07/08/2022	986	47,580,374	4664.49 / 4642.65	416,447			38,275		170,949			(35,513				
4828.35 SPX/CS/220610/4369.55-	Insurance	Reserve e Annual Exh 5	. Equity/Index.	Societe Generale 02RNE81BXP4F	ROTD8PU4107/09/2021	06/10/2022	381	1,840,640	4828.35	,					87,884			(21,273				
4773.50	InsuranceIndexed Universal Life Insurance	Reserve e Annual Exh 5 Reserve	Equity/Index.Equity/Index.	BNP PARIBAS 549300WCGB70 Societe Generale 02RNE8IBXP4F		06/10/2022	282	1,345,235		11,320					61,704			(14,777				
SPX/AVGCS/220708/10/43 69.55-4735.28	Indexed Universal Life Insurance	e Annual Exh 5 Reserve		Societe Generale 02RNE8IBXP4F		07/08/2022	278	1,315,546	4735.28	10,309					41,050			(9,602)				
SPX/AVGCS/220708/10/43 69.55-4697.27 SPX/CS/220708/4369.55-	Insurance	Reserve	. Equity/Index.	Societe Generale 02RNE81BXP4F	ROTD8PU4107/09/2021	07/08/2022	492	2,311,973	4697.27	17,447			17,512		72,632			(16,248				
4538.98SPX/CS/220708/4369.55-	Insurance	Reserve e Annual Exh 5	. Equity/Index.			07/08/2022	123	557,073	4538.98	3,226					14 , 155			(3,005				
4495.06 SPX/AVGCS/220708/10/43 69.55-4653.57	Insurance Indexed Universal Life Insurance	Reserve e Annual Exh 5 Reserve	. Equity/Index.	MorganStanley 87GCMVDQLFK/ Societe Generale 02RNE81BXP4F		07/08/2022	975	4,381,834	4495.06	19, 121					85,369			(17,807)				
SPX/CS/220708/4369.55- 4576.03	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70			346	2, 120,000	4697.27 /	16,734			10,810		47,433			(10,030				
SPX/CS/230710/4369.55- 4893.90	Insurance	e Annual Exh 5 Reserve e Annual Exh 5		Societe Generale 02RNE81BXP4F	ROTD8PU4107/09/2021	07/10/2023	531	2,599,172	4893.9	81, 194					159,092			(15,934				
5176.64 SPX/CS/220610/4369.55-	Insurance	Reserve e Annual Exh 5		Societe Generale 02RNE81BXP4F		07/10/2023	476	2,465,077	5176.64	96,222			96,305		195,927			(18,883				
4553.26	InsuranceIndexed Universal Life	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70 Wells Fargo Bank, National	0D06XZS5407/09/2021	06/10/2022	150	683,973	4553.26	3,280					18,709			(4,282				
4741.48SPX/CS/220708/4369.55-	InsuranceIndexed Universal Life	Reserve e Annual Exh 5	. Equity/Index.	Association KB1H1DSPRFMN		07/08/2022	411	1,949,864	4741.48	20, 153			20,229		88,902			(18,769)				
	Insurance	Reserve		BNP PARIBAS 549300WCGB70 Wells Fargo Bank, National		07/08/2022	189		4524.92	4,594			4,612	1	20 , 195			(4,279				
4708.19	Insurance	Reserve e Annual Exh 5 Reserve		Association KB1H1DSPRFMN Societe Generale 02RNE81BXP4F		07/08/2022	436	2,051,847	4708 . 19 4620 . 8	20,010			20,084		88,459			(18,635				
SPX/CS/230710/4369.55- 5243.46		e Annual Exh 5 Reserve		Societe Generale 02RNE81BXP4F		07/10/2023	388	2,030,725							167,326			(15, 142				
4653.57	Indexed Universal Life InsuranceIndexed Universal Life	Reserve	. Equity/Index.	Wells Fargo Bank, National Association KB1H1DSPRFMN	YMCUFXT0907/09/2021	07/08/2022	1,496	6,962,444		59,796			60,020		267,200			(55,689				
5PX/CS/230/10/4369.55- 5023.21	Insurance	Reserve	. Equity/Index.	Societe Generale 02RNE8IBXP4F	ROTD8PU4107/09/2021	07/10/2023	773	3,882,086	5023.21	137,371					275,212			(26,959)				
708/10/0.00%-6.50% SPX/CS/220708/4369.55-	Insurance	Reserve	. Equity/Index.	MorganStanley 87GCMVDQLFK/ Wells Fargo Bank, National	A7Q0JXC5607/09/2021	07/08/2022	2,051,517	13,334,863	6.5	18,039					52,531			(16,799				
SPX/CS/220/08/4369.55- 4828.64	Indexed Universal Life	Reserve	. Equity/Index.		YMCUFXT0907/09/2021	07/08/2022	2,832	13.674.785	4828.64	157.653			158 . 242		686 . 522	I		(146,822	J			

					Showing a	all Options	s. Caps. Fl	loors. Colla	rs. Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt 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 of Item(s) Hedged,		T. m. (1)			Data			Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-		Book			. Llana ellan d	Total	Current	Adjustment			Hedge Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/230710/4369.55- 5433.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	07/09/2021	07/10/2023 .	331	1,800,646	5433 . 19	75,860					157 , 534			(14,887)				
			Equity/ much.	Wells Fargo Bank,				,000,040										(14,001)				
SPX/CS/220708/4369.55- 4697.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	National Association KB1H1DSPRFMYMCUFXT09	07/09/2021	07/08/2022	13.635	64.048.816	4697.27	608.215			616,475		2.730.909			(571.987)				
4037.27	msurance	neserve	Equity/Index	Wells Fargo Bank,	01/03/2021	01/00/2022 .	10,000	94,040,010	9031.21	000,213					2,730,303			(3/1,30/)				
SPX/CS/220708/4369.55-			F: 4 / I d	National (PALIADEDDENVACUEVTO)	07/00/0004	07/08/2022 .	3,973	18,400,881	4004 70	149,329			149,887		666,269			(139,070)				
4631.72 SPX/CS/220610/4369.55-	Insurance Indexed Universal Life	Reserve Annual Exh 5	. Equity/Index.	Association KB1H1DSPRFMYMCUFXT09	07/09/2021	07/08/2022 .	, ه۱۶,۶/۵	18,400,881	4631.72	149,329			149,887		000,209	• • • • • • • • • • • • • • • • • • • •		(139,070)				
4795.58	Insurance	Reserve	Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU41	07/09/2021	06/10/2022 .	768	3,684,858	4795.58	31,431					172, 127			(41,029)				
SPX_INDU_NDX/ARBCS/220 708/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	07/09/2021	07/08/2022 .	1, 439, 178	7,555,683	5.25	11,087			11, 129		31,279			(10,326)			,	
				Wells Fargo Bank,			,,	,,,,,		,					, ,			, , ,				
SPX/CS/220708/4369.55- 4730.04	Indexed Universal Life	Reserve	Equity/Index.	National Association KB1H1DSPRFMYMCUFXT09	07/09/2021	07/08/2022	6.488	30.687.625	4730.04	308.687			309.841		1,374,041			(287,481)				
SPX/CS/230710/4369.55-	Indexed Universal Life	Annual Exh 5					,	, ,		,			,									
5046.83	Insurance	Reserve	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41 Wells Fargo Bank,	07/09/2021	07/10/2023 .	759	3,831,040	5046.83	137,901					277 , 418			(27,063)				
SPX/CS/220715/4200.88-				National																		
4452.93 SPX/AVGCS/220725/25/44	Insurance	Reserve Annual Exh 5	Equity/Index.	Association KB1H1DSPRFMYMCUFXT09 Barclays Bank PLC	07/21/2021	07/15/2022 .	242	1,077,609	4452.93	11,499					46 , 172			(9,996)				
11.79-4698.56	Insurance	Reserve	Equity/Index.	(London) G5GSEF7VJP5170UK5573	07/23/2021	07/25/2022 .	339	1,590,927	4698.56	13,365			13,433		41,585			(10,605)				
SPX/CS/230725/4411.79- 5211.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	. Equity/Index.	Royal Bank of Canada ES71P3U3RHIGC71XBU11	07/23/2021	07/25/2023 .	139	722,872	5211.37	29,415			29,451		55 , 168			(5,592)				
SPX/CS/230725/4411.79-					01/23/2021		105															
4941.20 SPX/CS/230725/4411.79-	Insurance	Reserve Annual Exh 5	Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU41	07/23/2021	07/25/2023 .	578	2,857,443	4941.2	92,856			92,972		170,476			(17,653)				
5294.15	Insurance	Reserve	Equity/Index.	Societe Generale 02RNE8IBXP4R0TD8PU41	07/23/2021	07/25/2023 .	681	3,605,240	5294 . 15	150,945					286,777			(28,696)				
SPX/CS/220624/4411.79-		Annual Exh 5	Food Acceleration	Royal Bank of	07/00/0001	00/04/0000	000	014 000	4570.00	4 705			4.750		00.000			/F 4F41				
4572.08 SPX/CS/220624/4411.79-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	. Equity/Index.	Canada ES71P3U3RH1GC71XBU11 Barclays Bank PLC	07/23/2021	06/24/2022 .	200	914,823	4572.08	4,735			4,750		20,802			<u>(</u> 5, 151)				
4875.03	Insurance	Reserve	Equity/Index.		07/23/2021	06/24/2022 .	1,015 .	4,946,345	4875.03	53,729			53,901		217,655			(58,447)				
SPX/CS/220624/4411.79- 4841.69	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index.	UBS	07/23/2021	06/24/2022 .	1,048	5,074,685	4841.69	53,081			53,251		218,378			(57,742)				
SPX/CS/230725/4411.79-		Annual Exh 5		Royal Bank of											•							
5051.50	Insurance Indexed Universal Life	Reserve Annual Exh 5	. Equity/Index.	Canada ES71P3U3RH1GC71XBU11	07/23/2021	07/25/2023 .	119	600,481	5051.5	22,026					40,587			(4, 187)				
725/25/0.00%-6.50%	Insurance	Reserve	Equity/Index.		07/23/2021	07/25/2022 .	1, 323, 167	8,600,583	6.5	13,833			13,904	ļ	31,455			(10,977)				
SPX/AVGCS/220725/25/44 11.79-4742.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	07/23/2021	07/25/2022 .	652	3,091,697	4742.67	27,644					80,668			(21,936)				
SPX/CS/220725/4411.79-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																		
4742.67 SPX/CS/230725/4411.79-	Insurance	Reserve Annual Exh 5	. Equity/Index.	(London) G5GSEF7VJP5170UK5573	07/23/2021	07/25/2022 .	14,605	69,268,557	4742.67	775,716			779,711		2,776,659			(615,561)				
5227.97	Insurance	Reserve	Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU41	07/23/2021	07/25/2023 .	758	3,960,603	5227.97	160,870			161,072		305,018			(30,583)				
SPX_INDU_NDX/ARBCS/220 725/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve		MorganStanley 87GCMVDQLFKA7QOJXC56	07/23/2021	07/25/2022 .	1,069,843	5,616,674	5.25	9,795			9,846		21,457			(7,773)				
SPX/CS/230725/4411.79-	Indexed Universal Life	Annual Exh 5									***************************************						***************************************					
5095.62 SPX/CS/220725/4411.79-	Insurance	Reserve Annual Exh 5	Equity/Index.	Societe Generale O2RNE81BXP4R0TD8PU41 Royal Bank of	07/23/2021	07/25/2023 .	612	3, 117, 397	5095.62	116,919					219,306			(22,228)				
4571.50	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	07/23/2021	07/25/2022 .	284	1,298,216	4571.5						29,672			(6,646)				
SPX/CS/220725/4411.79- 4698.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	. Equity/Index.	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	07/23/2021	07/25/2022 .	1,629	7,654,363	4698.56	78,372			78,776		278,772			(62, 191)				
SPX/CS/220725/4411.79-		Annual Exh 5		Barclays Bank PLC											-							
4612.30 SPX/CS/220725/4411.79-	Insurance	Reserve Annual Exh 5	Equity/Index.	(London) G5GSEF7VJP5170UK5573 Royal Bank of	07/23/2021	07/25/2022 .	533	2,458,152	4612.3	19,211			19,310		68 , 115			(15,245)				
	Insurance	Reserve	Equity/Index.		07/23/2021	07/25/2022 .	154		4577.23	4,698			4,722	<u> </u>	16,630	<u></u>	<u></u>	(3,728)	<u> </u>	<u></u>		
4577.23	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	07/23/2021	07/25/2022 .	154	705,792	4577.23	4,698					16,630			(3,728)				

					Showina	all Option	s, Caps. F	loors, Colla	ars, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior	Current										
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of					Tatal	C	A -1:4		Credit	Hedge
	Hedged, Used for		Type(s)			Date of			Price, Rate or	of Un- discounted	Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	Type(s)			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterpar	ty Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghous		Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Val		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/220725/4411.79-	Indexed Universal Lif	e Annual Exh 5		Royal Bank of											· ·						` '
4522.08	Insurance	. Reserve	. Equity/Index.	Canada ES71P3U3RH1GC	71XBU1107/23/2021	07/25/2022	128	579,699	4522.08	2,688			2,701	9,	525		(2, 133	·			
SPX/CS/230725/4411.79- 5073.56	Indexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index.	Societe Generale O2RNE8IBXP4R0	TD8PU4107/23/2021	07/25/2023	477	2,419,932	5073.56	89,488			89,602	166,	065		(17,013				
SPX/CS/220725/4411.79-			. Equity/index.	Royal Bank of	100004101/23/2021	01/23/2023	4//	2,419,902		99,400				100,	900		(17,013				
4582.97	Insurance	Reserve	. Equity/Index.	Canada ES71P3U3RH1GC	71XBU1107/23/2021	07/25/2022	241	1, 104,883	4582.97	7,582				26,	306		(6,016				
SPX/AVGCS/220725/25/44				Barclays Bank PLC																	
11.79-4731.64	Insurance	Reserve	. Equity/Index.	(London) G5GSEF7VJP517	0UK557307/23/2021	07/25/2022	855	4,045,438	4731.64	35,682			35,866	105,	684	-	(28,315	·			
725/25/0.00%-7.75%	Indexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index.	MorganStanley 87GCMVDQLFKA7	Q0JXC5607/23/2021	07/25/2022	939,073	7,277,813	7.75	10,829			10,885	25,	500	1	(8,593				
SPX/CS/220725/4411.79-		e Annual Exh 5		Barclays Bank PLC	400n00001/20/2021									23,		-					
4753.70	Insurance	Reserve	. Equity/Index.	(London)	OUK557307/23/2021	07/25/2022	569	2,705,179	4753.7	31,274			31,435	110,	704		(24,817				
SPX/CS/230725/4411.79-		e Annual Exh 5	L	Royal Bank of												1					
5426.82	InsuranceIndexed Universal Lif	Reserve	Equity/Index.	Canada ES71P3U3RH1GC	71XBU1107/23/2021	07/25/2023	174	944,610	5426.82	41,418			41,470	78,	544		(7,874	 			
4841.95	Insurance	e Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	0UK557307/23/2021	07/25/2022	2,326	11,260,616	4841.95	148,872			149,639	517.	353		(118,136				
SPX/CS/220624/4411.79-			. Equity/ macx.	Royal Bank of	00//00/0 : ::0//20/2021		2,020			140,072			140,000					'			
4604.59	Insurance	Reserve	Equity/Index	Canada ES71P3U3RHIGO	71XBU1107/23/2021	06/24/2022	362	1,668,655	4604.59	10,113			10,145	44,	177		(11,001				
SPX_INDU_NDX/ARBCS/220																					
725/25/0.00%-4.00%	InsuranceIndexed Universal Lif	. Reserve e Annual Exh 5	. Equity/Index.	MorganStanley 87GCMVDQLFKA7 Barclays Bank PLC	QOJXC5607/23/2021	07/25/2022	615,334	2,461,336	4	4,659			4,683	9,	328		(3,697	······			
4665.46	Insurance	Reserve	Equity/Index	(London) G5GSEF7VJP517	0UK557307/23/2021	07/25/2022	434	2.023.337	4665.46	19,003			19, 101	67.	457		(15,079				
SPX/CS/220725/4411.79-		e Annual Exh 5		Barclays Bank PLC		1															
4676.50	Insurance	Reserve	. Equity/Index.	(London) G5GSEF7VJP517	0UK557307/23/2021	07/25/2022	3,504	16,384,139	4676.5	156,598			157, 405	563,	585		(124, 267				
SPX/CS/220725/4411.79- 4564.46	Indexed Universal Lif	e Annual Exh 5	F 4 / I = d=	Royal Bank of Canada ES71P3U3RH1G0	71XBU1107/23/2021	07/25/2022	169	770 070	4564.46	4 007			4,832	10	207		/0.045				
	Indexed Universal Lif	. Reserve e Annual Exh 5	. Equity/Index.	Canada ES71P3U3RHIGC Royal Bank of	/ 1/10110//25/2021	01/23/2022	109		4004.40	4,807			4,032	16,			(3,815	·			
4876.00	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC	71XBU1107/23/2021	07/25/2022	138	674 , 483	4876	9,415			9,464	31,	986		(7,472				
SPX/CS/220725/4411.79-	Indexed Universal Lif	e Annual Exh 5	. ,	Barclays Bank PLC																	
4775.76	Insurance	Reserve	Equity/Index	(London) G5GSEF7VJP517	OUK557307/23/2021	07/25/2022	5,728	27,355,191	4775.76	325,995			327,674	1,159,	201		(258,690	ŀ			
SPX/CS/220722/4411.79- 4676.50	Indexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index.	Royal Bank of Canada ES71P3U3RH1G0	71XBU1107/23/2021	07/22/2022	174		4676.5					27 ,	202		(6,375				
	Indexed Universal Lif		. Lqui ty/ midex.	Barclays Bank PLC	11/10/20/2021		1/4							21 ,	JUL						
11.79-4720.62	Insurance	Reserve	Equity/Index	(London) G5GSEF7VJP517	OUK557307/23/2021	07/25/2022	114	538,003	4720.62	4,675			4,699	14,	066	.	(3,710	ļ			
SPX/CS/220725/4411.79-		e Annual Exh 5		Barclays Bank PLC										,		1					
4709.59	Insurance	Reserve	. Equity/Index.	(London) G5GSEF7VJP517	OUK557307/23/2021	07/25/2022	9,098	42,849,772	4709.59	445,972			448,268	1,601,	390	-	(353,896	ŀ			
SPX/CS/220725/4411.79- 4687.53	Insurance	e Annual Exh 5 Reserve	. Equity/Index.	Barclays Bank PLC (London)	0UK557307/23/2021	07/25/2022		3,575,813	4687.53	35,696			35,880	126,	672	1	(28,326				
SPX/CS/220725/4411.79-			qu. cy/ 11100A.	Barclays Bank PLC						50,000			50,000	120,			(20,020				
4830.66	Insurance	Reserve	. Equity/Index.	(London) G5GSEF7VJP517	OUK557307/23/2021	07/25/2022	449	2, 166, 961	4830.66	28,364			28,510	98,	171	.	(22,508				
	Indexed Universal Lif	_	F // .	Royal Bank of	74.701.144 07.700.700.4	07 (05 (0000	507	0.000.010	4500.05	44.000			44 333		200	1	/44				
4538.85 SPX/AVGCS/220725/25/44	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	Canada ES71P3U3RHIGC Barclays Bank PLC	71XBU1107/23/2021	07/25/2022	587	2,666,040	4538.85	14,039			14, 111	49,	3Ub		(11,140				
11.79-4780.43	Insurance	. Reserve	. Equity/Index.	(London) G5GSEF7VJP517	0UK557307/23/2021	07/25/2022	242	1, 155, 784	4780.43	10,749			10,805	29,	968	. L	(8,530				
SPX/CS/220728/4400.64-	- Indexed Universal Lif	e Annual Exh 5																			
4664.68	Insurance	Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8	XKCSX0607/28/2021	07/28/2022	169	788,608	4664.68					27 ,	642	-	(6, 191				
SPX/CS/220726/4422.30- 4687.64		e Annual Exh 5	Earlity/Ind	ConTract Book IVDO IDO IIIVOTO	XKCSX0607/28/2021	07/26/2022	132	618,768	4687.64	5,925			6,009	20,	nes	1	(4,662				
SPX/CS/220729/4395.26-	Insurance	. Reserve e Annual Exh 5	Equity/index.	SunTrust Bank IYDOJBGJWY9T8	ANUOAUDU1/28/2021	01/20/2022	132							20,	900	-		<u> </u>			
4658.98	Insurance	Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8	XKCSX0608/04/2021	07/29/2022	210	978,386	4658.98	10,254				34,	564		(7,843				
SPX/AVGCS/220810/10/44				Royal Bank of												1					
36.75-4811.89	Insurance	Reserve	. Equity/Index.	Canada ES71P3U3RH1GC	71XBU1108/10/2021	08/10/2022	244	1, 175, 682		12,792			12,773	25,	731	-	(8,911	ŀ			
SPX/CS/220810/4436.75- 4647.50	Indexed Universal Lif	e Annual Exh 5 Reserve	Fauity/Index	Societe Generale 02RNE81BXP4R0	TD8PU4108/10/2021	08/10/2022	326	2,305,674	4594.41 / 4647 5	19,748			13,973	42.	398	1	(9,749				
SPX/CS/220810/4436.75-			quity/ illudi.	OCCUPATION OF THE OTHER PROPERTY.	.55. 54100/ 10/2021				.577.5					,							
4814.40	Insurance	Reserve	Fauity/Index	Societe Generale 02RNE81BXP4R0	TD8PU41 08/10/2021	08/10/2022	405	1.949.865	4814.4	27.560		l	27.518	81	234		(19 199	j		l	

						Showina a	all Options	s, Caps. F	loors, Colla	ars, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
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											Cumulative											
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	Description									a	Year(s)	Year Initial										
	of Item(s)									Strike	Initial Cost	Cost of					Tetal	Cumant	A ali a tana a ant		Credit	Hedge
	Hedged, Used for		Type(s)				Date of			Price, Rate or	of Un- discounted	Un- discounted		Book/		Unrealized	Total I Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	_	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Va			Accretion	Item	Exposure	Entity	(b)
SPX/CS/230810/4436.75-	Indexed Universal Life	e Annual Exh 5			-															•		
4969.16	Insurance	Reserve	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41 .	08/10/2021 .	08/10/2023 .	693	3,441,415	4969.16	116,398				20	,888		(21,415)			
SPX/CS/220810/4436.75- 4725.14	Indexed Universal Lit	e Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 .	08/10/2021	08/10/2022 .	1,677	7,924,868	4725.14	92,646			92,506	28	216		(64,539	,			
SPX_INDU_NDX/ARBCS/220			Equity/ Illuex.	Roval Bank of	1100000011310/100/00/00 .	00/ 10/2021	00/ 10/ 2022 .		,324,000						20	,210		(04,303	/			
810/10/0.00%-7.75%	Insurance	Reserve	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11.	08/10/2021	08/10/2022 .	780,058	6,045,450	7.75	10,219			10,203	2	,872		(7, 119)			
SPX/AVGCS/220810/10/44				Royal Bank of	E071 D0110D111 0074 VD1144	00 /40 /0004	00 (40 (0000	477	0 000 700	4750 44	00.004			00.050				/40.007				
36.75-4758.41 SPX/CS/220810/4436.75-	Insurance	Reserve e Annual Exh 5	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11 .	08/10/2021	08/10/2022 .	477	2,269,786	4758.41	23,294			23,259	5	,048		(16,227)			
4736.23	Insurance	Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41.	08/10/2021	08/10/2022 .	1, 182	5,598,969	4736.23	67,572				20	,020		(47,072)			
SPX/CS/230810/4436.75-		e Annual Exh 5																				
5100.06	Insurance	Reserve	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41 .	08/10/2021 .	08/10/2023 .	822	4, 194, 169	5100.06	161,336				283	, 106		(29,682)			
SPX/CS/220708/4436.75- 4846.33	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Faulty/Index	Sociata Generale	02RNE81BXP4R0TD8PU41	08/10/2021	07/08/2022	279	1,353,470	4846.33	16,264			16,296	_	. 405		(15, 120	1			
	Indexed Universal Life		Equity/ Index.	Societe dellerate	OZNINLOTDAF4NOTDOFO4T .	00/ 10/ 202 1	01/00/2022 .	219	1,330,470	4603.13 /						,400			/			
4780.60	Insurance	Reserve	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41.	08/10/2021 .	08/10/2022 .	375	2,696,859		30,731			23,816	7	,407		(16,616)			
SPX/CS/220810/4436.75-					LVDO IDO IIIVOTOVICOVOO	00 110 10001	00 /40 /0000	4 000	0 700 000	4744.05	20 011			00 700		050		(00.000				
4714.05	Insurance	Reserve e Annual Exh 5	Equity/Index.	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 .	08/10/2021	08/10/2022 .	1,863	8,780,820	4714.05	99,911			99,760	30	,953		(69,600)			
	Insurance	Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	08/10/2021	.08/10/2022	1, 172,088	6, 153, 462	5.25	12,055			12,037	2	.082		(8,398)			
SPX/CS/220810/4436.75-		e Annual Exh 5						,,														
4702.96	Insurance	Reserve	Equity/Index	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 .	08/10/2021	08/10/2022 .	3,253	15,296,604	4702.96	168,732				51	, 252		(117,542)			
SPX/CS/220708/4436.75- 4625.59		e Annual Exh 5 Reserve	Eastitu/Index	Coninto Comorolo	02RNE81BXP4R0TD8PU41 .	08/10/2021	07/08/2022 .	325	1,501,738		10,352				9.	,737		(9,623	,			
SPX_INDU_NDX/ARBCS/220	Insurance	e Annual Exh 5	Equity/Index.	Royal Bank of	UZNNEOIDAF4NUIDOFU4I .	00/10/2021	01/00/2022 .		1,301,730	4023.39					د	, 101		(9,023				
810/10/0.00%-6.50%	Insurance	Reserve	Equity/Index.		ES71P3U3RHIGC71XBU11 .	08/10/2021	08/10/2022 .	1,527,936	9,931,586	6.5	18,141			18,114	3	,723		(12,637)			
	Indexed Universal Life			Royal Bank of					- .						_			=				
36.75-4757.07	Insurance	Reserve	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11 .	08/10/2021	08/10/2022 .	508	2,416,674	4757.07 4564.42 /	24,809			24,771	ა	,292		(17,282)			
4855.87	Insurance	Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	08/10/2021	08/10/2022 .	223	2,901,157		27, 158			16,289	4	,930		(11,364)			
SPX/CS/220810/4436.75-	Indexed Universal Lif										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					, , , , , , , , , , , , , , , , , , , ,			,			
4870.27	Insurance	Reserve	Equity/Index.		87GCMVDQLFKA7QOJXC56 .	08/10/2021 .	08/10/2022 .	3,730	18 , 166 , 705	4870.27	277,540				81	,204		(193 , 339)			
SPX/AVGCS/220810/10/44 36.75-4725.14	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11 .	08/10/2021	08/10/2022 .	391	1,849,875	4725.14	18,116			18,088	A	,767		(12,620	1			
SPX INDU NDX/ARBCS/220		e Annual Exh 5	quity/ muex_	ouriaua	LOTTE JUJIHING TABUIT.	00/ 10/2021	00/ 10/2022 .		1,049,6/0		10, 110				41	, 101		(12,020	/			
810/10/0.00%-4.00%	Insurance	Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	08/10/2021 .	08/10/2022 .	569,276	2,277,104	4	4,725					,909		(3,292)			
SPX/CS/230810/4436.75-		e Annual Exh 5	F 14 // 1		OODNEO LDVD (SOZZOOS)	00 (40 (000 :	00 (40 (0000		7 000 000	5404 :-	040 451			010 0:-		400	1	(57.7.5	J			
5124.45	Insurance Indexed Universal Life	Reserve e Annual Exh 5	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41.	08/10/2021	08/10/2023 .	1,547	7,926,306	5124.45	310,461			310,342	54	, 138		(57, 118	/			
4802.78	Insurance	Reserve	Equity/Index	MorganStanlev .	87GCMVDQLFKA7QOJXC56 .	08/10/2021	08/10/2022	3.420	16.426.683	4802.78	226.445				67	.667		(157,746)			
SPX/CS/230810/4436.75-	Indexed Universal Life							,	, , ,		,			,		,						
5252.85	Insurance	Reserve	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41.	08/10/2021 .	08/10/2023 .	165		5252.85	36,789				6	,020		(6,768)			
SPX/CS/220708/4436.75- 4902.61	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Fauity/Index	Sociata Gonoralo	02RNE81BXP4R0TD8PU41.	08/10/2021	07/08/2022 .	434	2, 125, 695	4902.61	27,307				0	,621	1	(25,386	J			
SPX/CS/220810/4436.75-		e Annual Exh 5	Equity/ muex.	outlete udiletate	OZINEOTDAE HOUTDOFU41.	00/ 10/2021 .	01/00/2022 .	404			21,301				9	,021		(20,380	,			
4691.86	Insurance	Reserve	Equity/Index.		02RNE81BXP4R0TD8PU41.	08/10/2021	08/10/2022 .	304	1,428,438	4691.86	15,355			15,332	4	,343		(10,697)			
SPX/AVGCS/220810/10/44		e Annual Exh 5		Royal Bank of											_		1]			
36.75-4769.51 SPX/CS/220708/4436.75-	Insurance	Reserve e Annual Exh 5	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11 .	08/10/2021 .	08/10/2022 .	483	2,303,248	4769.51	23,969				5	,731		(16,698)			
4869.33	Indexed Universal Lit	Reserve	Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41	08/10/2021	07/08/2022 .	918	4,471,862	4869.33	55,298				18	. 855	1	(51,407)			
SPX/CS/220810/4436.75-				Barclays Bank PLC			, 55, 2522 .		,,		20,200					,			1			
4769.51	Insurance	Reserve	Equity/Index.	(London)	${\tt G5GSEF7VJP5170UK5573}\ .$	08/10/2021 .	08/10/2022 .	11,246	53,638,352	4769.51	692,353				2,09	, 124		(482,306)			
SPX/CS/230810/4436.75- 5257.55	Indexed Universal Life		Equity/Inde	Sociata Gamerala	02RNE81BXP4R0TD8PU41.	08/10/2021	08/10/2023 .	304	1,600,509	5257.55	67,728			67,702	40	, 109	1	(12,461	J			
SPX/CS/220810/4436.75-	Insurance	Reserve e Annual Exh 5	Lquity/Index.	Barclays Bank PLC	UZNINEOIDAF4MUIDØPU41.	00/ 10/2021	00/ 10/2023 .	304	1,000,009		01,128				12	, 108		(12,461	/			
4736.23	Insurance	Reserve	Equity/Index		G5GSEF7VJP5170UK5573	08/10/2021	08/10/2022	6.178	29.259.486	4736.23	350.853		l	350.321	1.06	200		(244,410	1			

					Showing a	all Ontion	e Cane F	loore Colla	ars, Swaps	and Forwa		e of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7 7	8, Caps, 1	9	10 10	11 11 11 11 11 11 11 11 11 11 11 11 11	12	13	14	15 1	3	17	18	19	20	21	22	23
, '	Description of Item(s) Hedged, Used for	3	Type(s)	, and the second	o di di di di di di di di di di di di di	Date of	0	J	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Undiscounted	Current Year Initial Cost of Un- discounted	13	Book/			nrealized	Total Foreign	Current Year's	Adjustment to Carrying	21	Credit	Hedge
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			aluation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			crease/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair \	'alue (D	ecrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/230810/4436.75- 5324.10	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	Societe Generale 02RNE8IBXP4R0TD8PU41 .	08/10/2021	08/10/2023 .	475	2,531,340	5324.1	110,234				.	96 , 173			(20,281)				1
SPX/CS/220810/4436.75-		e Annual Exh 5	. Equity/ muex.	Socrete delierare Oznikorbaranorboroari	00/ 10/ 2021	00/ 10/ 2023 .	473	2,301,040	4636.39 /	110,204					50, 175			(20,201)				
4608.94	Insurance	Reserve	. Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU41 .	08/10/2021	08/10/2022 .	148	2, 152, 859		18,332					16,086			(3,741)				
SPX/CS/220805/4429.10- 4694.85		e Annual Exh 5	F 14 /1 4	O T A D I IVPO PO BUVOTOVICOVO	00 /44 /0004	00 (05 (0000	447	549.297	4694.85	0.007			6.075		18.552			(4.400)				1
SPX/CS/220805/4436.52-	InsuranceIndexed Universal Life	. Reserve e Annual Exh 5	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/11/2021 .	08/05/2022 .	117	549,297	4694.85	6,087					.18,552			(4,409)				[
4702.71	Insurance	Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06 Wells Fargo Bank,	08/11/2021	08/05/2022 .	282	1,326,164	4702.71	14,563					44,298			(10,550)				
SPX/CS/220817/4448.08- 4714.96	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	08/18/2021	08/17/2022 .	201	947,707	4714.96	11,045			11,037		31,332			(7,304)				
SPX/CS/220812/4468.00-	Indexed Universal Life	e Annual Exh 5		National																		1
4736.08	Insurance	Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank, National	08/18/2021	08/12/2022 .	171	809,870	4736.08	8,980					25,895			(6, 163)				
4736.08	Insurance	Reserve	Equity/Index.	Association KB1H1DSPRFMYMCUFXT09 Barclays Bank PLC	08/18/2021	08/15/2022 .	229	1,084,562	4736.08	12,214			12,204		34,775			(8, 196)				
4833.40	Insurance	Reserve	. Equity/Index.	(London) G5GSEF7VJP5170UK5573 .	08/25/2021 .	08/25/2022 .	10,644	51,448,574	4833.4	746,867				1,8	36,489			(466,828)				
SPX/AVGCS/220825/25/44 96.19-4788.44 SPX/CS/230825/4496.19-	Insurance	e Annual Exh 5 Reserve e Annual Exh 5	. Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11 Royal Bank of	08/25/2021 .	08/25/2022 .	428	2,049,742	4788 . 44	22,294			22,296		32,408			(13,935)				
5148.14	Insurance	Reserve	. Equity/Index.	Canada ES71P3U3RH1GC71XBU11	08/25/2021 .	08/25/2023 .	155		5148.14	31,905			31,906		50,379			(5,697)				
SPX/AVGCS/220825/25/44 96.19-4810.92	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHIGC71XBU11	08/25/2021	08/25/2022	165		4810.92	9.085			9,086		12,568			(5,679)				
SPX/AVGCS/220825/25/44 96.19-4833.40	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11 .	08/25/2021 .	08/25/2022 .	345	1,669,884	4833.4	19,368					26,347			(12, 106)				
	Insurance	Reserve	. Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2021 .	08/25/2022 .	1,288,590	8,375,835	6.5	17,051					27,999			(10,658)				
SPX/CS/220725/4496.19- 4689.53	Insurance	Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/25/2021 .	07/25/2022 .	212	994,992							23,215			(6,518)				
SPX/CS/230825/4496.19- 5170.62	Insurance	Reserve	. Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2021 .	08/25/2023 .	389	5, 126,862	5395.43 / 5170.62	224,454			81,759		29,504			(14,600)				
SPX_INDU_NDX/ARBCS/220 825/25/0.00%-7.75%	Insurance	e Annual Exh 5 Reserve	. Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2021 .	08/25/2022 .	818,875	6,346,281	7.75	11,923			11,924		20 , 432			(7,452)				
SPX/CS/220819/4441.67- 4708.17	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/25/2021 .	08/19/2022	337	1,586,653	4708.17	20,602			20,596		52,999			(13,432)				
SPX/CS/220725/4496.19- 4934.57	Indexed Universal Life			Royal Bank of Canada ES71P3U3RH1GC71XBU11	08/25/2021	07/25/2022	855	4,218,877	4934 . 57	61,783			61,993		57,747			(48,942)				
SPX/CS/220825/4496.19-		e Annual Exh 5	. Lquity/index.	Royal Bank of	00/20/20/21	01/23/2022 .		4,210,8//	4904.07	01,783			, 1 פון מ		JI , 141			(40,942)				
4844.64		Reserve e Annual Exh 5	. Equity/Index.	Canada ES7 IP3U3RHIGC71XBU11	08/25/2021 .	08/25/2022 .	415	2,011,833		30,264					73,209			(18,916)				
5035.73 SPX/CS/220825/4496.19-		Reserve e Annual Exh 5	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56 Barclays Bank PLC	08/25/2021	08/25/2023 .	469	2,360,289					83,891		32,217			(14,980)				
4867.13 SPX/AVGCS/220825/25/44	Insurance Indexed Universal Life	. Reserve e Annual Exh 5	. Equity/Index.	(London) G5GSEF7VJP5170UK5573 . Royal Bank of	08/25/2021 .	08/25/2022 .	3,760	18,302,832							89,997			(177,250)				
96.19-4822.16 SPX/CS/220825/4496.19-	InsuranceIndexed Universal Life	Reserve e Annual Exh 5	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	08/25/2021	08/25/2022 .	669	3,226,730	4822.16	36,907			36,910		50,968			(23,069)				
4670.64 SPX/CS/220825/4496.19-			. Equity/Index.	Barclays Bank PLC	08/25/2021 .	08/25/2022 .	157	732 , 134	4670.64	6,491					16,097			(4,057)				
		Reserve e Annual Exh 5	Equity/Index.	(London) G5GSEF7VJP5170UK5573	08/25/2021	08/25/2022 .	5,799	27,835,387	4799.68	375,456					30,959			(234,678)				
4708.17		Reserve e Annual Exh 5	Equity/Index.	(London)	08/25/2021 .	08/22/2022 .	113	532,023							17,796			(4, 484)				
5193.10					08/25/2021 .	08/25/2023 .	712	3,698,361	5193.1	151,892			151,898		42,393 40.644			(27, 125)				
4748.30	Insurance	Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/25/2021 .	08/23/2022 .	270	1,282,041	4748.3	16,254					4U,044			(10,302)				

						Showing a	all Ontion	Cane E	loors Colla	ars, Swaps	and Forwar	rde Onon a	e of Curro	nt Statomo	ont Data								
1	2	3	4	1	5	Showing a	ali Options	s, Caps, F	9	10, Swaps	11 11	12	13	14	15	16	17	18	19	20	21	22	23
·	Description of Item(s)		·		Ü	, o	,	J	C	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	10			10						Credit	Hedge
	Hedged,		T(a)				Data of			Price,	of Un-	Un-		Deels/			l lana alima d	Total	Current	Adjustment			
	Used for	Cobodulo/	Type(s)				Date of	Number		Rate or	discounted	discounted	Current	Book/			Unrealized	Foreign	Year's	to Carrying		of Defer	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	(Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/220825/4496.19-		e Annual Exh 5	(α)	or contrar	Cicarrigilouse	Date	Expiration	Contracto	7 tirioditi	(i did)	i ala	i did	moome	Value	OUGU I	an value	(Decircuse)	D.,, t. O. v.	71001011011	itom	Ехрооціс	Linuty	(5)
4777.20	Insurance	. Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	08/25/2021 .	08/25/2022 .	768	3,668,794	4777.2	47, 192					116,685			(29,497)				ı
SPX/CS/230825/4496.19-					0700111001 51/1700 11/050	00 (05 (000)	00/05/0000	101	004 050	5007.00	44 400			44 407		00.045			(7.000)				1
5327.99 SPX/CS/220825/4496.19-	Insurance	. Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	08/25/2021 .	08/25/2023 .	184	981,052	5327.99	44, 136					69,915			(7,882)				
4754.72	Insurance	. Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	08/25/2021	08/25/2022 .	462	2, 198, 609	4754.72	26,675		L			66.049			(16,673)	l			l
SPX/CS/220825/4496.19-		e Annual Exh 5	,,.	Barclays Bank PLC																			1
4765.96	Insurance	. Reserve	Equity/Index.	(London)	. G5GSEF7VJP5170UK5573 .	08/25/2021 .	08/25/2022 .	2,651	12,634,103	4765.96	156,280					390,949			(97,682)				ı
SPX_INDU_NDX/ARBCS/220 825/25/0.00%-5.25%	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	08/25/2021	08/25/2022 .	1. 178.049	6.184.757	5.25	13,693					21,477			(8,559)				
SPX/CS/220725/4496.19-		e Annual Exh 5	Equity/ Index.	Royal Bank of	. Ordonivoqui narqodacco .	00/20/2021	00/25/2022 .	1, 170,043		3.20									(0,555)				
4968.29	Insurance	. Reserve	Equity/Index.	Canada	. ES71P3U3RHIGC71XBU11 .	08/25/2021 .	07/25/2022 .	324	1,611,428	4968.29	24,449			24,532		61,520			(19,367)				l
SPX/CS/220825/4496.19- 4788.44		e Annual Exh 5	E 14 (1 1		070011/001 E//1700 1/050	00 (05 (0004	00 (05 (0000	4 000	0.540.404	4788.44	05.000					040 700			(50.747)				l
SPX/CS/220825/4496.19-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	08/25/2021 .	08/25/2022 .	1,368	6,548,494	4/88.44	85,989					213,733			(53,747)				
4654.06	Insurance	. Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	08/25/2021	08/25/2022 .	265	1,234,927	4654.06	10,077					24,963			(6,298)				l
SPX/CS/220825/4496.19-			' '																				1
4934.59	Insurance	. Reserve	Equity/Index.		. 87GCMVDQLFKA7QOJXC56 .	08/25/2021	08/25/2022 .	1,877	9,263,177	4934.59	159, 177					376,032			(99,493)				ı
SPX/AVGCS/220825/25/44 96.19-4871.61	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	. ES71P3U3RHIGC71XBU11 .	08/25/2021	08/25/2022 .	421	2,051,543	4871.61	24,751			24.752		32,186			(15,470)				i
SPX/CS/230825/4496.19-		e Annual Exh 5	Equity/ Index.	Royal Bank of	. LOTH GOGILITADY INDOTT .	00/20/2021	00/25/2022 .		2,001,040	4623.31 /	24,751								(15,476)				i
5314.09	Insurance	. Reserve	Equity/Index_	Canada	_ ES71P3U3RHIGC71XBU11 .	08/25/2021	08/25/2023 .	125	4,009,135	5314.09	51,750			29,510		47,009			(5,270)				ı
SPX/CS/220825/4496.19-		e Annual Exh 5	,, ,	Royal Bank of	5071 D0110D111 0074VD1144	00 (05 (0004	00 (05 (0000	4.47	0 400 004	4704	04 005			04 007		50.000			(40.470)				l
4701.00 SPX/CS/220825/4496.19-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	Canada Royal Bank of	. ES71P3U3RH1GC71XBU11 .	08/25/2021 .	08/25/2022 .	447	2, 100, 081	4701	21,085			21,087		52,686			(13, 179)				
4968.52	Insurance	. Reserve	Equity/Index	Canada	_ ES71P3U3RHIGC71XBU11 _	08/25/2021	08/25/2022	200	992,571	4968.52	17,774					41,435			(11, 110)				l
SPX/CS/230825/4496.19-		e Annual Exh 5		Royal Bank of						4922.57 /													I
5530.71	Insurance	. Reserve	Equity/Index.	Canada	. ES71P3U3RHIGC71XBU11 .	08/25/2021 .	08/25/2023 .	142	4,522,395	5530.71	101, 147			37,600		60,022			(6,714)				ı
SPX/CS/220725/4496.19- 4912.72	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada	_ ES71P3U3RHIGC71XBU11 _	08/25/2021	07/25/2022	394	1,937,477	4912.72	27,640			27,733		71,279			(21,895)				i
4312.72	Trisur ance	. neserve	Lquity/index.	Wells Fargo Bank,	_ L3/1/300HIIId0/1AD011 .	00/23/2021	0172372022 .		1,507,477		21,040								(21,093)				 I
SPX/CS/220826/4509.37-	Indexed Universal Lif	e Annual Exh 5		National																			ı
4779.93	Insurance	. Reserve	Equity/Index.	Association	. KB1H1DSPRFMYMCUFXT09 .	09/01/2021	08/26/2022 .	292	1,395,740	4779.93	18,287					42,238			(11,323)				
SPX/CS/220907/4520.03- 4791.23	Indexed Universal Lif	e Annual Exh 5 Reserve	Fauity/Index	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	09/08/2021	09/07/2022 .	145	694,728	4791.23	9,534					20,953			(5,472)				
SPX/CS/220902/4535.43-		e Annual Exh 5	Lqui ty/ midex.	Junitus L Dank	. 11000000111310000000000000000000000000		03/01/2022 .	143			, 304					20,800			(3,412)				
4807.56	Insurance	. Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	09/08/2021	09/02/2022 .	339	1,629,763	4807.56	21,573					47 , 505			(12,786)				
SPX/CS/220909/4458.58-		e Annual Exh 5	F 14 (1 1	0 7 4 8 1	LVDA IDA IIIVATAVIVASVAS	00 (40 (0004	00 (00 (0000	4 005	7 007 000	4740.00	447.000			447.045		070 640	1		(00.005)				ı
4748.39	Insurance	. Reserve	Equity/Index.	SunTrust Bank Bank of	. IYDOJBGJWY9T8XKCSX06 .	09/10/2021	09/09/2022 .	1,665	7,907,632	4748.39	117,882		ļ	117,315		278,046	 	····	(66,825)				
SPX/CS/220810/4458.58-	Indexed Universal Lif	e Annual Exh 5		America,National						1													ł
4893.29	Insurance	. Reserve	Equity/Index.		. B4TYDEB6GKMZ0031MB27 .	09/10/2021	08/10/2022 .	954	4,667,521		80,193			79,937		199,871			(55,770)				
SPX_INDU_NDX/ARBCS/220			.	DIE DIDIG	5 40000 W00D 70D 00 V 7 :	00 (40 (00 - :	00 100 100	4 400 4:-	5 004 CC							00.5	1		/o				ı
909/10/0.00%-5.25% SPX/CS/230908/4458.58-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	09/10/2021 .	09/09/2022 .	1, 139, 417	5,981,939	5.25	14,778					22,263			(8,377)				
5124.86	Indexed Universal Lit	. Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41 .	09/10/2021	.09/08/2023	568	2,911,316	5124.86	123,239			123,060		192,972	L		(21,423)				l
SPX/CS/220909/4458.58-				Barclays Bank PLC																			I
4792.97	Insurance	. Reserve	Equity/Index.	(London)	. G5GSEF7VJP5170UK5573 .	09/10/2021	09/09/2022 .	12,770	61,205,169		1,010,867			1,006,003	[2,374,572	ļ		(573,040)	-			ı
SPX/CS/220810/4458.58- 4926.73	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	RND DARIDAG	. 549300WCGB70D06XZS54 .	09/10/2021	08/10/2022 .	220	1,762,891	4611.0 /	25,649			19,595		47 ,630	1		(13,671)				i
SPX/AVGCS/220909/10/44		e Annual Exh 5	Lquity/Index.	האר באחוטאס	. +6624000110001100006-0	03/ 10/ 2021	00/ 10/2022 .	220	1,702,091	1020.10	∠3,049					#1,030		• • • • • • • • • • • • • • • • • • • •	(10,0/1)				
58.58-4748.39	Insurance	. Reserve	Equity/Index.	Credit Suisse	. E58DKGMJYYYJLN8C3868 .	09/10/2021	09/09/2022 .	466	2,211,513	4748.39	28,232			28,096		48,859	ļ		(16,004)	.			ı
SPX/CS/230908/4458.58-		e Annual Exh 5	.		00DUE0 1 DVD 4D0TD0=::::	00 (40 (00 - :	00 (00 (00		0.040	4005	404			404		400 :	1		(40				ı
4993.61	Insurance	. Reserve		Societe Generale	. 02RNE81BXP4R0TD8PU41 .	09/10/2021	09/08/2023 .	564	2,818,270	4993.61	104,736			104,585		162 , 135			(18,206)				
	Insurance	. Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	09/10/2021	09/09/2022 .	1.389.649	9.032.719	6.5	21, 130			21.029		32.413	I		(11.978)				i

					Showing a	all Ontion	e Cane F	loors Colla	ars, Swaps	and Forwa		e of Curre	nt Stateme	ent Date								
1	2	3	4	5	6	7	8 8	9	10 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 F		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
SPX/AVGCS/220909/10/44		e Annual Exh 5	(α)	or central clearinghouse	Date	LApiration	Contracts	Amount	(i aia)	i aid	i did	moonic	Value	Oout 1	an value	(Decrease)	D.//A.O.V.	Acciction	item	Схрозитс	Little	(5)
58.58-4792.97	Insurance	Reserve	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868 .	09/10/2021 .	09/09/2022 .	531	2,543,732	4792.97	34,816			34,649		56,836			(19,737)				
SPX/CS/220909/4458.58- 4630.72	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	09/10/2021	09/09/2022 .	234	1,873,924	4664.58 / 4630.72	19,643			10,589		25,020			(6,032)				
SPX/CS/230908/4458.58-	Indexed Universal Life	e Annual Exh 5																				
5283.42 SPX/CS/220909/4458.58-	InsuranceIndexed Universal Life	. Reserve e Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	09/10/2021	09/08/2023 .	327	1,729,081	5283.42 4714.95 /	82,064			81,946		128,025			(14,265)				
4586.99	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	09/10/2021	09/09/2022 .	171	2, 138,091		24,435			5,891		13,903			(3,356)				
SPX/AVGCS/220909/10/44 58.58-4779.89	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index	Credit Suisse E58DKGMJYYYJLN8C3868 .	09/10/2021	09/09/2022 .		2,637,213	4779.89	35,424			35,254		58,821			(20,081)				
SPX/CS/230908/4458.58-			Lquity/illuex.	Credit Sursse ESODICINOTITISENOCOSOS .	03/ 10/2021 .					,424			,					(20,001)				
5149.66 SPX/CS/220909/4458.58-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	Societe Generale 02RNE8IBXP4R0TD8PU41 .	09/10/2021	09/08/2023 .	547	2,818,901	5149.66	121,761			121,585		190,827			(21, 166)				
4880.63	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	09/10/2021	09/09/2022	345	1,685,896	4880.63	32,827					75, 118			(18,609)				
SPX/AVGCS/220909/10/44 58.58-4781.83	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	F 4 / I - d	Credit Suisse E58DKGMJYYYJLN8C3868 .	09/10/2021	09/09/2022 .	701	3,354,278	4781.83	45, 178					74,839			(25,611)				
SPX/CS/220909/4458.58-		e Annual Exh 5	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868 .	09/10/2021 .	09/09/2022 .	701	3,334,278	4/81.83	40, 1/8			44,901			•		(20,011)				
4759.53	Insurance	Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	09/10/2021	09/09/2022 .	6,739	32,073,571	4759.53	491,795			489,429		1, 159, 102			(278,789)				
SPX/CS/220810/4458.58- 4624.90	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	09/10/2021	08/10/2022	325	1,502,762	4624.9	12,733					33,416			(8,855)				
SPX/CS/230908/4458.58-	Indexed Universal Life	e Annual Exh 5																				
5350.30	InsuranceIndexed Universal Life	. Reserve e Annual Exh 5	Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU41 .	09/10/2021	09/08/2023 .	528	2,827,084	5350.3	137 , 178			136,982		216,087			(23,846)				
4804.12	Insurance	Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	09/10/2021	09/09/2022 .	362	1,738,373		29,510			29,368		68,889			(16,729)				
SPX/CS/220909/4458.58- 4737.24	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index_	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	09/10/2021	09/09/2022	641	48,374,420	4826.41 / 4737 24	845,773			43,891		103,699			(25,001)				
SPX/CS/220909/4458.58-																						
4929.83 SPX/CS/220810/4458.58-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	09/10/2021 .	09/09/2022 .	116	573,419	4929.83	11,892			11,834		26,855			(6,741)				
4869.65	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	09/10/2021	08/10/2022	171		4869.65	14,062			14,017		34,878			(9,779)				
SPX/CS/220909/4458.58- 4726.09	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	09/10/2021	09/09/2022 .	3,715	17,556,030	4726.09	245, 175			243,993		581, 105			(138, 983)				1
SPX/CS/220909/4458.58-	Indexed Universal Life	e Annual Exh 5																				
4570.04 SPX/CS/220909/4458.58-	Insurance	. Reserve e Annual Exh 5	Equity/Index_	BNP PARIBAS 549300WCGB70D06XZS54 .	09/10/2021	09/09/2022 .	121	553,770	4570.04	3,711			3,693		8,645			(2, 104)				
4838.08	Insurance	Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	09/10/2021	09/09/2022 .	403	1,947,544	4838.08	35,237			35,067		81,798			(19,975)				
SPX_INDU_NDX/ARBCS/220 909/10/0.00%-7.75%	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	09/10/2021	09/09/2022 .	1,570,039	12,167,802	7.75	26,893			26,763		42 , 123			(15,245)				
				Bank of			, 5, 0, 000															
SPX/CS/220909/4458.58- 4893.31	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	America,National Association—NY B4TYDEB6GKMZ0031MB27 .	09/10/2021	09/09/2022 .	3,447	16,864,961	4893.31	329,871			328,284		762,076			(186,997)				
SPX/AVGCS/220909/10/44	Indexed Universal Life	e Annual Exh 5																				
58.58-4832.07 SPX/CS/220909/4458.58-	Insurance	Reserve e Annual Exh 5	Equity/Index_	Credit Suisse E58DKGMJYYYJLN8C3868 .	09/10/2021	09/09/2022 .	234	1, 131, 148	4832.07	16, 197		<u> </u>			25,286	 	 	(9, 182)	ļ			
4619.98	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	09/10/2021	09/09/2022 .	417	1,925,337	4619.98	17,841					41,943			(10,114)				
SPX/CS/220909/4458.58- 4792.97	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index_	BNP PARIBAS 549300WCGB70D06XZS54 .	09/10/2021	09/09/2022	137	658,799	5267.08 / 4792.97	60,423			10,946		25,559			(6,235)				
SPX_INDU_NDX/ARBCS/220	Indexed Universal Life	e Annual Exh 5																				
909/10/0.00%-4.00% SPX/CS/220916/4432.99-	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	09/10/2021	09/09/2022 .	815,893	3,263,572	4						12,611			(4,964)				
4698.97	Insurance	Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	09/22/2021	09/16/2022	230	1,080,763	4698.97	15,731					36,978			(8,547)				
SPX/CS/220920/4357.73- 4619.19	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	09/22/2021 .	09/20/2022 .	125	577 , 399	4619.19				9, 134		21,317			(4,864)				
SPX/CS/220916/4473.75-	Indexed Universal Life	e Annual Exh 5											,									
4742.18	Insurance	Reserve e Annual Exh 5	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	09/22/2021 .	09/16/2022 .	144	682,874	4742.18	9,484		ļ	9,447		22,262	ļ		(5, 153)				
5121.75	Insurance	. Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 .	09/24/2021 .	09/25/2023 .	662	3,389,877	5121.75	149,014			148,862		226,439			(25,089)				

					Showina a	all Options	s, Caps, F	loors, Colla	irs, Swaps	and Forwar	rds Open a	s of Curre	nt Stateme	nt Date							
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						1 1	ļ į			Cumulative											
						1	ļ ₁			Prior	Current										
	Description					1	ļ ₁			Year(s)	Year Initial										
	of Item(s)					1	ļ ₁		Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged, Used for		Tuno(0)			Data of	ļ ₁		Price,	of Un-	Un-		Book/		Liproplized	Total	Current	Adjustment		Quality of	Effectivenes
	Income	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Adjusted		Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/AVGCS/220923/25/44		e Annual Exh 5	(ω)	Barclays Bank PLC	Dute	Ехричион	Contracto	7 tillouit	(i did)	T did	i did	moome	Value	Oode Tail Value	(Beerease)	<i>D.17</i> (.O.V.	71001011011	itom	Expodure	Linuty	(5)
55.48-4778.50	Insurance	Reserve	Equity/Index.	(London) G5GSEF7VJP5170UK5573	09/24/2021	09/23/2022 .	817	3,902,354	4778.5	57,803			57,612	97,987	·		(30, 146)				
SPX/CS/220923/4455.48-		e Annual Exh 5				1 1	ļ ₁														
4878.75	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56	09/24/2021	09/23/2022 .	3,602	17,570,940	4878.75	370,051			368,830	803,040	3		(192,992)	······			
SPX/CS/220923/4455.48- 4655.96	Indexed Universal Life	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	09/23/2022 .	130	604,788	4655.96	3				15,99			(3,881)				
			Lqui ty/ illuex.	DNF FARIDAS		09/23/2022 .	130			,, , 441			, 417				(3,001)				
4711.67	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	09/23/2022 .	293	1,380,565	4711.67	20,504			20,437	44,67	,		(10,694)				
SPX/CS/220923/4455.48-		e Annual Exh 5				1	ļ ₁														
4789.64	Insurance	. Reserve		MorganStanley 87GCMVDQLFKA7Q0JXC56	09/24/2021	09/23/2022 .	13,224	63,338,642	4789.64	1, 134, 774				2,497,389		-	(591,819)	ŀ			
SPX_INDU_NDX/ARBCS/220 923/25/0.00%-5.25%	Indexed Universal Life	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	09/23/2022 .	1,253,027	6,578,392	5.25	17,603			17,545	24,678	,		(9, 181)				
SPX/CS/220923/4455.48-		e Annual Exh 5	Equity/ index.	545000110057650072054	03/24/2021	03/20/2022 .	1,250,027	0,570,032		,				24,070	'		(3, 101)				
4890.29	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56	09/24/2021	09/23/2022	4,645	22,717,650	4890.29	485,463			483,861	1,052,52			(253, 183)				
	Indexed Universal Life			Barclays Bank PLC		1 1	ļ l														
55.48-4745.09	Insurance	. Reserve	Equity/Index.	(London) G5GSEF7VJP5170UK5573	09/24/2021	09/23/2022 .	495	2,348,231	4745.09	33,002			32,893	57,84			(17,211)	·			
SPX/CS/220923/4455.48- 4583.80	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	.09/23/2022	321	1,472,340	4583.8	12,091			12,051		,		(6,306)				
SPX/CS/220825/4455.48-			Lqui ty/ illuex.	DNF FARIDAS	03/24/2021	09/23/2022		1,472,340	4,000.0	,12,091				20,23	•		(0,300)				
4887.56	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	08/25/2022 .	826	4,036,574		77,648			77,521	178,50			(48,451)				
SPX/AVGCS/220923/25/44	Indexed Universal Life	e Annual Exh 5		Barclays Bank PLC		1	ļ ₁														
55.48-4789.64	Insurance	Reserve	Equity/Index.	(London) G5GSEF7VJP5170UK5573	09/24/2021	09/23/2022 .	402	1,926,826	4789.64	28,971			28,875	48 , 574	·		(15, 109)	ŀ			
SPX_INDU_NDX/ARBCS/220 923/25/0.00%-6.50%		e Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	09/23/2022 .	1,552,932	10,094,058	6.5	25,667			25,582	36,719	,		(13,386)				
SPX/CS/230925/4455.48-	Insurance	. Reserve e Annual Exh 5	Equity/index.	DNF FANTDAS 3493001103D70D000X2334 .	09/24/2021	09/23/2022 .	1, 332, 932	10,094,036	6.5	23,007					'		(13,300)				
5279.74	Insurance	Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	09/25/2023	402	2, 122, 990	5279.74	103,527			103,421	158,772			(17,431)				
	Indexed Universal Life					1	ļ ₁		4745.09 /												
4667.12	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56	09/24/2021	09/23/2022 .	500	9,368,301	4667.12	142,872			29,388	64,632			(15,378)				
SPX/CS/230925/4455.48- 5480.95	Indexed Universal Life		Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	09/25/2023 .	137	749, 152	5480.95	39,468			39,428	60,687	,		(6,645)				
SPX INDU NDX/ARBCS/220		. Reserve e Annual Exh 5	Equity/index.	DNF FARIDAS	09/24/2021	09/23/2023 .	137			9,400 عور				00,00			(0,040)	·			
923/25/0.00%-7.75%	Insurance	Reserve	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8C3868	09/24/2021	09/23/2022 .	1, 152,630	8,932,883	7.75	21, 180			21,110	31,522			(11,046)				
SPX/CS/220923/4455.48-	Indexed Universal Life	e Annual Exh 5																			
4566.87	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	09/23/2022 .	138	631,460	4566.87	4,675			4,659	9,889	·		(2,438)	ŀ			
SPX/CS/220923/4455.48- 4733.95	Indexed Universal Life	e Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56	09/24/2021	09/23/2022 .	1,402	6,635,885	4733.95	5104,955			104,609	229,254	. [(54,737)				
SPX/AVGCS/220923/25/44		e Annual Exh 5	Lquity/index.	Barclays Bank PLC		03/20/2022 .	1,402	0,000,000		, 104,900			104,009	229,23			(04,737)				
55.48-4827.27	Insurance	Reserve	Equity/Index.	(London) G5GSEF7VJP5170UK5573	09/24/2021	09/23/2022 .	305	1,473,452	4827.27	23,099			23,022	37,42			(12,047)				
SPX/AVGCS/220923/25/44				Barclays Bank PLC		i	ļ <u>1</u>						1 .								
55.48-4768.85	Insurance	Reserve	Equity/Index.	(London) G5GSEF7VJP5170UK5573	09/24/2021	09/23/2022 .	124	593,084	4768.85					14,829		-	(4,518)	ŀ			
SPX/CS/220825/4455.48- 4647.77	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	08/25/2022	258	1, 198,676	4647.77	12,752			12,731	30,39	1		(7,957)				
SPX/CS/230925/4455.48-			Lquity/ IIIudx,	3430001100D70D00XZ334	00/ 24/ 2021	00/23/2022 .		1, 190,070		12,132						·	(1,501)				
4990.14	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	09/25/2023 .	449	2,241,685	4990 . 14	86,203			86, 115	129,639	L		(14,514)	l			
	Indexed Universal Life					1 1	1														
4615.16 SPX/CS/220923/4455.48-	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56	09/24/2021	09/23/2022 .	408	1,881,747	4615.16	318,677			18,616	40,836	·		(9,741)	ŀ			
4628.35	Indexed Universal Life	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	09/23/2022 .	153	707,695	4628.35	5				16,468	.		(4,004)				
SPX/CS/220825/4455.48-		e Annual Exh 5	quity/illudi.	5-5000 III 5-5000 II GGD 1 GD 0 0 A 2 G 5 G 5 G 5 G 5 G 5 G 5 G 5 G 5 G 5 G			133			,, ,070			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	10,400		I					
4923.31	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	08/25/2022 .	265	1,302,312	4923.31	126 , 154			26,111	59,482	!		(16,319)				
SPX/CS/220923/4455.48-					00 (0: :===	00.000	I1								.]		,,				
4756.22	InsuranceIndexed Universal Life	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56	09/24/2021	09/23/2022 .	8,051	38,294,463	4756.22	2633,882	}		631,790	1,402,63	}	-	(330,588)	¦			
923/25/0.00%-4.00%	Indexed Universal Lite	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	09/24/2021	09/23/2022	835,650	3,342,600	4	9,424			9,393		,		(4,915)				
SPX/CS/230925/4455.48-			quity/illubx.	0100001100D70D0012004		1	555,550							12,041							
5274.19	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	.09/24/2021	09/25/2023	229	1.208.034	5274 . 19	58.751		1	58.691	90.066	:1	1	(9.892)	j l			

										D - F #													
		1	1	1		Showing a	all Options	s, Caps, Fl	loors, Colla					nt Stateme									
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of	F	0	Total	Maturity	Number	Madiana	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detection	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		e, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fa	ir Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
SPX/CS/220923/4455.48-			(a)	or Certifal	Clearinghouse	Date	LAPITATION	Contracts	Amount	4800.78 /	i aiu	i aiu	IIICOIIIC	value	Code 1 a	ii value	(Decrease)	B./A.C.V.	Accietion	пеш	Lxposure	Littly	(b)
4722.81	Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7Q0JXC56 .	09/24/2021 .	09/23/2022 .	3,659	20,644,323		324,082			260,702		578,270			(136 , 414)				
SPX/CS/220923/4455.48-		e Annual Exh 5	F 14 (1 1		070011/001 5/4700 1/050	00 (04 (0004	00 (00 (0000	4 000	00 004 450	4000.00	000 040			007 750		054 054			(000,000)				
4823.06 SPX/CS/220923/4455.48-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	09/24/2021 .	09/23/2022 .	4,206	20,284,156	4823.06	389,040			387,756		851,854			(202,896)				
4789.64	Insurance	. Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	09/24/2021 .	09/23/2022 .	124	592, 188	4789.64	10,877			10,842		23,349			(5,673)				
SPX/CS/230925/4455.48-		e Annual Exh 5																					
5346.58 SPX/CS/230925/4455.48-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	09/24/2021 .	09/25/2023 .	279	1,493,837	5346.58	75,073			74,996		115,466			(12,640)				
5146.08	Insurance	Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41 .	09/24/2021	09/25/2023 .	1,464	7,531,936	5146.08	334,489		<u> </u>	334, 145		513,852			(56,317)	L			
SPX/CS/220928/4352.63-	Indexed Universal Lif	e Annual Exh 5																					
4613.79	Insurance	. Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	09/29/2021 .	09/28/2022 .	208	959,668	4613.79	15,605					35,611			(7,912)				
SPX/CS/220929/4359.46- 4621.03	Indexed Universal Lit	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	09/29/2021	09/29/2022 .	197	909,692	4621.03	14,553			14,512		33,559			(7,338)				
4021100	modranoc	110001 10	Equity/ Index.	Wells Fargo Bank,	. 0100001100011000012001																		
SPX/CS/220930/4357.04-				National																			
4618.46 SPX/CS/221010/4391.34-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	Association	KB1H1DSPRFMYMCUFXT09 .	10/06/2021 .	09/30/2022 .	190		4618.46	13,980			13,945		32,249			(7,011)				
4547.94	Insurance	. Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	10/08/2021	10/10/2022 .	233	1,058,305	4547.94	11,420					24,081			(5,428)				
			1,.	Wells Fargo Bank,							,			, , , , , , , , , , , , , , , , , , , ,		,							
SPX/AVGCS/221010/10/43 91.34-4757.61			F 4 / I - d	National	I/D4LI4DODDELIVIJO JEVTOO	10 /00 /0001	10/10/2022	202	1 400 054	4757 04	04.050			04.004		E0 0E7			(44.050)				
SPX/CS/231010/4391.34-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	Association	. KB1H1DSPRFMYMCUFXT09 .	10/08/2021	10/ 10/2022 .	303	1,439,654	4757.61	24,950			24,904		52,357			(11,859)				
5198.01	Insurance	Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	10/08/2021	10/10/2023 .	215	1, 119,883	5198.01	56,307			56,272		88,436			(9,225)				
000/ /11/000 /004040 /40 /40				Wells Fargo Bank,																			
SPX/AVGCS/221010/10/43 91.34-4699.61	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	National Association	KB1H1DSPRFMYMCUFXT09 .	10/08/2021	10/10/2022 .	118		4699.61	8.890			8.874		19.200			(4,226)				
SPX/CS/221010/4391.34-			Lquity/illuex.	ASSOCIATION	RD ITTIDOFFITI III TOOL X 109 .	10/00/2021	10/ 10/2022 .	110	, 300, 300							13,200			(4,220)				
4676.78	Insurance	Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	10/08/2021 .	10/10/2022 .	1,496	6,998,025	4676.78	123,025			122,799		266,556			(58,476)				
SPX/CS/221010/4391.34- 4665.80			Eauitu/Indov	MarganCtanlay	0700HVD0LEV 1700 IV0E6	10 /00 /0001	10/10/2022 .	007	4,653,318	4665.8	70 490			70 242		171,735			(27 702)				
SPX/CS/231010/4391.34-	InsuranceIndexed Universal Lif	. Reserve e Annual Exh 5	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	10/08/2021 .	10/ 10/2022 .	997	4,003,318	4000.8	79,489					1/1,/30			(37,782)				
4918.30	Insurance	Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	10/08/2021	10/10/2023 .	391 .	1,922,452	4918.3	75,881			75,834		115,858			(12,432)				
SPX/CS/221010/4391.34-		e Annual Exh 5	Food Access of	DND DADLDAG	E40000W00D70D00V7054	10 (00 (000 1	10/10/0000	400	000 007	4500.05	0.010			7 005		10 000			(0.007)				
4588.95 SPX/CS/221010/4391.34-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	10/08/2021	10/10/2022 .	132		4588.95	8,010		<u> </u>			16,980			(3,807)				
4753.63	Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	10/08/2021	10/10/2022 .	4,684	22,264,795	4753.63	465,267			464,412		.1,017,757			(221, 148)				
ODV (00 (00 to to to (10°; -;				Wells Fargo Bank,																			
SPX/CS/221010/4391.34- 4720.69	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	National Association	. KB1H1DSPRFMYMCUFXT09 .	10/08/2021	10/10/2022 .	15.823	74.694.587	4720.69	1,455,695			1,453,019		.3, 181, 160			(691,914)	l			
SPX/CS/231010/4391.34-		e Annual Exh 5	Lyanty/ mack.	7.00001411011	No in ribor fill ill illinoor X109 .	10/00/2021			, ,007, 307		, ,								(001,314)				
5203.74	Insurance	Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	10/08/2021	10/10/2023 .	321	1,672,019	5203.74	84,321			84,270		132,532			(13,815)			.	
SPX_INDU_NDX/ARBCS/221 010/10/0.00%-5.25%	Indexed Universal Lif	e Annual Exh 5 Reserve	Fauity/Index	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	10/08/2021	10/10/2022 .	1, 116, 450	5,861,363	5.25	18,179					24,164			(8,641)				
SPX/CS/221010/4391.34-		e Annual Exh 5	Equity/Index.	morganotaniey	. OCUUMINUULENATUUUAUOO .	10/00/2021	10/ 10/2022 .	1,110,400 .		3.20	10, 1/9			10, 140		24, 104			(0,041)				
4808.01	Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	10/08/2021	10/10/2022 .	1,618	7,780,143	4808.01	178,569			178,241		390,735			(84,877)				
SPX/CS/221010/4391.34-		e Annual Exh 5	Earri + 1, / 1 - 4.	DND DADIDAG	E40000W00DZ0D00VZ0C4	10 /00 /0004	10/10/0000	475	040 074	4040.04	40 400			40 440		20 004			(6.044)	l			
4643.84 SPX/CS/221010/4391.34-	InsuranceIndexed Universal Lif	. Reserve e Annual Exh 5	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	10/08/2021 .	10/10/2022 .	175		4643.84	13, 138					28,021			(6,244)				
4517.81	Insurance	Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	10/08/2021	10/10/2022 .	301	1,357,999	4517.81	12,112			12,089		25,422			(5,757)				
SPX/CS/231010/4391.34-					F40000W00P70P00V7054	40 (00 (000	40 (40 (0000		4 450 045	5000 04	75.040			75 000		440.070			(40, 400)				
5269.61 SPX/CS/220909/4391.34-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	10/08/2021 .	10/10/2023 .	277	1,458,315	5269.61	75,846			75,800		119,876			(12,426)				
4579.50	Insurance	Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	10/08/2021	09/09/2022 .	538	2,465,170	4579.5	28,400			28,298		66,491			(16,119)				
SPX_INDU_NDX/ARBCS/221		e Annual Exh 5																		l			
010/10/0 00%-6 50%	Insurance	Reserve	I Fauity/Index	MorganStanley	87GCMVDOLEK 4700 IYOS6	10/08/2021	10/10/2022	1 186 232	7 710 508	6.5	22 146	l	1	22 106	1	30 919			(10 527)				

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·	Description of Item(s) Hedged, Used for		Type(s)		S		Date of	J	3	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted	10	Book/		10	Unrealized	Total Foreign	Current Year's	Adjustment to Carrying	21	Credit Quality of	Hedge Effectiveness at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit Identifier	Risk(s) (a)		e, Counterparty Clearinghouse	Trade Date	Or	Of	Notional Amount	Received	(Received) Paid	(Received) Paid	Year Income	Carrying	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/	Hedged Item	Potential Exposure	ence Entity	Quarter-end
Description	or Replicated	identiller	(a)	Wells Fargo Bank.	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Pald	Palu	income	Value	Code	Fair value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Entity	(b)
	Indexed Universal Life	Annual Exh 5		National																			
91.34-4709.71 SPY/CS/231010//301 3/-	Insurance Indexed Universal Life	Reserve	Equity/Index.	Association	KB1H1DSPRFMYMCUFXT09	10/08/2021 .	10/10/2022 .	1,128	5,314,289	4709.71	86,464					185,842			(41,098				
5048.68	Insurance	Reserve	Equity/Index_	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2023 .	598	3,018,739	5048.68	136,595			136,511		211,556			(22,379				
SPX/CS/221010/4391.34- 4501.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Eauitu/Index	MorganStanlev	. 87GCMVDQLFKA7QOJXC56	10/08/2021	10/10/2022	1.978	8.902.387	4501.12	67.947			67.822		146,116			(32,296				
SPX/CS/220909/4391.34-		Annual Exh 5	Equity/Index.	morganistaniey	. O/GONIVDULFRA/QUIACOD	10/00/2021	10/ 10/2022 .		0,902,301	4301.12						140, 110			(32,290				
4818.27	Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/08/2021 .	09/09/2022 .	460	2,217,505	4818.27	47,431			47,261		111,533			(26,921)				
SPX/AVGCS/221010/10/43	B Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																			
91.34-4720.69	Insurance	Reserve	Equity/Index.	Association	KB1H1DSPRFMYMCUFXT09	10/08/2021 .	10/10/2022 .	500	2,361,841	4720.69	39,037					83,516			(18,555				
SPX/CS/221010/4391.34- 4654.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2022 .	3, 182	14,812,461		243,843			243,395		528,780			(115,902				
	Indexed Universal Life	Annual Exh 5												,									
4687.76 SPX/CS/220909/4391.34-	Insurance	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54	10/08/2021 .	10/10/2022 .	175 .		4687.76	15,017					32, 184			(284, 140)				
4852.43	Insurance	Reserve	Equity/Index_	MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/08/2021	09/09/2022 .	882	4,278,982	4852.43	94,686			94,347		224,691			(53,742)				
SPX/CS/221010/4391.34- 4764.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	10/08/2021	10/10/2022 .	395	1,883,489	4764.76	40,602			40.528		87.942			(19,299				
			Equity/ muck.	Wells Fargo Bank,	. 11500500111010/1100/100		10/ 10/ 2022 .		1,000,400										(10,200				
SPX/CS/221010/4391.34- 4687.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	National	KB1H1DSPRFMYMCUFXT09	10/08/2021 .	10/10/2022 .	7,071	33, 145, 159	4687.76	597,793			596,694		1,300,974			(7, 138				
SPX/CS/221010/4391.34-		Annual Exh 5																					
4599.93 SPX/CS/221010/4391.34-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54	10/08/2021 .	10/10/2022 .	172	789,347	4599.93	10,903					23, 143			(5, 182				
4819.50	Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/08/2021 .	10/10/2022 .	4,407	21,240,451	4819.5	494,867			493,957		1,085,342			(235,218				
SPX/CS/221010/4391.34- 4853.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54	10/08/2021	10/10/2022 .	264	1,283,602	4853 . 15	31,657			31,599		68,689			(15,047				
SPX/CS/221007/4391.34-			Lqui ty/ muex.		34330011031170100072334	10/00/2021		204	1,200,002														
4654.82 SPX/CS/221010/4391.34-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54	10/08/2021 .	10/07/2022 .	160	745,849	4654.82	12,373					26,632			(5,975				
4731.67	Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/08/2021 .	10/10/2022 .	469	2,221,472	4731.67	44,724					96,976			(21,258				
	Indexed Universal Life	Annual Exh 5			E40300W00B70D06V70F4	10 /00 /0004	10 /10 /0000	000	1 001 007	4504 57	40.004			40.000		00 000			/5 050				
4561.57SPX/CS/231010/4391.34-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	DINP PARIBAS	549300WCGB70D06XZS54	10/08/2021 .	10/10/2022 .	233	1,061,627	4561.57	12,321					26,036			(5,856)				
5072.00	Insurance	Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	10/08/2021 .	10/10/2023 .	526	2,670,248	5072	123, 105					191,308			(20, 169				
SPX/AVGCS/221010/10/43	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																			
91.34-4676.78	Insurance	Reserve	Equity/Index.	Association	KB1H1DSPRFMYMCUFXT09	10/08/2021 .	10/10/2022 .	402	1,880,925	4676.78	28,851			28,798		63,051			(13,713				
SPX_INDU_NDX/ARBCS/221 010/10/0.00%-7.75%	Indexed Universal Life Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7Q0JXC56	10/08/2021	10/10/2022 .	2, 108, 363	16,339,813	7.75	43,612			43,531		63,744			(20,729				
SPX/CS/221014/4471.37-	Indexed Universal Life	Annual Exh 5		,																			
4739.65	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	10/20/2021 .	10/14/2022 .	389	1,843,724	4739.65	33,370	 				60,919			(15,541)				
4908.97	Insurance	Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	10/25/2021 .	10/25/2022 .	15,902	78,062,913	4908.97	1,614,945			1,613,768		2,672,499			(711,956				
SPX_INDU_NDX/ARBCS/221 025/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Fauity/Index	Credit Suisse	. E58DKGMJYYYJLN8C3868	10/25/2021 .	10/25/2022 .	638,835	2,555,340	Α.	8,306			8.300		9,038			(3,662)				
SPX/AVGCS/221025/25/45	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC										,			•						
66.48-4863.30	Insurance	Reserve Annual Exh 5	Equity/Index.	(London)	. G5GSEF7VJP5170UK5573	10/25/2021 .	10/25/2022 .	504 .	2,452,454	4863.3	38,200					36,547			(16,840)				
5617.53	Insurance	Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54	10/25/2021 .	10/25/2023 .	147	825,903	5617.53	46,315					60,001			(7,389				
SPX/CS/231025/4566.48- 5274.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generals	. 02RNE81BXP4R0TD8PU41	10/25/2021 .	10/25/2023 .	.547	2.883.826	5274.28	135,363			135,329		179,476			(21,595				
SPX/CS/221025/4566.48-	Indexed Universal Life																						
5046.55	Insurance	Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54	10/25/2021 .	10/25/2022 .	162		5046.55	21,291			21,275		33,236			(9,386	L			

						Showing a	all Ontions	e Cane F	loore Colla	rs, Swaps	and Forwa	rde Onen a	se of Curre	nt Stateme	nt Date								
1	2	3	4	1	5	Showing a	I 7	s, caps, r	0015, COII	10, Swaps	11 11	12	13	14		16	17	18	19	20	21	22	23
, '	Description of Item(s)				S	Ů	,	0	J	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	10	14			.,	10	13		21	Credit	Hedge
	Hedged,		_ ,				5			Price,	of Un-	Un-		5				Total	Current	Adjustment			
	Used for	0-11-1/	Type(s)				Date of	N		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	e, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/231025/4566.48-		e Annual Exh 5	(4)	Barclays Bank PLC	o rounning rroudo	Date	_xp.ration	0011114010	7 11 11 0 0 11 1	(1 4.4)				74.45	0000 1 0		(200.0000)	2.,, 0., .	7 1001 011011	1.0		Linery	(2)
5248.65	Insurance	. Reserve	Equity/Index.	(London)	. G5GSEF7VJP5170UK5573 .	10/25/2021 .	10/25/2023 .	463	2,429,497	5248.65	111,987					.148,270			(17,866)				l
SPX_INDU_NDX/ARBCS/221 025/25/0.00%-5.25%	Indexed Universal Lit	e Annual Exh 5 Reserve		Credit Suisse	E58DKGMJYYYJLN8C3868	10/25/2021	. 10/25/2022	1.051.642	5.521.121	5.25	16.552			16.540		19.014			(7,297)				1
SPX/CS/221025/4566.48-			Equity/ Index.	orcure ourosc	_ LOODICAMOTT TOLINGOODO .	107 207 2021 .	10/ 20/ 2022 .	1,001,042															1
5000.30	Insurance	. Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41 .	10/25/2021 .	10/25/2022 .	21,507	107,542,307	5000.3	2,593,066				4,	191,344			(1, 143, 166)				l
SPX/CS/221025/4566.48- 4840.47	Indexed Universal Lif	e Annual Exh 5 Reserve	Fauity/Index	Sociata Gamarala	. 02RNE81BXP4R0TD8PU41 .	10/25/2021 .	10/25/2022 .	3,660	17,717,269	4840.47	310.728			310,501		522,237			(136,986)				1
SPX/CS/221025/4566.48-			Lquity/illuex.	Societe dellerate	. UZNINLOTDAF4NUTDOFU4T .	10/23/2021 .	10/25/2022 .		17 ,7 17 ,209	9040.47						.322,231			(130,300)				l
4783.39	Insurance	. Reserve	Equity/Index.		549300WCGB70D06XZS54 .	10/25/2021 .	10/25/2022 .	325	1,555,950	4783.39	23,040					. 38,324			(10,157)				
SPX/AVGCS/221025/25/45 66.48-4945.98	Indexed Universal Lif Insurance	e Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573 .	10/25/2021 .	10/25/2022 .	350	1,733,006	4945.98	29,964			29,942		26,311			(13,210)				i
SPX/CS/221025/4566.48-		e Annual Exh 5	. Equity/Index.	(London)	. 0000EF/V0F01/U0N00/0 .	10/23/2021 .	10/23/2022 .	330	1,733,000	4940.90	29,904					20,311.			(13,210)				
4771.97	Insurance	Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	10/25/2021 .	10/25/2022 .	132		4771.97	8,921					. 14,887			(3,933)				
SPX/CS/231025/4566.48-			F 14 /1 /	Barclays Bank PLC	05005571/10517011/5570	40 (05 (0004	40 (05 (0000	400	0.000.070	5479.78	440.050			440.000		454 050			(40.050)				1
5479.78 SPX/CS/221025/4566.48-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	(London)	. G5GSEF7VJP5170UK5573 .	10/25/2021 .	10/25/2023 .	406	2,226,670	5479.78	116,956					. 154 , 953 .			(18,658)				1
4874.72	Insurance	Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	10/25/2021 .	10/25/2022 .	7,293	35,552,970	4874.72	681,828			681,331	1,	139,615			(300,587)				l
SPX/AVGCS/221025/25/45				Barclays Bank PLC	05005571/10517011/5570	10 (05 (000)	40 (05 (0000	400	0 440 000	4000 07	40.440			40.000		00 500			(47.007)				1
66.48-4908.97 SPX/CS/221025/4566.48-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	(London)	. G5GSEF7VJP5170UK5573 .	10/25/2021 .	10/25/2022 .	492	2,413,980	4908.97	40,119			40,090		36,508			(17,687)				l
4697.99	Insurance	. Reserve	Equity/Index	Societe Generale	. 02RNE81BXP4R0TD8PU41 .	10/25/2021	10/25/2022 .	539	2,532,148	4697.99	24, 141					.40,606			(10,643)				l
SPX/CS/220923/4566.48-		e Annual Exh 5																					1
4759.58	Insurance	. Reserve e Annual Exh 5	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	10/25/2021 .	09/23/2022 .	142		4759.58	8,393					14,822			(4,383)				1
025/25/0.00%-6.50%	Insurance	Reserve	Equity/Index	Credit Suisse	. E58DKGMJYYYJLN8C3868 .	10/25/2021	10/25/2022 .	1,872,299	12, 169, 944	6.5	33,739			33,714		.40,776			(14,874)				1
SPX/CS/221025/4566.48-		e Annual Exh 5																					1
4863.30	Insurance	. Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41 .	10/25/2021 .	10/25/2022 .	1,339	6,509,538	4863.3	121,295			121,207		.203,345			(53,474)				l
SPX/CS/231025/4566.48- 5411.28	Indexed Universal Lit	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	10/25/2021	. 10/25/2023 .	240	1,299,460	5411.28	67.808			67,791		.87.791			(10,818)				1
SPX/CS/221025/4566.48-			Lagar ty, maon	5.4 174115.0	010000110001100011				,200, 100							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							1
4722.75	Insurance	. Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	10/25/2021 .	10/25/2022 .	126	592,820	4722.75	6,603					11,083			(2,911)				
SPX/CS/221025/4566.48- 4943.21	Indexed Universal Lif	e Annual Exh 5 Reserve	Fauity/Index	Societe Generale	. 02RNE81BXP4R0TD8PU41 .	10/25/2021 .	10/25/2022 .	3,463	17, 118,661	4943.21	377,859			377,584		619,889			(166,581)				
SPX/CS/221025/4566.48-		e Annual Exh 5			. 021112012/11/11/01/2010/41.	10/ 20/ 2021		, του	17 , 110,001														1
4743.71	Insurance	. Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	10/25/2021 .	10/25/2022 .	130	617,715	4743.71	7,697					12,882			(3,393)				····
SPX/CS/231025/4566.48- 5405.51	Indexed Universal Lif	e Annual Exh 5 Reserve	Fauity/Index	BNP PARIBAS	. 549300WCGB70D06XZS54 .	10/25/2021 .	10/25/2023 .	138		5405.51	38,804			38,794		. 50,236			(6, 191)				l
SPX/CS/221025/4566.48-		e Annual Exh 5	Lquity/index.	DIN FARIDAS	0-0000110001000012004 .	10/23/2021	10/ 23/ 2023 .	130		الا.دنبور	,004 بالا					. 200, مر.			(0, 191)				i
4731.79	Insurance	. Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	10/25/2021 .	10/25/2022 .	249	1, 178, 505	4731.79	13,814					. 23, 143			(6,090)				
SPX/CS/231025/4566.48- 5114.46			Eastitu/Ind	Coninto Comoral-	CODNEO I DVDADOTDODI IA 4	10 /05 /0001	10/25/2023 .	489	2 400 200	E114 40	101 407			101,142		133,296			(10 140)				í
SPX/AVGCS/221025/25/45	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	Barclays Bank PLC	. 02RNE81BXP4R0TD8PU41 .	10/25/2021 .	10/25/2023 .	489	2,499,300	5114.46	101, 167					. 103,290			(16,140)				
66.48-4896.28	Insurance	. Reserve	Equity/Index.	(London)	. G5GSEF7VJP5170UK5573 .	10/25/2021 .	10/25/2022 .	523	2,558,642	4896.28	41,898			41,868		38,591			(18,471)	.			
SPX/CS/220923/4566.48-			Food Aut (I and	0	CODNECT DATABASE OF THE	10 (05 (0001	00 /00 /0000	774	0.004.040	E04E 00	00.400			00.040		140 040			(47.000)				i
5045.96 SPX/CS/220923/4566.48-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41 .	10/25/2021 .	09/23/2022 .	774	3,904,946	5045.96	90,429					148,843			(47,220)				
5011.41	Insurance	. Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41 .	10/25/2021 .	09/23/2022 .	1,387	6,952,545	5011.41	154,410					.258 , 185			(80,629)				
SPX/CS/221025/4566.48-		e Annual Exh 5				10 (05 (005)	40 (05 (005		4 040	4000	,,												i
4829.05 SPX/AVGCS/221025/25/45	Insurance	. Reserve e Annual Exh 5	Equity/Index.	BNP PARIBAS Barclays Bank PLC	. 549300WCGB70D06XZS54 .	10/25/2021 .	10/25/2022 .	210	1,012,260	4829.05	17,467					28,907			(7,701)				
66.48-4897.55	Insurance	. Reserve	Equity/Index.		. G5GSEF7VJP5170UK5573 .	10/25/2021 .	10/25/2022 .	533	2,609,735	4897.55	42,752		ļ	42,721		39,374			(18,847)	<u> </u>			
SPX/CS/221025/4566.48-		e Annual Exh 5			0001501010	10 (05 :	40 (05 :			4920.38 /													i
4851.89 SPX_INDU_NDX/ARBCS/221	Insurance	. Reserve		Societe Generale	. 02RNE81BXP4R0TD8PU41 .	10/25/2021 .	10/25/2022 .	1, 157	7,614,649	4851.89	144,097			101,477		.170,517			(44,769)				
025/25/0.00%-7.75%	Insurance	. Reserve		Credit Suisse	. E58DKGMJYYYJLN8C3868 .	10/25/2021 .	10/25/2022 .	1.819.140	14.098.335	7.75	36.100		I	36.074		.45.938			(15.915)				1

					Showing	all Ontion	c Canc E	loore Colle	rs, Swaps	and Forwa	rde Onon a	s of Curro	nt Statomo	nt Dato							
1	2	3	4	5	Showing		<u>s, Caps, Γ</u>	0	10, Swaps	11 11	12	13	14	15 16	17	18	19	20	21	22	23
, '	Description of Item(s)					,		J	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	10	17		"				21	Credit	Hedge
	Hedged,		T (a)			Data of			Price,	of Un-	Un-		Deald		l lana alima d	Total	Current	Adjustment			Effectiveness
	Used for	Cabadula/	Type(s)			Date of	Niconala a a		Rate or	discounted	discounted	C	Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion		Exposure	Entity	(b)
SPX/CS/221025/4566.48-		e Annual Exh 5	(α)	or central creamignease	Date	Expiration	Contracto	7 ti ilouni	(i aia)	i did	i did	moome	Value	Code Tail Value	(Bedreade)	B.77 (.O.V.	71001011011	item	Ехроситс	Linuty	(5)
4681.87	Insurance	. Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06)	ZS5410/25/2021	10/25/2022	110	517,086	4681.87	4,372					4		(1,927)				
SPX/CS/221025/4566.48-				O : 4 O I CODNECTED OF A DOTTO	40 (05 (0004	40 (05 (0000	0.474	40 000 005	5044 70	000 704			000 574	400.0			(400, 400)				
5011.72	Insurance	. Reserve	. Equity/Index.	Societe Generale O2RNE81BXP4ROTD8 Wells Fargo Bank,	PU4110/25/2021	10/25/2022	2,474	12,399,395	5011.72	302,794				488,8	3	***************************************	(133,488)				
SPX/CS/221026/4574.79-				National																	
4849.28	Insurance	. Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUF Wells Fargo Bank,	(T0910/27/2021	10/26/2022	116	562,516	4849.28	10,086				16,4	4		(4,425)	l			
SPX/CS/221021/4544.90-	Indexed Universal Lif	e Annual Exh 5		National																	
4817.59	Insurance	. Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUF Wells Fargo Bank,	(T0910/27/2021	10/21/2022	405	1,951,124	4817.59	35,723				59,0	6		(16,063)				
SPX/CS/221027/4551.68-	Indexed Universal Lif	e Annual Exh 5		National																	
4824.78	Insurance	. Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUF Wells Fargo Bank,	(T0910/27/2021	10/27/2022	112	540,463	4824.78	9,746			9,741	16,3	7		(4,256)				
SPX/CS/221021/4549.78-				National																	
4822.77 SPX/CS/221031/4605.38-	Insurance	. Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUF	(T0910/27/2021	10/21/2022	183		4822.77	16,076				26,5	1		(7,229)	·			
4881.70	Insurance	Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06X	ZS5411/03/2021	10/31/2022	172	839,652	4881.7	16, 153				23,4	9		(6,902)				
SPX/CS/221028/4605.38- 4881.70			Foreign (Index	BNP PARIBAS 549300WCGB70D06)	7054 11/00/0001	10 /00 /0000	285	1 001 005	4881.7	00 500			00, 400	20.00	c		(11 405)				
SPX/CS/221010/4646.71-	Insurance Indexed Universal Lif	. Reserve e Annual Exh 5	. Equity/Index.			10/28/2022		1,391,285		26,522				38,8			(11,495)				
5099.76 SPX/AVGCS/221110/10/46	Insurance	. Reserve e Annual Exh 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XK0 Barclays Bank PLC	SX0611/10/2021	10/10/2022	1,346	6,864,898	5099.76	171,567			170,965	216,1	3		(81,412)	ŀ			
46.71-4995.21	Insurance	. Reserve	. Equity/Index.	(London) G5GSEF7VJP5170Uk	557311/10/2021	11/10/2022	375	1,872,386	4995.21	35,248				18,1	6		(14,426)				
SPX/CS/221110/4646.71- 4867.43	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index	Royal Bank of CanadaES71P3U3RHIGC71X	3U1111/10/2021	11/10/2022	145	704,016	4867.43	11,324			11,278	15,5	3		(4,635)				
SPX/CS/221110/4646.71-	Indexed Universal Lif	e Annual Exh 5																			
4960.36 SPX/CS/221110/4646.71-	InsuranceIndexed Universal Lif	. Reserve e Annual Exh 5	. Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0	(C5611/10/2021	11/10/2022	8,944	44,366,389	4960.36	928,099				1,246,3	4		(379,845)				
5030.06	Insurance	. Reserve	Equity/Index.		SX0611/10/2021	11/10/2022	7,246	36,448,848	5030.06	878,093				1,145,0	9		(359,379)				
SPX/CS/221110/4646.71- 4814.92	Indexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index.	Royal Bank of Canada ES71P3U3RHIGC71X	BU1111/10/2021	11/10/2022	125		4814.92					10,6	1		(3, 143)				
SPX/CS/231110/4646.71-		e Annual Exh 5				44 /40 /0000	4 057	7 004 700	5000 05	200 040			201 101								
5366.95 SPX/AVGCS/221110/10/46	InsuranceIndexed Universal Lif	. Reserve e Annual Exh 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XK0 Barclays Bank PLC	SX0611/10/2021	11/10/2023	1,357	7,281,782	5366.95	362,016			361,461	417 , 1	2	·	(56, 186)	·			
46.71-5037.23	Insurance	. Reserve	. Equity/Index.	(London) G5GSEF7VJP5170Uk	557311/10/2021	11/10/2022	219	1, 101, 098	5037.23	21,650			21,562	10,6	3		(8,861)				
SPX/CS/231110/4646.71- 5502.47	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHIGC71X	3U1111/10/2021	11/10/2023	116	638,234	5502.47	34,839			34,786	39,4	7		(5,407)				
SPX/CS/221110/4646.71-		e Annual Exh 5																			
4995.21 SPX/CS/221010/4646.71-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0. Royal Bank of	(C5611/10/2021	11/10/2022	20,451	102, 155, 889	4995.21	2,315,163				3,055,1	2		(947,531)	ļ			
5134.61	Insurance	. Reserve	Equity/Index.	Canada ES71P3U3RH1GC71X	301111/10/2021	10/10/2022	239	1,228,015	5134.61	32,428			32,314	39,5	9		(15,388)				
SPX/CS/221110/4646.71- 4937.13	Indexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKO	SX0611/10/2021	11/10/2022	2,536	12,521,342	4937 . 13	246,011			245,001	334.70	7		(100, 685)				
SPX/CS/221110/4646.71-	Indexed Universal Lif	e Annual Exh 5																			
5100.81 SPX/CS/221104/4697.53-	InsuranceIndexed Universal Lif	. Reserve e Annual Exh 5	. Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0	(C5611/10/2021	11/10/2022	3,503	17,867,314	5100.81	480,935			478,961	606,6	6		(196,833)	············			
4979.38	Insurance	. Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XK0	SX0611/10/2021	11/04/2022	285	1,419,123		25, 175	ļ			32,8	2		(10,591)				
SPX/CS/221110/4646.71- 4780.22	Indexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKO	SX0611/10/2021	11/10/2022	599	4,746,774	5041.85 / 4780.22	76,214				41,6	0		(12, 137)				
		e Annual Exh 5	. ,																		
4948.75SPX/AVGCS/221110/10/46	Insurance Indexed Universal Lif	. Reserve e Annual Exh 5	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XK0 Barclays Bank PLC	SX0611/10/2021	11/10/2022	1,328	6,571,306	4948.75	133,392				180,2	B		(54,594)	···········			
46.71-4948.75 SPX/CS/221110/4646.71-	Insurance	Reserve	. Equity/Index.		557311/10/2021	11/10/2022	554	2,743,949	4948.75	48,358				26,2	9		(19,792)	ļ			
4827.07	Indexed Universal Lit	. Reserve		SunTrust Bank IYDOJBGJWY9T8XKO	SX0611/10/2021	11/10/2022	5.600	27.033.401	4827.07	359.476			358.000	507.2	5		(147.123)				

					9	howing a	II Ontions	Cane El	oore Colla	re Swane	and Forwa	rde Onon a	s of Curro	nt Stateme	nt Data								
1	2	3	4	5	3	6 FILL	111 Options	s, Caps, Fi	0015, COIIA	10, Swaps (11 11	12 12	13	14	15	16	17	18	19	20	21	22	23
, i	Description of Item(s) Hedged,		-			0	,	0	v	Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	13			10	"	Total	Current	Adjustment	21	Credit	Hedge
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Cour		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description SPX/CS/221110/4646.71-	or Replicated	e Annual Exh 5	(a)	or Central Clear	ringhouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fai	Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
4816.84	Insurance	. Reserve	Equity/Index.	.,	P3U3RHIGC71XBU11	.11/10/2021 .	11/10/2022	109	524,774	4816.84	6.742			6,714		9,382			(2,759)				
SPX/CS/231110/4646.71-		e Annual Exh 5									,												1
5506.35 SPX/CS/231110/4646.71-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	SunTrust Bank IYDOJ	JBGJWY9T8XKCSX06	11/10/2021 .	11/10/2023 .	385	2, 121,005	5506.35 5204.32 /	115,261			115,084		131,220			(17,889)				
5576.05	Insurance	. Reserve	Equity/Index.	SunTrust Bank IYDOJ	JBGJWY9T8XKCSX06	11/10/2021 .	11/10/2023 .	324	4,867,672		231,779			101,204		114,814			(15,731)				
SPX/CS/221010/4646.71-		e Annual Exh 5	L	Royal Bank of																			1
5088.15 SPX_INDU_NDX/ARBCS/221	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	Canada ES71P	P3U3RHIGC71XBU11	11/10/2021 .	10/10/2022 .	216	1,100,082	5088 . 15	27,497			27,401		34,324			(13,048)				
110/10/0.00%-5.25%	Insurance	. Reserve	Equity/Index.	BNP PARIBAS 54930	00WCGB70D06XZS54	11/10/2021 .	11/10/2022 .	991,361	5,204,645	5.25	18,300			18,225		16,726			(7,490)				
SPX/CS/221110/4646.71- 5087.66		e Annual Exh 5	Eastitu/Ind	MarganCtanlay 0700U	MVDQLFKA7QOJXC56	11/10/2021 .	11/10/2022 .	1 504	7,941,367	5087.66	209,818			208,956		266,392			(85,872)				1
SPX_INDU_NDX/ARBCS/221	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	MorganStanley 87GCM	MIVDULFRA7QUJXCOO	11/10/2021 .	11/10/2022 .	1,561			209,818			208,956		200,392			(80,872)				
110/10/0.00%-7.75%	Insurance	Reserve	Equity/Index.	MorganStanley 87GCM	MVDQLFKA7QOJXC56	11/10/2021 .	11/10/2022 .	1,313,861	10, 182, 423	7.75	30,601					31,140			(12,524)				
SPX/CS/221010/4646.71- 4849.00	Indexed Universal Lif	e Annual Exh 5 Reserve	Fauity/Index	SunTrust Bank IYDOJ	JBGJWY9T8XKCSX06	11/10/2021 .	10/10/2022 .	1.945	9,431,946	4849	130,286			129,829		187,572			(61,823)				1
SPX/CS/221110/4646.71-			Equity/ Illuex.	ounitust bank 11500	abadii 1310AROOXOO	11/ 10/ 2021 .		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		4913.9 /	100,200			123,023		107,572							
5006.83	Insurance	Reserve	Equity/Index		JBGJWY9T8XKCSX06	.11/10/2021 .	11/10/2022 .	589	4,610,429	5006.83	99, 166			68,006		89,686			(27,948)				
SPX/AVGCS/221110/10/46 46.71-4983.60	Indexed Universal Lit	e Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	EF7VJP5170UK5573	11/10/2021 .	11/10/2022 .	681	3,396,011	4983.6	63,001			62,743		32,833			(25,785)				
SPX_INDU_NDX/ARBCS/221	Indexed Universal Lif	e Annual Exh 5		, , , , , , , , , , , , , , , , , , , ,																			1
110/10/0.00%-4.00% SPX/AVGCS/221110/10/46	Insurance	. Reserve e Annual Exh 5	Equity/Index	BNP PARIBAS 54930 Barclavs Bank PLC	00WCGB70D06XZS54	11/10/2021 .	11/10/2022 .	587,051	2,348,204	4	8,800			8,764		7,742			(3,602)				
46.71-4971.98	Insurance	. Reserve	Equity/Index.		EF7VJP5170UK5573	11/10/2021 .	11/10/2022 .	108	535,960	4971.98	9,789			9,749		5, 169			(4,006)				
SPX/CS/221110/4646.71-		e Annual Exh 5		Royal Bank of	DOLLODI II GOZIAVELIA A	44.440.40004	44 440 40000	470		4055 70	40.700			40.700		17.010							1
4855.78 SPX/CS/231110/4646.71-	Insurance	. Reserve e Annual Exh 5	Equity/Index	Canada ES71P	P3U3RHIGC71XBU11	11/10/2021 .	11/10/2022 .	172	832,941	4855.78	12,788			12,736		17,619			(5,234)				
5341.60	Insurance	. Reserve	Equity/Index.	SunTrust Bank IYDOJ	JBGJWY9T8XKCSX06	11/10/2021 .	11/10/2023 .	492	2,626,423	5341.6	128,043			127,847		147,850			(19,873)				
SPX/CS/221110/4646.71- 4925.51	Indexed Universal Lif		Eauitu/Index	SunTrust Bank IYDOJ	JBGJWY9T8XKCSX06	11/10/2021	11/10/2022	3,831	18,871,502	4925.51	359,518			358,042		490,952			(147,141)				1
SPX/CS/221010/4646.71-		. Reserve e Annual Exh 5	Equity/Index.	Royal Bank of	JBGJWY918ANGSAUG	11/10/2021 .	11/10/2022 .		18,8/1,302	4920.01	339,318					490,952			(147 , 141)				
5076.53	Insurance	. Reserve	Equity/Index.		P3U3RHIGC71XBU11	11/10/2021 .	10/10/2022 .	117	592,496	5076.53	14,590					18,301			(6,923)				
SPX_INDU_NDX/ARBCS/221 110/10/0.00%-6.50%	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCM	MVDQLFKA7QOJXC56	11/10/2021 .	11/10/2022 .	1,377,065	8,950,923	6.5	29,088			28,968		28,061			(11,905)				
			quity/illudi.	Wells Fargo Bank,		10/2021 .	/ 10/2022 .	1,077,000			20,000					20,001			(11,505)				
SPX/CS/221115/4682.80-			Eastitu/Ind	National	HOODENVACHEVTOO	11 /17 /0001	11/15/0000	140	604 000	4069 77	10 710			10.000		17 010			(E 404)				1
4963.77	Insurance	. Reserve	. Equity/Index.	Association KB1H1 Wells Fargo Bank,	I1DSPRFMYMCUFXT09	11/17/2021 .	11/15/2022 .	140	694,928	4963.77	13,718					17,013			(5,491)				
SPX/CS/221111/4682.85-				National					=														1
4963.82 SPX/CS/221125/4701.46-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	Association KB1H1 Royal Bank of	I1DSPRFMYMCUFXT09	11/17/2021 .	11/11/2022 .	228	1, 131, 751	4963.82	22, 177			22,090		27,494			(9,037)				
4971.79	Insurance	. Reserve	Equity/Index.		P3U3RHIGC71XBU11	11/24/2021 .	11/25/2022 .	436	2, 165, 367	4971.79	43, 199			43,069		50,839			(16,565)				
SPX/AVGCS/221125/25/47				Royal Bank of	DOLIODI II 007492944	44 (04 (000)	44 (05 (0005	245	4 710 000	F0.10	04 0			24 2==		40.555			/10 1				1
01.46-5042.32 SPX/CS/231124/4701.46-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	Canada ES71P	P3U3RHIGC71XBU11	11/24/2021 .	11/25/2022 .	346	1,742,309	5042.32 5159.85 /	34,380			34,277		12,558			(13, 183)				l
5570.10	Insurance	. Reserve	Equity/Index.		E81BXP4R0TD8PU41	11/24/2021 .	11/24/2023 .	497	8,755,977		319, 150			155,351		162,281			(23,578)				
SPX/CS/221125/4701.46- 4819.00	Indexed Universal Lif	e Annual Exh 5 Reserve	. Equity/Index.	Royal Bank of Canada ES71P	P3U3RHIGC71XBU11	11/24/2021 .	11/25/2022 .	133	640 . 743	4819	6,223			6.204		7.749			(2,386)				I
SPX/CS/221125/4701.46-		e Annual Exh 5	. Lquity/index.	variauaES/IP	FOUNDING/IABUII.	11/24/2021 .	11/20/2022 .	133		46 19						1 , /49			(∠,386)	·····			
5018.81	Insurance	. Reserve	Equity/Index.		MVDQLFKA7QOJXC56	11/24/2021 .	11/25/2022 .	8,921	44,771,996	5018.81	1,003,725			1,000,716		, 161, 062			(384,891)				
SPX/CS/221125/4701.46- 5197.83	Indexed Universal Lif	e Annual Exh 5 . Reserve	Equity/Index.	Royal Bank of Canada ES71P	P3U3RHIGC71XBU11	11/24/2021 .	11/25/2022 .	138	716,624	5197.83	21,922			21,857		22,951			(8,406)				
SPX/CS/221125/4701.46-		e Annual Exh 5	Equity/ IIIdex.								,												
5054.07	Insurance	. Reserve		MorganStanley 87GCM	MVDQLFKA7QOJXC56	11/24/2021 .	11/25/2022 .	15,972	80,721,367	5054.07	1,960,401					2,221,418			(751,740)				
SPX/CS/221125/4701.46- 4983.55	Indexed Universal Lit	. Reserve		MorganStanley 87GCM	MVDQLFKA7QOJXC56	11/24/2021 .	11/25/2022 .	3.760	18,736,227	4983.55	384.556			383.403		452.858			(147.463)				I

					Showina a	all Option	s, Caps. F	loors, Colla	rs, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior	Current										
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of					Tatal	C: :::::::::::	A -1:4		Credit	Hedge
	Hedged, Used for		Type(s)			Date of			Price, Rate or	of Un- discounted	Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	Type(s) of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/221125/4701.46-	Indexed Universal Life	e Annual Exh 5	, ,	Royal Bank of											,						` '
4871.65	Insurance	Reserve	Equity/Index.	CanadaES71P3U3RH1GC71XBU11	11/24/2021 .	11/25/2022 .	109	530,715	4871.65	7,226				8,8	37		(2,771)	l			
SPX/CS/231124/4701.46- 5783.30	Indexed Universal Life Insurance	e Annual Exh 5	Earrity/Index	Royal Bank of Canada ES71P3U3RHIGC71XBU11	11/24/2021 .	11/24/2023 .	133	767,680	5783.3	47 , 104			47,049	48,0	40		(7, 141)				
SPX/CS/221025/4701.46-		Reserve	. Equity/Index.	Royal Bank of	11/24/2021	11/24/2023 .	133			47 , 104				40 ,u	+5		(7,141)				
4902.68	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RHIGC71XBU11	11/24/2021	10/25/2022 .	287	1,407,504	4902.68	20,912			20,862	25,4	37		(9, 204)				
SPX/AVGCS/221125/25/47				Royal Bank of																	
01.46-5040.13	Insurance	Reserve	Equity/Index.	Canada ES7 I P3U3RH I GC7 1 XBU11	11/24/2021 .	11/25/2022 .	238	1,201,569	5040 . 13	23,646			23,575	8,6	57	-	(9,067)	·			
SPX/CS/221025/4701.46- 5136.35	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11	11/24/2021	10/25/2022 .	274	1,407,343	5136.35	37,493				39,4	17	1	(16,501)				
SPX/CS/221025/4701.46-		e Annual Exh 5	Lquity/index.	Royal Bank of		10/ 23/ 2022 .	214			,490 الد			,400 الد		71	-	(10,301)				
5148.10	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	11/24/2021 .	10/25/2022 .	357	1,840,255	5148.1	49,758			49,638	52,0	53		(21,899)				
SPX/AVGCS/221125/25/47		e Annual Exh 5	L	Royal Bank of											1	1					
01.46-5054.07 SPX/CS/221125/4701.46-	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	11/24/2021 .	11/25/2022 .	331	1,672,325	5054.07	33,640				12,0	74		(12,900)	 			
5007.05	Indexed Universal Life	e Annual Exh 5 Reserve	Equity/Index.	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2021	11/25/2022 .	1,200	6,010,461	5007.05	131,714			131,319	152,4	54		(50,507)				
SPX/CS/221125/4701.46-			Equity/ Indox.	Royal Bank of			1,200										(00,007)	'			
5065.82	Insurance	Reserve	Equity/Index	Canada ES71P3U3RH1GC71XBU11	11/24/2021	11/25/2022	583	2,953,560	5065.82	73,913			73,692	82,7	31		(28,343)				
SPX/CS/221025/4701.46-		e Annual Exh 5													_						
5195.11SPX/AVGCS/221125/25/47	Insurance	Reserve e Annual Exh 5	Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU41 . Royal Bank of	11/24/2021 .	10/25/2022 .	733	3,807,993	5195.11	108,300				111,1	3/		(47,665)	·····			
01.46-5094.24	Insurance	Reserve	Equity/Index	Canada ES71P3U3RH1GC71XBU11	11/24/2021	11/25/2022	223	1, 136, 911	5094.24	23.935			23,863	8.2	28		(9, 178)				
SPX_INDU_NDX/ARBCS/221		e Annual Exh 5	Lqui tyr maox.	2011 000111001 112011				, 100,011		20,000							(0,				
125/25/0.00%-5.25%	Insurance	Reserve	Equity/Index.		11/24/2021 .	11/25/2022 .	1, 177, 946	6, 184, 217	5.25	18, 172				19,0	34		(6,968)				
SPX/CS/221125/4701.46- 4883.72		e Annual Exh 5	F 4 / 1 - d	Royal Bank of	11 /04 /0001	11/05/0000	107	1 005 057	4836.86 /	00 457			0.070	10.0			(0.454)				
SPX/CS/221125/4701.46-	Insurance	Reserve e Annual Exh 5	Equity/Index_	Canada ES71P3U3RHIGC71XBU11 Royal Bank of	11/24/2021	11/25/2022 .	127	1,925,957	4883.72	23,457				10,9	24	-	(3,451)	·····			
4995.30	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	11/24/2021	11/25/2022 .	576	2,878,723	4995.3	61,268				71,3	27		(23,494)	l			
SPX/CS/221118/4697.96-			',	Royal Bank of																	
4979.84	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	11/24/2021 .	11/18/2022 .	288	1, 434, 194	4979.84	29, 101				34,3	51		(11,501)	\			
SPX/CS/221125/4701.46- 5159.86	Indexed Universal Life	e Annual Exh 5	F 4 / 1 - d	0i-t- 0I- 00DNF01DVD4D0TD0D144	11 /04 /0001	11/05/0000	0.000	15 011 004	5159.86	405 557			404 051	400.0	77		(107,000)				
SPX/CS/221125/4701.46-		Reserve e Annual Exh 5	. Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU41 . Royal Bank of	11/24/2021 .	11/25/2022 .	2,909	15,011,804	139.86	435,557				466,8	"	·	(167,020)	·			
4860.89	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	11/24/2021	11/25/2022 .	131	637,767	4860.89	8,215				10,0	56	. [(3, 150)				
SPX/CS/221123/4690.70-		e Annual Exh 5		Royal Bank of												1					
4972.14	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	11/24/2021 .	11/23/2022 .	137	681, 183		14,034				16,7	14		(5, 116)	ŀ			
SPX_INDU_NDX/ARBCS/221 125/25/0.00%-6.50%	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	11/24/2021	11/25/2022 .	1,980,599	12,873,894	6.5	35, 125			35,020	38,7	98	1	(13,469)				
SPX/CS/221125/4701.46-			quity/illudi.	Royal Bank of			, , , , , , , , , , , , , , , , ,							, 00,7			(10,703)				
4912.97	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	11/24/2021 .	11/25/2022 .	282	1,386,863	4912.97	22,574			22,506	27 ,2	32	.	(8,656)				
	Indexed Universal Life	_	.		44 (04 (00 -)	44 (04 (00==		0.450 :::		404 :			404			1	/40 == ::				
5406.68	Insurance	Reserve e Annual Exh 5	Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU41	11/24/2021 .	11/24/2023 .	455	2,459,494	5406.68	124,487				131,7	18	-	(18,871)	ŀ			
5148.09	Insurance	Reserve	Equity/Index.	Societe Generale 02RNE8IBXP4R0TD8PU41	11/24/2021 .	11/25/2022 .	1,106	5,691,514	5148.09	162,771			162,283	175, 1	72	1	(62,417)				
SPX/AVGCS/221125/25/47		e Annual Exh 5		Royal Bank of	,,	, 20, 2022 .									_		(52,411)				
01.46-5007.05	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	11/24/2021 .	11/25/2022 .	453	2,270,291	5007.05	42,303				16,2	25		(16,222)				
SPX/CS/231124/4701.46-		e Annual Exh 5	Foreign (1=d	Royal Bank of	11 /04 /0001	11/04/0000	070	1 505 700	E044 75	04 440			04 005		10	1	(40,000)				
5641.75SPX_INDU_NDX/ARBCS/221	Insurance	Reserve e Annual Exh 5	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	11/24/2021 .	11/24/2023 .	278	1,565,763	5641.75	91,442				94,4	10	·	(13,862)	·····			
125/25/0.00%-7.75%	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	11/24/2021 .	11/25/2022 .	1, 143,539	8,862,427	7.75	22,467				26,0	33		(8,615)				
SPX/CS/231124/4701.46-		e Annual Exh 5		Royal Bank of																	
5265.64	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	11/24/2021 .	11/24/2023 .	465	2,446,336	5265.64	107,731				115,8	68	-	(16,331)	ļ			
SPX/CS/221125/4/01.46- 4924.78	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU11	11/24/2021	11/25/2022 .	171	1,428,904	5383.17 /	43,683			14,356	17,2	28	1	(5,522)				
SPX/CS/231124/4701.46-			Lquity/index.	Lor 17 Joon 11 GC/ 1 ABOT1	1/24/2021	1/23/2022 .	1/1	1,420,904	5089.33 /					17 ,2			(3,322)				
5430 . 19	Insurance	Reserve	Fauity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	11/24/2021	11/24/2023	921	24.451.552		763.010		l	255.713	272.2	nn l		(38.810)	j			

						Showing a	all Ontions	Cane El	oore Colla	re Swane	and Forwa	rde Onen a	e of Curro	nt Stateme	nt Data							
1	2	3	4		5	5110WING 6	7 J	8, Caps, 1 ic	9	10, Swaps (11 11 11 11 11 11 11 11 11 11 11 11 11	12	13	14	15 16	17	18	19	20	21	22	23
·	Description of Item(s)				J	Ü	,		ŭ	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	13	17	10					21	Credit	Hedge
Description	Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Price, Rate or Index Received (Paid)	of Un- discounted Premium (Received) Paid	Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Valu	Unrealized Valuation Increase/	Exchange Change in	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Quality of Refer- ence Entity	Effectiveness at Inception and at Quarter-end (b)
SPX/CS/221125/4594.62-		e Annual Exh 5	(a)	or Central	Cleaninghouse	Date	Expiration	Contracts	Amount	(Palu)	Palu	Palu	income	value	Code Fall Vall	e (Decrease)	B./A.C.V.	Accretion	item	Exposure	Enuty	(D)
4870.30 SPX/CS/221123/4690.70-	InsuranceIndexed Universal Life	Reserve e Annual Exh 5			. IYDOJBGJWY9T8XKCSX06 .	12/01/2021 .	11/25/2022 .	259	1,261,408	4870.3	,			26,851	36,			(10,327)				
4972.14	Insurance	Reserve	. Equity/Index.	SunTrust Bank Wells Fargo Bank, National	. IYDOJBGJWY9T8XKCSX06 .	12/01/2021 .	11/23/2022 .	137	681, 183	4972 . 14	13,226				16,	44		(5,428)				
4867.17	Insurance	Reserve	. Equity/Index.	Association Wells Fargo Bank,	. KB1H1DSPRFMYMCUFXT09 .	12/08/2021 .	12/06/2022 .	151	734,943	4867 . 17	25,386				21,	96		(6,418)				
SPX/CS/221202/4577.10- 4851.73	Insurance	Reserve	. Equity/Index.	Wells Fargo Bank,	. KB1H1DSPRFMYMCUFXT09 .	12/08/2021 .	12/02/2022 .	113	548 , 245	4851.73	19, 135				16,	00	-	(4,893)				
SPX/CS/221205/4538.43- 4810.74	Insurance	Reserve	. Equity/Index.	National Association Wells Fargo Bank,	. KB1H1DSPRFMYMCUFXT09 .	12/08/2021 .	12/05/2022 .	132	635,018	4810.74	22,712			15,610	19,0	48	-	(5,758)				
SPX/CS/221207/4686.75- 4967.96	Insurance	Reserve	. Equity/Index.		. KB1H1DSPRFMYMCUFXT09 .	12/08/2021 .	12/07/2022 .	137	680,611	4967.96	21,819			15,035	17,1	92		(5,500)				
5442.38	Insurance	Reserve	. Equity/Index.	Societe Generale Bank of America,National	. 02RNE81BXP4R0TD8PU41 .	12/10/2021 .	12/08/2023 .	1,038	5,651,555	5442.38	297,670				304,:	68		(44, 100)				
12.02-5065.42 SPX/CS/221209/4712.02-	Insurance	Reserve e Annual Exh 5	. Equity/Index.	Association-NY Royal Bank of	B4TYDEB6GKMZ0031MB27 .	12/10/2021 .	12/09/2022 .	370	1,875,315	5065.42				40,704	14,			(14,772)				
5018.30SPX/CS/221209/4712.02-5006.52	InsuranceIndexed Universal Life Insurance	Reserve e Annual Exh 5 Reserve	. Equity/Index.		 ES71P3U3RH1GC71XBU11 . 549300WCGB70D06XZS54 . 	12/10/2021 .	12/09/2022 .	1,012	7,865,937	5018.3				184,201	199,			(41,695)				
SPX/AVGCS/221209/10/47	Indexed Universal Life	e Annual Exh 5		Bank of America,National																		
12.02-5111.10	InsuranceIndexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.Equity/Index.		B4TYDEB6GKMZ0031MB27 . 02RNE81BXP4R0TD8PU41 .	12/10/2021 .	12/09/2022 .	241	1,232,078	5111.1	28,227			28,170	9,			(10,223)				
SPX/CS/221110/4712.02- 5147.88	Insurance	e Annual Exh 5 Reserve e Annual Exh 5	. Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	12/10/2021 .	11/10/2022 .	641	3,300,578	5147.88	95,256			94,982	93,:	12		(39,034)				
5796.05 SPX/CS/221110/4712.02-	Insurance	Reserve e Annual Exh 5	. Equity/Index.	Royal Bank of	. 02RNE81BXP4R0TD8PU41 .	12/10/2021 .	12/08/2023 .	486	2,816,422	5796.05				176,356	174,			(26, 148)				
5171.44 SPX/CS/231208/4712.02- 5277.46	Insurance Indexed Universal Life Insurance	Reserve e Annual Exh 5 Reserve			. ES71P3U3RH1GC71XBU11 02RNE81BXP4R0TD8PU41 .	12/10/2021 .	11/10/2022 .	1,033	5,342,208	5171.44	159,050			158,593	153,			(65, 175)				
SPX/CS/231208/4712.02- 5417.47			. Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41 .	12/10/2021 .	12/08/2023 .	606	3,283,980	5417.47	169,632				173,			(25, 131)				
SPX/CS/221209/4712.02- 5100.76	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	Wells Fargo Bank, National Association	. KB1H1DSPRFMYMCUFXT09 .	12/10/2021 .	12/09/2022 .	4,296	21,915,375	5100.76	612,226			610,982	635,	43		(221,727)				
SPX/CS/221209/4712.02- 4924.06	Insurance	e Annual Exh 5 Reserve e Annual Exh 5	. Equity/Index.		. 549300WCGB70D06XZS54 .	12/10/2021 .	12/09/2022 .	2,021	13,362,265	5158.56 / 4924.06	276,453			171,632	194,	40		(62,286)				
209/10/0.00%-6.50% SPX/CS/221209/4712.02-	Insurance	Reserve	Equity/Index	BNP PARIBAS	. 549300WCGB70D06XZS54 .	12/10/2021 .	12/09/2022 .	1,592,545	10,351,543	6.5 4880.84 /	39,017			38,939	31,		-	(14, 131)				
4894.90	Insurance	Reserve	. Equity/Index.	Societe Generale Wells Fargo Bank, National	. 02RNE81BXP4R0TD8PU41 .	12/10/2021 .	12/09/2022 .	115	1,810,536	4894.9	26,635				9,1	06		(3, 168)				
4994.74	Insurance	Reserve	. Equity/Index.	Association Bank of	. KB1H1DSPRFMYMCUFXT09 .	12/10/2021 .	12/09/2022 .	3,776	18,861,178	4994.74	416,031			415, 177	454,1	50		(150,669)				
SPX/AVGCS/221209/10/47 12.02-5053.64	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index	America,National Association-NY	B4TYDEB6GKMZ0031MB27	12/10/2021 .	12/09/2022 .	746	3,771,778	5053.64	80,746			80,583	29,	73		(29,244)				

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					Showina	all Options	s, Caps, Fi	loors, Colla	ars, Swaps	and Forwai	rds Open a	s of Curre	ent Stateme	nt Date								
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								l		Cumulative	l	ļ	1 1			j						
								l		Prior	Current	ļ	1			l l						
	Description							l		Year(s)	Year Initial	ļ	1			l l						
	of Item(s)							l	Strike	Initial Cost	Cost of	ļ	1			l l					Credit	Hedge
	Hedged, Used for		Tuna(a)			Date of		l	Price, Rate or	of Un- discounted	Un- discounted	ļ	Book/		Llo	nrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality	Effectiveness at Inception
	Income	Schedule/	Type(s) of			Maturity	Number	l	Index	Premium	Premium	Current	Adjusted			aluation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			ncrease/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair V		ecrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
2000.191.011	or reprioated	1001101101	(ω)	Wells Fargo Bank,	Duto			7	(1 414)	1 4.4			1 10.00	0000 1000	4.40	00.00007	2.,, 0	7 1001 011011			Linky	(5)
	- Indexed Universal Life	e Annual Exh 5		National				l			l	ļ	1			l l						
5065.42	Insurance	. Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUFXTC	912/10/2021	12/09/2022 .	15,547	78,754,139	95065.42	2,056,399		ļ		2, 16	37,471			(744,772)				
SPX/CS/221209/4/12.02- 5077.20	- Indexed Universal Life Insurance	e Annual Exh 5 Reserve		Societe Generale 02RNE8IBXP4R0TD8PU4	1 12/10/2021	12/09/2022	316	1.604.403	3 5077.2	43.047	l i	ļ	42.961	l ,	14.971	i		(15.591)				
	- Indexed Universal Life		. Equity/index.	Ochete dellerare Oznineorbar 4norboro4	112/ 10/2021	12/03/2022 .		1,004,400	5654.42 /					l	+4,311			(15,591)				
5207.39	Insurance	Reserve	. Equity/Index.	Societe Generale 02RNE8IBXP4R0TD8PU4	112/10/2021	12/09/2022 .	213	2,695,951		130,806	l	Į	36,256	٤	35,761			(13, 158)				
	- Indexed Universal Life	e Annual Exh 5									i	Į.	·									
4982.96	Insurance	Reserve	. Equity/Index.		412/10/2021	12/09/2022 .	329	1,638,217	74982.96	34,918		ļ	34,847	ļ	38,379			(12,646)	-			
SDV / MVCCS / 221200 / 10 / 47	7 Indexed Universal Life	Appual Exh E		Bank of America,National				I			l i	ļ	1			j						
12.02-5018.30	Insurance	. Reserve	. Equity/Index.		712/10/2021	12/09/2022 .	468	2,348,382	25018.3	47,541	i i	ļ	47,445	,	18 , 125	1		(17,218)				
	- Indexed Universal Life	e Annual Exh 5	. Equity/ maox.	5111525042001									,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		.0, .20							
4916.23	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS5	412/10/2021	11/10/2022	965	4,742,084	4	76,553		L		l	36,257			(31,370)	-			
	I Indexed Universal Life		F 14 " 1	DND DADIDAG	40/10/202	40 /00 /000	0.004.44-	40.044.5==		24.05=	i	ļ	21.15	l .	0.004	1		/00 000				
209/10/0.00%-5.25%	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS5	412/10/2021	12/09/2022 .	3,094,147	16,244,272	2		·i	ļ	64, 198	ļ	49,981			(23,298)				
4840.46	Insurance	Reserve	Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU4	1 12/10/2021	12/09/2022	215	2,456,698		32,812	l	ļ	11,685	l ,	13,503	i		(4,241)				
1.7		1		Wells Fargo Bank,					1.0.0		i	ţ										
	- Indexed Universal Life			National				I			l i	ļ	1			j						
5030.08	Insurance	Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUFXTC	912/10/2021	12/09/2022 .	7,058	35,499,902	25030.08	856,654		ļ	854,930	9	18,910			(310,257)				
SPX/CS/231208/4712.02- 5581.80	Indexed Universal Life	e Annual Exh 5 . Reserve		Societe Generale 02RNE81BXP4R0TD8PU4	112/10/2021	12/08/2023	362	2,022,115	5581.8	116,481	i	ļ	116,387	l	17 , 449	1		(17,257)				
	I Indexed Universal Life			OUCTOR OFFICE ATE UZNINEO IDAP4RU IDBPU4	112/10/2021	12/00/2023 .	302	2,022,115		110,481	i	ļ		ļ'	17 ,449			(17,237)				
209/10/0.00%-7.75%	Insurance	Reserve		BNP PARIBAS 549300WCGB70D06XZS5	412/10/2021	12/09/2022 .	1,986,220	15,393,205	57.75	53,807	li	L		I	15 , 188			(19,487)	l			
SPX/CS/221209/4712.02-	- Indexed Universal Life	e Annual Exh 5									· · · · i					- 1						
4935.84	Insurance	Reserve	. Equity/Index.	Societe Generale 02RNE81BXP4R0TD8PU4	112/10/2021	12/09/2022 .	295	1,457,192	24935 . 84	26,682		ļ		1	29,707			(9,663)				
SPX/CS/221209/4712.02- 5112.71	Indexed Universal Life	e Annual Exh 5 Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS5	412/10/2021	12/09/2022 .	368	1,883,490	5112.71	53,708	i	ļ	53,600	.	55,370	1		(19,452)				
J114./1			. Equity/index.	Wells Fargo Bank,	12/ 10/ 2021	12/ 03/ 2022 .		1,000,490	ا ا ـ عا ا لو ـ ـ ـ ـ ـ ـ ـ ـ ـ ـ ـ ـ ـ ـ ـ ـ ـ ـ	700, الكو	ii	ļ	,000	l				(13,402)				
SPX/CS/221209/4712.02-	- Indexed Universal Life	e Annual Exh 5		National				I			i	ļ				1						
5171.44	Insurance	Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUFXTC	912/10/2021	12/09/2022 .	24,839	128,452,911	15171.44	4,014,521		L		4,01	11,806			(1,453,951)				
	- Indexed Universal Life			DUD DADIDAO FACCONIOCEZCECCITATO	40 (40 (000)	44 (40 (0000	0.40	4 040 000	5450.00	400 040	l i	ļ	400 404	l	0.054	j		(50.747)				
5159.66	Insurance	Reserve	. Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS5	412/10/2021	11/10/2022 .	818	4,219,682	25159.66	123,840	······	ļ	123, 484	^{1.}	20,351			(50,747)				
SPX/AVGCS/221209/10/47	7 Indexed Universal Life	e Annual Exh 5		America, National				I			i	ļ				1						
12.02-5041.86	Insurance	Reserve	. Equity/Index.	Association-NY B4TYDEB6GKMZ0031MB2	712/10/2021	12/09/2022 .	120	603,647	75041.86	12,677		<u> </u>	12,651	I	4,701			(4,591)				
		l		Wells Fargo Bank,				I			l i	ļ	1			j						
	Indexed Universal Life		F 1 - 1	National (PAUADODDENIALO)	0 40/00/0004	10/10/0000	100	000 700	4007.00	00.005	l i	ļ	23,650	l ,	7 440	j		(0.047)				
4897.88	Insurance	. Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUFXTC Wells Fargo Bank,	912/22/2021	12/16/2022 .	198	969,780	4897.88	23,685	·	ļ		ļ,	27 , 443			(8,347)				
SPX/CS/221216/4668.67-	- Indexed Universal Life	e Annual Exh 5		National				I			i	ļ				1						
4948.79	Insurance	Reserve	Equity/Index.		9 12/22/2021	12/16/2022	161	796,755	54948.79	18,697	l	L	18,670	1	20,980			(6,589)	ļļ.			
	7 Indexed Universal Life			Royal Bank of			1				i	ļ				1						
25.79-5080.22	Insurance	Reserve	. Equity/Index.		112/23/2021	12/23/2022 .	338	1,716,009	95080 .22	39,286				I	13,821			(13,479)				
SPX/CS/221223/4/25.79- 5080.22	- Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London)	3 12/23/2021	12/23/2022	19,628	99,712,634	5080.22	2,786,488	i	ļ	2,783,134	2.75	55,273	1		(956,038)				
SPX/CS/231222/4725.79-		e Annual Exh 5		Royal Bank of			10,020			2,700,400	i	ţ	2,700,104					(000,000)				
5430.56	Insurance	Reserve	. Equity/Index.	Canada ES71P3U3RH1GC71XBU1	112/23/2021	12/22/2023 .	498	2,704,740	5430.56	146,035	I	Į	145,962	14	41,973			(21, 154)				
		I		Wells Fargo Bank,				I			l i	ļ	1			j						
	Indexed Universal Life		F 1 - 1	National VP4U4DCDDENVACUEVTC	0 40/00/0004	10 /00 /0000	1 040	10 070 100	E400 57	205 242	l i	ļ	205 200		7 105	j		(445 450)				
5186.57	InsuranceIndexed Universal Life	Reserve	. Equity/Index.	Association KB1H1DSPRFMYMCUFXTC Royal Bank of	912/23/2021	12/23/2022 .	1,943	10,079,189	95186.57	335,642		ł	335, 238	ļ3	17 , 105			(115, 158)				
4861.89	Insurance	Reserve	. Equity/Index.		112/23/2021	12/23/2022 .	309	1,502,906	4861.89	18,945	li	Į		1	20 , 437			(6,500)				
	7 Indexed Universal Life			Royal Bank of					4888.28 /						, .							
25.79-5032.97	Insurance	Reserve	Equity/Index		1 12/23/2021	12/23/2022	342	2.345.461	5032 97	45.659	1	l .	36.442	1 1	13.606	i		(12.518)	1			

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					Showing a	all Options	s, Caps, Fl	oors, Colla	ars, Swaps												
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										Cumulative	0										l
	D									Prior	Current										ı
	Description								Chriten	Year(s)	Year Initial									C== d:4	l llades
	of Item(s)								Strike Price,	Initial Cost of Un-	Cost of Un-					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Hedged, Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/221125/4725.79-		Annual Exh 5	(4)	or contrar croamingricace	Date		0011114010	711104111	(1 4.4)				7 4.40	7 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	(200:000)	<i>D</i> 7 t G . (1)	7 1001 011011			Linuty	<u>(~)</u>
5186.55	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2021 .	11/25/2022 .	884	4,585,619	5186.55	146,924				134,25	3		(56,406)				l
SPX/CS/221223/4725.79-		Annual Exh 5		Royal Bank of					5044.78 /												1
5222.24	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RHIGC71XBU11	12/23/2021 .	12/23/2022 .	527	44,809,304	5222.24	1, 178, 427				89,18	1		(32,803)				ı ——
SPX/CS/221223/4725.79- 5032.97		Annual Exh 5	F 4 / I d	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2021 .	12/23/2022 .	1,032	5, 192, 355	5032.97	130,046			129,890	131,55			(44,619)				1
SPX/CS/231222/4725.79-	Insurance	Reserve Annual Exh 5	Equity/Index.	Royal Bank of	12/23/2021 .	12/23/2022 .				130,046							(44,019)				
5292.88	Insurance	Reserve	Equity/Index.	Canada ES7 I P3U3RHIGC7 1XBU11	12/23/2021 .	12/22/2023 .	403	2, 133, 389	5292.88	100,637				99 , 15	9		(14,578)				l
				Wells Fargo Bank,				,,													i
SPX/CS/221125/4725.79-				National					1						1						i
5222.00	Insurance	Reserve	Equity/Index.	Association KB1H1DSPRFMYMCUFXT09	12/23/2021 .	11/25/2022 .	2,950	15,403,335	5222	515,081			514, 144	462,67	2		(197 , 748)	-			
SPX_INDU_NDX/ARBCS/221 223/25/0.00%-6.50%		Annual Exh 5	Eart + 1 / 1 - 4	Barclays Bank PLC (London)	12/23/2021 .	12/23/2022 .	1 000 707	6,895,181		26,576			00 544	20,77			(0.440)				i
	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index.	(London)	12/23/2021 .	12/23/2022 .	1,060,797	0,890,181	6.5	20,3/6			26,544	20,77	•		(9, 118)				
5162.93	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	12/23/2021 .	11/25/2022 .	245	1,264,136	5162.93	39,200				36,25	,		(15,049)				l
SPX/AVGCS/221223/25/47		Annual Exh 5	Equity/ Indox.	Royal Bank of			240	,204,100							_		(10,040)				1
25.79-5115.67	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	12/23/2021 .	12/23/2022 .	307	1,570,803	5115.67	37,530				12,74	4		(12,876)				
SPX/CS/221223/4725.79-	Indexed Universal Life																				1
5021.15	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2021 .	12/23/2022 .	1,433	7, 197,541	5021.15	174,702				177 ,88	2		(59,940)				ı
SPX/CS/221223/4725.79-			F 14 (1 1	DND DADLDAG	40 (00 (0004	40 (00 (0000	407	0 500 500	5000.04	70.070			70.400	74.00			(04.700)				1
5092.04 SPX/CS/231222/4725.79-	Insurance	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 Royal Bank of	12/23/2021 .	12/23/2022 .	497	2,528,598	5092.04	72,279				71,20	' 		(24,799)				ı —
5458.29	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	12/23/2021 .	12/22/2023 .	918	5,010,955	5458.29	277,095				268,08	3		(40, 139)				l '
SPX/CS/221223/4725.79-		Annual Exh 5	Equity/ Index.	Royal Bank of				, 0 10 ,000									(40, 100)				i
4997.52	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	12/23/2021 .	12/23/2022 .	249	1,241,981	4997.52	28,298			28,264	29,07	ŝ		(9,709)				
SPX/AVGCS/221223/25/47		Annual Exh 5		Royal Bank of																	1
25.79-5151.11	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RHIGC71XBU11	12/23/2021 .	12/23/2022 .	135	693,925	5151.11	17, 169				5,64	7		(5,891)				ı
SPX/CS/221223/4725.79- 5009.34		Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2021 .	12/23/2022 .	3,061	15,334,817	5009.34	360,299			359,866	369 , 15			(123,618)				1
SPX/CS/221223/4725.79-	Insurance	Annual Exh 5	Equity/Index.	Royal Bank of	12/23/2021 .	12/23/2022 .		13,334,617		300,299				009, 10	+		(123,010)				
4910.78	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RHIGC71XBU11	12/23/2021 .	12/23/2022 .	215	1,053,789	4910.78	17,410				18,46	9		(5,973)				1
SPX/CS/231222/4725.79-		Annual Exh 5		Royal Bank of		,,		,,		, , , , , ,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,							1
5812.72	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	12/23/2021 .	12/22/2023 .	148		5812.72	56,292				53,20	В		(8, 154)				
SPX/CS/231222/4725.79-		Annual Exh 5																			1
5883.61 SPX/CS/231222/4725.79-	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54 Royal Bank of	12/23/2021 .	12/22/2023 .	573	3,372,162	5883.61	223,361		·		211, 16	y		(32,355)	·			
5597.99	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	12/23/2021 .	12/22/2023 .	382	2, 138, 406	5597.99	129,259			129, 195	123,54	0		(18,724)				l
3307.00	di uno		quity/ much,	Wells Fargo Bank,						120,200				120,09		***************************************	(10,724)				i
SPX/CS/221223/4725.79-	Indexed Universal Life	Annual Exh 5		National					1						1						i
5174.72	Insurance	Reserve	Equity/Index.	Association KB1H1DSPRFMYMCUFXT09	12/23/2021 .	12/23/2022 .	3,484	18,029,448	5174.72	590,845				560,78	7		(202,718)				ı
SPX/AVGCS/221223/25/47		Annual Exh 5	F 14 // 1	Royal Bank of	40 (00 (005 :	40 (00 (0000		4 374 651	5000	20 0-			22 22-		. [10.0				i
25.79-5066.14	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	12/23/2021 .	12/23/2022 .	231	1, 171,691	5066 . 14	26,254			26,223	9,39	3		(9,008)				
SPX_INDU_NDX/ARBCS/221 223/25/0.00%-5.25%	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2021 .	12/23/2022 .	1,070,114	5,618,099	5.25	24,286			24,257	17,30	<u>. </u>		(8,332)				l
SPX/CS/221223/4725.79-		Annual Exh 5	Equity/ muex.	Royal Bank of		12/20/2022 .	1,0/0,114			24,200				17,30	Ť		(0,002)				i
4843.93	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	12/23/2021 .	12/23/2022 .	202	976,284	4843.93	10,808				11,70	4 [(3,708)				
SPX/CS/231222/4725.79-	Indexed Universal Life	Annual Exh 5		Royal Bank of]	1
5670.95	Insurance	Reserve	Equity/Index.	CanadaES71P3U3RHIGC71XBU11	12/23/2021 .	12/22/2023 .	313	1,776,212		110,744				105,69	4		(16,042)	-			ı
SPX/AVGCS/221223/25/47		Annual Exh 5	F 14 /1 1	Royal Bank of	40 (00 (0004	40 (00 (0000	050	0.450.004	4896.86 /	50.500			40 404		. [(40.000)				i
25.79-5068.41 SPX/CS/221125/4725.79-	Insurance	Reserve Annual Exh 5	Equity/Index.	Canada ES7 I P3U3RH I GC7 1 XBU11	12/23/2021 .	12/23/2022 .	356 .	2,452,634	DU08.41	50,522			40,431	14,45	°		(13,889)				
4931.27	Indexed Universal Life	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2021 .	11/25/2022 .	752	3,709,264	4931.27	64,531			64,414	67.88	3		(24,775)				
SPX/CS/221223/4725.79-		Annual Exh 5	Equity/ much.	54 171112A0 5455501103270200A2554		11/20/2022				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					Ť		(27,773)				i
4938.40	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2021 .	12/23/2022 .	339	1,675,273	4938.4	30,949			30,912	32,75	7		(10,619)				
SPX/CS/221223/4725.79-		Annual Exh 5		Royal Bank of					1						1						i
4950.27	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RHIGC71XBU11	12/23/2021 .	12/23/2022 .	214	1,060,369	4950.27	20,661		 		21,61	7	ļ	(7,089)	L			

						Showina a	all Options	s, Caps. F	loors, Colla	rs, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
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											Cumulative											
											Prior	Current										
	Description									Chriten	Year(s)	Year Initial									C== d;4	Hadaa
	of Item(s) Hedged,									Strike Price,	Initial Cost of Un-	Cost of Un-					Total	Current	Adjustment		Credit Quality	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized		Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu	e (Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX_INDU_NDX/ARBCS/221 223/25/0.00%-7.75%	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	Royal Bank of Canada	ES71P3U3RHIGC71XBU11 .	12/23/2021 .	12/23/2022 .	2,357,349	18,269,455	7.75	68,611			68,529	53,8	==		(23,540)				
SPX/CS/221223/4725.79-		e Annual Exh 5	. Equity/ muex.	Barclays Bank PLC	. Lot ir Joonill dot indo ii .	12/23/2021	12/20/2022 .	2,007,049	10,209,400							30		(20,540)				
5115.67	Insurance	Reserve	. Equity/Index.		G5GSEF7VJP5170UK5573 .	12/23/2021 .	12/23/2022 .	3,789	19,384,271	5115.67	579,763			579,072	563,9	48		(198,918				
SPX/CS/221229/4793.06-				nin ninini	5.40000W00D70D00V705.4	10 (00 (0001	40 (00 (0000	440	740.045	5000 74	47.050			47.050	45.4			45.007				
5068.74 SPX/CS/221228/4786.35-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	12/29/2021 .	12/29/2022 .	146	740,045	5068.74	17,356				15,2	671, 196		(5,807)	·····			
5073.53	Insurance	Reserve	. Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	12/29/2021	12/28/2022 .	192	974, 118	5073.53	23, 171				20,8	71873		(7,781				
SPX/CS/221230/4766.18-		e Annual Exh 5																				
5052.15SPX INDU NDX/ARBCS/230	Insurance	. Reserve e Annual Exh 5		MorganStanley	87GCMVDQLFKA7QOJXC56 .	01/05/2022 .	12/30/2022 .	337	1,702,575	5052.15		41,071		40,927	37,9	06		(12,780)	¦			
110/10/0.00%-5.25%	Indexed Universal Life	. Reserve		Credit Suisse	E58DKGMJYYYJLN8C3868 .	01/10/2022	01/10/2023 .	1,064,280	5,587,470	5.25		25,063		24,966	18,6	34	L	(7,069				
SPX/CS/221209/4670.29-		e Annual Exh 5						,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						, ,	-						
5125.64	Insurance	Reserve	. Equity/Index.	MorganStanley	87GCMVDQLFKA7QOJXC56.	01/10/2022	12/09/2022 .	909	4,658,489	5125.64		159,704			159,6	24		(50,678	ļ			
SPX/CS/230110/4670.29- 4892.13	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Fauity/Index	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 .	01/10/2022	01/10/2023 .	244	1, 191, 663	4892.13		24,654		24,558	26.7	92		(6,954				
SPX/CS/230110/4670.29-			. Equity/ Index.	ouiiii ust baik	TIDOGDGGIITSTOXICOXOO ,	01/10/2022	01/10/2020 .	244				24,004			20,	32						
5020.56	Insurance	Reserve	Equity/Index.		02RNE81BXP4R0TD8PU41	01/10/2022	01/10/2023 .	18,064	90,690,440	5020.56		2,673,175		2,662,790	2,830,4	05		(6,781)				
SPX/AVGCS/230110/10/46 70.29-4998.05	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	Royal Bank of Canada	ES71P3U3RHIGC71XBU11 .	01/10/2022	01/10/2023 .	108	3,012,358	2.5 / 4998.05		40.435		12,977	6.9	00		(3,675				
SPX/CS/230110/4670.29-		e Annual Exh 5	. Equity/index.	Gariaua	ESTIFSUSHIIUUTIABUII.	01/10/2022	01/10/2023 .	106	3,012,336	2.5 / 4996.05		40,433				20		(3,6/5				
4973.86	Insurance	Reserve	Equity/Index	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 .	01/10/2022	01/10/2023 .	1,229	6, 111,756	4973.86		162,531		161,900	173,8	32		(45,843				
SPX/CS/230110/4670.29-		e Annual Exh 5			LVD0 ID0 IIIIV0T0VIV00V00	0.4 (40 (0000	04 /40 /0000	0.47	4 400 070	40.45.40		00.007		00 400				/F 000				
4845.43 SPX/CS/221209/4670.29-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 .	01/10/2022	01/10/2023 .	247	1, 196, 279	4845.43		20,207		20 , 129	22,	37		(5,699)				
4871.93	Insurance	Reserve	Equity/Index	BNP PARIBAS	549300WCGB70D06XZS54 _	01/10/2022	12/09/2022 .	413	2,014,359	4871.93		37,047			40,9	79		(11,756				
SPX/CS/240110/4670.29-																						
5604.35 SPX/CS/230110/4670.29-	Insurance	Reserve	. Equity/Index.	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 .	01/10/2022	01/10/2024 .	277	1,549,631	5604.35		100,847		100,676	98,7	49		(12,447)	·····			
5055.59	Insurance	Reserve	Equity/Index	Societe Generale	02RNE81BXP4R0TD8PU41	01/10/2022	01/10/2023 .	4, 129	20,873,917	5055.59		660,789		658,220	689,8	97		(186,378				
SPX/CS/240110/4670.29-	Indexed Universal Lif	e Annual Exh 5																				
5367.98	Insurance	Reserve			87GCMVDQLFKA7QOJXC56.	01/10/2022	01/10/2024 .	501	2,687,073	5367.98		149,703			149,8	79		(18,477	ŀ			
SPX/AVGCS/230110/10/46 70.29-5020.56	Indexed Universal Lit	e Annual Exh 5 Reserve		Royal Bank of Canada	ES71P3U3RHIGC71XBU11	01/10/2022	01/10/2023 .	328	1,644,871	5020.56		41, 181		41,021	21,4	39		(11,615				
SPX/CS/230110/4670.29-		e Annual Exh 5																				
5067.44	Insurance	Reserve	. Equity/Index.	MorganStanley	87GCMVDQLFKA7QOJXC56 .	01/10/2022 .	01/10/2023 .	362	1,835,971	5067 . 44		59,599			61,7	54	-	(16,810	ŀ			
SPX_INDU_NDX/ARBCS/230 110/10/0.00%-6.50%	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Fauity/Index	Credit Suisse	E58DKGMJYYYJLN8C3868	01/10/2022	01/10/2023 .	1,838,819	11,952,324	6.5		49,777		49,583	39,0	39		(14,040)				
SPX/CS/230110/4670.29-			quity/index.	0.0011 001000	2005.101101110211000000 .	17 107 2022	17 107 2020 .	1,000,010						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					1			
5125.65	Insurance	Reserve	. Equity/Index.		87GCMVDQLFKA7QOJXC56 .	01/10/2022	01/10/2023 .	1,684	8,632,081	5125.65		306,936			311,8	82		(86,573)	ļ			
SPX/AVGCS/230110/10/46 70.29-5067.39	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	ES71P3U3RHIGC71XBU11 .	01/10/2022	01/10/2023 .	212	12,102,510	2.4 / 5067.39		151, 183		28,487	14,2	67		(8,066				
SPX/CS/230110/4670.29-		e Annual Exh 5	. Equity/ Illuex.	ouraua	LOTTI GOGILITADO I I .	01/10/2022			12, 102,310	2.7 / 3007.39				20,40/		~'	· · · · · · · · · · · · · · · · · · ·	(0,000				
4985.53	Insurance	Reserve	. Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41 .	01/10/2022 .	01/10/2023 .	9,859	49, 153, 770	4985.53		1,336,518		1 , 331 , 326	1,435,	25		(376,970				
SPX/CS/240110/4670.29- 5230.72	Indexed Universal Lift Insurance	e Annual Exh 5 Reserve	Equity/Index	Marganetanlay	87GCMVDQLFKA7QOJXC56 .	01/10/2022	01/10/2024 .	463	2 410 075	5230.72		116,700		116,502	118,7	02		(14,403				
SPX/CS/240110/4670.29-		e Annual Exh 5	. Lquity/index.	MorganStanley	OF GUNDALFRATUUJAU30 .	01/10/2022	01/10/2024 .	403	2,419,375			110,700			110,			(14,403				
5394.18	Insurance	Reserve	. Equity/Index.	UBS	549300W01FUSNYH0FL22 .	01/10/2022	01/10/2024 .	871	4,700,796	5394.18		265,700		265,250	267 ,	21		(32,793	ļ			
SPX/CS/240110/4670.29-		e Annual Exh 5	F 14 // 1	0 7 4 0 4	LVDO IDO IIIVOTOVIVOSVOS	04 (40 (0000	04 (40 (000)		4 454 004	FF00 00		70.000		70 440		00		(0.040				
5529.39 SPX/CS/230110/4670.29-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 .	01/10/2022	01/10/2024 .	209	1, 154, 964	5529.39		72,269			71, ·	90		(8,919				
4962.18	Insurance	Reserve	Equity/Index.	SunTrust Bank	TYDOJBGJWY9T8XKCSX06.	01/10/2022	01/10/2023 .	1,392	6,908,814	4962.18		178,055			191,0	57		(50,221)				
SPX/CS/230110/4670.29-					LVD0 ID0 IIIV/CTCV	04 /46 ::	04 446 1222															
4938.83 SPX/CS/230110/4670.29-	Insurance	Reserve	. Equity/Index.	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 .	01/10/2022	01/10/2023 .	305	1,505,628	4938.83		36,425		36,283	39,	69	-	(10,274	ŀ			
4880.43	Insurance	Reserve	Fauity/Index	SunTrust Bank	LYDOJBGJWY9T8XKCSX06	01/10/2022	01/10/2023	222	1.084.871	4880.43		21.443		21.359	23.3	72		(6.048)				

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											Cumulative Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of	F	0	T	Maturity	Number	Matteral	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Datastist	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		e, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code F	air Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
SPX/AVGCS/230110/10/46			(a)	Royal Bank of	Clearinghouse	Date	Lxpiration	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIC	value	Code	all value	(Decrease)	B./A.C.V.	Accretion	пеш	Lxposure	Litty	(b)
70.29-4973.86	Insurance	Reserve	Equity/Index.		. ES71P3U3RHIGC71XBU11 .	01/10/2022	01/10/2023 .	348	1,729,429	4973.86		40,020		39,864		21,847			(11,288)				
SPX_INDU_NDX/ARBCS/230		e Annual Exh 5			55001/01/ N/I// N N000000	04 (40 (0000	0.4.(40.(0000	0.050.700	17 100 115	7.75		07.004		07.507		55.070			(40, 400)				
110/10/0.00%-7.75% SPX/CS/230110/4670.29-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	Credit Suisse	. E58DKGMJYYYJLN8C3868 .	01/10/2022	01/10/2023 .	2,256,789	17,490,115	7.75		67,801		67,537		55,978			(19, 123)				
5032.24	Insurance	. Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	01/10/2022	01/10/2023 .	314	1,578,233	5032.24		48 , 130				50,254			(13,575)				
SPX/CS/230110/4670.29-		e Annual Exh 5																					
4803.82 SPX/CS/230110/4670.29-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	01/10/2022	01/10/2023 .	436	2,095,937	4803.82		27 ,580				30,563			(7,779)				
4851.53	Indexed Universal Lit	Reserve	Equity/Index	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	01/10/2022	01/10/2023 .	144	696 , 332	4851.53		12,219			<u> </u>	13,270	L	[(3,447)	L			
SPX/CS/230110/4670.29-		e Annual Exh 5	12,,																				
5113.39	Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	01/10/2022	01/10/2023 .	1,316	6,728,153	5113.39		235,099				239,953			(66,311)				
SPX/CS/230110/4670.29- 4950.51	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	01/10/2022	01/10/2023	3,021	14,954,456	4950.51		371,968		370,523		401,459			(104, 915)				
SPX/CS/230110/4670.29-		e Annual Exh 5	Equity/ Index.	ouiiii ust baik	. 1100000011310/100/00 .	01/10/2022	01/10/2020 .		14,354,450										(104,515)				
5020.56	Insurance	Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	01/10/2022	01/10/2023 .	160		5020.56		24,040				25,083			(753,980)				
SPX/CS/230110/4670.29- 5161.26	Indexed Universal Lif	e Annual Exh 5 Reserve	Earrity/Index	MorganStanlev	87GCMVDQLFKA7QOJXC56	01/10/2022	01/10/2023	431	2.226.878	5161.26		82.956		82.634		83,262			(23,398)				
SPX/CS/221209/4670.29-		e Annual Exh 5	Equity/Index.	moi ganotaniey	. O/UUIIVUULFNA/UUJAUJU .	01/10/2022	01/10/2023 .	431	2,220,070	5102.29 /		02,930				00,202			(23,396)				
5160.67	Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	01/10/2022	12/09/2022 .	430	5,698,102			194,906		79, 195		78,383			(25,227)				
SPX/CS/230110/4670.29-		e Annual Exh 5	F 14 (1 4	0 7 4 0 1	LVDA IDA IIIVATAVIVAAVAA	04 (40 (0000	04 (40 (0000	005	4 400 000	4007.00		40, 450		40,000		00.400			(5.007)				
4837.39	Insurance	Reserve	Equity/Index.	SunTrust Bank Wells Fargo Bank,	. IYDOJBGJWY9T8XKCSX06 .	01/10/2022	01/10/2023 .	235	1, 136, 662	4837.39		18,459				20 , 198			(5,207)				
SPX/CS/240110/4670.29-	Indexed Universal Lif	e Annual Exh 5		National																			
5534.29	Insurance	Reserve	Equity/Index.		KB1H1DSPRFMYMCUFXT09 .	01/10/2022	01/10/2024 .	503	2,785,249	5534 . 29		173,706		173,411		172,093			(21,439)				
SPX/AVGCS/230110/10/46 70.29-5008.89	Indexed Universal Lif	e Annual Exh 5 Reserve	F: 4 /1d	Royal Bank of Canada	. ES71P3U3RHIGC71XBU11 .	01/10/2022	01/10/2023	623	3.120.850	5008.89		76.721				40.423			(21,640)				
70.29-3000.09	msurance	. neserve	Equity/Index.	Wells Fargo Bank,	. ES/IFSUSHING/INDUII.	01/10/2022	01/10/2023 .	023	3, 120,630			10,721				40,423			(21,040)				
SPX/CS/230106/4677.03-	Indexed Universal Lif	e Annual Exh 5		National																			
4957.65	Insurance	Reserve	Equity/Index.	Association	KB1H1DSPRFMYMCUFXT09 .	01/12/2022	01/06/2023 .	162		4957.65		20,538				21,268			(5,728)				
SPX/CS/230113/4662.85- 4942.62	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	RNP PARIRAS	. 549300WCGB70D06XZS54 .	01/19/2022	01/13/2023 .	346	1,710,147	4942.62		39,813		39,675		46,640			(9,848)				
		e Annual Exh 5	_quity/ Illuda.	5.4 1/111DAO	. 0.00001100011000012004 .	17 10/ 2022	17 10/ 2020 .		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					·		ro, 040	***************************************						
4851.74	Insurance	Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	01/19/2022	01/18/2023 .	156	756,871	4851.74		19,270				23,018			(4,684)				
SPX/CS/230125/4356.45- 4552.49	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	. ES71P3U3RHIGC71XBU11 .	01/25/2022	01/25/2023 .	169		4552.49		15,656				21,635			(3,398)				l
SPX/CS/240125/4356.45-			Equity/ muex.	Royal Bank of	. LOTTE JOON HIGH TABUIT .	01/23/2022	01/23/2023 .			4002.49		000				21,030			(0,098)				
5162.39	Insurance	Reserve	Equity/Index.	Canada	. ES71P3U3RHIGC71XBU11 .	01/25/2022	01/25/2024 .	295	1,524,542	5162.39		100,328				124,369			(9,805)				
SPX/CS/230125/4356.45- 4814.26		e Annual Exh 5	East tu / I ad	CumTrum + Dank	. IYDOJBGJWY9T8XKCSX06 .	01/05/0000	01/25/2023 .	695	2 246 000	4014.00		100 745		100 045		100.000			(00.004)				1
40 14 . 20	Insurance	. Reserve	Equity/Index.	SunTrust Bank Bank of	. 111000000111110000000111	01/25/2022	01/25/2023 .		3,346,932	4814.26		133,715				190,068			(29,021)			.	
SPX/CS/240125/4356.45-				America, National																			1
5227.74	Insurance	Reserve	Equity/Index.	Association-NY	B4TYDEB6GKMZ0031MB27	01/25/2022	01/25/2024 .	659	3,444,107	5227.74	ļ	231,673		231,362		293,381		 	(22,641)				
SPX/CS/230125/4356.45- 4606.94	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	. ES71P3U3RHIGC71XBU11 .	01/25/2022	01/25/2023 .	325	1,499,008	4606.94		37,596		37,484		52,327			(8, 160)	l			
SPX/CS/230125/4356.45-		e Annual Exh 5	Equity/ IIIdex.	oundud	. Lori oodii ii dori nbo ii .	1/ 20/ 2022	1/ 20/ 2020 .	020	, ,,000			, , , , , , , , , , , , , ,		, 404					(0, 100)				
4628.73	Insurance	Reserve	Equity/Index.	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	01/25/2022	01/25/2023 .	712	3,297,283	4628.73		88 , 112		87,848		123,668			(19, 123)				
SPX/CS/230125/4356.45- 4781.22	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	01/25/2022	01/25/2023 .	2, 137	10,216,125	4781.22		386,434		385, 279		549,272			(83,870)				
SPX INDU NDX/ARBCS/230			Lquity/index.	Summust Dank	. 1100000011111000000111	01/23/2022	01/23/2023 .		10,210,120			300,434				348,272			(00,870)				
125/25/0.00%-6.50%	Insurance	Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54 .	01/25/2022	01/25/2023 .	1,837,548	11,944,062	6.5		54, 186		54,024		50 , 140			(11,760)				
SPX/CS/240125/4356.45-		e Annual Exh 5	Foreite (Ind	Manage Charles	070000000 EV 4700 84050	04 /05 /0000	04 (05 (0004	440	0 445 470	4070 00		105.071		105 500		100 040			(40.007)				
4879.22	Insurance	. Reserve	Equity/Index.	MorganStanley Wells Fargo Bank,	. 87GCMVDQLFKA7QOJXC56 .	01/25/2022	01/25/2024 .	440	2, 145, 479	4879.22		105,671				130,846			(10,327)				
SPX/CS/230125/4356.45-	Indexed Universal Lif	e Annual Exh 5		National																			
4513 48	Incurance	Recerve	Fauity/Index	Association	KR1H1DSPREMVMOLIEYTOQ	01/25/2022	01/25/2023	3/15	1 555 701	1513 18		25 850	l	25 773		35 71/	l		(5.610)	1		1	I

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4	2		4	1		Showing a	all Option:	s, Caps, F	loors, Colla	ars, Swaps a		rds Open as	s of Curre	ent Stateme		16	17	40	40	1 00	04	20	22
!	2	3	4		5	ь	/	8	9	10	11 Cumulative	12	13	14	15	10	17	18	19	20	21	22	23
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		T				D-4f			Price,	of Un-	Un-		Dools!			l lana alima d	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange,	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/240125/4356.45-		Annual Exh 5			0700111/001 51/1700 11/050	04 (05 (0000	04 (05 (0004		0 004 000	5000 40		400 004		407.000		450 500			(40.545				
5009.49 SPX/AVGCS/230125/25/43	Insurance	Reserve Annual Exh 5	Equity/Index.	MorganStanley Royal Bank of	87GCMVDQLFKA7Q0JXC56	01/25/2022 .	01/25/2024 .	443	2,221,398	5009.49		128,061		127,889		158,588			(12,515)			
56.45-4715.86	Insurance	Reserve	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11	01/25/2022 .	01/25/2023 .	246	1, 161,823	4715.86		34,036		33,934		49,779			(7,387)			
		Annual Exh 5	5 14 /I I	Royal Bank of	E071 D01 1001 11 0074 VD144	04 (05 (0000	04 (05 (0000	007	4 050 004	4070.00		40.070		40,000		70.040			(40.045				
56.45-4672.29 SPX/CS/221223/4356.45-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Canada Royal Bank of	ES71P3U3RHIGC71XBU11	01/25/2022 .	01/25/2023 .	397	1,853,664	4672.29		49,970		49,820		73,349			(10,845	/			
4515.66	Insurance	Reserve	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11	01/25/2022 .	12/23/2022 .	137	619,833	4515.66		10,267		10,236		14,454			(2,501))			
SPX/AVGCS/230125/25/43 56.45-4683.18		Annual Exh 5	C 11 - d	Royal Bank of	ECZ I DOLIODI I LOCZ I VDI I I I	04 (05 (0000	04/05/0000	448	0.000.115	4000 40		57.819		57,647		84,761			(40.540				
	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Canada Royal Bank of	ES71P3U3RHIGC71XBU11	01/25/2022 .	01/25/2023 .	448	2,096,115	4683.18									(12,549	/			
4760.42	Insurance	Reserve	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11	01/25/2022 .	12/23/2022 .	148		4760.42		25, 136		25,062		36,325			(6, 122)			
SPX/CS/240125/4356.45- 5359.80		Annual Exh 5 Reserve	Earrity/Index	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	01/25/2022 .	01/25/2024 .	277	1,486,195	5359.8		108,085		107,940		135, 170			(10,563				
SPX/CS/230125/4356.45-	InsuranceIndexed Universal Life	Annual Exh 5	Equity/Index.	Gariaua	. ESTIFSUSHITUUTIABUTI	01/23/2022 .	01/23/2024 .	211	1,400,193			100,000				100, 170			(10,303	/			
4770.30	Insurance	Reserve	Equity/Index.	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	01/25/2022 .	01/25/2023 .	2,773	13,226,755	4770.3		491,509		490,040		697 , 432			(106,675)			
SPX/AVGCS/230125/25/43 56.45-4670.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index_	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	01/25/2022	.01/25/2023	256	1,196,028	4670.45		32,070		31,975		47.148			(6,960				
30.43 40/0.43	Thou ance	110301 VC	Equity/ much.	Wells Fargo Bank,	LOTTI GOGILITOOT TABOTT	01/25/2022	01/25/2020 .	230	1, 100,020			, , , , , , , , , , , , , , , , , , ,				, 140			(0,300	/			
SPX/CS/230125/4356.45-		Annual Exh 5		National																			
4617.84 SPX/CS/230125/4356.45-	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Association Royal Bank of	. KB1H1DSPRFMYMCUFXT09	01/25/2022 .	01/25/2023 .	3,694	17,057,403	4617.84		441,383		440,063		617,759			(95,796))			
4525.89	Insurance	Reserve	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11	01/25/2022 .	01/25/2023 .	118	533,865	4525.89		9,524				13, 142			(2,067)			
	Indexed Universal Life	Annual Exh 5		DID DIDIDIO	5.40000W00D70D00V705.4	04 (05 (0000	04 (05 (0000	4 400 400		5.05		27.000		07.040		05.000			(0.040				
125/25/0.00%-5.25%	Insurance	Reserve	Equity/Index.	BNP PARIBAS Bank of	. 549300WCGB70D06XZS54	01/25/2022 .	01/25/2023 .	1, 128, 439	5,924,305	5.25		27,699		27,616		25,309			(6,012)			
SPX/CS/240125/4356.45-	Indexed Universal Life	Annual Exh 5		America, National																			
5031.70	InsuranceIndexed Universal Life	Reserve	Equity/Index.	Association-NY	B4TYDEB6GKMZ0031MB27	01/25/2022 .	01/25/2024 .	762	3,835,155	5031.7		223,811		223,511		280,018			(21,873)			
5PX/CS/230125/4356.45- 4694.07	Indexed Universal Lite	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	01/25/2022 .	01/25/2023 .	491	2,307,081	4694.07		73,720		73,500		103,618			(16,000				
SPX/AVGCS/230125/25/43	Indexed Universal Life	Annual Exh 5		Royal Bank of																,			
56.45-4748.53 SPX/CS/221223/4356.45-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11	01/25/2022 .	01/25/2023 .	125	595,929	4748.53 4715.86 /		18,419				26,796			(3,997)			
4781.20	Insurance	Reserve	Equity/Index.	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	01/25/2022	12/23/2022 .	775	46,785,824			1,575,715		136,209		198,381			(33,273))			
SPX/CS/230125/4356.45-		Annual Exh 5																					
4481.98 SPX/CS/240125/4356.45-	InsuranceIndexed Universal Life	Reserve	Equity/Index.	MorganStanley Roval Bank of	87GCMVDQLFKA7Q0JXC56	01/25/2022 .	01/25/2023 .	593	2,659,423	4481.98		36 , 154		36,046		49,567			(7,847				
5157.30	Insurance	Reserve	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11	01/25/2022 .	01/25/2024 .	256	1,321,719	5157.3		86,659				107,423			(8,469)				
ODY (00 (000 top (40== :=		l		Wells Fargo Bank,						1													
SPX/CS/230125/4356.45- 4650.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	National Association	. KB1H1DSPRFMYMCUFXT09	01/25/2022 .	01/25/2023 .	11,229	52.220.203	4650.51		1,486,831		1,482,386		2,090,775			(322,696	,			
SPX/AVGCS/230125/25/43	Indexed Universal Life	Annual Exh 5		Royal Bank of					, ,					, ,									
56.45-4639.62	Insurance	Reserve	Equity/Index.	Canada	ES71P3U3RH1GC71XBU11	01/25/2022 .	01/25/2023 .	323	1,496,537	4639.62		37,270		37, 158		55,021			(8,089)			
SPX/CS/221223/4356.45- 4546.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada	ES71P3U3RHIGC71XBU11	01/25/2022 .	. 12/23/2022	175	797.388	4546.83		15, 457				21.875			(3,765				
SPX_INDU_NDX/ARBCS/230		Annual Exh 5							,							,				,			
125/25/0.00%-7.75%	Insurance	Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54	01/25/2022 .	01/25/2023 .	1,266,280	9,813,670	7.75		43,077		42,948		40,493			(9,349)				
SPX/CS/230125/4356.45-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National						4639.62 /													
4683.18	Insurance	Reserve	Equity/Index.		. KB1H1DSPRFMYMCUFXT09	01/25/2022 .	01/25/2023 .	20,948	107,917,487			3,316,085		3,035,181		4,289,097			(660,720				
SPX/CS/221223/4356.45- 4813.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	01/25/2022 .	12/23/2022 .	874	4,209,166	4813.88		163,348		162,865		237 , 626			(39,784	,			
SPX/CS/230125/4356.45-	Indexed Universal Life		Equity/Index.	Royal Bank of			12/23/2022 .	014				100, 048		102,003		201,020			(39,784	1			=
4563.38	Insurance	Reserve	Equity/Index.	Canada	ES71P3U3RHIGC71XBU11	01/25/2022 .	01/25/2023 .	180		4563.38		17,469		17,416		24, 182			(3,791)			
SPX/CS/230120/4397.94-	Indexed Universal Life	Annual Evh 5		Wells Fargo Bank, National						1													
4661.82	Insurance	Reserve	Equity/Index.		. KB1H1DSPRFMYMCUFXT09	01/26/2022 .	01/20/2023 .	300	1,398,546	4661.82		37,029		36,916		49,336			(8,048				

					Showing	all Ontion	Cane E	loors Colla	ars, Swaps	and Forwa	rde Opon a	s of Curro	nt Statomo	nt Data								
1	2	3	4	5	Showing		s, Caps, F	9	115, Swaps (11 11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s)			, and the second			0	3	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	15			10	"		13		21	Credit	Hedge
	Hedged,		T (-)			D-46			Price,	of Un-	Un-		D. ele/			Linear alless of	Total	Current	Adjustment			
	Used for	0-11-1/	Type(s)			Date of	N. 1		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fa	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Becomption	or replicated	identino	(ω)	Wells Fargo Bank.	Bute	Expiration	Contracto	7 tirioditi	(i did)	i aia	1 did	moome	Value	0000 10	an value	(Decircuse)	D.,, t. O. v.	71001011011	itom	Ехрооціс	Linuty	(5)
SPX/CS/230120/4482.73- 4751.69	Indexed Universal Lif Insurance	e Annual Exh 5 . Reserve	. Equity/Index.	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank.	01/26/2022 .	01/20/2023 .	142	674,740	4751.69		16,757		16,705		22,399			(3,642)				
SPX/CS/230127/4431.85-	Indexed Universal Lif	e Annual Exh 5		National																		1
4697.76	Insurance	. Reserve	Equity/Index.	Association KB1H1DSPRFMYMCUFXT09	02/02/2022 .	01/27/2023 .	337	1,583,145	4697.76		47,360				54,686			(9,070)				
SPX/CS/230203/4500.53- 4770.56	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Indox	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.02/09/2022	02/03/2023 .	224	1,068,605	4770.56		31,187		31,014		34,777			(5, 135)				1
SPX/CS/230210/4504.08-			. Equity/Index.	Outilities Dalik IIDOODGOIII910ARGSAOO			224	1,000,000					1,014 و		۱۱۱, ۳۷			(3, 133)				
4658.88SPX/CS/230210/4504.08-4633.80	InsuranceIndexed Universal Lif	. Reserve e Annual Exh 5		SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022 .		113				9,214				10,519			(1,394)				
SPX/CS/230210/4504.08-	InsuranceIndexed Universal Lif	. Reserve e Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56	02/10/2022 .	02/10/2023 .	468	2, 169, 043	4633.8		31,698		31,530		36,739			(4,796)				
4785.59	Insurance	Reserve	. Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022 .		818	3,912,751	4785.59		112, 145		111,554		131,643			(16,968)				
4796.85	Insurance	. Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022 .	02/10/2023 .	1,430	6,858,609			202,860		201,791		238,234			(30,693)				
SPX/CS/230210/4504.08- 4978.46	Insurance	e Annual Exh 5 Reserve e Annual Exh 5	Equity/Index	Societe Generale 02RNE81BXP4R0TD8PU41	02/10/2022 .	02/10/2023 .	677	5,554,444	5179.5 / 4978.46		270,721		140,718		166 , 194			(21,404)				
4930.97 SPX/CS/230210/4504.08-	InsuranceIndexed Universal Lif	. Reserve e Annual Exh 5			02/10/2022 .	02/10/2023 .	788	3,884,057	4930.97		152,310		151,507		178,874			(23,045)				
4763.06 SPX/CS/240209/4504.08-	Insurance	. Reserve e Annual Exh 5	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022 .	02/10/2023 .	342	1,627,463	4763.06		43,509		43,280		51,111			(6,583)				l
5202.21SPX/CS/230210/4504.08-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	Societe Generale O2RNE81BXP4R0TD8PU41	02/10/2022 .	02/09/2024 .	1,330	6,920,637	5202.21		413,023	•	412,015		455 , 139			(28,989)				
4887.08	Insurance	. Reserve e Annual Exh 5	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022 .	02/10/2023 .	409	1,997,859	4887.08		72,621		72,238		85,353			(10,988)				
5044.57SPX/AVGCS/230210/10/45	Insurance	. Reserve	. Equity/Index.	Societe Generale O2RNE8 BXP4ROTD8PU41 Royal Bank of	02/10/2022 .	02/09/2024 .	435	2, 195, 471	5044.57		111,988		111,715		121,462			(7,860)				
04.08-4796.85	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU11	02/10/2022 .	02/10/2023 .	405	1,942,074	4796.85		50,918		50,649		52,880			(7,704)				
SPX/CS/230210/4504.08- 4841.89	Insurance	e Annual Exh 5 Reserve e Annual Exh 5	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022 .	02/10/2023 .	17,349	84,003,835	4841.89		2,754,991		2,740,472		3,268,043			(416,835)				
4679.02	Insurance	. Reserve		SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022 .	01/10/2023 .	161	753,310	4679.02		14,416		14,336		16,781			(2,415)				
SPX_INDU_NDX/ARBCS/230 210/10/0.00%-7.75%	Insurance	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	02/10/2022 .	02/10/2023 .	1 , 136 , 137	8,805,062	7.75		39,754		39,544	ļ	32,787			(6,015)				
SPX/CS/230210/4504.08- 4678.84	Insurance	e Annual Exh 5 Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022 .	02/10/2023 .	121	565,315	4678.84		10,969		10,911		12,585			(1,660)				
SPX/AVGCS/230210/10/45		e Annual Exh 5	Food Au (I ad	Royal Bank of	00/10/0000	00/10/0000	F00	0 500 000	4044 00		70 044		70.054		75 000			(44.007)				1
04.08-4841.89 SPX/CS/230110/4504.08- 4920.71	InsuranceIndexed Universal Lif			Canada ES7 I P3U3RH I GC7 1 XBU11	02/10/2022 .	02/10/2023 .	530 515	2,566,888			73,341		72,954		75,283			(11,097)				
SPX/CS/230210/4504.08-					02/10/2022 .	01/10/2023 .							923,160					(16,015)				
4875.67 SPX/CS/240209/4504.08-		. Reserve e Annual Exh 5			02/10/2022 .	02/10/2023 .	5,391	26,285,883	4875.67		928,051			l	1,099,011	·····		(140,416)				I
5327.08		. Reserve e Annual Exh 5			02/10/2022 .	02/09/2024 .	156	831,673	5327.08		55,517		55,382		59,898			(3,897)				l
5337.33SPX/AVGCS/230210/10/45	Insuranceindexed Universal Lif	. Reserve e Annual Exh 5	Equity/Index.	Societe Generale O2RNE8IBXP4ROTD8PU41 Royal Bank of	02/10/2022 .	02/09/2024 .	382	2,036,495	5337.33		135,373			l	147 , 567	·····		(9,501)				l
04.08-4830.63	Insurance	. Reserve e Annual Exh 5	Equity/Index.		02/10/2022 .	02/10/2023 .	378	1,825,531	4830.63		51,092		50,823		52,658			(7,730)				
4774.32SPX/CS/230210/4504.08-	Insurance	. Reserve e Annual Exh 5	Equity/Index.	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022 .	02/10/2023 .	3,587	17 , 127 , 677	4774.32		469,505		467,031		557 , 235			(71,037)				l
4853.15SPX INDU NDX/ARBCS/230	Insurance	. Reserve		SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/10/2022 .	02/10/2023 .	417	2,024,614	4853 . 15		68,698		68,336		80,777			(10,394)				
210/10/0.00%-5.25%	Insurance	. Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZS54	02/10/2022	02/10/2023	1.407.963	7.391.806	5.25		36.365		36.174		28.493	1		(5.502)				1

						Showing (all Ontion	Cane El	loors Colla	ars, Swaps	and Forwa	_	c of Curro	nt Statomo	ont Data								
1	2	3	4		5	Silowing a		ο, Θαμό, Γι	0015, COII	115, Swaps (11 11	12	13	14	15	16	17	18	19	20	21	22	23
'	Description of Item(s)				J			o	3	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	10	17		10	,,,	10	13	20	21	Credit	Hedge
	Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange,	Counterparty	Trade	Date of Maturity or	Number of	Notional	Price, Rate or Index Received	of Un- discounted Premium (Received)	Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential		
Description	or Replicated	Identifier	(a)	or Central C	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/230210/4504.08- 4943.28	Indexed Universal Lif	e Annual Exh 5 . Reserve	. Equity/Index.	Societe Generale	OODNEO I DVDADOTOODI IA 1	02/10/2022	02/10/2023	1,821	9,000,852	4943.28		359,953				422,472			(54,462)				1
SPX/CS/230210/4504.08-	Indexed Universal Lif	e Annual Exh 5										16.037		15.952									
4670.26 SPX/CS/230210/4504.08-					TYDOJBGJWY9T8XKCSX06 .	02/10/2022 .	02/10/2023 .	185		4670.26		, ,				18,341			(2,426)				
4616.68		. Reserve e Annual Exh 5	. Equity/Index.		549300WCGB70D06XZS54 .	02/10/2022 .	02/10/2023 .	887	4,093,305	4616.68		52,618				60,768			(7,961)				
5404.90 SPX/CS/230210/4504.08-	Insurance Indexed Universal Lif	. Reserve e Annual Exh 5	. Equity/Index.	Societe Generale	02RNE81BXP4R0TD8PU41.	02/10/2022 .	02/09/2024 .	665	3,594,963	5404.9		245,781				270,284			(17,251)				
4710.43SPX/AVGCS/230210/10/45	InsuranceIndexed Universal Lif	. Reserve e Annual Exh 5	. Equity/Index.	SunTrust Bank Royal Bank of	IYDOJBGJWY9T8XKCSX06 .	02/10/2022 .	02/10/2023 .	240	1, 130, 369	4710.43		25,087				29 , 187			(3,796)				l
04.08-4881.36 SPX/CS/240209/4504.08-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.		ES71P3U3RHIGC71XBU11 .	02/10/2022 .	02/10/2023 .	196	954,696	4881.36		28,978				29,375			(4,384)				
5548.59	Insurance	. Reserve		SunTrust Bank	IYDOJBGJWY9T8XKCSX06 .	02/10/2022	02/09/2024 .	194	1,075,675	5548.59		79,488		79,294		85,884			(5,579)				<u> </u>
210/10/0.00%-6.50% SPX/CS/230210/4504.08-	Insurance	. Reserve		BNP PARIBAS	549300WCGB70D06XZS54 .	02/10/2022 .	02/10/2023 .	3,268,774	21,247,031	6.5		100,970		100,438		80,492			(15,277)				
4808.11SPX/AVGCS/230210/10/45	Insurance	. Reserve e Annual Exh 5	Equity/Index	SunTrust Bank Royal Bank of	IYDOJBGJWY9T8XKCSX06 .	02/10/2022	02/10/2023 .	8,924	42,906,771	4808.11		1,294,158				1,536,319			(195,809)				
04.08-4828.85	Insurance	. Reserve e Annual Exh 5	. Equity/Index.		ES71P3U3RHIGC71XBU11 .	02/10/2022 .	02/10/2023 .	352	1,697,600	4828.85 4943.23 /		47,391				48,834			(7, 170)				
4977.01	Insurance	. Reserve		SunTrust Bank	IYDOJBGJWY9T8XKCSX06 .	02/10/2022	01/10/2023 .	431	5,604,540			223 , 140		87,595		104,326			(14,756)				
SPX/CS/230214/4401.67- 4665.77	Insurance	e Annual Exh 5 Reserve		BNP PARIBAS	549300WCGB70D06XZS54 .	02/16/2022 .	02/14/2023 .	128	597 ,219	4665.77		17,859		17,769		20,907			(2,441)				
SPX/CS/230215/4471.07- 4739.33	Insurance	e Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	02/16/2022	02/15/2023 .	154	729,857	4739.33		20,672		20,568		24,381			(2,817)				
SPX/CS/230210/4418.64- 4683.76	Insurance	e Annual Exh 5 Reserve	. Equity/Index.	BNP PARIBAS	549300WCGB70D06XZS54 .	02/16/2022 .	02/10/2023 .	201	941,436	4683.76		27,765				32,604			(3,844)				
SPX/CS/230217/4380.26- 4643.08	Insurance	Reserve	. Equity/Index.	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 .	02/23/2022 .	02/17/2023 .	117	543,240	4643.08		13,530		13,466		19,292			(1,534)				
SPX/CS/230217/4348.87- 4609.80	Indexed Universal Lif	e Annual Exh 5 . Reserve	. Equity/Index.	SunTrust Bank	TYDOJBGJWY9T8XKCSX06.	02/23/2022 .	02/17/2023 .	492	2,268,022	4609.8		57,738				82,067			(6,547)				
SPX/CS/240223/4384.65- 5261.58	Indexed Universal Lif	e Annual Exh 5 Reserve	Equity/Index.	Royal Bank of	ES71P3U3RHIGC71XBU11 .	02/25/2022 .	02/23/2024 .	819	4,310,554	5261.58		297,415		297,627		357,954			(13,092)				
SPX/AVGCS/230224/25/43 84.65-4751.24		e Annual Exh 5 Reserve		Royal Bank of		02/25/2022	02/24/2023 .	208	987,924			31,911		31,951		42,658			(2,968)				
SPX/AVGCS/230224/25/43 84.65-4702.54		e Annual Exh 5 Reserve		Royal Bank of	ES71P3U3RHIGC71XBU11	02/25/2022	02/24/2023 .	968	4,551,392			134,964		135, 131		179,255			(12,551)				
SPX/CS/230224/4384.65- 4592.92		e Annual Exh 5 Reserve	. Equity/Index.	Royal Bank of	ES71P3U3RHIGC71XBU11 .	02/25/2022	02/24/2023 .	240	1, 101, 232			26,037				31,790			(2,421)				
SPX/CS/230224/4384.65- 4669.65					87GCMVDQLFKA7QOJXC56 .	02/25/2022	02/24/2023 .	1,353	6,316,408			193,501		193,739		239,768			(17,994)				
SPX/CS/230224/4384.65-	Indexed Universal Lif	e Annual Exh 5																					
4801.18	Insurance	. Reserve	. Equity/Index.	Wells Fargo Bank,	TYDOJBGJWY9T8XKCSX06 .	02/25/2022 .	02/24/2023 .	2, 118	10,166,708			416,622				524,223			(38,743)				
SPX/CS/230125/4384.65- 4801.19	Insurance	Reserve	. Equity/Index.		KB1H1DSPRFMYMCUFXT09 .	02/25/2022	01/25/2023 .	635	5,095,898	5194.04 / 4801.19		258,551				157,411			(12,586)				
SPX/CS/230224/4384.65- 4581.96	Insurance	. Reserve	. Equity/Index.		ES71P3U3RHIGC71XBU11 .	02/25/2022 .	02/24/2023 .	384	1,758,045	4581.96		39,821		39,870		48,350			(3,703)				
SPX/CS/230224/4384.65- 4510.93	Insurance	e Annual Exh 5 Reserve	_ Equity/Index.		ES71P3U3RHIGC71XBU11 .	02/25/2022	02/24/2023 .	735	3,314,879	4510.93		50,059				60,451			(4,655)				
SPX/CS/240223/4384.65- 4910.81	Indexed Universal Lif	e Annual Exh 5 . Reserve	. Equity/Index.	Royal Bank of Canada	ES71P3U3RHIGC71XBU11 .	02/25/2022 .	02/23/2024 .	487 .	2,389,211	4910.81		122,309				142,367			(5,384)				
SPX/CS/230125/4384.65-	Indexed Universal Lif	e Annual Exh 5		Wells Fargo Bank, National																			1
4845.04	Insurance	. Reserve	. Equity/Index.		KB1H1DSPRFMYMCUFXT09.	.02/25/2022	.01/25/2023	894	4,329,325	4845.04		186.369	L	186 . 646	I L	240 . 225	L	L	(19.046)	L			I

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1	2	3	4	5	Showing		s, Caps, F	1001S, COIIA	115, Swaps a	11 11	12 12	13	14	15	16	17	18	19	20	21	22	23
'	_	3	-	3	0	,	O	9	10	Cumulative	12	10	14	13	10	17	10	19	20	21	22	23
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		T			Data of			Price,	of Un-	Un-		Dools!			l lana alima d	Total	Current	Adjustment		Quality of	Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		or Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Count	terparty Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearin		Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/240223/4384.65-	Indexed Universal Life	Annual Exh 5	(-7	Royal Bank of												,						V-7
5458.89	Insurance	Reserve	Equity/Index.		J3RHIGC71XBU1102/25/2022 .	02/23/2024 .	260	1,417,226	5458.89		105,691		105,766		128,833			(4,652)			
SPX/CS/230125/4384.65- 4551.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U	J3RHIGC71XBU1102/25/2022 .	01/25/2023 .	397	5,287,845	4812.15 / 4551_93		178,258		35,239		43,046			(3,596)	,			
SPX/CS/240223/4384.65-	Indexed Universal Life	Annual Exh 5	Equity/ macx.	Royal Bank of	501111007111501110272072022	17 207 2020 .			1001.00						,0,040				,			
5393.12	Insurance	Reserve	Equity/Index.		J3RHIGC71XBU1102/25/2022 .	02/23/2024 .	871	4,699,908	5393 . 12		343,069		343,314		416,567			(15, 102)			
SPX/CS/230224/4384.65- 4724.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U	J3RHIGC71XBU1102/25/2022	02/24/2023 .	336	4, 111, 757	5042.09 /		205,662				69,694			(5,202				
SPX_INDU_NDX/ARBCS/230		Annual Exh 5	Equity/IIIucx.	ounaua Lo/ IF30	JOHN GOT INDOTT UZ/ ZJ/ ZUZZ .			, 111,737	7,24.40		203,002		,, 009						/			
224/25/0.00%-6.50%	Insurance	Reserve	Equity/Index.		DQLFKA7QOJXC5602/25/2022 .	02/24/2023	6,425,333	41,764,665	6.5		208,457		208,714		176,234	ļ		(19,385)			
SPX/CS/230224/4384.65- 4494.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U	J3RHIGC71XBU1102/25/2022	02/24/2023 .	954	4,288,452	4494 . 27		56,589				68,441			(5,262	J			
SPX/CS/230224/4384.65-		Annual Exh 5	Lquity/index.	Royal Bank of	JOHINGO/ IADOTT	02/24/2023 .	904	4,200,452							pö,441			(0,262				
5239.66	Insurance	Reserve	Equity/Index.		J3RHIGC71XBU1102/25/2022 .	02/24/2023	155		5239.66		46,703		46,760		61,727	ļ		(4,343				
SPX/CS/230224/4384.65-	Indexed Universal Life	Annual Exh 5			00/ 5// 700 1/050	00/04/0000		10 000 010	4047 70		400 705		400.000		507.040			/ / / 000				
4647.73 SPX/CS/230224/4384.65-	Insurance	Reserve Annual Exh 5	Equity/Index.	MorganStanley 87GCMVD Royal Bank of	DQLFKA7Q0JXC5602/25/2022 .	02/24/2023 .	3,628	16,863,818	4647.73		482,705		483,299		597,613			(44,888))			
4636.76	Insurance	Reserve	Equity/Index.		J3RHIGC71XBU1102/25/2022 .	02/24/2023	304	1,407,328	4636.76		39,040		39,088		48,067			(3,631)			
SPX_INDU_NDX/ARBCS/230		Annual Exh 5																				
224/25/0.00%-5.25% SPX/CS/230224/4384.65-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	MorganStanley 87GCMVD	DQLFKA7QOJXC5602/25/2022 .	02/24/2023 .	1,520,660	7,983,465	5.25		42,108		42, 160		34,215			(3,916)			
4812.16	Insurance	Reserve	Equity/Index.	SunTrust Bank IYDOJBG	GJWY9T8XKCSX0602/25/2022	.02/24/2023	3,882	18,679,088	4812.16		777,703		778,661		982,049			(72,321)			
SPX/AVGCS/230224/25/43		Annual Exh 5		Royal Bank of															,			
84.65-4691.58	Insurance	Reserve	Equity/Index.		J3RHIGC71XBU1102/25/2022 .	02/24/2023 .	116	542,726			15,760		15,780		20,868			(1,466)			
SPX/AVGCS/230224/25/43 84.65-4713.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U	J3RHIGC71XBU1102/25/2022	02/24/2023	639	3,011,930	4713.5		91.411		91,523		121,350			(8,501	,			
SPX/CS/230224/4384.65-		Annual Exh 5	Equity/ macx.	Royal Bank of	50111100711150111						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		91,020		121,000			(0,001	/			
4713.50	Insurance	Reserve	Equity/Index.	Canada ES71P3U	J3RHIGC71XBU1102/25/2022 .	02/24/2023 .	171	806,007	4713.5		27,751		27,785		34,492			(2,581))			
SPX/CS/230224/4384.65-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																		
4845.31	Insurance	Reserve	Equity/Index.		SPRFMYMCUFXT0902/25/2022 .	02/24/2023	578	2,801,578	4845.31		122.796		122,947		155,553			(11,419				
SPX/CS/230224/4384.65-	Indexed Universal Life	Annual Exh 5	Equity/ maox.	Barclays Bank PLC							, .								,			
4680.61	Insurance	Reserve	Equity/Index.	(London) G5GSEF7	7VJP5170UK557302/25/2022 .	02/24/2023 .	8,482	39,700,117	4680.61		1,250,736		1,252,276		1,556,025			(116,310)			
SPX/CS/230224/4384.65- 4746.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Fauity/Index	SunTrust Bank IYDOJBG	GJWY9T8XKCSX0602/25/2022 .	02/24/2023	4,993	23,700,549	4746.38		874,391		875,468		1,095,786			(81,313	J			
SPX/CS/230224/4384.65-		Annual Exh 5									·								1			
4658.69	Insurance	Reserve	Equity/Index.		DQLFKA7QOJXC5602/25/2022 .	02/24/2023 .	2, 142	9,979,355	4658.69		296 , 132		296,497		366 , 315			(27,538))			
SPX/CS/230224/4384.65- 4713.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Barclays Bank PLC (London) G5GSEF7	7VJP5170UK557302/25/2022 .	.02/24/2023	12,867	60.650.656	4713.5		2.077.903		2.080.462		2.595.510			(193,232	,			
SPX/CS/240223/4384.65-		Annual Exh 5	Equity/IIIucx.	Royal Bank of	1101011001001002/20/2022 .		12,00/	, , ,	4552.81 /		2,011,503		2,000,402		,			(130,232	,			
5064.27	Insurance	Reserve	Equity/Index.		J3RHIGC71XBU1102/25/2022 .	02/23/2024 .	531	4,413,878			196,388		162,463		191,719			(7, 146)			
SPX_INDU_NDX/ARBCS/230 224/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVD	DQLFKA7QOJXC5602/25/2022 .	02/24/2023	1,043,847	8,089,814	7.75		38,254		38,301		33,617			(3,557	J			
SPX/CS/230125/4384.65-	Indexed Universal Life	Annual Exh 5	Equity/ Index.	Royal Bank of	DULL INT 400000002/23/2022 .		1,040,047	0,000,014					ا ۵۰ , ۵۷ , ۵۷		017,017	ļ			'			
4790.23	Insurance	Reserve	Equity/Index.	Canada ES71P3U	J3RHIGC71XBU1102/25/2022 .	01/25/2023 .	155	742,908	4790.23		29,513		29,556		37 ,588			(3,016)			
SPX/AVGCS/230224/25/43 84.65-4669.65		Annual Exh 5	Earri tu / I pel	Royal Bank of	J3RHIGC71XBU1102/25/2022 _	.02/24/2023	448	2,092,902	4669.65		57.829		57,901		76,370			(5,378	J			
SPX/CS/230224/4384.65-	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Canada ES71P3U Royal Bank of	JOHNSON INDUSTUZ/Z0/ZUZZ _	02/24/2023	448	2,092,902	4009.05				901		/0,3/0	<u> </u>	ŀ	(3,3/8	1			
4537.61	Insurance	Reserve	Equity/Index.	Canada ES71P3U	J3RHIGC71XBU1102/25/2022 .	02/24/2023 .	1,064	4,827,336	4537.61		86,538				105,237			(8,047)			
ODY (00 (000000 (4070 04				Wells Fargo Bank,																		
SPX/CS/230228/4373.94- 4636.38	Indexed Universal Life	Annual Exh 5 Reserve	Equity/Index.	National Association KB1H1DS	SPRFMYMCUFXT0903/02/2022	02/28/2023	132	612,002	4636.38		18.106		18, 131		21.820			(1,497	,			
			Equity/ Indox.	Wells Fargo Bank,	G. 1.1 I I I I I I I I I I I I I I I		102												,			
SPX/CS/230301/4306.26-		Annual Exh 5		National	00 /01 /11 00 O	00 (04 (00==	,	F04 :-:	4504 5 :		47.0		.,					,,]			
4564.64	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Association KB1H1DS	SPRFMYMCUFXT0903/02/2022	03/01/2023 .	123	561,451	4564.64		17,367		17,399		20,670	·····	····	(1,424				
4420.94	Insurance	Reserve	Equity/Index	MorganStanley 87GCMVD	DQLFKA7QOJXC5603/09/2022	03/08/2023	150		4420.94		21,501		21,547		25,901			(1,279				
			,,un,	,													,					

					Sho	owina a	II Options	s, Caps. Fl	loors, Colla	rs, Swaps	and Forwa	rds Open a	s of Curre	ent Stateme	nt Date							
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	Description									01.11	Year(s)	Year Initial										
	of Item(s)									Strike	Initial Cost	Cost of					Tatal	C: :::::::::::	A -1:4		Credit	Hedge
	Hedged, Used for		Type(s)				Date of			Price, Rate or	of Un- discounted	Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	Type(s) of				Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Count	nterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearin		Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu			Accretion	Item	Exposure	Entity	(b)
SPX/CS/230303/4328.87-	Indexed Universal Life	e Annual Exh 5					•															
4588.60	Insurance	. Reserve	. Equity/Index.	MorganStanley 87GCMVE	VDQLFKA7Q0JXC5603	3/09/2022 .	03/03/2023 .	316	1,449,998	4588.6		41,843			52,	63		(2,526)	·			
SPX/CS/240308/4259.52- 4919.75	Indexed Universal Lit	e Annual Exh 5 Reserve	. Equity/Index.	Societe Generale 02RNE81	RIRYPAROTORPIA1 03	3/10/2022 .	03/08/2024 .	897	4,412,368	4919.75		275,674		275,966	336.	57		(6,731)				
SPX/CS/230310/4259.52-			. Equity/ mucx.	Roval Bank of		J/ 10/ 2022	00/00/2024 .		, 412,000			213,014		273,300				(0,751)				
4621.76	Insurance	. Reserve	. Equity/Index.	Canada ES71P3U	3U3RHIGC71XBU1103.	3/10/2022 .	03/10/2023 .	321	1,483,022	4621.76		59,088		59,219	75,	30		(2,970)				
SPX/AVGCS/230310/10/42				Royal Bank of	0.000111.0007.41/0114.4		00 (40 (0000	540	0 040 504	4500.04		74 740		74 000	407			(0.750)				
59.52-4568.34 SPX/CS/230310/4259.52-	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	Canada ES71P3L Barclays Bank PLC	3U3RH1GC71XBU1103.	3/10/2022 .	03/10/2023 .	513	2,343,564	4568.34		74,743		74,909	107,			(3,756)				
4610.93	Insurance	. Reserve	. Equity/Index.		7VJP5170UK557303	3/10/2022	03/10/2023 .	3,962	18,267,474	4610.93		707,092	<u> </u>	708,662	903,	36	.L	(35,538)	l			
SPX/CS/230310/4259.52-		e Annual Exh 5	12.17	Royal Bank of																		
4653.53	Insurance	. Reserve	. Equity/Index.		3U3RHIGC71XBU1103.	3/10/2022 .	03/10/2023 .	175				34,627		34,704	44,	322		(1,740)				
SPX/CS/230310/4259.52- 4451.19	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	Barclays Bank PLC (London) G5GSEF7	-7VJP5170UK557303.	3/10/2022	.03/10/2023 .	652	2,900,303	4451.19		68.009			84,	999		(3,418)				
SPX/CS/230210/4259.52-			. Equity/index.	Royal Bank of	-/VJF31/UUN33/3U3	0/ 10/ 2022	03/ 10/ 2023 .	002	2,900,303	4431.19					04,			(3,410)				
4706.77	Insurance	. Reserve	. Equity/Index.		3U3RHIGC71XBU1103.	3/10/2022 .	02/10/2023 .	324	1,525,085	4706.77		70,370		70,512	91,	948		(3,879)				
SPX/CS/230310/4259.52-				Barclays Bank PLC																		
4525.74	Insurance	. Reserve	. Equity/Index.		F7VJP5170UK557303	3/10/2022 .	03/10/2023 .	1,359	6, 148,890	4525.74 5044.44 /		190 , 198			239,	150		(9,559)	\ 			
59.52-4578.98	Indexed Universal Lit	e Annual Exh 5 Reserve	. Equity/Index.	Royal Bank of Canada ES71P3U	3U3RHIGC71XBU1103.	3/10/2022	03/10/2023 .	665	3,848,801			155 , 168			143,	197		(4,991)				
SPX/CS/230310/4259.52-		e Annual Exh 5	. Equity/ maox.	Canada		, 10, 2022				10.0.00					,							
4664.17	Insurance	. Reserve	Equity/Index.		BGJWY9T8XKCSX0603	3/10/2022 .	03/10/2023 .	2,445	11,404,496	4664 . 17		491,819		492,911	632,)56		(24,718)				
SPX/CS/240308/4259.52- 5047.53		e Annual Exh 5	F: 4 /1 d	Royal Bank of	01001110074701144	3/10/2022 .	03/08/2024 .	100		5047.53		58,405		E0 40E	71,	100		(4.400)				
	Insurance	. Reserve e Annual Exh 5	. Equity/Index.	Canada ES71P3U Barclays Bank PLC	3U3RH1GC71XBU1103.	3/ 10/2022	03/08/2024 .	166							11,	183		(1,426)				
4707.01	Insurance	. Reserve	. Equity/Index.		7VJP5170UK557303	3/10/2022	.03/10/2023	1, 142	5,375,591	4707.01		248,848		249,400	322,	71		(12,507)				
SPX/CS/230210/4259.52-				Royal Bank of																		
4653.53	Insurance	. Reserve	. Equity/Index.	Canada ES71P3U	3U3RHIGC71XBU1103.	3/10/2022 .	02/10/2023 .	217	1,011,038	4653.53		42,633			55,	79		(2,350)	ŀ			
SPX_INDU_NDX/ARBCS/230 310/10/0.00%-5.25%	Indexed Universal Litt	. Reserve	Equity/Index.	BNP PARIBAS 5493000	OWCGB70D06XZS5403	3/10/2022	.03/10/2023	978,650	5, 137, 913	5.25		28,268		28,330	23,	224		(1,421)				
SPX/CS/230310/4259.52-			Equity/ macx.	Royal Bank of	3110dB10B00X200+00	J/ 10/ LOLL	00/ 10/ 2020 .							20,000					·			
4461.85	Insurance	. Reserve	. Equity/Index.	Canada ES71P3U	3U3RHIGC71XBU1103.	3/10/2022 .	03/10/2023 .	223		4461.85		24,413			30,	118		(1,227)				
SPX/CS/230310/4259.52- 4424.79			Equity/Indo-	UBS 549300V	DWOIFUSNYHOFL2203.	3/10/2022	03/10/2023 .	4,795	21,217,542	4424.79		432,768		433,728	537 ,	:00		(21,750)]			
SPX/CS/230310/4259.52-	Insurance	. Reserve e Annual Exh 5	Equity/Index	Barclays Bank PLC	JIIUTEUSNIEUFLZZU3	o/ 10/2022	03/ 10/2023 .	4,790	41,217,342			432,708		433,728	33/ ,			(21,750)	}			
4536.39	Insurance	. Reserve	. Equity/Index.	(London) G5GSEF7	7VJP5170UK557303	3/10/2022 .	03/10/2023 .	1,572	7, 130, 609	4536.39		227,871		228,377	287,	67		(11,453)				
SPX/CS/230310/4259.52-		e Annual Exh 5		Barclays Bank PLC			00 (40 (005	45 700	70 044	4576 **		0.500.555		0 507				(400				
4578.98	Insurance	. Reserve	. Equity/Index.		F7VJP5170UK557303.	3/10/2022 .	03/10/2023 .	15,799	72,341,090	4578.98		2,592,075		2,597,828	3,304,	107		(130,275)	ŀ			
5111.42	Indexed Universal Lit	e Annual Exh 5 Reserve	. Equity/Index.	Royal Bank of Canada ES71P3U	3U3RHIGC71XBU1103.	3/10/2022	.03/08/2024	439	2.243.690	5111.42		163.005			201.	648	.1	(3,980)				
SPX/CS/230310/4259.52-				Royal Bank of					, , ,			, ,		,	,							
4504.44	Insurance	. Reserve	. Equity/Index.	Canada ES71P3U	3U3RHIGC71XBU1103.	3/10/2022 .	03/10/2023 .	237	1,069,425	4504 . 44		31,036			38,	71		(1,560)	ļ			
SPX_INDU_NDX/ARBCS/230 310/10/0.00%-7.75%	Indexed Universal Life Insurance	e Annual Exh 5	Equity/Index	BNP PARIBAS 549300V	DWCGB70D06XZS5403.	3/10/2022	03/10/2023 .	1, 137,557	8,816,067	7.75		44,530		44,629	39,	:15		(2,238)				
SPX/AVGCS/230310/10/42		. Reserve e Annual Exh 5	. Equity/Index.	Royal Bank of	JIIOUD1UUU0AZ334U3)/ IU/ ZUZZ	00/ 10/2023 .	1, 101, 001	0,010,007			44, 530				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(2,238)				
59.52-4617.64	Insurance	. Reserve	. Equity/Index.	Canada ES71P3U	3U3RHIGC71XBU1103.	3/10/2022 .	03/10/2023 .	206	949,457	4617.64		33,369			48,	05		(1,677)				
SPX/CS/230310/4259.52-		e Annual Exh 5	L	Barclays Bank PLC																		
4589.63 SPX/CS/230310/4259.52-	InsuranceIndexed Universal Life	. Reserve e Annual Exh 5	. Equity/Index.	(London) G5GSEF7	F7VJP5170UK557303.	3/10/2022 .	03/10/2023 .	447	2,049,811	4589.63		75,880			96,	249		(3,814)	ŀ			
4547.04	Indexed Universal Lit	Reserve	. Equity/Index.		7VJP5170UK557303.	3/10/2022	03/10/2023 .	10.444	47,487,148	4547.04		1,562,165		1,565,632	1,981,	76		(78,513)				
SPX/AVGCS/230310/10/42				Royal Bank of																		
59.52-4565.43	Insurance	. Reserve	. Equity/Index.		3U3RHIGC71XBU1103.	3/10/2022 .	03/10/2023 .	385	1,757,731	4565.43		55,627			80,	140	-	(2,796)	 			
SPX/CS/240308/4259.52- 4770.66	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	. Equity/Index.	Royal Bank of Canada ES71P3U	3U3RHIGC71XBU1103.	3/10/2022	03/08/2024 .	468	2,230,810	4770.66		117,318			141,	100		(2,864)				
SPX/CS/230210/4259.52-			. Equity/ muex.	Barclays Bank PLC		J/ 10/ 2022	00/00/2024 .	400	2,200,010	4770.00		117,310			141,							
4674.82	Insurance	. Reserve	Equity/Index		7VJP5170UK5573 03	3/10/2022	02/10/2023	797	3.726.501	4674.82		163.004	l	163.333	212.	81		(8.986)				

					Showing	all Option	s. Caps. F	loors. Colla	ars. Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
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										Cumulative											
										Prior	Current										
	Description								0	Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of					Tatal	C: :::::::::::	A -1:4		Credit	Hedge
	Hedged, Used for		Type(s)			Date of			Price, Rate or	of Un- discounted	Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	Type(s) of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterp	arty Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearingho		Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu			Accretion	Item	Exposure	Entity	(b)
SPX_INDU_NDX/ARBCS/230	Indexed Universal Life	e Annual Exh 5																	•		
310/10/0.00%-6.50%	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB7	70D06XZS5403/10/2022	03/10/2023 .	4,665,081	30,323,027	6.5		159, 569		159,923	137,	40		(8,020)	·			
SPX/CS/240308/4259.52- 4898.35	Indexed Universal Life	e Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI	GC71XBU1103/10/2022	03/08/2024 .	479	2,345,141	4898.35		143,780		143,930	174,	ng		(3,510)				
SPX/CS/230310/4259.52-			Equity/ Index.	Barclays Bank PLC	00/ 10/2022	00/00/2024		2,040,141			140,700		140,300				(0,510)				
4515.09	Insurance	Reserve	Equity/Index.	(London) G5GSEF7VJP5	170UK557303/10/2022	03/10/2023 .	4,246	19, 172, 405	4515.09		571,240		572,508	721,	81		(28,710)				
SPX/CS/230310/4259.52-				, ma	10111111051 00	00/40/0000	0.447	10 111 010	4074 00		707.000		700 000				(05.540)				
4674.83	Insurance	Reserve e Annual Exh 5	Equity/Index.	UBS	JSNYH0FL2203/10/2022	03/10/2023 .	3,447	16, 114, 240	4674.83		707,293		708,863	913,	06		(35,548)				
5240.21	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RHI	GC71XBU1103/10/2022	03/08/2024	283	1,483,538	5240.21		114,774		114,893	143,	80	. [(2,802)	ll			
SPX/CS/230210/4259.52-	Indexed Universal Life	e Annual Exh 5		Barclays Bank PLC							·										
4444.11	Insurance	Reserve	Equity/Index.	(London) G5GSEF7VJP5	03/10/2022	02/10/2023 .	696	3,093,393	4444.11		70,032		70, 173	87,	38		(3,861)	ļ			
SPX/CS/230310/4259.52- 4412.02	Indexed Universal Life	e Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI	GC71XBU1103/10/2022	03/10/2023	139	613,535	4412.02		11.706		11,732	14.	22		(588)				
SPX/CS/230310/4259.52-			Equity/ Index.	Royal Bank of	GO/ INDO I I	03/ 10/ 2023 .											(300)				
4377.47	Insurance	Reserve	Equity/Index.	Canada ES7 I P3U3RHI	GC71XBU1103/10/2022	03/10/2023 .	297	1,298,267	4377.47		19,565		19,608	23,	61		(983)				
SPX/AVGCS/230310/10/42				Royal Bank of	00.440.400.00	00/40/0000	450	0.044.000	4500.00		20.000		00.400				(0.004)				
59.52-4536.39	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RHI Wells Fargo Bank,	GC71XBU1103/10/2022	03/10/2023	450	2,041,926	4536.39		60,298		60,432	85,	96		(3,031)	·			
SPX/CS/230315/4262.45-	Indexed Universal Life	e Annual Exh 5		National																	
4518.21	Insurance	Reserve	Equity/Index.		IYMCUFXT0903/16/2022	03/15/2023 .	228	1,030,152	4518.21		33,057		33, 135	38,	02		(1,252)				
				Wells Fargo Bank,																	
SPX/CS/230310/4204.31- 4456.57		e Annual Exh 5 Reserve	Eastitu/Index	National Association KB1H1DSPRFN	IYMCUFXT0903/16/2022	03/10/2023	234	1,042,837	4456.57		34,582		34,665	40.	no		(1,329)				
SPX/CS/230317/4463.12-	Insurance	e Annual Exh 5	Equity/Index.	ASSOCIATION	11MCOFX10903/10/2022	03/ 10/ 2023 .	204	1,042,037	4430.37		34,362						(1,329)				
4730.91	Insurance	Reserve	Equity/Index.	SunTrust Bank IYDOJBGJWYS	9T8XKCSX0603/23/2022	03/17/2023	318	1,504,429	4730.91		47,762		47,887	50,	41		(830)				
SPX/CS/240325/4543.06-																					
5338.10	Insurance	Reserve	Equity/Index.	Societe Generale 02RNE81BXP4	IROTD8PU4103/28/2022	03/25/2024 .	171	912,815	5338 . 1		66,374			62,	89						
324/25/0.00%-6.75%	Insurance	Reserve	Equity/Index	BNP PARIBAS 549300WCGB7	70D06XZS5403/28/2022	03/24/2023	971,630	6,558,503	6.75		37,006		37,213	25,	58						
SPX/CS/240325/4543.06-	Indexed Universal Life												, , , , , , , , , , , , , , , , , , , ,								
5087.11	Insurance	Reserve	Equity/Index.	Societe Generale 02RNE81BXP4	IROTD8PU4103/28/2022	03/25/2024 .	527	2,680,907	5087.11		150,060		150,474	143,	87						
SPX/CS/240325/4543.06- 5269.95	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Faulty/Index	Societe Generale 02RNE8IBXP4	IROTD8PU4103/28/2022	03/25/2024	175	922,241	5269.95		63,776		63,928	59,	133						
SPX/CS/230324/4543.06-		e Annual Exh 5	quity/ muex_	OUGICE UCHCIAIR UZNINEOIBAPA	10100104103/20/2022	00/23/2024	1/3										·····	<u> </u>			=
4815.64	Insurance	Reserve	Equity/Index.	Societe Generale 02RNE81BXP4	IROTD8PU4103/28/2022	03/24/2023 .	7,740	37,273,054	4815.64		1,207,102		1,213,864	1,180,	37						
SPX/CS/230324/4543.06-		e Annual Exh 5	F 14 // 1	0 1 4 0 1 200055	IDOTDODINA CO (CO (COO)	00/04/0007		0.010.00	5000		400 000		100 0		00						
5020.23 SPX/AVGCS/230324/25/45	Insurance	Reserve e Annual Exh 5	Equity/Index.	Societe Generale 02RNE8IBXP4	IROTD8PU4103/28/2022	03/24/2023 .	441	2,213,921	5020.23		108,329		108,936	106,	Ub			<u> </u>			
43.06-4881.95	Indexed Universal Life	Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHI	GC71XBU1103/28/2022	03/24/2023	220	1.074.029	4881.95		35.796		35.996	33.	22	.1	L	<u> </u>			
SPX/CS/230224/4543.06-								, ,			,		, , , , , , , , , , , , , , , , , , , ,	,							
5020.08	Insurance	Reserve	Equity/Index.	Societe Generale 02RNE81BXP4	IROTD8PU4103/28/2022	02/24/2023 .	2,687	13,488,955	5020.08		654,524		658,503	640,	51						
SPX/CS/230324/4543.06- 4645.28	Indexed Universal Life	e Annual Exh 5 Reserve	Fauity/Index	Societe Generale 02RNE8IBXP4	IROTD8PU4103/28/2022	03/24/2023 .	343	1,593,331	4645.28		22,038		22, 161	20,	83						
SPX/CS/230324/4543.06-		e Annual Exh 5	Equity/ midex.	Barclays Bank PLC	101001041 . 1.00/20/2022		040							20,							
4838.36	Insurance	Reserve	Equity/Index.		03/28/2022	03/24/2023 .	10,732	51,925,280	4838.36		1,799,228		1,809,308	1,756,	71						
SPX/CS/230324/4543.06-		e Annual Exh 5	F 14 // 1	0 1 4 0 1 200055	DOTDODU44	00/04/0007	25-	4 455 455	4700		20.00		20.000								
4739.75 SPX/CS/230224/4543.06-	Insurance	Reserve e Annual Exh 5	Equity/Index.	Societe Generale 02RNE81BXP4	IROTD8PU4103/28/2022	03/24/2023 .	307	1,455,103	4739.75		36,061		36,263	34,	უგ			<u> </u>			
4986.01	Insurance	Reserve	Equity/Index.	Societe Generale 02RNE81BXP4	IROTD8PU4103/28/2022	02/24/2023 .	241	1,201,628	4986.01		56,025		56,365	54.	84						
SPX/AVGCS/230324/25/45	Indexed Universal Life	e Annual Exh 5		Royal Bank of																	
43.06-4861.07	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1	GC71XBU1103/28/2022	03/24/2023 .	379	1,842,346	4861.07		59,058		59,389	55,	62		ļ	ļ			
SPX/CS/230324/4543.06- 4929.06	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Faulty/Index	Societe Generale 02RNE8IBXP4	IROTD8PU4103/28/2022	03/24/2023	4,435	21,860,381	4929.06		926,999		932, 193	.908.	70						
SPX_INDU_NDX/ARBCS/230			Equity/ midex.	OUCTORE GEHERATE VENINEOIDAP	10100104100/20/2022	00/ 24/ 2020 .								906,							
	Insurance	Reserve	Equity/Index	BNP PARIBAS 549300WCGB7	70D06XZS54 03/28/2022	03/24/2023	1.901.917	11.411.502	6		65.629	l	65.997	44	55	1	ĺ				

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1	2	3	1 4	1	5	Showing a	all Option	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	ent Date	16	17	18	19	20	21	22	23
'	2	3	-		5	0	, ,	0	9	10	Cumulative	12	13	14	15	10	17	10	19	20	21	22	23
											Prior	Current											İ
	Description of Item(s)									Strike	Year(s) Initial Cost	Year Initial Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectivenes
	Used for		Type(s)				Date of	l		Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange	, Counterparty	Trade	Maturity	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/230224/4543.06- 4963.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Sociata Gamarala	. 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	635	3, 151, 689	4963.29		141,002		141,859		138,233							l
SPX/CS/230324/4543.06-	Indexed Universal Life	Annual Exh 5																					1
4940.93	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Societe Generale Royal Bank of	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	2,902	14,338,579	4940.93		621,349		624,830		609,349							l
43.06-4827.00	Insurance	Reserve	Equity/Index.	Canada	. ES71P3U3RH1GC71XBU11	03/28/2022	03/24/2023	280	1,351,560	4827		40,223		40,449		37,860							l
SPX/CS/230324/4543.06- 4804.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	5,783	49, 130, 255	4883.79 / 4804.29		1,693,909		873,696		849,681							
SPX/CS/230324/4543.06- 4986.01	Indexed Universal Life	Annual Exh 5		Casiata Caparala	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	406	2,024,320	4986.01		94 . 459		94,988		92,732							1
	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/index.	Royal Bank of	. UZNINEO I BAPANU I DOPU4 I	03/20/2022	03/24/2023	400	2,024,320	4900.01													
43.06-4838.36 SPX/CS/230224/4543.06-	Insurance	Reserve Annual Exh 5	Equity/Index.	Canada	. ES71P3U3RH1GC71XBU11	03/28/2022	03/24/2023	924	4,470,645	4838.36		136,606		137,371		128,390							l
4940.58	Insurance	Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	375	1,852,718	4940.58		79,955		80,441		78,204							
SPX/CS/230324/4543.06- 4872.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	1,372	6,684,974	4872.43		251,724		253 , 134		246,769							1
SPX/CS/230224/4543.06-	Indexed Universal Life	Annual Exh 5																					1
4740.68	Insurance	Reserve Annual Exh 5	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	857	4,062,763	4740.68		100,336		100,946		97,798							I
4770.21 SPX/CS/240325/4543.06-	Insurance	Reserve Annual Exh 5	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	3,541	16,891,314	4770.21		469,667		472,299		458,898							
5256.82	Insurance	Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	181	951,484	5256.82		65,024		65, 196		61,176							
SPX/CS/240325/4543.06- 5476.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	681	3,729,762	5476.89		287.039		287,831		275,899							1
SPX/CS/240325/4543.06-	Indexed Universal Life	Annual Exh 5										,											
5156.37SPX_INDU_NDX/ARBCS/230	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	809	4, 171, 503	5156.37		252,536		253,233		243,550							1
324/25/0.00%-4.50%	Insurance	Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54	03/28/2022	03/24/2023	980,595	4,412,678	4.5		26,719		26 , 868		17 , 475							
4673.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	520	2,430,428	4673.9		41,601		41,834		40, 168							l
SPX/CS/230324/4543.06- 4686.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Emilitu/Indov	Casiata Caparala	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	167		4686.53		14,813		14,896		14,087							i
SPX/CS/240325/4543.06-	Indexed Universal Life	Annual Exh 5	Equity/index.	Societe dellerate	. UZNINEO I BAPANU I DOPU4 I																		
5133.66	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	309	1,586,301	5133.66		94,839		95, 101		90,260							l
324/25/0.00%-4.25%	Insurance	Reserve	Equity/Index.	BNP PARIBAS	. 549300WCGB70D06XZS54	03/28/2022	03/24/2023	652,907	2,774,855	4.25		17,076		17 , 171		11,022							
SPX/CS/230224/4543.06- 4929.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	02/24/2023	117	576,719	4929.22		24,678		24,803		23,852							1
SPX/CS/230324/4543.06-	Indexed Universal Life	Annual Exh 5																					1
4849.72 SPX/CS/240325/4543.06-	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	459	2,226,021	4849.72		79,238		79,682		77,643							
5360.81 SPX/CS/230324/4543.06-	Insurance	Reserve Annual Exh 5	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/25/2024	318	1,704,738	5360.81		124,027		124,370		118,248							
4667.64	Insurance	Reserve	Equity/Index.	Societe Generale	. 02RNE81BXP4R0TD8PU41	03/28/2022	03/24/2023	566	2,641,884	4667.64		43,435		43,678		41,712							
SPX/CS/230329/4631.60- 4909.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Fauity/Index	BNP PARIBAS	. 549300WCGB70D06XZS54	03/30/2022	03/29/2023	109	535 , 136	4909.5		16,929		16,929		15,663	(1,266)						1
SPX/CS/230328/4575.52-	Indexed Universal Life	Annual Exh 5	Equity/ much.																				
4850.05	Insurancetotal - Purchased Op	Reserve	Equity/Index.		. 549300WCGB70D06XZS54	03/30/2022	03/28/2023	692	3,356,235	4850.05	98,473,012	111,204 56.447.023		138,612,159	XXX	103,534 304,304,377	(7,670) 75,471		(50,758,747				XXX
SPX/CLQ/220408/10/2.4%		Annual Exh 5	nig Other - C	Dan Options and								JU, 447, UZ3			7///		13,4/1					///\	
SPX/CL0/220408/10/2 5%	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Credit Suisse	. E58DKGMJYYYJLN8C3868	04/12/2021	04/08/2022	6,634,462	15,922,709	2.4	3,713			3,765		116,395			(48,409)			l
	Insurance	Reserve	Equity/Index.	Credit Suisse	. E58DKGMJYYYJLN8C3868	04/12/2021	04/08/2022	1,679,059	4, 197, 648	2.5	982			996		34, 128			(12,806)			
SPX/CLQ/220408/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Credit Suisse	. E58DKGMJYYYJLN8C3868	04/12/2021	04/08/2022	1, 193, 364	3,222,083	2.7	759			769		30,914			(9,891)			
SPX/CLQ/220425/25/2.4%	Indexed Universal Life	Annual Exh 5			. 87GCMVDQLFKA7QOJXC56		04/25/2022	4.055.961	9.734.306		7.857			7.967		231.896			(29.876				
1	Insurance	Reserve	requity/index.	MorganStanley	. oruumvuultka/uujXC56	. L.U4/23/2021	.L.U4/23/2022	4,055,961 [9,/34,306	2.4	1,	L L.		L/,96/	1	1231,896	L	L	(29,8/6	Л	L		·

				:	Showing a	all Options	s, Caps, F	loors, Colla	ars, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
	Description									Prior Year(s)	Current Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			Effectiveness
	Used for	Cabadula/	Type(s)			Date of	Ni. makan		Rate or	discounted	discounted	C	Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CLQ/220425/25/2.7%		e Annual Exh 5													_						•
SPX/CLQ/220425/25/2.5%	Insurance	Reserve e Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	04/23/2021	04/25/2022 .	2,013,677	5,436,928	2.7	4,460			4,522	134,4	5		(16,959)	·			
	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	04/23/2021	04/25/2022 .	699,859	1,749,648	2.5	1,421			1,440	42,6	0		(5,401)				
SPX/CLQ/220425/25/2.1%	Indexed Universal Life Insurance		F: 4 / Laulani	MorganStanley 87GCMVDQLFKA7QOJXC56 .	04/23/2021	04/25/2022 .	677,393	1,422,525	2.1	1.111			1, 126	30,6			(4,223)				
SPX/CLQ/220510/10/2.1%		Reserve e Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	04/23/2021	04/23/2022 .				, 111					9		(4,223)				
ODV (01.0 (000540 (40.40 (0.44)	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	05/10/2021	05/10/2022 .	684,411	1,437,263	2.1	1,816			1,842	5,0	1		(4,250)				
SPX/CLQ/220510/10/2.4%	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	05/10/2021	05/10/2022 .	3,569,982	8,567,957	2.4	11, 161			11,317	47,2	3		(26, 117)				
SPX/CLQ/220510/10/2.7%		e Annual Exh 5		,																	
SPX/CLQ/220510/10/2.5%	Insurance	Reserve e Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	05/10/2021	05/10/2022 .	902,734	2,437,382	2.7	3,220			3,265	17,6	6		(7,535)	·			
3F A/ OLQ/ 2203 TO/ TO/ 2.3/	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	05/10/2021	05/10/2022 .	1,551,044	3,877,610	2.5	5,5,083			5, 154	23,7	5		(11,893)				
SPX/CLQ/220525/25/2.7%	Indexed Universal Life			070000000 574700 07050	05 (05 (000)	05 (05 (0000	000 074	4 074 400					0.400				/F 0041				
SPX/CL0/220525/25/2 1%	InsuranceIndexed Universal Life	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	05/25/2021	05/25/2022 .	620,071	1,674,192	2.7				3, 199	38,5	3		(5,331)				
	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	05/25/2021	05/25/2022 .	578,362	1,214,560	2.1	2,211			2,242	23,7	3		(3,737)				
SPX/CLQ/220525/25/2.5%	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	05/25/2021	05/25/2022 .	1,461,084	3,652,710	2.5	6,847			6.,942	82,0			(11,570)				
SPX/CLQ/220525/25/2.4%		e Annual Exh 5	Equity/index.	morganistaniey 670cmvDqLFRA7qCJAC36 .	03/23/2021	03/23/2022 .	1,401,004	3,652,710	2.3	0,047				92,0	10		(11,370)				
	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	05/25/2021	05/25/2022 .	3,667,599	8,802,238	2.4	16,422			16,652	192,6	i4		(27,753)	\			
SPX/CLQ/220610/10/2.4%	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	06/10/2021	06/10/2022 .	3,140,887	7,538,129	2.4	18,454				32,4	9		(24,060)				
SPX/CLQ/220610/10/2.5%		e Annual Exh 5		,						-											
SPX/CLQ/220610/10/2.7%	Insurance	Reserve e Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	06/10/2021	06/10/2022 .	1,918,911	4,797,278	2.5	11,795			11,790	23,2	0		(15,378)	! -			
3FA/ULQ/220010/10/2.7%	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	06/10/2021	06/10/2022 .	3,018,344	8, 149, 529	2.7	20,075			20,066	47,4	7		(26, 173)				
SPX/CLQ/220610/10/2.1%		e Annual Exh 5			00 (40 (0004	00 110 10000	040.000	4 044 400													
SPX/CLQ/220624/25/2.5%	Insurance	Reserve e Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	06/10/2021	06/10/2022 .	640,233	1,344,489	2.1	3,228			3,226	3,5	0		(4,208)	!			
	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	06/25/2021	06/24/2022 .	1,398,322	3,495,805	2.5	10,278			10,298	57,6	4		(11, 167)				
SPX/CLQ/220624/25/2.1%	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Fauity/Indov	MorganStanley 87GCMVDQLFKA7QOJXC56 .	06/25/2021	06/24/2022	662,717	1,391,706	2.1	4,020			4,029	18,8	12		(4,368)				
SPX/CLQ/220624/25/2.7%		e Annual Exh 5	Equity/Index.	mior ganotaniey ordomybuli NA7400AC30 .	00/ 23/ 2021		902,717	1, 551, 700	2. 1				4,029								
ODV (OLO (00000 4 (OF (0.42)	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	06/25/2021	06/24/2022 .	1,541,741	4, 162, 701	2.7	12, 195			12,220	71,9	4		(13,250)				
SPX/CLQ/220624/25/2.4%	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	06/25/2021	06/24/2022 .	3,537,986	8,491,166	2.4	24,848			24,898	134,2	4		(26,998)				
SPX/CLQ/220708/10/2.5%	Indexed Universal Life	e Annual Exh 5																			
SPX/(1 0/220708/10/2 10/	Insurance	Reserve e Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	07/09/2021	07/08/2022 .	2,541,797	6,354,491	2.5	21,519			21,600	11,6	8		(20,041)	l			
	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	07/09/2021	07/08/2022 .	559,834	1, 175, 652	2.1	3,901			3,916	9	1		(3,633)				
SPX/CLQ/220708/10/2.4%		e Annual Exh 5	Foreite (1)	Name of the Law of the Control of th	07 /00 /000 4	07/00/0000	4 400 755	40 044 044		05.070			00.040	40.5	20		(00.444)				
SPX/CLQ/220708/10/2.7%	Insurance	Reserve e Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	07/09/2021	07/08/2022 .	4,422,755	10,614,611	2.4	35,878			36,012	16,5	9		(33,414)				
	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	07/09/2021	07/08/2022 .	1,715,616	4,632,164	2.7	15,739			15,798	11,0	6		(14,658)				
SPX/CLQ/220725/25/2.4%	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	07/23/2021	07/25/2022 .	5,392,679	12,942,431	2.4	52,619			52,890	132,9	in		(41,756)				
SPX/CLQ/220725/25/2.7%		e Annual Exh 5	Equity/ Index.	,																	
CDV /OLO /00070E /OF /O. FW	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	07/23/2021	07/25/2022 .	1,486,181	4,012,688	2.7	16,432			16,517	45,3	2		(13,039)	ļ			
or' A / ULU / 22U / 20 / 20 / 2 . 5%	Indexed Universal Life Insurance	e Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	07/23/2021	07/25/2022 .	719,013	1,797,532	2.5	7,335				19,3	5		(5,820)				
SPX/CLQ/220810/10/2.5%	Indexed Universal Life	e Annual Exh 5								-											
SPX/CLQ/220810/10/2.4%	Insurance	Reserve e Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	08/10/2021	08/10/2022 .	7,086,842	17,717,105	2.5	83,631			83,504	19,7	2		(58,259)				
	Insurance	Reserve	Equity/Index.	MorganStanlev 87GCMVDQLFKA7QOJXC56 .	.08/10/2021	.08/10/2022	4.570.578	10.969.387	2.4	51.627	L	L	51.549	10.10	1 L	.L	(35,965)	l			

					Showing	all Option	s, Caps, F	loors, Colla	irs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	ent 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 of Item(s) Hedged,		Time(a)			Data of			Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-		Daaly			l loosalion d	Total	Current	Adjustment		Credit Quality of	Hedge Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0	JXC5608/10/2021	08/10/2022	1,022,836	2,761,657	2.7	13,030			13,010		4 , 185			(9,077)				
SPX/CLQ/220825/25/2.4%	Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8	386808/25/2021	08/25/2022	4, 163, 648	9,992,755	2.4	49,067			49,071		70 , 135			(30,669)				
SPX/CLQ/220825/25/2.7%	Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8	386808/25/2021	08/25/2022	1,321,291	3,567,486	2.7	17,697			17,698		29,221			(11,061)				
SPX/CLQ/220825/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Credit Suisse E58DKGMJYYYJLN8	386808/25/2021	08/25/2022	698,540	1,746,350	2.5	8,625					13 , 135			(5,391)				
SPX/CLQ/220909/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0	JXC5609/10/2021	09/09/2022	2,532,658	6,331,645	2.5	36,585			36,409		8 , 149			(20,739)				
SPX/CLQ/220909/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve		MorganStanley 87GCMVDQLFKA7Q0		09/09/2022	3,990,022	9,576,053	2.4	55, 139			54,873		10,320			(31,257)				
SPX/CLQ/220909/10/2.1%		Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0		09/09/2022	814,504	1,710,458	2.1	9,617			9,570					(5, 451)				
SPX/CLQ/220909/10/2.7%		Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0		09/09/2022	1,272,898	3,436,825	2.7	19,924					5,845			(11,295)				
SPX/CLQ/220923/25/2.4%	Indexed Universal Life		Equity/Index_	MorganStanley 87GCMVDQLFKA7Q0		09/23/2022	5,499,144	13, 197, 946	2.4	81,265			80,997		122,698			(42,382)				
SPX/CLQ/220923/25/2.5%		Annual Exh 5 Reserve	Equity/Index.			09/23/2022	803,723	2,009,308	2.5	12,463			12,422		19,634			(6,500)				
SPX/CLQ/220923/25/2.7%	Indexed Universal Life	Annual Exh 5							2.7						27.686							
SPX/CLQ/221010/10/2.5%	Insurance	Reserve Annual Exh 5	Equity/Index_	MorganStanley 87GCMVDQLFKA7Q0		09/23/2022	992,072	2,678,594		16,686			16,631		,			(8,702)				
SPX/CLQ/221010/10/2.4%		Reserve Annual Exh 5	Equity/Index.			10/10/2022	1,998,845	4,997,113	2.5				34,709					(16,528)				
SPX/CLQ/221010/10/2.7%		Reserve Annual Exh 5	Equity/Index_	MorganStanley 87GCMVDQLFKA7Q0		10/10/2022	3,301,399	7,923,358	2.4	54,807			54,706		22,725			(26,051)				
SPX/CLQ/221025/25/2.4%	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0		10/10/2022	2,278,707	6, 152, 509	2.7	43,268			43, 188		22,508			(20,566)				
SPX/CLQ/221025/25/2.7%	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0		10/25/2022	3,522,784	8,454,682	2.4	66,694			66,646		47,972			(29,402)				
SPX/CLQ/221025/25/2.5%	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.			10/25/2022	1,040,626	2,809,690	2.7	22, 194			22, 178		18,571			(9,784)				
SPX/CLQ/221110/10/2.4%	Insurance	Reserve Annual Exh 5	Equity/Index.			10/25/2022	1,477,337	3,693,343	2.5				29, 127		22, 158			(12,850)				
SPX/CLQ/221110/10/2.1%	Insurance	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB70D06	ZS5411/10/2021	11/10/2022	3,724,040	8,937,696	2.4	77,048			76,732		14,289			(31,534)				
SPX/CLQ/221110/10/2.7%	Insurance	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB70D06 Royal Bank of	ZS5411/10/2021	11/10/2022	699,679	1,469,326	2.1	12,396			12,345		1,664			(5,073)				
	Insurance	Reserve Annual Exh 5	Equity/Index.	Canada ES71P3U3RH1GC71	BU1111/10/2021	11/10/2022	1,252,191	3,380,916	2.7	29,242			29, 122		6,820			(11,968)				
	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB70D06 Royal Bank of	ZS5411/10/2021	11/10/2022	581,092	1,452,730	2.5	12,598			12,547		2,536			(5, 156)				
	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Canada ES71P3U3RH1GC71. Royal Bank of	BU1111/24/2021	11/25/2022	4,782,053	11,476,927	2.4	104,039			103,728		40,724			(39,895)				
SPX/CLQ/221125/25/2.5%	Insurance	Reserve Annual Exh 5	Equity/Index.	Canada ES71P3U3RH1GC71. Royal Bank of	BU1111/24/2021	11/25/2022	1, 162,536	3, 138, 847	2.7	28,665			28,579		12,832			(10,992)				
SPX/CLQ/221123/23/2.3%	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RHIGC71. Royal Bank of	BU1111/24/2021	11/25/2022	2,973,446	7,433,615	2.5	67,828	ļ		67,624		27,782			(26,009)				
	Insurance	Reserve Annual Exh 5	Equity/Index.	Canada ES71P3U3RH1GC71	BU1112/10/2021	12/09/2022	1,098,381	2,965,629	2.7	28,833			28,774		4, 192			(10,442)				
	Indexed Universal Life	Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RHIGC71.	BU1112/10/2021	12/09/2022	2,975,634	7, 141,522	2.4	70, 195			70,054					(25,423)				
SPX/CLQ/221209/10/2.5%	Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71.	BU1112/10/2021	12/09/2022	1,820,943	4,552,358	2.5	44,613			44,523		5,224			(16, 158)				
SPX/CLQ/230110/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES71P3U3RH1GC71	BU1101/10/2022	01/12/2022	4.594.872	4.594.872	2.4				122, 109		25.389			(34,576)				

					Showing	all Option	s. Caps. F	loors. Colla	rs. Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	nt Date	:							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
	Description									Prior Year(s)	Current Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for	Cobodulo/	Type(s) of			Date of Maturity	Number		Rate or	discounted Premium	discounted	Current	Book/			Unrealized	Foreign	Year's	to Carrying		of Refer-	at Inception and at
	Income Generation	Schedule/ Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	Number of	Notional	Index Received	(Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CLQ/230110/10/2.5%	Indexed Universal Life	Annual Exh 5	- · · · · ·	Royal Bank of	04 (40 (0000	0.4.(40.(0000	000 500	000 500	0.5				07.004		0.455			(7.700				
SPX/CLQ/221223/25/2.7%	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Canada ES71P3U3RHIGC71XBU	J1101/10/2022	01/12/2022	989,590	989,590	2.5				27,301		6 , 155			(7,730)				
	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	55412/23/2021	12/23/2022	1,410,452	3,808,220	2.7	40,636			40,587		15,701			(13,942				
SPX/ULQ/221223/25/2.4%	Indexed Universal Life Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	554 12/23/2021	12/23/2022	3,802,940	9, 127, 056	2.4	96,675			96,558		33, 102			(33, 169				
SPX/CLQ/221223/25/2.5%	Indexed Universal Life	Annual Exh 5																				
SPX/01.0/221223/25/2.2%	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	55412/23/2021	12/23/2022	1, 140,994	2,852,485	2.5	30,350			30,314		10,843			(10,413				
	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	55412/23/2021	12/23/2022	515,976	1, 135, 147	2.2	12,052			12,038		3,689			(4, 135				
SPX/CLQ/221223/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	554 12/23/2021	12/23/2022	553,539	1, 162, 432	2.1	12,236			12,221		3,536			(4, 198				
SPX/CLQ/230110/10/2.7%		Annual Exh 5	Lquity/illuex.	Royal Bank of	33412/23/2021	12/ 20/ 2022		1, 102,402		12,200			12,221									
ODV (OLO (00040E (OE (O. 70	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBU	J1101/10/2022	01/10/2023	2,646,961	7 , 146 , 795	2.7		78,694		78,388		20 , 148			(22, 196)				
SPX/CLQ/230125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of Canada ES71P3U3RH1GC71XBU	J1101/25/2022	01/25/2023	1,354,742	3,657,803	2.7		41,734		41,609		58,298			(9,058				
SPX/CLQ/230125/25/2.1%	Indexed Universal Life		F 14 /1 4	N 01 1 0700N/D01 F/4700 N/	04 (05 (0000	04 (05 (0000	705.050	4 007 000	0.4		47.700		47.000		05.054			(0.040				
SPX/CLQ/230125/25/2.5%	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJX	05601/25/2022	01/25/2023	765,658	1,607,882	2.1		17,722		17,669		25,254			(3,846				
	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJX	05601/25/2022	01/25/2023	2,518,178	6,295,445	2.5		71,560		71,346		100,023			(15,531)				
SPX/CLQ/230125/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJX	05601/25/2022	01/25/2023	4,495,368	10,788,883	2.4		121.822		121.458		171,086			(26,440)				
SPX/CLQ/230210/10/2.1%	Indexed Universal Life	Annual Exh 5									, ,		, ,									
SPX/CLQ/230210/10/2.7%	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ Royal Bank of	55402/10/2022	02/10/2023	669,972	1,406,941	2.1		17,304		17,213		7,548			(2,618)				
	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RH1GC71XBI	J1102/10/2022	02/10/2023	1,006,858	2,718,517	2.7		34,703		34,520		17 , 159			(5,251				
SPX/CLQ/230210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	55402/10/2022	02/10/2023	3, 197, 021	7,992,553	2.5		101,543		101,008		48 , 198			(15,364				
SPX/CLQ/230210/10/2.4%	Indexed Universal Life	Annual Exh 5																				
SPX/CLQ/230224/25/2.5%	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	55402/10/2022	02/10/2023	4,483,995	10,761,588	2.4		135,768		135,053		63,242			(20,542)				
5PX/ULU/230224/25/2.5%	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RHIGC71XBU	J1102/25/2022	02/24/2023	2,207,860	5,519,650	2.5		71,226		71,314		77, 180			(6,624				
SPX/CLQ/230224/25/2.7%	Indexed Universal Life	Annual Exh 5	F 14 /1 4	Royal Bank of	00 (05 (0000	00/04/0000	005 540	0.055.000	0.7		00.047		00.050		04.050			(0.000				
SPX/CLQ/230224/25/2.4%	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Canada ES71P3U3RHIGC71XBU Royal Bank of	J11 02/25/2022	02/24/2023	835,548	2,255,980	2.7		29,017		29,052		31,952			(2,698)				
	Insurance	Reserve	Equity/Index.	Canada ES71P3U3RHIGC71XBU	J1102/25/2022	02/24/2023	5, 208, 495	12,500,388	2.4		162,792		162,992		173,559			(15, 139				
SPX/CLQ/230224/25/3.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	Royal Bank of CanadaES71P3U3RHIGC71XBU	J1102/25/2022	02/24/2023	4,083,838	12,659,898	3.1		161,603		161,802		182,169			(15,028				
SPX/CLQ/230310/10/2.5%	Indexed Universal Life	Annual Exh 5		Citibank, National																		
SPX/CL0/230310/10/2 79	Insurance Indexed Universal Life	Reserve Annual Exh 5	Equity/Index.	Association E570DZWZ7FF32TWEF	A7603/10/2022	03/10/2023	1,866,738	4,666,845	2.5		59,418		59,549		68,855			(2,986)	L			
	Insurance	Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	35403/10/2022	03/10/2023	723,980	1,954,746	2.7		25,383		25,439		28,886			(1,276				
SPX/CLQ/230310/10/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	BNP PARIBAS 549300WCGB70D06XZ	55403/10/2022	03/10/2023	5,630,686	13,513,646	2.4		171,305		171,685		199,081			(8,610)				
SPX/CLQ/230210/10/3.1%	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC												***************************************						
SPX/CLQ/230324/25/2.7%	InsuranceIndexed Universal Life	Reserve Annual Exh 5	Equity/Index.	(London) G5GSEF7VJP5170UK5 Barclays Bank PLC	57303/10/2022	02/10/2023	711,463	2,205,535	3.1		27,930		27,986		31,371			(1,540)				
	Insurance	Reserve	Equity/Index.	(London) G5GSEF7VJP5170UK5	57303/28/2022	03/24/2023	2, 125,863	5,739,830	2.7		88,303		88 ,787		64,882							
SPX/CLQ/230324/25/2.2%	Indexed Universal Life	Annual Exh 5		MorganStanley 87GCMVDQLFKA7QOJX	nse na /ag /anaa	03/34/3033	1 442 000	2 17/ //0	2.0		40.701		50.070		35,774							
SPX/CLQ/230324/25/2.3%		Reserve Annual Exh 5	Equity/Index.	MorganStanley 87GCMVDQLFKA7Q0JX	05603/28/2022	03/24/2023	1,442,928	3, 174, 442	2.2		49,791		50,070									
CDV (OLO /000004 /05 /4 .0*	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJX	05603/28/2022	03/24/2023	680,582	1,565,339	2.3		24,644		24,782		17,687		ļ	ļ				
SPX/CLQ/230324/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJX	05603/28/2022	03/24/2023	521,313	990 , 495	1.9		15,060		15, 164		10,982							
ODV (0) 0 (00000 4 (57 :	Indexed Universal Life	Annual Exh 5		,					_													
SPX/CLQ/230324/25/2%	Insurance	Reserve	i⊨auitv/Index	MorganStanley 87GCMVDQLFKA7QQJX	03/28/2022	03/24/2023	685.997	1.371.994	1 2	1	21.079		21. 197	1	15.320	1	1	1	1			

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					Showing a	all Option	is, Caps, Fl	oors, Colla	ars, Swaps	and Forwa		s of Curre	ent Stateme									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s)								Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-						Total	Current	Adiustment		Credit Quality	Hedge Effectiveness
	Hedged, Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	rype(s)			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CLQ/230324/25/2.1%		e Annual Exh 5	(α)	or ochtar oleanighouse	Date	Expiration	Contracts	Amount	(i aiu)	i alu	i alu	moone	Value	Couc	Tall Value	(Decrease)	D./A.O.V.	Acciction	item	LAPOSUIC	Litty	(b)
Or 70' OE 47' E00'0E 47' E07' E : 170	Insurance	Reserve	Equity/Index.	MorganStanley 87GCMVDQLFKA7QOJXC56 .	03/28/2022	.03/24/2023	5.779.959	12, 137, 914	2.1		188.544		189,600	l	136 . 240							
01699999999. Sub	total - Purchased O	ptions - Hedg					, , , , , , , , , , , , , , , , , , , ,	, , , , ,		1,702,181	1,716,945		3,567,858	XXX	3,976,825			(1,341,203))		XXX	XXX
	total - Purchased O			•						100, 175, 193	58, 163, 968		142, 180, 017	XXX	308,281,202	75,471		(52,099,950))		XXX	XXX
0289999999. Sub	total - Purchased O	ptions - Repli	cations											XXX		·			İ		XXX	XXX
0359999999. Sub	total - Purchased O	ptions - Incon	ne Generation	on										XXX					İ		XXX	XXX
0429999999. Sub	total - Purchased O	otions - Other	•											XXX					İ		XXX	XXX
	al Purchased Option			rants						98,473,012	56,447,023		138,612,159	XXX	304,304,377	75,471		(50,758,747))		XXX	XXX
	al Purchased Option									1,702,181	1,716,945		3,567,858	XXX	3,976,825	.,		(1,341,203))		XXX	XXX
	al Purchased Option										, , , , , , ,		.,.,,	XXX	.,. ,			, ,, ,=,,			XXX	XXX
	al Purchased Option									İ				XXX		Ì	İ		1		XXX	XXX
	al Purchased Option									İ				XXX		1					XXX	XXX
	al Purchased Option									İ				XXX		Ì	İ		1		XXX	XXX
	al Purchased Option									100, 175, 193	58, 163, 968		142, 180, 017	XXX	308,281,202	75,471		(52,099,950)	1		XXX	XXX
			Effective Ex	cluding Variable Annuity Guarantees	Under SSAI	P No 108				100, 110, 100	00,100,000		112,100,011	XXX	000,201,202	,		(02,000,000)	1		XXX	XXX
				riable Annuity Guarantees Under SSA										XXX							XXX	XXX
	total - Written Optio			masic 7 milarly Caarantees Chaci Co.	110.100									XXX							XXX	XXX
	total - Written Optio													XXX							XXX	XXX
	total - Written Optio													XXX							XXX	XXX
	total - Written Optio		Scriciation											XXX							XXX	XXX
	al Written Options -		and Warrant	e										XXX							XXX	XXX
	al Written Options - I		and vvariant	3										XXX							XXX	XXX
	al Written Options - (XXX							XXX	XXX
	al Written Options - I													XXX							XXX	XXX
	al Written Options - (XXX							XXX	XXX
	al Written Options - (XXX							XXX	XXX
09899999999999999999999999999999999999		Otrici												XXX							XXX	XXX
		ning Effective	Excluding \	/ariable Annuity Guarantees Under S	SAP No 108	ł								XXX							XXX	XXX
				nuity Guarantees Under SSAP No.10		,								XXX							XXX	XXX
USD/1RS/200701-	C. apo 1100		. aabio Ai	Jacob Silder Corn 140.10	<u> </u>								1	,,,,		1			1			,,,,,
250324/1.86%/L+1.4243%			Interest	Barclays Bank PLC												1			1			
	General Business	NA	Rate	(London) G5GSEF7VJP5170UK5573 .	02/01/2021	03/24/2025			1.91216													
USD/1RS/210203-	W	Annual Exh 5	Interest	0.70	00 (04 (000 :	00 (00 (000		40 000 000	0.00074 / 0.007			20 5	/070 000		(070 000	/510 1==:			1	400 00-		
280203/0.803% USD/IRS/210203-	. Variable Annuity	. Reserve Annual Exh 5	Rate Interest	OIC	02/01/2021	02/03/2028	· 1 -	10,000,000	0.30271 / 0.803 0.30271 /	·		36,550	(876,000)		(876,000)	(516, 172)	····			120,892		
USD/TRS/210203- 510203/1.5875%	Variable Annuity	Reserve	Rate	OTC	02/01/2021	02/03/2051	1	5.000.000				37.887	(699,744)		(699.744)	(535,856)]		1	134,271		
USD/1RS/210203-	Turrable Alliuity	Annual Exh 5	Interest				†' -		1.5075				(055,144)		(000,144)	(300,000)				104,211		
310203/1.106%	Variable Annuity	. Reserve	Rate	OTC	02/01/2021	02/03/2031	ļ1 l.	10,000,000	0.30271 / 1.106			51,700	(999, 563)		(999,563)	(630,679)				148,711		
USD/1RS/210203-			Interest						0.30271 /													
260203/0.52051%	Variable Annuity	. Reserve	Rate	OTC	02/01/2021	02/03/2026		5,000,000				11,213	(366,663)		(366,663)	(212,373)				49,028		
USD/1RS/210203-	Vanishia Associa	Annual Exh 5	Interest	OTO	00 (04 (0004	00/00/0054		20, 000, 000	0.30271 /			000 704	(4 400 400)		(4 400 400)	(0.000.070)				005 007		
510203/1.5967% USD/IRS/210203-	Variable Annuity	. Reserve Annual Exh 5	Rate Interest	UIU	02/01/2021	02/03/2051	† ¹ -	30,000,000	1.090/			228,704	(4, 138, 469)		(4, 138, 469)	(3,220,979)				805,627		
310203/1, 106%	Variable Annuity	. Reserve	Rate	отс	02/01/2021	02/03/2031	1	150,000,000	0.30271 / 1.106			775,496	(14,993,446)		(14,993,446)	(9, 460, 178)				2,230,666		
USD/1RS/210203-		Annual Exh 5	Interest				Ţ'	100,000,000	0.30271 /				(14,000,440)		(17,000,410)	(0,400,170)				2,200,000		
260203/0.52051%	Variable Annuity	. Reserve	Rate	OTC	02/01/2021	02/03/2026	ļ1 ļ.	65,000,000				145,764	(4,766,622)		(4,766,622)	(2,760,847)				637,364		
USD/1RS/210203-		Annual Exh 5	Interest						0.30271 /				1			1			1			
510203/1.5875%	Variable Annuity	. Reserve	Rate	OTC	02/01/2021 .	02/03/2051	1	20,000,000				151,549	(2,798,975)		(2,798,975)	(2,143,425)	ļ			537,085		
USD/1RS/210203-	Vanishia Associa	Annual Exh 5	Interest	OTO	00 (04 (0004	00/04/0000		70 000 000	0.31057 /			457 700	(0.400.745)		(0.400.745)	/F F00 050\				1 000 400		
360203/1.38387% USD/IRS/210203-	Variable Annuity	. Reserve Annual Exh 5	Rate Interest	UIC	02/01/2021	02/04/2036	†1 þ.	70,000,000	1.38387			457,783	(8, 106, 715)		(8, 106, 715)	(5,506,252)				1,302,486		
310203/1.106%	Variable Annuity	Reserve	Rate	OTC	02/01/2021	02/03/2031	1	50 000 000	0.30271 / 1.106	1		258 . 499	(4,997,815)		(4.997.815)	(3, 153, 393)				743.555		

						Chaudaa	oll Ontion				and Farus	_	_	nt Ctatama	nt Data							
		1 0		1		Snowing a	all Option	s, Caps, F	ioors, Colla	ars, Swaps		rus Open a	13 of Curre			47	40	10	00	04	00	- 00
	Description of Item(s)	3	4		5	6	7	8	9	Strike	11 Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	13	14	15 16	17	18	19	20	21	22 Credit	23 Hedge
	Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Evchange	, Counterparty	Trade	Date of Maturity or	Number of	Notional	Price, Rate or Index Received	of Un- discounted Premium (Received)	Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Unrealize Valuation Increase	Exchange	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential		Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Va			Accretion		Exposure	Entity	(b)
USD/1RS/210203-	or replicated	Annual Exh 5	Interest	or central	Oleaningheade	Date	Expiration	Contracto	7 tinodite	(i did)	i did	i did	moome	Value	0000 101110	de (Decredee	D.17 t. O. V.	71001011011	itom	Ехросите	Linaty	(5)
280203/0.803% USD/IRS/210203-	. Variable Annuity	Reserve Annual Exh 5	RateInterest	OTC		02/01/2021	02/03/2028 .	1	10,000,000	0.30271 / 0.803 0.31057 /			36,550	(876,000)	(876	000)(516, 17	"2)			120,892		
410203/1.50842%	Variable Annuity	Reserve	Rate	OTC		02/01/2021	02/04/2041 .	1	10,000,000				72, 134	(1,296,792)	(1,296	792)(911,4	53)			217,076		
USD/1RS/210203- 360203/1.38387%	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	OTC		02/01/2021	02/04/2036	1	40,000,000	0.31057 / 1.38387			263.489	(4,632,408)	(4,632	408)(3, 146, 43	80)			744,278		i
USD/1RS/210203-	Turiusio minurty	Annual Exh 5	Interest	010						0.30271 /				(4,002,400)	(4,002	100)(0, 110, 11	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
260203/0.52051% USD/TRS/210203-	. Variable Annuity	Reserve Annual Exh 5	Rate Interest	OTC		02/01/2021	02/03/2026 .	1	10,000,000	0.52051 0.30271 /			22,425	(733,327)	(733		(6)			98,056		
510203/1.5875%	Variable Annuity	Reserve	Rate	JPMorgan Chase		02/01/2021	02/03/2051 .	1	5,000,000	1.5875			37,887	(699,744)	(699	744)(535,8	56)			134,271		
USD/1RS/210512- 310512/1.26	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Bank, National Asc	. 7H6GLXDRUGQFU57RNE97 .	05/10/2021	05/12/2031 .	1	70,000,000	1.26 / 0.39486			28,503	6,075,399	6,07	3994,529,16	66			1,056,686		
USD/IRS/210512- 510512/1.74	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Bank, National Asc	. 7H6GLXDRUGQFU57RNE97 .	05/10/2021	05/12/2051 .	1	25,000,000	1.74 / 0.39486			10,078	2,573,036	2,573	0362,766,3	'8			674,479		
USD/IRS/210617- 310616/1.46725	General Business	NA	Interest Rate	Bank, National Asc	. 7H6GLXDRUGQFU57RNE97 .	06/18/2021	06/16/2031 .	1	650,000,000	0.88471 / 1.46725				(46,306,075)	(46,306	075)(46,306,0	75)			9,863,530		
USD/1RS/220307- 250324/1.86/S+0.38	General Business	NA	Interest Rate	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573 .	03/07/2022	03/24/2025	1	115,000,000	1.006 / 1.86				(2.904.399)	(2,904	399)(2,907,1	97)			992.629		l
	total - Swaps - Hedo	ina Other - I											2.626.211	(91,544,322)						20.611.582	XXX	XXX
]		JPMorgan Chase										(**,***,***)	(0.,0.	(11,111,1						
SRENVX USD CDS/250620/1%	General Business	NA	Credit	Bank, National Asc	. 7H6GLXDRUGQFU57RNE97 .	04/06/2020	06/20/2025 .	1	60,000,000	1.0 / 0.0	(30,000)	(151,667))(1,272,329)	(1,272		38			. 120,000,000		
	total - Swaps - Hedg	, ,	Credit Defaul	lt							(30,000)	(151,667	(1,272,329)						120,000,000		XXX
	total - Swaps - Hedo										(30,000)	2,474,544	(92,816,651)		(75,481,1	31)			140,611,582		XXX
	total - Swaps - Repl														XXX						XXX	XXX
	total - Swaps - Incor total - Swaps - Othe		on												XXX	_	+	-			XXX	XXX
	al Swaps - Othe												2.626.211	(91.544.322)	XXX (91.54	.322) (75.592.4	80)	1		20.611.582		XXX
	al Swaps - Interest R										(30.000	1	(151,667	(91,344,322)	XXX (91,34		- 4	+		120.000.000	XXX	XXX
	al Swaps - Foreign E										(00,000	/	(101,001	(1,272,020)	XXX	111,0	,,,			120,000,000	XXX	XXX
	al Swaps - Total Ret														XXX			1	1		XXX	XXX
13999999999999999999999999999999999999															XXX						XXX	XXX
1409999999. Tota	al Swaps										(30,000)	2,474,544	(92,816,651)	XXX (92,816	651) (75,481,1	31)			140,611,582	XXX	XXX
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency	MIZUHO	. 549300HS3WTRS6D88H32 .	03/30/2021	06/30/2022 .	10,687		0.844131178				4,290		290	1,845			27		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1 Annual Sch D	. Currency	MIZUHO	. 549300HS3WTRS6D88H32 .	03/30/2021	12/30/2022 .	10,705		0.8399832				3,715		715				46		
MIZUHO EUR/USD EUR	FX Bond	part 1	.Currency	MIZUHO	. 549300HS3WTRS6D88H32 .	03/30/2021	06/30/2023 .	10,784		0.834829069				3,277		277	1,170			60		
MIZUHO EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	MIZUHO	. 549300HS3WTRS6D88H32 .	03/30/2021	12/29/2023 .	14,409		0.828939952				3,916		916	1,248			95		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	04/07/2021	12/29/2023 .	49,969						15,319	15	319	4, 121			330		
BARC EUR/USD USD	FX Bond	part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	04/07/2021	06/30/2023 .	9,270						(3, 296)		296)	(931)	-	52		
BARC EUR/USD USD	FX Bond	part 1 Annual Sch D	. Currency		G5GSEF7VJP5170UK5573 .	04/07/2021	06/30/2022 .	9,307						(4, 151)	·	151)	(1,487	")		23		
BARC EUR/USD USD MIZUHO EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency		G5GSEF7VJP5170UK5573 .	04/07/2021	12/30/2022 .	9,260						(3,661)	·	661)	(1,168)		40		
	FX Bond	part 1	Currency	MIZUHO	. 549300HS3WTRS6D88H32 .	04/26/2021	.06/30/2022	84.608			1	1	1	42.011	10	011	12.288	· I	1	211		·

						Showing	Ontion	c Cane Fl	oore Colla		and Forwar	rds Open as	of Curre	nt Stateme	nt Date								
1	2	3	4		5	6	7 7	8 8	9	10, Swaps (11 11 11 11 11 11 11 11 11 11 11 11 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 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		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 I of Refer-	Hedge Effectiveness at Inception and at Quarter-end (b)
Description	Or Replicated	Annual Sch D	(a)	or Certifal C	zieanngnouse	Date	Lxpiration	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIC	value	Code	i ali value	(Decrease)	D./A.C.V.	Accietion	пеш	Lxposure	Littly	(6)
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	MIZUHO	549300HS3WTRS6D88H32	04/26/2021 .	12/29/2023 .	92,566 .						34,652		34,652		6,888			612		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	MIZUHO	549300HS3WTRS6D88H32	04/26/2021 .	06/30/2023 .	89,444						36,366		36,366					500		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	MIZUHO	549300HS3WTRS6D88H32	04/26/2021 .	12/30/2022 .	86,805						38,870		38,870		9,996			376		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	02/01/2021 .	12/29/2023 .	2,360,120						868,411		868 , 411		177 , 418 .			15,599		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	03/09/2021 .	12/30/2022 .	43,263						17,335		17,335		5,407			187		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	03/09/2021 .	06/30/2022 .	52,528						23,820		23,820					131		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	03/09/2021 .	12/30/2022 .	54,079						21,669		21,669		6,759			234		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	03/09/2021 .	06/30/2022 .	42,023						19,056		19,056		6,625			105		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	SOCGEN	02RNE81BXP4R0TD8PU41	02/01/2021	06/30/2022 .	87,292						43,593		43,593		12,606			218		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	03/09/2021 .	06/30/2023 .	44,742						15,939		15,939		4,490			250		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	03/09/2021 .	06/30/2023 .	55,927						19,923		19,923		5,613			313		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	SOCGEN	02RNE81BXP4R0TD8PU41	02/01/2021	12/31/2022 .	80,301 .						35,920		35,920		9,239			348		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	SOCGEN	02RNE81BXP4R0TD8PU41	02/01/2021	06/30/2023 .	82,457						33,398		33,398					<u>4</u> 61		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	SOCGEN	02RNE81BXP4R0TD8PU41	02/01/2021	06/30/2023 .	91,238 .						36,955		36,955					510		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	SOCGEN	02RNE81BXP4R0TD8PU41	02/01/2021	06/30/2022 .	78,819						39,361		39,361		11,382			197		
MIZUHO EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	MIZUHO	549300HS3WTRS6D88H32	05/17/2021 .	06/28/2024 .	3,274,204						1, 159, 556		1, 159, 556		217,090			24,522		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	MIZUHO	549300HS3WTRS6D88H32	05/17/2021 .	06/28/2024 .	60,758						21,518		21,518		4,028			455		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	05/17/2021 .	12/29/2023 .	27,638 .										2,221			183		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	05/17/2021 .	12/29/2023 .	1,420,430						460,609		460,609		114, 157			9,388		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCGEN	02RNE81BXP4R0TD8PU41	05/17/2021 .	12/30/2022 .	18,460										2,126			80		
BARC EUR/USD EUR	FX Bond	. part 1	.Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	05/17/2021 .	12/29/2023 .	1,775,538						575,761		575,761		142,697			11,735		
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	05/17/2021 .	12/29/2023 .	34,548 .						11,203		11,203		2,777			228		
BARC EUR/USD EUR	FX Bond	Annual Sch D	.Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	05/17/2021	12/29/2023 .	2,435,041 .						895,978		895,978		183,050			16,094		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCGEN	02RNE81BXP4R0TD8PU41	05/17/2021 .	06/30/2022 .	322,915						161,261		161,261		46,631			806		₁
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	. Currency	SOCGEN	02RNE81BXP4R0TD8PU41	05/17/2021 .	12/30/2022 .	70,433						31,531		31,531		8,113			305		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	. Currency	SOCGEN	02RNE81BXP4R0TD8PU41	05/17/2021 .	06/30/2022 .	2,440,634						1,218,832		1,218,832		352,445			6,091		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	.Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	05/17/2021 .	12/29/2023 .	25,492		<u></u>				9,380		9,380		1,916			168		
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	05/25/2021 .	06/28/2024 .	34,538						13,205		13,205		2,190			259		ı

						Showing	all Ontion	e Cane Fl	loors Colla		and Forwa	rds Open as	_	nt Stateme	nt Date								
1	2	3	4		5	6	7 7	8 8	9	10 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)		e, Counterparty 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		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 I of Refer-	Hedge Effectiveness at Inception and at Quarter-end (b)
		Annual Sch D			<u> </u>	İ			, uno une	(1 4.4)					0000		(200.000)		71001011011				(2)
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	05/25/2021 .	06/30/2023 .	33,210						14,522		14,522		2,913			186		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	05/25/2021 .	06/30/2022 .	31,773						16,775		16,775		4,326			79		
BARC EUR/USD EUR	FX Bond	part 1	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	05/25/2021 .	06/28/2024 .	1,266,666						484, 280		484,280		80,320			9,487		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	05/25/2021 .	12/30/2022 .	32,429						15,553		15,553		3,520			140		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	05/25/2021 .	12/29/2023 .	34 , 125 .						13,735		13,735		2,425			226		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	06/21/2021 .	06/30/2022 .	1,968						885		885		312			5		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	06/21/2021 .	12/30/2022 .	2,027						804		804		255			9		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	06/21/2021 .	12/29/2023 .	991 .						315		315		80			7		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	_ G5GSEF7VJP5170UK5573	06/21/2021	12/29/2023 .	57,610						18,293		18,293		4,676			381		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	06/21/2021 .	06/30/2023 .	2,064						727		727		208			12		
BARC GBP/USD GBP	FX Bond	Annual Sch D	Currency	BARCLAYS BANK PLC	_ G5GSEF7VJP5170UK5573	07/07/2021	12/29/2023 .	32, 141						4,952		4,952		2,214			212		
BARC GBP/USD GBP	FX Bond	Annual Sch D	Currency		. G5GSEF7VJP5170UK5573		06/28/2024	930,715						140,772		140,772		59,852			6,971		
BARC GBP/USD GBP	FX Bond	Annual Sch D	Currency		. G5GSEF7VJP5170UK5573		12/30/2022	31,241						5,188		5,188		2,793			135		
BARC GBP/USD GBP	FX Bond	Annual Sch D	Currency		. G5GSEF7VJP5170UK5573	07/07/2021	06/28/2024 .	50,051										3,219			375		
BARC GBP/USD GBP	FX Bond	Annual Sch D	Currency		. G5GSEF7VJP5170UK5573		06/30/2023	31,644						5,052		5,052					177		
BARC GBP/USD GBP	FX Bond	Annual Sch D	Currency		. G5GSEF7VJP5170UK5573		06/30/2022 .	30,926						5,302		5,302		3,096			77	L	
		Annual Sch D																					
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency		. G5GSEF7VJP5170UK5573		06/30/2023 .	3,445						1, 139		1, 139		359			19		
BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	07/08/2021 .	12/30/2022 .	3,356						1, 265		1,265		436			15		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	07/08/2021 .	12/29/2023 .	95,944						28 , 156		28 , 156					634		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	07/08/2021 .	06/30/2022 .	3,286						1,420		1,420	ļ	538		 	8		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	07/08/2021 .	12/29/2023 .	1,711						502		502		144			11		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	07/22/2021 .	12/30/2022 .	3,519								1,246		474		ļ	15		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	07/22/2021 .	06/30/2022 .	3,442								1,413		585			9		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	07/22/2021 .	06/30/2023 .	3,617						1,111		1,111		391			20		
MIZUHO GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	MIZUHO	549300HS3WTRS6D88H32	07/28/2021 .	06/28/2024 .	1,219,325						202,311		202,311		77,056			9, 132		
MIZUHO GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	MIZUHO	549300HS3WTRS6D88H32	07/28/2021 .	12/29/2023 .	37,722						6,637		6,637		2,531			249		
MIZUHO GBP/USD GBP	FX Bond	part 1	Currency	MIZUHO	549300HS3WTRS6D88H32	07/28/2021	12/30/2022 .	36,876						7,062							160		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	Currency	MIZUHO	549300HS3WTRS6D88H32	07/28/2021 .	06/28/2024 .	57,468						9,535		9,535		3,632			430		

					Showing a	all Options	s Cans F	loors Colla	ars Swans	and Forwa	rds Open a	s of Curre	nt Stateme	nt 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 of Item(s) Hedged,								Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-					Total	Current	Adjustment		Credit	Hedge Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of		- .	Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of	D	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Description	Or replicated	Annual Sch D	(a)	or central cleaninghouse	Date	Lxpiration	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIC	value	Code I all Value	(Decrease)	B./A.C.V.	Accretion	item	Lxposure	Littly	(b)
MIZUHO GBP/USD GBP	. FX Bond	. part 1 Annual Sch D	. Currency	M1ZUH0 549300HS3WTRS6D88H32	07/28/2021	06/30/2023 .	37,299									2,889			208		
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	. Currency	M1ZUH0 549300HS3WTRS6D88H32	07/28/2021	06/30/2022 .	36,453									3,531			91		
BARC GBP/USD GBP	. FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	08/11/2021	06/28/2024 .	5,369						875	875		341			40		
BARC GBP/USD GBP	. FX Bond	. part 1 Annual Sch D	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	08/11/2021	06/30/2023 .	7, 196						1,261	1,261		563			40		
BARC GBP/USD GBP	. FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	08/11/2021	12/30/2022 .	7,099						1,301	1,301		622			31		
BARC GBP/USD GBP	. FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	08/11/2021	12/29/2023 .	7,297						1,228	1,228		494			48		
BARC GBP/USD GBP	. FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	08/11/2021	06/30/2022 .	7,004						1,337	1,337		685			17		
BARC GBP/USD GBP	. FX Bond	Annual Sch D	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	08/11/2021	06/28/2024 .	290,403						47,313	47,313		18,418			2, 175		
BARC EUR/USD EUR	FX Bond	Annual Sch D	_ Currency	BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	07/22/2021	12/29/2023 .	1,835						496	496		159			12		
BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	07/22/2021	12/29/2023 .	100,926						27,263	27,263		8,761			667		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	_Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/25/2021	06/30/2022 .	41,659						16,470	16,470					104		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/25/2021	06/30/2023 .	44,345							12,959		4,893			248		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	08/25/2021	12/29/2023 .	46, 123						11,877	11,877		4,073					
SOCGEN EUR/USD EUR SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41 SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	08/25/2021	06/28/2024 .	1,723,471						412,820	412,820		134,551			12,908		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE OZRNE81BXP4ROTD8PU41	08/25/2021	06/28/2024 .	75,620						18, 113	18,113		5,911			566		
		Annual Sch D	-				-									,			000		
BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	09/13/2021	06/28/2024 .	103,378						25,619	25,619		7,983			774		
BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 MIZUHO SECURITIES	09/13/2021	06/28/2024 .	2,538,026						628,966	628,966		195,984			19,008		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	Currency	USA INC. 549300HS3WTRS6D88H32 MIZUHO SECURITIES	09/17/2021	12/29/2023 .	29,947							4, 115		2, 103			198		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	USA INC	09/17/2021	12/30/2022 .	29,512						4,611	4,611		2,669			128		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	Currency	USA INC. 549300HS3WTRS6D88H32 MIZUHO SECURITIES	09/17/2021	06/30/2022 .	29,314						4,832	4,832		2,958			/3		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	Currency	USA INC	09/17/2021	12/31/2024 .	918,860						115,316	115,316		55,892			7,623		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	Currency	USA INC. 549300HS3WTRS6D88H32 MIZUHO SECURITIES		06/30/2023 .	29,718						4,343	4,343		2,408					
MIZUHO GBP/USD GBP MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	. Currency	USA INC	09/17/2021	06/28/2024 .	17,018						2,215	1,715		1, 122			12/		
FWD to exchange EUR to USD 2023-12-29	0	Annual Sch D	. Currency	BARC 54930UHS3IITHS6D88H32	09/17/2021	12/29/2023 .	73,287						1, 715			6,387			484		
FWD to exchange EUR t		Annual Sch D	. Currency				-														
USD 2022-12-30FWD to exchange EUR to		. part 1 Annual Sch D		BARC G5GSEF7VJP5170UK5573	09/13/2021	12/30/2022 .	81,994		······				28,842	28,842		11,085			355		
USD 2022-06-30	FX Bond	part 1	Currency	BARC G5GSEF7VJP5170UK5573	09/13/2021	06/30/2022	53.781	1	1	1	1	1	22.013	22.013	! I	9 164	1		134		

						Showing	all Option	c Canc El	loore Colla		and Forwa	rds Open as	of Curro	nt Statomo	nt Date								
1	2	3	4	1	5	6	7 7	8, Caps, 11	9	10, Swaps	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for		Type(s)				Date of		·	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Credit Quality I	Hedge Effectiveness at Inception
	Income	Schedule/ Exhibit	of Risk(s)	Evahanaa	e, Counterparty	Trade	Maturity	Number of	Notional	Index	Premium (Passived)	Premium (Pagaiyad)	Current Year	Adjusted			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of	Potential	Refer-	and at Quarter-end
Description	Generation or Replicated	Identifier	(a)		Clearinghouse	Date	or Expiration	Contracts	Amount	Received (Paid)	(Received) Paid	(Received) Paid	Income	Carrying Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	ence Entity	(b)
FWD to exchange EUR to		Annual Sch D	(α)	or ochtrar	Olcaringriousc	Date	LApiration	Contracts	Amount	(i aia)	i ala	i aid	moonic	Value	Oouc	Tall Value	(Decrease)	D.//A.O.V.	Acciction	item	LAPOSUIC	Littly	(6)
USD 2023-06-30	FX Bond	part 1 Annual Sch D	. Currency	BARC	. G5GSEF7VJP5170UK5573	09/13/2021	06/30/2023 .	56,905						17,321		17,321					318		
SOCGEN GBP/USD GBP	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/08/2021	06/28/2024 .	1,058						90		90		73			8		
SOCGEN GBP/USD GBP	FX Bond	part 1	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/08/2021	12/30/2022 .	1,688						198		198		160			7		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/08/2021	06/30/2023 .	1,703						177		177		145			10		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/08/2021	06/28/2024	57 , 136 .						4,848		4,848		3,962			428		₁
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1 Annual Sch D	. Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/08/2021	12/29/2023 .	1,721		<u></u>				159		159		127			11		
SOCGEN GBP/USD GBP	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/08/2021	06/30/2022	1,677						220		220		176			4		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	10/04/2021	12/31/2024 .	104,335						18, 255		18,255					866		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	10/04/2021	12/31/2024	2,440,742						427,046		427,046		201,827			20,248		
BARC EUR/USD USD	FX Bond	part 1 Annual Sch D	.Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	10/04/2021	06/28/2024 .	2,371,213						(430,575)	(605, 104)	(199,226)			17,759		
SOCGEN GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/18/2021	06/30/2022	59,373						8,713		8,713		6, 121			148		
SOCGEN GBP/USD GBP	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/18/2021	12/31/2024 .	1,902,797						174, 164		174, 164		120,239			15,785		
SOCGEN GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/18/2021	06/30/2023 .	60,975						6,907		6,907		5, 130			341		
SOCGEN GBP/USD GBP	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/18/2021	12/29/2023 .	61,598						6,274		6,274		4,505			407		
SOCGEN GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/18/2021	06/28/2024	62,259						5,904		5,904		4,270			466		
SOCGEN GBP/USD GBP	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/18/2021	12/30/2022 .	60,255								7,744		5,629			261		
SOCGEN GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/18/2021	12/31/2024 .	63,515						5,814		5,814		4,014			527		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/20/2021	12/31/2024 .	3,390						700		700		270			28		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/20/2021	12/29/2023 .	1,741						391		391		161			12		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/20/2021	12/31/2024 .	79,303						16,375		16,375		6,307			658		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/20/2021	06/28/2024 .	1,826						383		383		148			14		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/21/2021	12/30/2022 .	15,267						4,373		4,373		2,272			66		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/21/2021	12/31/2024 .	18,760						3,654		3,654		1,514			156		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/21/2021	12/31/2024 .	640,912						124,848		124,848		51,723			5,317		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/20/2021	06/30/2023 .	1,662						425		425		193			9		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/21/2021	06/28/2024	17,525						3,452		3,452		1,445			131		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	10/21/2021	12/29/2023 .	16,701						3,540		3,540		1,565			110		
SOCGEN EUR/USD EUR	FX Bond	part 1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	10/21/2021	06/30/2023	15,931			L			3,868		3,868		1,881		<u> </u>	89	ıl	

						Showing	all Ontion	e Cane Fl	loors Colls		and Forwa	rds Open as	_	nt Stateme	nt Date								
1	2	3	4	1	5	6	7 7	8 8	9	10, Swaps	11 11 11 11 11 11 11 11 11 11 11 11 11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange	e. Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying	13	10	Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Credit Quality I of Refer-	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1 Annual Sch D	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	110/20/2021	12/30/2022 .	1,594						477		477		233			7		
SOCGEN EUR/USD EUR	FX Bond	part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	110/21/2021	06/30/2022 .	14,787						5, 106		5, 106		2,792			37		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	110/20/2021	06/30/2022 .	1,547						554		554		286			4		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	311/05/2021	12/29/2023 .	18,689						3,077		3,077		1,857			124		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC . MIZUHO SECURITIES	. G5GSEF7VJP5170UK5573	311/01/2021	06/28/2024 .	18,350						3, 165		3, 165		1,559			137		
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	. Currency	USA INC MIZUHO SECURITIES	. 549300HS3WTRS6D88H32	211/04/2021	06/30/2022 .	5,532						617		617		594			14		
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	Currency	USA INC	. 549300HS3WTRS6D88H32		12/30/2022 .	5,761 .						565		565		557			25		
BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency		. G5GSEF7VJP5170UK5573		06/28/2024 .	19,676						2,983		2,983		1,714			147		
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency		_ G5GSEF7VJP5170UK5573		12/31/2024 .	587,358										50,015			4,873		
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency		. G5GSEF7VJP5170UK5573		06/30/2023 .	17,806 .						3,497		3,497		2,231			100		
BARC EUR/USD EUR	FX Bond	Annual Sch D	_ Currency		G5GSEF7VJP5170UK5573		12/30/2022 .	15,982						4,228		4,228		2,451			212		
BARC EUR/USD EUR BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D . part 1	. Currency		. G5GSEF7VJP5170UK5573 . G5GSEF7VJP5170UK5573		12/31/2024 .	25,495 .						3,813		3,813		2, 173			212		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC.	. 549300HS3WTRS6D88H32		06/30/2023 .	5,898						500		500		512			33		
BARC EUR/USD EUR	FX Bond	Annual Sch D	Currency		. G5GSEF7VJP5170UK5573		.06/30/2022	15,424						4,978		4,978		3,013			38		
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency		. G5GSEF7VJP5170UK5573		12/30/2022	17,027						4, 105		4,105		2,695			74		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32		12/29/2023	8,084						581		581		611			53		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	. Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573		06/30/2023 .	16,712 .						3,696		3,696		2,029			93		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency		. G5GSEF7VJP5170UK5573	311/01/2021	12/31/2024 .	31,119						5,276		5,276		2,590			258		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	. Currency	MIZUHO SECURITIES USA INC	. 549300HS3WTRS6D88H32	211/04/2021	12/29/2023 .	212,003 .						15,237		15,237		16,021			1,401		
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency		. G5GSEF7VJP5170UK5573	311/05/2021	06/30/2022 .	16,445						4,962		4,962		3,312			41		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32	210/26/2021	12/29/2023 .	6,636						878		878		469			44		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1 Annual Sch D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	311/10/2021	06/30/2023 .	2, 115						457		457		258			12		
BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	311/10/2021	12/31/2024 .	4,353						748		748		361			36		
BARC EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC MIZUHO SECURITIES	. G5GSEF7VJP5170UK5573	311/10/2021	12/31/2024 .	101,835						17,498		17 , 498							
MIZUHO GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	USA INC	. 549300HS3WTRS6D88H32	210/26/2021	06/28/2024 .	17,542 .						2,259		2,259		1 , 158			131		
MIZUHO GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	USA INC.	. 549300HS3WTRS6D88H32	210/29/2021	12/29/2023 .	90,950		-				11,658		11,658		6,456			601		
BARC EUR/USD EUR	FX Bond	. part 1	. Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	311/10/2021	06/28/2024	2,340	<u></u>		<u> </u>			406		406	ļ	199			18		

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 Description Description	18	19	20	21	22	23
Description Cumulative Prior Current Year(s) Year Initial	10	13	20	21	22	20
of Item(s) Hedged, Price, of Un- Un-	Total	Current	Adjustment			Hedge Effectiveness
Used for Type(s) Date of Rate or discounted discounted Income Schedule/ of Maturity Number Index Premium Premium Current Adjusted Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
Generation Exhibit Risk(s) Exchange Counterparty Trade or of Notional Received (Received) (Received) Year Carrying Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description or Replicated Identifier (a) or Central Clearinghouse Date Expiration Contracts Amount (Paid) Paid Paid Income Value Code Fair Value (Decrease)	B./A.C.V.	Accretion		Exposure	Entity	(b)
Annual Sch D BARC EUR/USD EUR FX Bond part 1Currency BARCLAYS BANK PLC G5SSEF7VJP5170UK557311/10/202106/30/20221,950	204			5		
Annual Sch D Annual Sch D Mizuth Scientifics				J		
MIZUHO GBP/USD GBP FX Bond part 1 Currency. USA INC. 549300HS3WTRS6D88H3210/26/202106/30/20225,413	544			14		
BARC EUR/USD EUR FX Bond part 1 Currency BARCLAYS BANK PLC G56SEF7VJP5170UK5573 . 11/10/2021 22,021 524 524 524	312			9		
Annual Sch D MIZUHO GBP/USD GBP FX Bond part 1 Currency USA INC 549300HS3WTRS6D88H32 10/29/2021 12/29/2023 2,708 266 266	199			18		
Annual Sch D MIZUHO SECURITIES MICEURITIES						
MIZUHO GBP/USD GBP FX Bond part 1 Currency USA INC. 549300HS3WTRS6D88HS2 .10/26/2021 .12/30/2022						
BARC EUR/USD EUR FX Bond part 1 Currency. BARCLAYS BANK PLC G56SEF7VJP5170UK557311/10/202112/29/2023	215			15		
MIZUHO 6BP/USD 6BP FX Bond part 1 Currency USA INC 549300HS3WTRS6D88HS2 10/29/2021 12/30/2022 2,397 299 299 299 299 299 299 299 299 299 299 299 200 20	225			10		
Annual Sch D MIZUHO SECURITIES USA INC	46					
Annual Sch D MIZUHO SECURITIES MIZUHO GBP/USD GBP FX Bond part 1 Currency USA INC. 549300HS3WTRS6D88H32 10/26/2021 06/28/2024 615 79 79 79	41			5		
Annual Sch D MIZUHO SECURITIES	·					
MIZUHO GBP/USD GBP FX Bond part 1 Currency. USA INC. 549300HS3WTRS6D88H3210/29/202106/30/2022	242			6		
MIZUHO GBP/USD GBP FX Bond part 1 Currency USA INC 549300HS3WITRS6D88H32 10/26/2021 12/29/2023 25,305 27,161 27,161 27,161 27,161	14,505			1,357		
Annual Sch D MIZUHO SECURITIES MIZUHO GBP/USD GBP FX Bond part 1 Currency. USA INC. 549300HS3WTRS6D88H3210/26/20216/30/2022546				1		
Annual Sch D MIZUHO SECURITIES MIZUHO GBP/USD GBP FX Bond part 1 Currency USA INC. 549300HS3WTRS6D88HS2 10/26/2021 12/30/2022 5,591 871 871 871	506			24		
Annual Sch D MIZUHO SECURITIES	44					
Annual Sch D MIZUHO SECURITIES				4		
MIZUHO GBP/USD GBP FX Bond part 1 Currency USA INC 549300HS3WTRS6D88H32 10/26/202106/30/2023 5,708	464					
MIZUHO GBP/USD GBP FX Bond part 1 Currency USA INC. 549300HS3WTRS6D88HS2 . 1.10/29/202106/30/2023	206			14		
MIZUHO AUD/USD AUD FX Bond part 1 Currency USA INC 549300HS3WTRS6088HS2 .11/10/2021 .12/30/2022	(961))		45		
Annual Sch D MIZUHO SECURITIES MIZUHO AUD/USD AUD FX Bond part 1 Currency USA INC 549300HS3WTRS6D88HS2 .11/10/2021 .12/29/2023	(667)			46		
Annual Sch D MIZUHO SECURITIES				0.450		
MIZUHO AUD/USD AUD FX Bond part 1 Currency USA INC	(35,355)	1		2,456		
MIZUHO AUD/USD AUD FX Bond part 1 Currency. USA INC. 549300HS3WTRS6D88H3211/10/202112/30/2022	(1,053)			49		
MIZUHO AUD/USD AUD FX Bond part 1 Currency USA INC. 549300HS3WTRS6088HS2 . 11/10/2021 . 06/30/2023	(1,098)			64		
Annual Sch D MIZUHO SECURITIES MIZUHO AUD/USD AUD FX Bond	(952)			28		
Annual Sch D MIZUHO SECURITIES USA INC	(50,494)	J		2.346		
Annual Sch D MIZUHO SECURITIES						
MIZUHO AUD/USD AUD FX Bond part 1 Currency USA INC	(1,375)	1				
MIZUHO AUD/USD AUD FX Bond part 1 Currency. USA INC. 549300HS3WTRS6D88H3211/12/202112/30/202240,992	(3,822)			178		
BARC EUR/USD EUR FX Bond part 1 Currency BARCLAYS BANK PLC G56SEF7VJP5170UK5573 . 1.11/12/2021 1.2/30/2022 9,865	1,639	ļ		43		
Annual Sch D MIZUHO SECURITIES MIZUHO CAD/USD CAD FX Bond part 1 Currency. USA INC. 549300HS3WTRS6088H3211/12/202106/30/202234,450	(1,615)			86		
Annual Sch D MIZUHO CAD/USD CAD FX Bond part 1 Currency USA INC 549300HS3WTRS6D88H32 11/12/2021 12/29/2023 434,650 (27,425) (27,425)	(28,298)	J		2,873		

					9	Showing a	all Options	s, Caps, F	loors, Colla	ars, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
											Cumulative Prior	Current										İ
	Description										Year(s)	Year Initial										ĺ
	of Item(s)									Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,		l							Price,	of Un-	Un-				1	_Total	Current	Adjustment			Effectivenes
	Used for	Cabadula/	Type(s)				Date of	Niconale a u		Rate or	discounted	discounted	C	Book/		Unrealized	Foreign	Year's	to Carrying Value of		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion		Exposure	Entity	(b)
		Annual Sch D	(3.7)	MIZUHO SECURITIES	g					(* 52)				1 5.1 5.1		(= ======)			.,,,,,,			(= <i>7</i>
MIZUHO CAD/USD CAD	FX Bond	. part 1 Annual Sch D	. Currency	USA INC	549300HS3WTRS6D88H32 .	11/12/2021 .	12/30/2022 .	64, 142						(2,278)	(2,27	B)	(3,477)			278		l
BARC EUR/USD EUR	FX Bond	. part 1	Currency		G5GSEF7VJP5170UK5573 .	11/12/2021 .	06/28/2024 .	7,739		<u></u>				969	96	9	695			58		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	. Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32 .	11/12/2021 .	06/30/2023 .	63,538						(3,088)	(3,08	2)	(3,742)			355		Í
	. FA DUIU	Annual Sch D	. our rency			11/12/2021 .																
BARC EUR/USD EUR	. FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC . MIZUHO SECURITIES	G5GSEF7VJP5170UK5573 .	11/12/2021 .	12/29/2023 .	20,243						2,729	2,72	9	2,083			134		l
MIZUHO AUD/USD AUD	FX Bond	part 1	Currency		549300HS3WTRS6D88H32 .	11/12/2021	06/30/2022 .	1,346						(87)	(8)	7)	(114)			3		l
DADO EUD (100 EUD	EV D. 4	Annual Sch D		DADOLAVO DANK DLO	05005571/ IDE L70/ IV.5570	44 (40 (0004	40 (00 (0000	40.077						4 400	4 40		4 400			70		ĺ
BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	BAHULAYS BANK PLU .	G5GSEF7VJP5170UK5573 .	11/12/2021 .	12/29/2023 .	10,977							1,48	J	1, 130			/3		
BARC GBP/USD GBP	. FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/12/2021 .	06/30/2022 .	1,413						102	10	2	158			4		
BARC GBP/USD GBP	FX Bond	part 1	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/12/2021 .	12/30/2022 .	1,485						82	8	2	150			6		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	DADOLAVO DANK DLO	G5GSEF7VJP5170UK5573 .	11/12/2021	.06/30/2023	19, 147						3,096	3,09	2	2,502			107		ĺ
DANG EUN/USD EUN	. FA DUILU	Annual Sch D	Currency	DANGLATS DANK FLC .	0303EF/10F31/00N33/3 .	11/12/2021	00/30/2023 .	19, 147								· · · · · · · · · · · · · · · · · · ·	2,302			107		
BARC EUR/USD EUR	. FX Bond	. part 1	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/12/2021 .	06/30/2023 .	10,383						1,679	1,67	9	1,357			58		
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/12/2021	06/30/2022	9,492						2,507	2,50	7	2,015			24		l
DADO FUD/UOD FUD	EV Dd	Annual Sch D	0	DADOLAVO DANK DLO	0500557V IDE 1701W5570	11 /10 /0001	00/00/0004	11 000						1 454	1 45	,	1 040			07		ĺ
BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	MIZUHO SECURITIES	G5GSEF7VJP5170UK5573 .	11/12/2021 .	06/28/2024 .	11,609							1,45	*	1,042					
MIZUHO AUD/USD AUD	FX Bond	. part 1	Currency		549300HS3WTRS6D88H32 .	11/12/2021 .	12/30/2022 .	1,423						(111)	(11	1)	(133)			6		
BARC EUR/USD EUR	FX Bond	Annual Sch D . part 1	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/12/2021 .	12/30/2022 .	18, 192						3,696	3,69	6	3,023			79		
DADO CDD /HOD CDD	EV Dd	Annual Sch D		DADOLAVO DANK DLO	0500557V IDE 1701W5570	11 /10 /0001	10 /00 /0000	40.000						0.074	0.07	,	4 144			177		ĺ
BARC GBP/USD GBP	FX Bond	. part 1 Annual Sch D	Currency	BAHULAYS BANK PLU .	G5GSEF7VJP5170UK5573 .	11/12/2021 .	12/30/2022 .	40,930						2,274	2,27	4	4, 144			1//		I
BARC EUR/USD EUR	. FX Bond	. part 1	. Currency		${\tt G5GSEF7VJP5170UK5573}\ .$	11/12/2021 .	06/30/2022 .	17,504						4,623	4,62	3	3,716			44		
MIZUHO CAD/USD CAD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	11/12/2021	06/30/2022 .	30,524						(678)	(67	B)	(1,431)			76		
		Annual Sch D																				1
BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/12/2021 .	12/31/2024 .	4,886						633	63	3	426			41		l
BARC EUR/USD EUR	. FX Bond	. part 1	Currency	BARCLAYS BANK PLC .	${\tt G5GSEF7VJP5170UK5573}\ .$	11/12/2021 .	06/28/2024 .	1,235						155	15	5	111			9		
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573 .	11/01/2021 .	12/31/2024	293.032						49.683	49.68	3	24.390			2,431		Í
		Annual Sch D	1.											,	,		, , ,					1
BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/01/2021 .	12/31/2024 .	312,359						52,960	52,96	D	25,999			2,591		
BARC EUR/USD EUR	FX Bond	. part 1	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/12/2021 .	12/31/2024 .	51,037						6,616	6,61	6	4,452			423		
BARC EUR/USD EUR	FX Bond	Annual Sch D	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573 .	11/12/2021 .	06/28/2024 .	12,434						1,558	1,55	₈	1,117			93		I
		Annual Sch D																•				1
BARC EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/12/2021 .	12/31/2024 .	590 , 155						76,504	76,50	4	51,482			4,896		I
BARC EUR/USD EUR	FX Bond	. part 1	. Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 .	11/12/2021 .	12/31/2024 .	58,604						7,597	7,59	7	5, 112			486		
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573 .	11/12/2021 .	12/31/2024 .	273,965						35,515	35,51	5	23,899			2,273		
	. I A DUIN	Annual Sch D	. Jul 1 6116 y	MIZUHO SECURITIES													,					1
MIZUHO EUR/USD USD	FX Bond	. part 1	. Currency		549300HS3WTRS6D88H32 .	11/29/2021 .	06/28/2024 .	33,440						(1,531)	(1,53	1)	(3,276)			250		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	11/29/2021	12/31/2024	896.020						(49,612)	(49.61	2)	(84.833)			7.433		1

					Showing a	all Options	s, Caps, F	loors, Colla	ars, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
	5									Prior	Current										•
	Description of Item(s)								Strike	Year(s) Initial Cost	Year Initial Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			Effectivenes
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
MIZURO COD/UCD COD	EV D4	Annual Sch D	0	MIZUHO SECURITIES USA INC	11 /00 /0001	10 /00 /0000	C4 00F						0.000	0.000		0.707			281		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	Currency	USA INC 549300HS3WTRS6D88H32 MIZUHO SECURITIES	11/29/2021	12/30/2022 .	64,895						2,330	2,330	' 	6,707			281		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC	11/29/2021	06/30/2023 .	29,062						1,711	1,711	١	4,264			162		
		Annual Sch D		MIZUHO SECURITIES																	1
MIZUHO GBP/USD GBP	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32	11/29/2021	06/28/2024 .	65,034						348	348	3	4,901		 	487		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	11/29/2021	06/30/2023 .	29,528						(2, 178)	(2,178	3)	(4,264)			165		
	. A 20114	Annual Sch D		MIZUHO SECURITIES											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32	11/29/2021	12/31/2024 .	881,888						35,480	35,480)	84,833			7,316		
MIZINO CDD/UCD CDD	EV D	Annual Sch D	0	MIZUHO SECURITIES USA INC	11 (00 (0001	00/00/0000	64,577						4 000	4 000		5,995			201		•
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	Currency	USA INC	11/29/2021	06/30/2023 .	04,577						1,388	1,388	· · · · · · · · · · · · · · · · · · ·				361		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32	11/29/2021	06/28/2024	32,845						936	936	3	3,276			246		
		Annual Sch D	,	MIZUHO SECURITIES																	•
MIZUHO EUR/USD USD	FX Bond	. part 1 Annual Sch D	Currency	USA INC	11/29/2021	12/31/2024 .	327 , 296						(18, 122)	(18,122	2)	(30,988)			2,715		
MIZUHO EUR/USD USD	FX Bond	part 1	Currency	MIZUHO SECURITIES USA INC	11/29/2021	12/29/2023	31,375						(1,533)	(1,533	8)	(3,549)			207		
1111 ZG110 ZG117 GGD GGD	T X DONG	Annual Sch D	our rondy	MIZUHO SECURITIES		12/20/2020 .							1,000/		,,,	(0,010)			201		
MIZUHO GBP/USD GBP	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32	11/29/2021	12/29/2023 .	64,597						680	680)	5,204			427		
MIZINO FUD/HOD HOD	EV D	Annual Sch D	0	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	11 (00 (0001	00/00/0000	26.589						(4.040)	(4.040	,,	(0.000)			00		1
MIZUHO EUR/USD USD	FX Bond	Annual Sch D	Currency	USA INC	11/29/2021	06/30/2022 .	20,589						(4,640)	(4,640	''}	(6,332)		 	00		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32	11/29/2021	12/31/2024 .	322, 134						12,960	12,960) [30,988			2,672		
		Annual Sch D		MIZUHO SECURITIES																	1
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	Currency	USA INC	11/29/2021	06/30/2022 .	65,451						3,258	3,258	3	7,514			163		
MIZUHO EUR/USD EUR	FX Bond	part 1	Currency	USA INC 549300HS3WTRS6D88H32	11/29/2021	12/30/2022 .	27,503						2,803	2,803	3	5, 151			119		
		Annual Sch D		MIZUHO SECURITIES										· ·							
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/29/2023 .	30,879						1,036	1,036	6	3,549			204		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	11/29/2021	12/30/2022 .	27,880						(3, 180)	(3, 180	1)	(5, 151)			121		
M12010 LON/00D 00D	I A DOILU	Annual Sch D	. Gui i elicy	MIZUHO SECURITIES	11/23/2021	12/30/2022 .	27,000						(3, 160)	(0, 100	,,,	(3, 131)			121		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32	11/29/2021	06/30/2022 .	26,252						4,302	4,302	2	6,332			66		
MIZINO FUD (100 FUD	EV Dd	Annual Sch D	0	MIZUHO SECURITIES	10/15/0001	10 /01 /0001	E40.000						20 047	00.01	,	50.050		1	4 500		i
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC	12/15/2021	12/31/2024 .	542,393						20,047	20,047		52,353		<u> </u>	4,500		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32	12/15/2021	06/30/2023 .	12,942						733	733	3	1,903		ļ	72		
		Annual Sch D		MIZUHO SECURITIES																	•
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC 549300HS3WTRS6D88H32 MIZUHO SECURITIES	12/15/2021	12/31/2024 .	15,876						587	587	' 	1,532		}	132		
MIZUHO EUR/USD EUR	FX Bond	part 1	Currency	USA INC	12/15/2021	06/30/2022	11,613						1,814	1,814	ı	2,826			29		
		Annual Sch D		MIZUHO SECURITIES												-					
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32	12/15/2021	12/30/2022 .	12,207						1, 180	1, 180)	2,299		ļļ.	53		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	12/15/2021	06/28/2024 .	14,653						409	409	,	1,462			110		
mizulo Lon/oop Lon	I A DUIN	Annual Sch D	our rency	MIZUHO SECURITIES	12/ 13/ 2021	00/20/2024 .	14,000						409	408	,	1,402		·	110		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32	12/15/2021	12/29/2023 .	13,767						445	445	5	1,584		ļļ.	91		
W171110 ODD (10D OSS	EV D 4	Annual Sch D		MIZUHO SECURITIES	40 (45 (000)	00 (00 (000)	44 545						(244)	101		0 100			011		i
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	Currency	USA INC	12/15/2021	06/28/2024 .	41,515						(211)	(211	······	3, 162		<u> </u>	311		
MIZUHO CAD/USD CAD	FX Bond	part 1	Currency	USA INC 549300HS3WTRS6D88H32	12/15/2021	12/30/2022 .	223						(27)	(27	')	(11)		[1		
		Annual Sch D	,	MIZUHO SECURITIES																	
MIZUHO CAD/USD CAD	FX Bond	. part 1	Currency	USA INC	12/15/2021	06/30/2023 .	232						(30)	(30))	(13)		ļ	1		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	12/15/2021	06/30/2022	37.370						965	965	.	4.399			02		•

						Showing a	all Option	s. Caps. F	loors. Colla	ars. Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	ent Date	;							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
	Description										Prior	Current Year Initial											
	of Item(s)									Strike	Year(s) Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			- .	Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	5	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		e, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Description	Oi Replicated	Annual Sch D	(a)	MIZUHO SECURITIES	Cleanighouse	Date	Ехрігаціон	Contracts	Amount	(Faiu)	Faiu	Faiu	IIICOIIIE	value	Code	raii value	(Decrease)	B./A.C.V.	Accretion	пеш	Exposure	Littly	(b)
MIZUHO CAD/USD CAD	FX Bond	part 1	. Currency	USA INC	549300HS3WTRS6D88H32	12/15/2021 .	12/30/2022	1,902						(229)	(229)		(94)			8		
MIZINO CAD/HOD CAD	EV D4	Annual Sch D	0	MIZUHO SECURITIES USA INC.	E 400001 ICONTROCEDON IOO	10 /15 /0001	00/00/0004	62, 139						(0.404	,	(8,404)		(0.040)			405		
MIZUHO CAD/USD CAD	FX Bond	part 1 Annual Sch D	. Currency	MIZUHO SECURITIES	549300HS3WTRS6D88H32	12/15/2021 .	06/28/2024 .	02, 139						(8,404)			(3,818)			400		
MIZUHO CAD/USD CAD	FX Bond	part 1	. Currency	USA INC	549300HS3WTRS6D88H32	12/15/2021 .	12/29/2023	238						(32)	(32)		(14)			2		
MIZINO CDD/UCD CDD	EV D4	Annual Sch D	0	MIZUHO SECURITIES USA INC.	E 400001 ICONTROCEDON IOO	10 /15 /0001	06/30/2023 .	20,000						112		112		0.700			223		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES	549300HS3WTRS6D88H32	12/15/2021 .	00/30/2023 .	39,986						112		112		3,783			223		
MIZUHO CAD/USD CAD	FX Bond	part 1	. Currency	USA INC	549300HS3WTRS6D88H32	12/15/2021 .	06/30/2023	1,991						(255)	(255)		(107)			11		
MIZINO CDD/UCD CDD	EV D4	Annual Sch D part 1	0	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	10 /15 /0001	12/31/2024 .	1,372,978						(8,746	,	(8,746)		96, 109			11 200		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES	349300053111560066032	12/15/2021 .	12/31/2024 .	1,3/2,9/8						(8,740)	(8,740)		90, 109			11,390		
MIZUHO CAD/USD CAD	FX Bond	part 1	. Currency	USA INC	549300HS3WTRS6D88H32	12/15/2021 .	06/28/2024	110						(15)	(15)		(7)			1		
MIZINO CDD/UCD CDD	EV D4	Annual Sch D	0	MIZUHO SECURITIES USA INC.	E 400001 ICONTROCEDON IOO	10 /15 /0001	10 /00 /0000	40,000						(175	,	(175)		0.000			070		
MIZUHO GBP/USD GBP	FX Bond	part 1 Annual Sch D	. Currency	MIZUHO SECURITIES	549300HS3WTRS6D88H32	12/15/2021 .	12/29/2023 .	40,800						(1/5)	(1/5		3,336			270		
MIZUHO GBP/USD GBP	FX Bond	part 1	Currency	USA INC	549300HS3WTRS6D88H32	12/15/2021 .	12/30/2022	38,963						529		529		4, 120			169		
11171110 ODD (110D ODD	EV D 4	Annual Sch D		MIZUHO SECURITIES	E 400001 1001// TD00D001 100	40 (45 (0004	40 (04 (0004	00.000						(251	,	(054)		0.757			327		
MIZUHO GBP/USD GBP	FX Bond	part 1 Annual Sch D	. Currency	USA INC	549300HS3WTRS6D88H32	12/15/2021 .	12/31/2024 .	39,382						(251)	(251)		2,757			321		
MIZUHO CAD/USD CAD	FX Bond	part 1	Currency	USA INC	549300HS3WTRS6D88H32	12/15/2021 .	06/28/2024	5,348						(723)	(723)		(329)			40		
11171110 OLD (110D OLD	EV D 4	Annual Sch D		MIZUHO SECURITIES	E 400001 1001// TD00D001 100	40 (45 (0004	40 (00 (0000	4 500						(000	,	(000)		(00)			40		
MIZUHO CAD/USD CAD	FX Bond	part 1 Annual Sch D	. Currency	USA INC	549300HS3WTRS6D88H32	12/15/2021 .	12/29/2023 .	1,539						(209)	(209)		(92)			10		
MIZUHO CAD/USD CAD	FX Bond	part 1	Currency	USA INC	549300HS3WTRS6D88H32	12/15/2021 .	06/30/2022	211						(24)	(24)		(9)			1		
11171110 OLD (110D OLD	EV D 4	Annual Sch D		MIZUHO SECURITIES	E 400001 1001// TD00D001 100	40 (45 (0004	40 (00 (0000	540						(70	,	(70)		(04)					
MIZUHO CAD/USD CAD	FX Bond	part 1 Annual Sch D	. Currency	USA INC MIZUHO SECURITIES	549300HS3WTRS6D88H32	12/15/2021 .	12/29/2023 .	513						(70)	(70)		(31)					
MIZUHO CAD/USD CAD	FX Bond	part 1	Currency	USA INC.	549300HS3WTRS6D88H32	12/15/2021 .	06/30/2022	1,824						(206)	(206)		(78)			5		
COCCEN DELY (LICE DELY	EV Dand	Annual Sch D	0	COCLETE CENEDALE	OODNEO LDVD ADOTDODIJA 1	10 /17 /0001	10 /00 /0004	10 000 000						50,851		50,851		70 704			105 001		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D	. Currency	SUCTETE GENERALE	02RNE81BXP4R0TD8PU41	12/17/2021 .	12/30/2024 .	19,923,398										72,724			165,201		
SOCGEN SEK/USD SEK	FX Bond	part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/17/2021	12/30/2024 .	752,803						1,921		1,921		2,748			6,242		
MIZUHO GBP/USD GBP	. FX Bond	Annual Sch D	Curronou	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32	12/08/2021 .	06/30/2023 .	11, 126						(11	,	(11)		1,057			60		
וווובטרוט שמירעטט שמיר	. I A DUIN	Annual Sch D	. Currency	MIZUHO SECURITIES	๖+๖๖บบทจงพากจดมชิศี32	12/08/2021	00/30/2023 .	11, 126				 		(11	/	(11)		1,00/			02		
MIZUHO GBP/USD GBP	FX Bond	part 1	Currency	USA INC	549300HS3WTRS6D88H32	12/08/2021 .	06/28/2024 .	11,626				 		(66)	(66)		886			87		
MIZUHO GBP/USD GBP	. FX Bond	Annual Sch D	.Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32	12/08/2021 .	06/30/2022 .	10,364						187		187		1,230			26		
M12010 0DF/03D 0DF	. I A DOING	Annual Sch D	. our rency	MIZUHO SECURITIES	34930011331111300001132	12/00/2021	00/30/2022 .	10,304										1,230			20		
MIZUHO GBP/USD GBP	FX Bond	part 1	Currency	USA INC.	549300HS3WTRS6D88H32	12/08/2021 .	12/29/2023 .	11,395						(63)	(63)		933			75		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32	12/08/2021 .	12/30/2022	10,797						01		81		1.149			47		
MIZORO ODF/OOD ODF	. I A DOING	Annual Sch D	. our rency	MIZUHO SECURITIES	34930011331111300001132	12/00/2021	12/ 30/ 2022 .	10,737						01		01		1, 143					
MIZUHO GBP/USD GBP	FX Bond	part 1	.Currency	USA INC	549300HS3WTRS6D88H32	12/08/2021 .	12/31/2024 .	9,940				ļ ,		(51)	(51)		695			82		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	.Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32	12/08/2021 .	12/29/2023 .	11,395				1		(63)	(63)		933			75		
	Dona	Annual Sch D	. our r one y	MIZUHO SECURITIES											/				• • • • • • • • • • • • • • • • • • • •				
MIZUHO GBP/USD GBP	FX Bond	part 1	.Currency	USA INC.	549300HS3WTRS6D88H32	12/08/2021 .	12/30/2022 .	10,797						81		81		1 , 149			47		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	.Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32	12/08/2021 .	12/31/2024	9,940						(51)	(51)		695			82		
		Annual Sch D		MIZUHO SECURITIES				·				[1		[
MIZUHO GBP/USD GBP	FX Bond	part 1	.Currency	USA INC.	549300HS3WTRS6D88H32	12/08/2021 .	12/31/2024 .	917,328				·		(4,718)	(4,718)		64 , 135					
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32	12/08/2021	.06/28/2024	11.626				[(66)	(66)		886			87		

						Showing a	all Option	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	ent Date	:							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative	Commont.											
	Description										Prior Year(s)	Current Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		l							Price,	of Un-	Un-						_Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or	discounted Premium	discounted Premium	Current	Book/			Unrealized Valuation	Foreign	Year's	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange	e, Counterparty	Trade	or	of	Notional	Index Received	(Received)	(Received)	Year	Adjusted Carrying			Increase/	Exchange Change in	(Amorti- zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
		Annual Sch D		MIZUHO SECURITIES																			
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	USA INC MIZUHO SECURITIES	549300HS3WTRS6D88H32	12/08/2021	06/28/2024 .	32,536						(186)	(186)	2,479			244		
MIZUHO GBP/USD GBP	FX Bond	part 1	Currency	USA INC	549300HS3WTRS6D88H32	12/08/2021	12/31/2024 .	407,243						(2,095)	(2,095)	28,472			3,378		
MIZINO CDD/UCD CDD	FX Bond	Annual Sch D	0	MIZUHO SECURITIES USA INC	E 400001 ICONTROCEDOR IOO	10 (00 (0001	12/30/2022	34,890						262		262		3,712			454		
MIZUHO GBP/USD GBP	. FA BONG	Annual Sch D	. Currency	MIZUHO SECURITIES	549300HS3WTRS6D88H32	12/08/2021	12/30/2022 .	34,890						202		202		ا 7, د ا			101		
MIZUHO GBP/USD GBP	FX Bond	part 1	Currency	USA INC	549300HS3WTRS6D88H32	12/08/2021	12/29/2023 .	34,945						(194)	(194)	2,861			231		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	.Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32	12/08/2021	06/30/2022	10,364						187		187		1,230			26	L	
		Annual Sch D	. our ronoy	MIZUHO SECURITIES																			
MIZUHO GBP/USD GBP	FX Bond	part 1	. Currency	USA INC.	549300HS3WTRS6D88H32	12/08/2021	12/31/2024 .	407,243						(2,095)	(2,095)	28,472			3,378		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	12/08/2021	06/30/2023	11, 126						(11)	(11)	1,057			62		
		Annual Sch D	,	MIZUHO SECURITIES																			
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	USA INC MIZUHO SECURITIES	549300HS3WTRS6D88H32	12/08/2021	06/28/2024 .	2,868						(16)	(16)	219			21		
MIZUHO GBP/USD GBP	FX Bond	part 1	Currency	USA INC	549300HS3WTRS6D88H32	12/08/2021	.06/30/2022	35,210						635		635		4, 177			88		
11171110 ODD (110D ODD	EV B 4	Annual Sch D		MIZUHO SECURITIES	E 400001 10011/TP00P001 100	40 (00 (0004	00 (00 (0000	04 705						(04	,	(04		0.004			194		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	USA INC	549300HS3WTRS6D88H32	12/08/2021	06/30/2023 .	34,785						(34)	(34)	3,304			194		
BARC EUR/USD EUR	FX Bond	part 1	Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024	64,250						2,620		2,620		6, 177			533		
BARC EUR/USD EUR	FX Bond	Annual Sch D	Currency	DADOLAVO DANK DLO	. G5GSEF7VJP5170UK5573	312/20/2021	12/29/2023 .	1,388						66		66		157			0		
DANG EUN/USD EUN	. FA DUIU	Annual Sch D	. Currency	DANGLATS DANK FLC .	. 0000EF/VJF01/00N00/0	12/20/2021	12/29/2023 .							00		00					9		
BARC EUR/USD EUR	FX Bond	part 1	Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	12/20/2021	06/30/2022	1, 174						202		202		280			3		
BARC EUR/USD EUR	FX Bond	Annual Sch D	.Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	312/20/2021	12/31/2024	2,747						112		112		264			23		
		Annual Sch D																					
BARC EUR/USD EUR	FX Bond	Annual Sch D	.Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	12/20/2021	06/28/2024 .	1,471						57		57		145			11		
BARC EUR/USD EUR	FX Bond	part 1	. Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	312/20/2021	12/30/2022 .	1,234						140		140		228			5		
		Annual Sch D																			_		
BARC EUR/USD EUR	FX Bond	Annual Sch D	.Currency	BARCLAYS BANK PLC.	. G5GSEF7VJP5170UK5573	12/20/2021	06/30/2023 .	1,309						97		97		189			/		
BARC EUR/USD EUR	. FX Bond	part 1	. Currency		. G5GSEF7VJP5170UK5573	12/15/2021	06/30/2023 .	18,234						1,068		1,068		1,068			102		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	12/16/2021	06/30/2023 .	33, 126						3,860		3,860		4,562			185	L	
mizono con/oou con	. I A DOING	Annual Sch D	. our r one y	MIZUHO SECURITIES	0-100001100111100000102															· · · · · · · · · · · · · · · · · · ·	100		
MIZUHO EUR/USD EUR	FX Bond	part 1	.Currency	USA INC	549300HS3WTRS6D88H32	12/16/2021	12/29/2023 .	1, 124, 629						102,798		102,798		121,533			7,433		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	.Currency	MIZUHO SECURITIES USA INC.	. 549300HS3WTRS6D88H32	12/16/2021	12/30/2022	31,993						5,032		5,032		5,623			139		
		Annual Sch D																					
BARC EUR/USD EUR	. FX Bond	Annual Sch D	. Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	12/15/2021	12/31/2024 .	38,053						1,533		1,533		1,533			316		
BARC EUR/USD EUR	FX Bond	part 1	Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	12/20/2021	06/30/2022 .	17,273						3, 126		3, 126		4,081			43		
DADO FUD/HOD FUD	EV David	Annual Sch D	0	DADOLAVO DANK DIO	0E00EE71/ IDE 17011/2270	10 (00 (000)	10 /01 /0001							F 000		F 000		40.000			898		
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency	BARULAYS BANK PLC .	. G5GSEF7VJP5170UK5573	312/20/2021	12/31/2024 .	108,286			-			5,290		5,290		10,323		<u> </u>	898		
BARC EUR/USD EUR	FX Bond	part 1	.Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	12/15/2021	12/29/2023 .	19,368						638		638		638			128		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D	.Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/17/2021	06/30/2022 .	553,700						1,941		1,941		2,401			1,382	L	
		Annual Sch D	. our r one y	MIZUHO SECURITIES														∠,+∪1					
MIZUHO EUR/USD EUR	FX Bond	part 1	.Currency	USA INC	549300HS3WTRS6D88H32	12/16/2021	06/30/2023 .	522						61		61		72			3		
BARC EUR/USD EUR	FX Bond	Annual Sch D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	312/15/2021	12/30/2022	17 . 150						1.647	l	1.647		1.647			74		

						Showing	all Option	s. Caps. F	loors. Colla	ars. Swaps	and Forwa	rds Open as	of Curre	nt Stateme	ent Date								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
	Description										Prior Year(s)	Current Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,									Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
•		Annual Sch D	V-7		3					, , , , ,							, ,						
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	112/17/2021	06/28/2024	582, 117						1,441		1,441		2,003			4,360		
SOCGEN SEK/USD SEK	FX Bond	part 1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	112/17/2021	12/29/2023	572,935						1,406		1,406		1,979			3,787		
		Annual Sch D																					
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	312/20/2021	12/30/2022	18, 148						2,229		2,229		3,320			/9		
BARC EUR/USD EUR	FX Bond	part 1	Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	312/20/2021	06/30/2023	19,236						1,608		1,608		2,748			107		
SOCGEN SEK/USD SEK	FX Bond	Annual Sch D	.Currency	COCLETE CENEDALE	. 02RNE81BXP4R0TD8PU41	112/17/2021	06/30/2023	562,406						1,472		1,472		2,027			3, 143		
SUUDEN SEN/USD SEN	. FA DUIU	Annual Sch D	. Gui i ency	SOUTETE GENERALE	. UZNINEO I DAFANU I DOFU4	112/11/2021	00/30/2023	302,400						,4/2				2,021					
BARC EUR/USD EUR	. FX Bond	part 1	.Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	312/20/2021	06/28/2024	21,540						974		974		2,111			161		
BARC EUR/USD EUR	FX Bond	Annual Sch D	.Currency	BARCIAVS BANK PLC	. G5GSEF7VJP5170UK5573	312/20/2021	12/31/2024	1,074,843						52,505		52,505		102,466			8.917		
		Annual Sch D	. our ronoy											1							,		
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency	BARCLAYS BANK PLC . MIZUHO SECURITIES	. G5GSEF7VJP5170UK5573	312/15/2021	06/28/2024	20,602						575		575		575			154		
MIZUHO EUR/USD EUR	FX Bond	part 1	Currency	USA INC.	549300HS3WTRS6D88H32	212/16/2021	06/30/2022	30,638						6,577		6,577		6,941					
		Annual Sch D																					
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	312/20/2021	12/29/2023	20,311						1,077		1,077		2,288			134		
BARC EUR/USD EUR	FX Bond	part 1	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	312/15/2021	12/31/2024	864,430						34,824		34,824		34,824					
DADO EUD (100 EUD	EV B. 4	Annual Sch D		DADOLAVO DANK DLO	05005531/ IDE 13011/5531	40 (45 (0004	00 (00 (0000	40.077						0.004		0.004		0.004					
BARC EUR/USD EUR	FX Bond	Annual Sch D	. Currency	BARCLAYS BANK PLC.	. G5GSEF7VJP5170UK5573	312/15/2021	06/30/2022	16,377						2,601		2,601		2,601			41		
SOCGEN SEK/USD SEK	FX Bond	part 1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	112/17/2021	12/29/2022	555, 183						1,611		1,611		2, 151			2,400		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D	.Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	101/04/2022	06/28/2024	206,065						14,387		14,387		14,387			1,543		
		Annual Sch D	. our rency																				
SOCGEN GBP/USD GBP	FX Bond	part 1	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	101/04/2022	06/28/2024	7,358						514		514		514			55		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	101/04/2022	06/30/2022	6, 168						669		669		669			15		
		Annual Sch D																					
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D	.Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	101/04/2022	12/30/2022	6,625						637		637		637			29		
SOCGEN GBP/USD GBP	FX Bond	part 1	. Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	101/04/2022	06/30/2023	6,794						576		576		576			38		
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D	Currency	SOCIETE GENERALE	. 02RNE81BXP4R0TD8PU41	101/04/2022	12/29/2023	6,906						522		522		522			AC		
שמט עסר/טטע עסר	. I A DUIN	Annual Sch D	. our rency	MIZUHO SECURITIES	. VZNINEO I DAFANU I DOPU4	101/04/2022	12/23/2023	0,900								322					40		
MIZUHO GBP/USD GBP	. FX Bond	part 1	. Currency	USA INC	. 549300HS3WTRS6D88H32	201/05/2022	12/31/2024	271,053						20,360		20,360		20,360			2,249		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	.Currency	MIZUHO SECURITIES USA INC.	549300HS3WTRS6D88H32	201/05/2022	06/30/2022	7,228						839		839		839			18		
		Annual Sch D		MIZUHO SECURITIES																			
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	. Currency	USA INC MIZUHO SECURITIES	. 549300HS3WTRS6D88H32	201/05/2022	06/30/2023	4,259						455		455		455			24		
MIZUHO EUR/USD EUR	FX Bond	part 1	. Currency	USA INC	. 549300HS3WTRS6D88H32	201/05/2022	06/28/2024	4,778						340		340		340			36		
W 7 11 10 E 10 # 100 E 15	EV D. 4	Annual Sch D		MIZUHO SECURITIES	E4000011001117200007		40 (00 (000																
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	. Currency	USA INC MIZUHO SECURITIES	. 549300HS3WTRS6D88H32	201/05/2022	12/29/2023	4,522				·····		371		371		371			30		
MIZUHO EUR/USD EUR	FX Bond	part 1	.Currency	USA INC	. 549300HS3WTRS6D88H32	201/05/2022	12/31/2024	176,204						13,448		13,448		13,448			1,462		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	.Currency	MIZUHO SECURITIES USA INC	. 549300HS3WTRS6D88H32	201/05/2022	12/31/2024	5, 158						394		394		394			40		
		Annual Sch D	. out i cilcy	MIZUHO SECURITIES																	40		
MIZUHO EUR/USD EUR	FX Bond	part 1	.Currency	USA INC	. 549300HS3WTRS6D88H32	201/05/2022	06/30/2022	3,613						730		730		730			9		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	. 549300HS3WTRS6D88H32	01/05/2022	12/29/2023	8.354						706		706	L	706			55		

						Showing	all Ontion	e Cane Fl	oors Colla	rs, Swaps	and Forwa	rds Onen a	s of Curre	nt Stateme	nt Date							
1	2	3	4		5	6 8	aπ Οριίοπ 7	s, caps, Fi	9	10 10	11 11	12	13	14 Stateme	15 16	17	18	19	20	21	22	23
·	Description of Item(s) Hedged, Used for		Type(s)				Date of	Number	3	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted		Book/	.5	Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Credit Quality E	Hedge Effectiveness at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	e, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged		Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Val		B./A.C.V.	Accretion			Entity	(b)
	•	Annual Sch D	(-7	MIZUHO SECURITIES	<u> </u>					, , , , ,						,				•		(-7
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	USA INC MIZUHO SECURITIES	549300HS3WTRS6D88H32 .	01/05/2022 .	12/30/2022 .	4,024						589		589	589			17 -		
MIZUHO GBP/USD GBP	FX Bond	part 1	.Currency	USA INC	549300HS3WTRS6D88H32 .	01/05/2022 .	12/31/2024 .	8,623						648		i48	648			72 -		
MIZUHO GBP/USD GBP	FX Bond	. part 1	Currency	USA INC	549300HS3WTRS6D88H32 .	01/05/2022 .	12/30/2022 .	7,975						834		334	834			35 -		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1 Annual Sch D	.Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32 .	01/05/2022 .	06/28/2024 .	8,485						677			677			64 -		
MIZUHO GBP/USD GBP	FX Bond	part 1	Currency	USA INC	549300HS3WTRS6D88H32 .	01/05/2022 .	06/30/2023 .	8,191						767		67	767			46 -		
BARC AUD/USD AUD	FX Bond	part 1 Annual Sch D	.Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573 .	01/05/2022 .	12/29/2023 .	36,864						(4, 120)	(4,	20)				244 -		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/11/2022 .	12/30/2022 .	685						109		09	109			3 -		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/11/2022 .	12/31/2024 .	36,208						3,771	3,	71	3,771			300 -		
SOCGEN EUR/USD EUR	FX Bond	part 1	Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/11/2022	12/31/2024 .	1,548						161		61	161			13 -		
SOCGEN EUR/USD EUR	FX Bond	part 1	. Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/11/2022 .	06/30/2023 .	729						92		92	92			4 -		
SOCGEN EUR/USD EUR	FX Bond	. part 1	Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/11/2022	06/30/2022 .	603						128		28	128			2 -	-	
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1 Annual Sch D	Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/11/2022 .	12/29/2023 .	775						79			79			5 -		
BARC AUD/USD AUD	FX Bond	part 1	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573 .	01/05/2022 .	06/30/2025 .	18,341						(1,524)	(1,	524)	(1,524)			165 -		
BARC AUD/USD AUD	FX Bond	part 1 Annual Sch D	.Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573 .	01/05/2022 .	06/30/2025 .	1, 137, 524						(94,501)	(94,	01)	(94,501)					
BARC AUD/USD AUD	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573 .	01/05/2022 .	06/30/2023 .	35, 144						(3,916)	(3,	16)	(3,916)			196 -		
BARC AUD/USD AUD	FX Bond	. part 1 Annual Sch D	.Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573 .	01/05/2022 .	06/30/2022 .	31,969						(3, 226)	(3,	226)	(3,226)					
BARC AUD/USD AUD	FX Bond	part 1	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573 .	01/05/2022 .	12/31/2024 .	39,749						(3,720)	(3,	(20)	(3,720)			330 -		
BARC AUD/USD AUD	FX Bond	. part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573 .	01/05/2022 .	12/30/2022 .	34,271 .						(3,758)	(3,	'58)	(3,758)			148 -		
SOCGEN EUR/USD EUR	FX Bond	part 1	.Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/11/2022 .	06/28/2024 .	827								83	83			6		
BARC AUD/USD AUD	FX Bond	part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573 .	01/05/2022 .	06/28/2024 .	38,282						(4,005)	(4,	05)	(4,005)			287 -		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/26/2022 .	06/30/2023 .	5,332						481		81	481			30 -	-	
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/26/2022 .	06/30/2022 .	3,960						673		73	673			10 -		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	.Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/26/2022 .	12/29/2023 .	5,692						399		399	399			38 -		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/26/2022 .	12/31/2024 .	6,550						470		70	470			54 -		
SOCGEN EUR/USD EUR	FX Bond	part 1	.Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/26/2022 .	06/28/2024 .	6,062						402		102	402			45 -		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE .	02RNE81BXP4R0TD8PU41 .	01/26/2022 .	12/31/2024 .	233,750						16,776	16,	76	16,776			1,939 -		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE . MIZUHO SECURITIES	02RNE81BXP4R0TD8PU41 .	01/26/2022 .	12/30/2022 .	4,980						599		599	599			22 -		
MIZUHO EUR/USD USD	FX Bond	. part 1	. Currency	USA INC.	549300HS3WTRS6D88H32 .	01/27/2022 .	.06/30/2023	7. 185						(161)	(61)	(161)			40 -		

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1	2	3	4	5		6	7	8	9	10	11	12	13	14		16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)	Euleum Ou		Toods	Date of Maturity	Number	Netteral	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Premium discounted)	Current Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		of Refer-	at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Cou or Central Clea		Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code Fair	Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Description	or Replicated	Annual Sch D	(a)	MIZUHO SECURITIES	annynouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Faiu	IIICOIIIE	value	Code Faii	value	(Decrease)	B./A.C.V.	Accietion	item	Exposure	⊏Huty	(0)
MIZUHO EUR/USD USD	FX Bond	. part 1	.Currency	USA INC 5493	300HS3WTRS6D88H32	01/27/2022 .	12/30/2022 .	6,619						(276)		(276)		(276)			29		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC5493 MIZUHO SECURITIES	300HS3WTRS6D88H32	01/27/2022 .	12/29/2023 .	7,762						(98)		(98).		(98).			51		
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1 Annual Sch D	. Currency		300HS3WTRS6D88H32	01/27/2022 .	06/28/2024 .	8,323						(128)		(128).		(128)			62		
MIZUHO EUR/USD USD	FX Bond	part 1 Annual Sch D	. Currency	USA INC 5493	300HS3WTRS6D88H32	01/27/2022 .	06/30/2022 .	6, 150						(513)		(513).		(513)			15		
MIZUHO EUR/USD USD	FX Bond	part 1 Annual Sch D	Currency	MIZUHO SECURITIES USA INC 5493	300HS3WTRS6D88H32	01/27/2022 .	12/31/2024 .	280 , 126						(6,781)	ļ	(6,781).		(6,781)			2,324		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE O2RN	NE81BXP4R0TD8PU41	01/28/2022 .	06/30/2023 .	388						6		6		6			2		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RN	NE81BXP4R0TD8PU41	01/28/2022 .	06/28/2024 .	447						1		1		1			3		ı
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RN	NE81BXP4R0TD8PU41	01/28/2022 .	06/30/2022 .	281						22		22		22			1		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE 02RN	NE81BXP4R0TD8PU41	01/28/2022	12/31/2024 .	19,659						197		197		197			163		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RN	NE81BXP4R0TD8PU41	01/28/2022 .	12/30/2022 .	358						13		13 .		13			2		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RN	NE81BXP4R0TD8PU41	01/28/2022 .	12/31/2024 .	840						8		8		8			7		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE O2RN MIZUHO SECURITIES	NE81BXP4R0TD8PU41	01/28/2022 .	12/29/2023 .	418													3		
MIZUHO CAD/USD CAD	FX Bond	part 1 Annual Sch D	. Currency	USA INC 5493 MIZUHO SECURITIES	300HS3WTRS6D88H32	02/01/2022 .	06/30/2023 .	6,481						(453)		(453).		(453)			36		
MIZUHO CAD/USD CAD	FX Bond	. part 1 Annual Sch D	. Currency	USA INC 5493 MIZUHO SECURITIES	300HS3WTRS6D88H32	02/01/2022 .	12/30/2022 .	6,202						(386)		(386).		(386).			27		
MIZUHO CAD/USD CAD	FX Bond	. part 1 Annual Sch D	.Currency	USA INC	300HS3WTRS6D88H32	02/01/2022 .	12/29/2023 .	6,689						(531)		(531).		(531)			44		
MIZUHO CAD/USD CAD	FX Bond	. part 1 Annual Sch D	. Currency	MIZUHO SECURITIES		02/01/2022 .	06/28/2024 .	3,117						(261)		(261).		(261).			23		
MIZUHO CAD/USD CAD	FX Bond	. part 1 Annual Sch D	Currency	MIZUHO SECURITIES		02/01/2022 .	06/30/2022 .	4,755						(270)		(270).		(270)			12		
MIZUHO CAD/USD CAD	FX Bond	part 1	Currency				06/28/2024 .	146,098						(12,231)		.(12,231).		(12,231)			1,094		
1419999999. Sub	total - Forwards - He	eaging Effect	ive Excluding	Variable Annuity Gu JPMorgan Chase	uarantees Under S	SAP No.1	US	T						9,364,956	XXX 9	, 190 , 427		3,256,279			560,642	XXX	XXX
T 2 1/4 02/15/52 Govt/F/220822	. Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Bank, National Asc	GLXDRUGQFU57RNE97	02/22/2022 .	02/23/2022 .	38,000,000	38,000,000					(1,584,928)	(11	,204,171).							
T 2 3/8 02/15/42		Annual Exh 5	Interest	JPMorgan Chase Bank, National Asc																			
Govt/F/220826	. Variable Annuity	. Reserve Annual Sch D	Rate			02/22/2022 .	02/28/2022 .	90,000,000	90,000,000	-				(3,814,079)	(18	,822,284).							
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE 02RN		12/28/2021 .	12/29/2023 .	2,722						219		219		298			18		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE 02RN		12/28/2021 .	06/30/2022 .	2,302						461		461		531			6		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE 02RN		12/28/2021	12/30/2022 .	2,424						352		352					10		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RN	INE81BXP4HU1D8PU41	12/28/2021 .	06/30/2023 .	2,567						273		273		358			14		
SOCGEN GBP/USD GBP	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RN	NE81BXP4R0TD8PU41	12/28/2021 .	12/29/2023 .	583,546						31,919		31,919 .		44,915			3,857		
SOCGEN GBP/USD GBP	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RN		12/28/2021 .	12/30/2022 .	20,361		ļ					ļ	1,559		2,015			88		
SOCGEN GBP/USD GBP	FX Bond	. part 1	Currency	SOCIETE GENERALE 02RN	NE81BXP4R0TD8PU41	12/28/2021 .	06/30/2023 .	20,274						1.310	1	1.310		1.799		1	113		

					Showing	all Option	s, Caps, F	loors, Colla	rs, Swaps	and Forwa	ds Open a	s of Curre	nt Stateme	nt 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 of Item(s)								Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of									Credit	Hedge
	Hedged, Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Price, Rate or Index	of Un- discounted Premium	Un- discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		Quality E of Refer-	Effectivenes at Inception and at
Description	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	Onda FainValue	Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier Annual Sch D	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SOCGEN GBP/USD GBP	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41 GOLDMAN SACHS & CO.	12/28/2021	06/30/2022 .	20,538						1,823	1,823		2,261			51 -		
GS EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency		12/08/2021	12/29/2023 .	6,905						627	627		747			46 -		
GS EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency		12/08/2021	06/30/2022 .	5,852						1,235	1,235		1,332			15 -		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency		12/08/2021	12/31/2024 .	1,836						172	172		167			15 -		
GS CAD/USD CAD	FX Bond	. part 1 Annual Sch D	Currency		12/08/2021	06/28/2024 .	142,686						(12,091)	(12,091)	(9,279)			1,069 -		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023 .	1,631						185	185		225			9 -		
SOCGEN EUR/USD USD	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41 GOLDMAN SACHS & CO.	12/28/2021	12/29/2023 .	1,726,973						(121,952)	(121,952)	(190,895)			11,414 -		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	784F5XWPLTWKTBV3E584	12/08/2021	06/28/2024 .	1,847						161	161		173			14 -		
SOCGEN EUR/USD USD	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41 GOLDMAN SACHS & CO.	12/28/2021	06/30/2022	47,810						(8,952)	(8,952)	(11,209)			119 -		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency		12/08/2021	12/30/2022 .	6, 128						932	932		1,084			27 -		
GS CAD/USD CAD	FX Bond	part 1	Currency		12/08/2021	06/28/2024	2,972						(252)	(252)	(193)			22 -		
MIZUHO GBP/USD GBP	FX Bond	part 1 Annual Sch D	. Currency	USA INC	11/29/2021	12/31/2024 .	1,871,175						(4,025)	(4,025	i)	130,434			15,523 -		
GS CAD/USD CAD	FX Bond	part 1 Annual Sch D	Currency	784F5XWPLTWKTBV3E584 GOLDMAN SACHS & CO.	12/08/2021	12/29/2023 .	2,801						(221)	(221)	(179)			19 -		
GS CAD/USD CAD	FX Bond	part 1 Annual Sch D	. Currency		12/08/2021	06/30/2023 .	11,318						(761)	(761)	(653)			63 -		
MIZUHO GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	USA INC. 549300HS3WTRS6D88H32	11/29/2021	12/31/2024 .	373,106						(803)	(803)	26,008			3,095 -		
BARC GBP/USD GBP	FX Bond	part 1 Annual Sch D	. Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573	12/20/2021	12/31/2024 .	148,332						(3,775)	(3,775	i)	10,580			1,231 -		
BARC GBP/USD GBP	FX Bond	part 1	Currency	BARCLAYS BANK PLC _ G5GSEF7VJP5170UK5573 G0LDMAN SACHS & CO.	12/20/2021	06/30/2023 .	95,275						(636)	(636)	9, 100			532 -		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency		12/08/2021	06/30/2022 .	778						164	164		177			2 -		
GS CAD/USD CAD	FX Bond	part 1 Annual Sch D	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584 GOLDMAN SACHS & CO.	12/08/2021	06/28/2024 .	353,834						(29,984)	(29,984)	(23,011)			2,650 -		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	784F5XWPLTWKTBV3E584	12/08/2021	06/30/2023 .	863						98	98		119			5 -		
BARC GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 G0LDMAN SACHS & CO.	12/20/2021	06/30/2022	90,864						1,849	1,849		10,755			227 -		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	GOLDMAN SACHS & CO	12/08/2021	06/28/2024 .	978						85			92			7 -		
GS CAD/USD CAD	FX Bond	part 1 Annual Sch D	Currency	784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	10,730						(600)	(600)	(569)			46 -		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE O2RNE8 BXP4ROTD8PU41 GOLDMAN SACHS & CO.	12/28/2021	06/28/2024 .	104,817						7,656	7,656		9,975			785 -		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	784F5XWPLTWKTBV3E584	12/08/2021	12/30/2022	815						124	124		144			4 -		
SOCGEN EUR/USD EUR	FX Bond	. part 1	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8PU41	12/28/2021	06/28/2024 .	3,074						225	225		292			23 -		
GS CAD/USD CAD	FX Bond	Annual Sch D	. Currency	GOLDMAN SACHS & CO	12/08/2021	06/30/2022 .	5,550						(250)	(250)	(254)			14 -		
GS EUR/USD EUR	FX Bond	Annual Sch D	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584	12/08/2021	12/29/2023	918						83	93	.1	qq			6 -		

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1	2	3	4		5	Showing a	ali Option	s, caps, r	9	10 10	11 11	rds Open as	13	14	15	16	17	18	19	20	21	22	23
, '	Description of Item(s)	Ü	•		J		,		J	Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	10		10	10	,,	Total		Adjustment	21	Credit	Hedge Effectiveness
	Hedged, Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Current Year's (Amorti-	to Carrying Value of			at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		e, Counterparty Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
	•	Annual Sch D	` '	GOLDMAN SACHS & CO			,			` /							,						X-7
GS CAD/USD CAD	FX Bond	Annual Sch D	Currency		. 784F5XWPLTWKTBV3E584	12/08/2021 .	12/30/2022 .	5,881						(329)	(329)		(312).			25		
BARC GBP/USD GBP	FX Bond	. part 1 Annual Sch D	Currency	BARCLAYS BANK PLC . GOLDMAN SACHS & CO	. G5GSEF7VJP5170UK5573	12/20/2021 .	12/29/2023 .	96,276						(1,914)	(1,914)		7,995			636		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	GOLDMAN SACHS & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	12/31/2024 .	1,986						186		186		180			16		
GS CAD/USD CAD	FX Bond	part 1 Annual Sch D	Currency	GOLDMAN SACHS & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	12/29/2023 .	6,381						(504)	(504)		(408)			42		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	GOLDMAN SACHS & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	12/29/2023 .	1,735						158		158		188			11		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	COLDINAL GAOLIG & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	06/30/2023 .	6,491						738		738		897			36		
SOCGEN EUR/USD USD	FX Bond	part 1 Annual Sch D	Currency	SOCIETE GENERALE GOLDMAN SACHS & CO	02RNE81BXP4R0TD8PU41	12/28/2021 .	12/30/2022 .	50,222						(6,629		(6,629)		(9,091)			217		
GS EUR/USD EUR	FX Bond	part 1	Currency	GULUMAN SACHS & CU	. 784F5XWPLTWKTBV3E584	12/08/2021 .	12/30/2022 .	1,540						234		234		272			7		
BARC GBP/USD GBP	FX Bond	Annual Sch D	Currency		_ G5GSEF7VJP5170UK5573	12/20/2021 .	12/31/2024	2,664,005						(67,805		(67,805)		190,018			22,100		
GS CAD/USD CAD	FX Bond	Annual Sch D	Currency	GOLDMAN SACHS & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	06/30/2023 .	6, 155						(414		(414)		(355).			34		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO	. 784F5XWPLTWKTBV3E584	12/08/2021	12/31/2024 .	10,111						947		947		919			84		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	12/20/2021 .	12/30/2022 .	93,553						541		541		9,971			405		
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency		02RNE81BXP4R0TD8PU41	12/28/2021 .	06/30/2023 .	53, 179						(5,055		(5,055)		(7,502)			297		
GS EUR/USD EUR	FX Bond	Annual Sch D	Currency	GOLDMAN SACHS & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	12/31/2024 .	42,945						4,020		4,020		3,901			356		
GS EUR/USD EUR	FX Bond	Annual Sch D	Currency	GOLDMAN SACHS & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	12/31/2024	281,744						26,374		26,374		25,595			2,337		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	12/31/2024 .	68,235								6,387		6 , 199			566		
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	06/30/2022 .	1,470						310		310		335			4		
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1 Annual Sch D	Currency	BARCLAYS BANK PLC GOLDMAN SACHS & CO	. G5GSEF7VJP5170UK5573	12/20/2021 .	06/28/2024 .	97,438						(2,406		(2,406)		7,565			730		
GS EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	GOLDMAN SACHS & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	06/28/2024 .	7,352						640		640		689			55		
GS CAD/USD CAD	FX Bond	part 1 Annual Sch D	Currency	GOLDMAN SACHS & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	06/30/2022 .	10,207						(460		(460)		(467).			25		
GS CAD/USD CAD	FX Bond	part 1 Annual Sch D	Currency	COLUMNIN SACES & CO	. 784F5XWPLTWKTBV3E584	12/08/2021 .	12/29/2023 .	8,984						(709		(709)		(575)			59		
SOCGEN EUR/USD EUR	FX Bond	part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/29/2021 .	12/30/2022 .	956						150		150		168			4		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/29/2021 .	06/30/2025 .	1,585						122		122		143			14		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/29/2021 .	06/30/2022 .	894						189		189		203			2		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/29/2021 .	06/30/2025 .	51,710						3,984		3,984		4,681			466		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/29/2021 .	12/31/2024 .	1, 193						94		94		110			10		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE	02RNE81BXP4R0TD8PU41	12/29/2021 .	06/30/2023 .	1,011						118		118		139			6		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	Currency	SOCIETE GENERALE	02RNE8 BXP4R0TD8PU41	12/29/2021 .	12/29/2023 .	1.071						97		97		116			7	l	

					Showing	all Ontion	s, Caps, Flo	ore Colla	re Swane	and Forwa	rde Onen a	e of Curro	nt Stateme	nt Data							
1	2	3	4	5	5 TIOWING	7 7	s, Caps, r ic	9	10, Swaps	11	12	13	14	15 16	17	18	19	20	21	22	23
·	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)	, and the second		Date of	Number	Ü	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted		Unrealize Valuatio	Total d Foreign	Current Year's (Amorti-	Adjustment to Carrying Value of		Credit	Hedge Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase		zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair V	lue (Decrease		Accretion	Item	Exposure	Entity	(b)
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1 Annual Sch D	.Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8P	J4112/29/2021	06/28/2024	1, 131						90		90	107			8		
MIZUHO GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	USA INC	13202/22/2022	12/31/2024	16,666								, 153	1 , 153			138		
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	. Currency	USA INC	13202/22/2022	06/30/2023	23,078						2, 180		2, 180	2, 180			129		
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	. Currency	USA INC. 549300HS3WTRS6D88	13202/22/2022	06/30/2025	723,672						45,250		5,250	45,250			6,522		
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	. Currency	USA INC		12/29/2023	23,614						2,015		2,015	2,015			156		
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	. Currency	USA INC		06/28/2024	9,556						740		740				72		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	USA INC. 549300HS3WTRS6D88		06/30/2022	14,496						1,638		,638				36		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	USA INC. 549300HS3WTRS6D88 MIZUHO SECURITIES		06/30/2022	6,038								762				15		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	USA INC. 549300HS3WTRS6D88 MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88		06/30/2025	24,008						663		. 663				199		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88		12/29/2023	9,146								780	780			90		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC		06/28/2024	23,887						1,850		,850				179		I
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88		12/30/2022	9,268						1,079		,079	1,079			40		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	. Currency	MIZUHO SECURITIES USA INC	13202/22/2022	06/30/2023	3,642						391		391				20		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	.Currency	MIZUHO SECURITIES USA INC	13202/22/2022	12/31/2024	321,628						(27, 311)	(2	7,311)	(27,311))		2,668		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	. Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88	13202/22/2022	12/30/2022	22, 194								2,295				96		
MIZUHO GBP/USD USD	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88	13202/22/2022	06/28/2024	9,699						(884)		.(884)	(884))		73		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1 Annual Sch D	. Currency	MIZUHO SECURITIES USA INC	H3202/22/2022	12/31/2024	299,519						20,716	2	,716	20,716			2,485		
MIZUHO GBP/USD GBP	FX Bond	part 1 Annual Sch D	Currency	USA INC. 549300HS3WTRS6D88	13202/22/2022	06/30/2023	5,920						559		559	559			33		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8P	J4102/22/2022	12/31/2024	2,443						242		242	242			20		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8P	J4102/22/2022	06/28/2024	3, 198						335		335				24		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8P		12/30/2022	1,831						306			306			8		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8P		12/31/2024	83,831						8,292		3,292				695		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8P		12/29/2023	2, 102						249		249	249			14		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8P		12/29/2023	17,435						2,068		2,068	2,068			115		<u>-</u>
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8P			2,268						238			238			17		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8P		12/30/2022	775,392						72,489		2,489				6,988		
SOCGEN EUR/USD EUR	FX Bond	. part 1	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD8P	J4102/22/2022	.L. 12/30/2022			L	L	L	L	2.543	1	2.543		L	L L.			

					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 Cumulative																
1	2	3	4	5	6	7	8 8	9							17	18	19	20	21	22 23	3
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	Q Q R	redit Hedgiality Effective at Inceperence Quarter (b)	lge reness eption at er-end
•		Annual Sch D		3					(/						, , , , , , ,						·
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD			15,544						1,629	1,629		1,629			116		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD	3PU4102/22/2022	12/31/2024	20,707						2,048	2,048		2,048			172		
SOCGEN EUR/USD EUR	FX Bond	. part 1 Annual Sch D	.Currency	SOCIETE GENERALE 02RNE81BXP4R0TD	3PU4102/22/2022	06/30/2023	16,393						2,334	2,334		2,334			92		
SOCGEN EUR/USD EUR	FX Bond	part 1 Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD	BPU4102/22/2022	06/30/2022	46 , 150						9,398	9,398		9,398			115		
SOCGEN EUR/USD EUR	FX Bond	. part 1	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD	3PU4102/22/2022	06/30/2022	1, 182						241	241		241			3		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	.Currency	SOCIETE GENERALE 02RNE81BXP4R0TD	BPU4102/22/2022	06/30/2023	1,969						280	280		280			11		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE81BXP4R0TD	3PU4102/22/2022	06/30/2025	491,462						45,945	45,945		45,945			4,429		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD	3PU4102/22/2022	06/30/2025	143, 128						13,381	13,381		13,381			1,290		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC	88H3202/22/2022	12/29/2023	301,717						29,686	29,686		29,686			1,994		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D . part 1	. Currency	MIZUHO SECURITIES USA INC	88H3202/22/2022	12/29/2023	7,510							739					50		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	38H3203/03/2022	06/30/2023	6,257						314	314		314			35		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC			6,044						296	296		296			26		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D			5,758						270	270		270			14		
MIZUHO CAD/USD USD	FX Bond	Annual Sch D	,	MIZUHO SECURITIES			6,439												40		
		Annual Sch D	. Currency	MIZUHO SECURITIES															43		
MIZUHO CAD/USD USD	FX Bond	. part 1 Annual Sch D	. Currency	USA INC. 549300HS3WTRS6D			146,257						8,222			8,222			1,095		
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	. Currency	USA INC	38H3203/14/2022	12/31/2024	6,671						(540)	(540)	(540)			55		
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	. Currency	USA INC	88H3203/14/2022	06/30/2023	6,316						(343)	(343)	(343)			35		
MIZUHO GBP/USD GBP	. FX Bond	part 1 Annual Sch D	.Currency	USA INC	38H3203/14/2022	12/31/2024	169,310						(13,708)	(13,708)	(13,708)			1,405		
MIZUHO GBP/USD GBP	FX Bond	part 1 Annual Sch D	.Currency	USA INC	88H3203/14/2022	12/29/2023	6,489						(416)	(416)	(416)			43		
MIZUHO GBP/USD GBP	FX Bond	. part 1	. Currency	USA INC 549300HS3WTRS6D	38H3203/14/2022	12/30/2022	6,056						(275)	(275)	(275)			26		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	.Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D	88H3203/14/2022	06/30/2022	3,270						(109)	(109)	(109)			8		
MIZUHO GBP/USD GBP	. FX Bond	Annual Sch D part 1	.Currency	MIZUHO SECURITIES USA INC	88H3203/14/2022	06/28/2024	6,587						(475)	(475)	(475)			49		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD	BPU4103/17/2022	06/28/2024	13,364						(219)	(219)	(219)			100		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D . part 1	. Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD	3PU4103/17/2022	12/31/2024	14,539							(95)	(95)			121		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD	3PU4103/17/2022	06/30/2022	4,840						(41)	(41)	(41)			12		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD			12,032						(277)	(277)	(277)			80		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D		SOCIETE GENERALE 02RNE81BXP4R0TD			10,816						(244)	(244	,	(244)			60		
		Annual Sch D	. Currency												,				00		
SOCGEN EUR/USD EUR	FX Bond	. part 1	. Currency	SOCIETE GENERALE 02RNE81BXP4R0TD	3PU4103/17/2022	12/30/2022	9.732			L	L	L	(256)	(256)L	(256)	L	L	42		

					Showing a	all Options	s, Caps, Fl	loors, Colla	ars, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											l
	Description									Prior	Current										ı
	Description of Item(s)								Strike	Year(s) Initial Cost	Year Initial Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			Effectivenes
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	03/17/2022	06/30/2025 .	1,170						(7)	(7)	(7)			11		
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D	. Currency	SOCIETE GENERALE 02RNE8 BXP4R0TD8PU41	03/17/2022	06/30/2025 .	548,028						(3,498)	(3,49	8)	(3,498)			4,939		i
		Annual Sch D		MIZUHO SECURITIES							***************************************							***************************************	•		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	USA INC	03/29/2022	06/28/2024 .	24,492			·			1,066	1,06	3	1,066			183		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC. 549300HS3WTRS6D88H32 MIZUHO SECURITIES	03/29/2022	12/29/2023 .	22,202			·			964	96	ł 	964			147		
MIZUHO EUR/USD EUR	FX Bond	. part 1	.Currency	USA INC 549300HS3WTRS6D88H32	03/29/2022	12/30/2022 .	17,587						734	73	ł .	734			76		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D . part 1	. Currency	MIZUHO SECURITIES USA INC	03/29/2022	06/30/2022 .	7,913						424	42		424			20		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC	03/29/2022	12/31/2024 .	35, 199						1,682	1,68		1,682			292		i
		Annual Sch D	,	MIZUHO SECURITIES															202	******	
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	USA INC	03/29/2022	12/31/2024 .	656,557						31,371	31,37		31,371			5,447		
MIZUHO EUR/USD EUR	FX Bond	part 1 Annual Sch D	Currency	USA INC 549300HS3WTRS6D88H32	03/29/2022	06/30/2023 .	19,682			·			935	93	j	935			110		
MIZUHO GBP/USD GBP	FX Bond	. part 1	.Currency	USA INC 549300HS3WTRS6D88H32	03/28/2022	06/30/2023 .	25 , 150 .						(305)	(30	5)	(305)			141		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	.Currency	MIZUHO SECURITIES USA INC 549300HS3WTRS6D88H32	03/28/2022	12/29/2023 .	16,836						(157)	(15	7)	(157)			111		
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	.Currency	MIZUHO SECURITIES USA INC	03/28/2022	12/29/2023 .	398,625						(3,719)	(3,71	3)	(3,719)			2,635		l
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	.03/28/2022	06/30/2022	11,668						(187)	(18		(187)			20		l
		Annual Sch D	,	MIZUHO SECURITIES																	
MIZUHO GBP/USD GBP	FX Bond	. part 1 Annual Sch D	. Currency	USA INC	03/28/2022	12/30/2022 .	23,398			·			(382)	(38)	2)	(382)			101		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC	03/28/2022	06/30/2023 .	990,788			·			(66,258)	(66,25	3)	(66,258)			5,537		ı
MIZUHO EUR/USD EUR	FX Bond	. part 1	.Currency	USA INC 549300HS3WTRS6D88H32	03/28/2022	06/30/2025 .	1,288,803						(31,348)	(31,34	3)	(31,348)			11,616		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	. Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/30/2022 .	10,460						(1,022)	(1,02	2)	(1,022)			26		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC	03/28/2022	06/30/2023 .	20 , 153 .						(1,348)	(1,34	3)	(1,348)			113		l
		Annual Sch D		MIZUHO SECURITIES									(818)						60		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	USA INC	03/28/2022	06/30/2023 .	12,234							(81		(818)					
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	USA INC	03/28/2022	12/31/2024 .	29,096						(865)	(86	5)	(865)			241		
MIZUHO EUR/USD EUR	FX Bond	part 1 Annual Sch D	.Currency	USA INC. 549300HS3WTRS6D88H32 MIZUHO SECURITIES	03/28/2022	06/30/2023 .	16,754						(1,120)	(1,12))	(1,120)			94		
MIZUHO EUR/USD EUR	FX Bond	. part 1	.Currency	USA INC 549300HS3WTRS6D88H32	03/28/2022	06/30/2022 .	8,355			.			(816)	(81	3)	(816)			21		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D . part 1	. Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	12/29/2023 .	29,054						(1,673)	(1,67	3)	(1,673)			192		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	. Currency	MIZUHO SECURITIES USA INC		06/30/2022 .	10,012						(978)	(97)		(978)			25		
		Annual Sch D	,	MIZUHO SECURITIES																******	
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	USA INC	03/28/2022	06/30/2025 .	1,002						(24)	(2		(24)			9		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	USA INC 549300HS3WTRS6D88H32 . MIZUHO SECURITIES	03/28/2022	12/29/2023 .	23,375			·			(1,346)	(1,34	3)	(1,346)			154		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32	03/28/2022	06/30/2022 .	5,021						(490)	(49))	(490)			13		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32	03/28/2022	06/28/2024	22.091			.]			(1.034)	(1.03	1)	(1.034)			165		l

				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 1 1																		
1	2	3	4	5		6	an Options	s, caps, F	9							17	18	19	20	21	22	23
	Description of Item(s) Hedged,					3	,	3	J	Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-					Total	Current	Adjustment		Credit Quality E	Hedge Effectiveness
	Used for		Type(s)				Date of			Rate or	discounted	discounted		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, C	Countornarty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged		Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Cle		Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion			Entity	(b)
		Annual Sch D	(-/	MIZUHO SECURITIES						(* 55)						(======================================			130111			
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 54	549300HS3WTRS6D88H32 .	03/28/2022 .	06/30/2023 .	25,340						(1,695)	(1,695		(1,695)			142 -		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency		549300HS3WTRS6D88H32 .	03/28/2022 .	12/30/2022 .	8.598						(783)	(783		(783)			37 -		
		Annual Sch D	,	MIZUHO SECURITIES																		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC 54	549300HS3WTRS6D88H32	03/28/2022 .	06/28/2024 .	32,535						(1,523)	(1,523		(1,523)		<u></u>	244 -		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 54	649300HS3WTRS6D88H32 .	03/28/2022 .	12/30/2022 .	22,413						(2,042)	(2,042		(2,042)			97 -		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32	03/28/2022 .	06/28/2024 .	26,452						(1,239)	(1,239		(1,239)			100		
	. I A DOILG	Annual Sch D	our rency	MIZUHO SECURITIES															l			
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC 54	649300HS3WTRS6D88H32 .	03/28/2022 .	12/30/2022 .	14,642						(1,334)	(1,334		(1,334)			63 -		
MIZUHO EUR/USD EUR	FX Bond	part 1	Currency		549300HS3WTRS6D88H32 .	03/28/2022 .	12/30/2022 .	13, 113						(1, 195)	(1, 195		(1,195)			57 -		
MIZINO FUR (USB FUR	EV D. 4	Annual Sch D		MIZUHO SECURITIES	400001 10011TD00D001 100	00 (00 (0000	00 (00 (0004	000 500						(44.040)	/44 040		(44 040)			0.000		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC 54	549300HS3WTRS6D88H32 .	03/28/2022 .	06/28/2024 .	893,580						(41,842)	(41,842		(41,842)			6,692 -		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 54	49300HS3WTRS6D88H32 .	03/28/2022	12/31/2024 .	23,926						(712)	(712		(712)			198 -		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32 .	03/28/2022 .	06/30/2022 .	6,746						(659)	(659		(659)			17 -		
		Annual Sch D	our ronoy	MIZUHO SECURITIES											, , , , , , , , , , , , , , , , , , , ,		,					
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC 54	549300HS3WTRS6D88H32 .	03/28/2022 .	12/29/2023 .	19,433						(1,119)	(1,119		(1,119)			128 -		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 54	649300HS3WTRS6D88H32 .	03/28/2022 .	06/30/2025 .	1, 129,884						(27,483)	(27,483		(27,483)			10, 183 -		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32	03/28/2022	.06/30/2023	16,635						(1, 112)	(1,112		(1,112)			02		
MIZUNU EUN/USD EUN	. FA DUIU	Annual Sch D	Currency	MIZUHO SECURITIES	14930UN33WIN30D00N32 .	03/20/2022 .	00/30/2023 .	10,000						(1,112)	(1,112		(1,112)			93 -		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 54	549300HS3WTRS6D88H32 .	03/28/2022 .	06/30/2025 .	695,600						(16,919)	(16,919		(16,919)			6,269 -		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC. 54	549300HS3WTRS6D88H32	03/28/2022	. 12/31/2024 .	441						(13)	(13		(13)			4 -		
		Annual Sch D	,	MIZUHO SECURITIES																		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC 54	549300HS3WTRS6D88H32	03/28/2022 .	12/29/2023 .	13,353						(769)	(769		(769)			88 -		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 54	649300HS3WTRS6D88H32 .	03/28/2022 .	12/30/2022 .	14,753						(1,344)	(1,344		(1,344)			64 -		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32 .	03/28/2022 .	06/30/2023 .	11,512						(770)	(770		(770)			64 -	_	
		Annual Sch D	,	MIZUHO SECURITIES																		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC 54	649300HS3WTRS6D88H32	03/28/2022 .	12/31/2024 .	1, 142						(34)	(34		(34)		····	9 -		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 54	549300HS3WTRS6D88H32 .	03/28/2022 .	12/30/2022 .	10 , 137						(923)	(923		(923)			44 -		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32 .	03/28/2022 .	06/30/2025 .	782,550		_				(19,034)	(19,034		(19,034)			7,053 -	_	
וווובטחט בטח/טטט בטו	. I A DUNU	Annual Sch D	our rency	MIZUHO SECURITIES	#30000732	00/20/2022 .																
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency		549300HS3WTRS6D88H32 .	03/28/2022 .	12/31/2024 .	17,784						(529)	(529		(529)		ļ	148 -		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D . part 1	Currency		549300HS3WTRS6D88H32 .	03/28/2022 .	12/30/2022 .	17,745						(1,616)	(1,616		(1,616)			77 -		
		Annual Sch D		MIZUHO SECURITIES]	44-		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	. Currency	USA INC 54	549300HS3WTRS6D88H32	03/28/2022 .	06/28/2024 .	15,111						(708)	(708		(708)		<u> </u>	113 -		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 54	549300HS3WTRS6D88H32 .	03/28/2022 .	06/30/2025 .	1,217,693						(29,619)	(29,619		(29,619)			10,975 -		
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D	Currency	MIZUHO SECURITIES USA INC	549300HS3WTRS6D88H32 .	03/28/2022 .	06/28/2024 .	16,147						(756)	(756		(756)			121 -	_	
		Annual Sch D	,	MIZUHO SECURITIES																		
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC 54 MIZUHO SECURITIES	549300HS3WTRS6D88H32	03/28/2022 .	12/29/2023 .	14,232						(819)	(819		(819)		}	94 -		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency		549300HS3WTRS6D88H32 .	03/28/2022 .	06/30/2022 .	6.539						(639)	(639	L	(639)		L	16		

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

					Snowing a	ali Option	s, Caps, Fi	oors, Colla	ars, Swaps	and Forwar	as Open a	s of Currer	nt Stateme	ent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												1
										Prior	Current											1
	Description									Year(s)	Year Initial											1
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price.	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
		Annual Sch D		MIZUHO SECURITIES																		
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32 .	03/28/2022	12/30/2022	10,770						(981)		(981)		(981)			47		
		Annual Sch D		MIZUHO SECURITIES																		1
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32 .	03/28/2022	12/31/2024	34,411						(1,023)		(1,023)		(1,023)			285		
W 7 1 1 10 F 10 (100 F 10	54.5	Annual Sch D		MIZUHO SECURITIES	00 100 10000	40 (00 (0000	10 117						(4.440)		(4.440)		(4.440)			400		1
MIZUHO EUR/USD EUR	FX Bond	. part 1 Annual Sch D	Currency	USA INC	03/28/2022	12/29/2023	19,417						(1,118)		(1,118)		(1,118)			128		
MIZUHO EUR/USD EUR	EV Rond	nart 1	Currency	USA INC	03/28/2022	06/28/2024	175						(9)		(9)		(0)			1		i
MIZUNO LUN/UOD LUN	I A DOILU	Annual Sch D	our rency	MIZUHO SECURITIES	03/20/2022	00/20/2024							(0)		(0)		(0)					
MIZUHO EUR/USD EUR	FX Bond	part 1	Currency	USA INC 549300HS3WTRS6D88H32 .	03/28/2022	12/31/2024	16,621						(494))	(494)		(494)			138		1
	1 / DOING	Annual Sch D		MIZUHO SECURITIES		, 01, 2021																1
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32 .	03/28/2022	06/30/2025	161						(4)		(4)		(4)			1		
		Annual Sch D		MIZUHO SECURITIES																		1
MIZUHO EUR/USD EUR	FX Bond	. part 1	Currency	USA INC 549300HS3WTRS6D88H32 .	03/28/2022	06/30/2025	572						(14)		(14)		(14)			5		
		Annual Sch D		MIZUHO SECURITIES																		1
	FX Bond	. part 1	Currency	USA INC. 549300HS3WTRS6D88H32.	03/28/2022	06/30/2022	4,825						(471)		(471)		(471)					
	total - Forwards - He	edging Other	<u> </u>										(5,573,765)		(30,201,213)		258,429			178,604		XXX
1479999999. Sub													3,791,191		(21,010,786)		3,514,708			739,246		XXX
	total - SSAP No. 10													XXX							XXX	XXX
				Annuity Guarantees Under SSAP No.1	08								9,364,956	XXX	9, 190, 427		3,256,279			560,642		XXX
1699999999. Sub	total - Hedging Effe	ctive Variable	e Annuity Gu	arantees Under SSAP No.108										XXX							XXX	XXX
1709999999. Sub	total - Hedging Othe	er								100, 145, 193	58,163,968	2,474,544	43,789,601	XXX	185,263,338	(75,405,660)	258,429	(52,099,950)	140,790,186	XXX	XXX
1719999999. Sub	total - Replication													XXX							XXX	XXX
1729999999. Sub	total - Income Gene	ration												XXX							XXX	XXX
1739999999. Sub	total - Other													XXX							XXX	XXX
	total - Adjustments	for SSAP No	. 108 Derivat	ives										XXX							XXX	XXX
1759999999 - Tot										100 . 145 . 193	58.163.968	2.474.544	53.154.557		194.453.765	(75,405,660)	3.514.708	(52.099.950		141.350.828		XXX

_		
(a)	Code	Description of Hedged Risk(s)
T I		

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

								Futures Contracts	Open as o	of the Curr	ent Stater	nent Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14		/ Effective Hedges	18	19	20	21	22
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	15 Cumulative Variation Margin	16 17 Chang Variat Marg Gai (Loss) I to Adj Deferred Variation Margin Iten	e in on in large de la large d	(Loss)	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
TYM2	91	11, 181, 625	10YR TNOTES JUN2	General Business	NA	Interest Rate	06/21/2022	The Board of Trade of the City of Chicago, Inc 549300EX04Q20BFQTQ27 The Board of Trade	02/24/2022 .	126.8408	122.8750	(360,885)	(360,885)	(360,885)				145,600	1600	100,000
USM2	327	49,070,438	US T BONDS JUN2	General Business	NA	Interest Rate	06/21/2022	of the City of Chicago, Inc 549300EX04Q2QBFQTQ27 The Board of Trade	02/24/2022 .	155.0938	150.0625	(1,645,219)	(1,645,219)	(1,645,219)				1,144,500	3500	100,000
WNM2	788	143,539,125	ULTRA BOND JUN2	General Business	NA	Interest RateInterest	06/21/2022	of the City of Chicago, Inc 549300EX04Q2QBFQTQ27 The Board of Trade of the City of	02/24/2022 .	184.2122	182.1563	(1,620,079)	(1,620,079)	(1,620,079)				5,122,000	6500	100,000
TUM2	204		2YR T-NOTES JUN2	General Business Indexed Universal Life Insurance	NA Annual Exh 5 Reserve Annual Exh 5	Equity/Index.		Hong Kong Futures Exchange Ltd SNZ20JLFK8MNNCLQ0F39	02/24/2022 .	107 .4423	105.9609	(604,403)	(604,403)	(604,403)				171,360 2,513,092		200,000
ESM2	82	18,606,825	EMINI S&P JUN2	Fixed Index Annuity .			06/17/2022	Chicago Mercantile Exchange Inc.	03/25/2022 .	4,535.0488	4,538.2500	13, 125	13, 125	13, 125				984,000	12000	50
			s - Hedging Other	•								(4,242,667)	(4,242,667)	(4,242,667)				10,080,552	XXX	XXX
15799999	99. Subtotal	- Long Future	S	1	1				1	I		(4,242,667)	(4,242,667)	(4,242,667)				10,080,552	XXX	XXX
TYM2	205	25, 189, 375	10YR TNOTES JUN2	General Business	NA	Interest Rate	06/21/2022	The Board of Trade of the City of Chicago, Inc 549300EX04Q2QBFQTQ27 The Board of Trade of the City of	02/24/2022 .	126.8408	122.8750	812,984		812,984				328,000	1600	100,000
FVM2	1,320		5YR T NOTES JUN2 2YR T-NOTES JUN2	General Business General Business	NA	RateInterest		Chicago, Inc 549300EX04Q20BFQTQ27 The Board of Trade of the City of Chicago, Inc 549300EX04Q20BFQTQ27		117.8597	114.6875	4, 187, 262	4, 187, 262	4, 187, 262				116,132,280		100,000
UXYM2	1, 168			General Business	NA	Interest Rate		The Board of Trade of the City of Chicago, Inc 549300EX04Q2QBFQTQ27		140.3123	135.4688	5,657,313	5,657,313	5,657,313				2,861,600		100,000
			s - Hedging Othe	r								11,016,053	11,016,053	11,016,053				119,423,520	XXX	XXX
		- Short Future										11,016,053	11,016,053	11,016,053			1	119,423,520	XXX	XXX
			08 Adjustments																XXX	XXX
				/ariable Annuity G			No.108												XXX	XXX
				nuity Guarantees	under SSA	P No.108						0.770.000	0.770.000	0.770.000			_	400 504 0==	XXX	XXX
		 Hedging Oth Replication 	iei									6,773,386	6,773,386	6,773,386			+	129,504,072	XXX	XXX
		- Replication - Income Gen	eration													+			XXX	XXX
	99. Subtotal		ciauUii																XXX	XXX
			for SSAP No. 10	8 Derivatives													1		XXX	XXX
175999999		-,										6,773,386	6,773,386	6,773,386				129,504,072	XXX	XXX

		_						
				N		Beginning	Cumulative	Ending
Broker Name						Balance	Cash Change	Cash Balance
	7		 		7 4	 		
Total Net Cash Deposits								

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

L		
(b)	Codo	Singerial or Sepremia Impact of the Hadge at the End of the Paparting Paried
(0)	Code	Financial of Economic Impact of the neede at the End of the Reporting Period

EO

2. Net after right of offset per SSAP No. 64

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterpa	arty Offset	Book	k/Adjusted Carrying \	/alue		Fair Value		12	13
		Credit	4	5	6	7	8	9	10	11		
	Master	Support	Fair Value of	Present Value	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	of Financing	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Premium		Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	1 Tomium	6.773.385	Carrying value to	6.773.385	6.773.385	Tan Value 10	6.773.385	129.504.072	129,504,072
Bank of America,Nati B4TYDEB6GKMZ0031MB27	γ γ	Y	17.950.000		3.774.905		0,110,000	17.293.271		0,110,000	120,001,072	120,001,012
BARC G5GSEF7VJP5170K5573	γ	Ϋ́			87,759						1, 292	
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	Υ	Y	13,300,000		5,457,899	(636,990)		5,457,899	(636,990)		214,054	
Barclays Bank PLC (L	Y	Υ	54,590,000		23,674,615	(2.907.127)		49,734,093	(2.907.127)		992,629	
BNP PARIBAS 549300WCGB70D06XZS54	ΥΥ	Υ	16,880,000			, , , , , , , , , , , , , , , , , , , ,		15,734,674	, , ,		,	
Citibank, National A E570DZWZ7FF32TWEFA76	Υ	У	495,062		118, 183			468,601		***************************************		
Credit SuisseE58DKGMJYYYJLN8C3868	Y	У	950,000		499,206			818,507				
GOLDMAN SACHS & CO.	Υ	У			43,861	(46,576)		43,861	(46,576)		7,692	
Goldman Sachs Intern	Y	У	10,510,000		2,075,482			10,247,092				
JPMorgan Chase Bank,	Υ	Y			9, 109, 012	(47,560,119)		9, 109, 012	(47,560,119)		131,594,696	
MIZUHO	Υ	У			1,587,794		1,587,794	1,587,794		1,587,794	37 , 175	
Mizuho	Y	У							(30,026,455)			
MIZUHO SECURITIES US	Y	У			616,541	(573, 108)	43,433	616,541	(573, 108)	43,433	202,712	
MorganStanley 87GCMVDQLFKA7QOJXC56	Y	У	58,220,000		20,904,733			52, 402, 140				
OTC	Y	У				(51,632,943)			(51,632,943)		8,024,240	
Royal Bank of Canada ES71P3U3RH1GC71XBU11	Y	У	14,310,000		10,570,266			12,647,601				
SOCGEN	Y	У			1,609,115		1,609,115	1,609,115		1,609,115	9,016	
SOCIETE GENERALE	Y.	У			1, 191, 125	(147,225)	1,043,900	1, 191, 125	(147,225)	1,043,900	267,323	
Societe Generale	Υ	У			28,569,932		28,569,932	40,519,844		40,519,844		
SunTrust Bank	У	У	34,730,000		20,016,155			32,378,228				
UBS	Y	У			2,656,739		2,656,739	12,355,191		12,355,191		
Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09	Y	У	68,270,000		16,532,867			63,681,961				
029999999. Total NAIC 1 Designation			336,325,062		156,658,645	(103,504,087)	35,510,914	327,984,308	(133,530,542)	57, 159, 277	141,350,828	
089999999. Aggregate Sum of Central Clearinghouses (Excluding	Exchange Trac	led)										
099999999 - Gross Totals			336, 325, 062		163,432,030	(103,504,087)	42,284,299	334,757,693	(133,530,542)	63,932,662	270,854,900	129,504,072
1. Offset per SSAP No. 64			·		3,053,245	(3.053.245)		·		·	·	·

160,378,785

(100,450,842)

EO

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted Carrying		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
					_			
					1			
					<u> </u>			
	····				†	†		+
						†		+
					†	†		
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1		2	3	4	5	6	7	8	9
							Book/Adjusted		Type of
Exchange, Counter or Central Clearingh	rparty		CUSIP				Carrying	Maturity	Margin
or Central Clearingh	house	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV
Bank of America, National Association	B4TYDEB6GKMZ0031MB27 Cash	h			17,950,000		XXX		IV
Barclays Bank PLC		h			46, 120,000		XXX		IV
Barclays Bank PLC		h			13,300,000		XXX		IV
Barclays Bank PLC		h			54,590,000		XXX		IV
BNP Paribas		h			16,880,000		XXX		IV
Citigroup Inc.	6SHG14ZSSLCXXQSBB395 Cast	h			495,062		XXX		IV
Credit Suisse Intern	ANGGYXNXOJLX3X63JN86 Cash	h			950,000		XXX		
Goldman Sachs & Co.	FOR8UP27PHTHYVLBNG30 Cash	h			10,510,000		XXX		IV
Morgan Stanley		h			58,220,000		XXX		IV
RBC Capital Markets, LLC		h			14,310,000		XXX		IV
SunTrust Bank	IYDOJBGJWY9T8XKCSX06 Cash	h			34,730,000		XXX		IV
Wells Fargo Securities, LLC	VYVVCKR63DVZZN70PB21 Cash	h			68,270,000		XXX		IV
029999999 - Total	·		•		336,325,062		XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees **NONE**

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned **NONE**

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE E - PART 1 - CASH

		iviontn	End Depository	Balances				
1	2	3	4	5		lance at End of Ead		9
			During Current Quarter				er	1
			Amount of	Amount of	6	7	8	
			Interest Received					
		Rate of	. 5	at Current				
Depository		Interest		Statement Date	First Month	Second Month	Third Month	*
US Bank Minneapolis, MN					4,638,758			XXX
JP Morgan New York, NY					84,099,929	120,371,552	182,269,216	XXX.
Wells Fargo San Francisco, CA					(19,920,599)	(5,754,275)	(28,615,954)	XXX
Citibank New York, NY					2, 182, 043	19,818,935	3,867,273	XXX
0199998. Deposits in depositories that do not							* *	<u> </u>
exceed the allowable limit in any one depository (See								
instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			71,000,131	136,571,774	183,382,085	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			71,000,131	136,571,774	183,382,085	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
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0599999. Total - Cash	XXX	XXX			71,000,131	136,571,774	183,382,085	XXX

STATEMENT AS OF MARCH 31, 2022 OF THE Accordia Life and Annuity Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

1		Snow investing	nents O\	vned End of Curren	t Quarter				
0109999999 Total - U.S. Overment Bonds	1	2		4	5				
1,000,000,000,000,000,000,000,000,000,0			Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
1009099909 Total - U.S. Peticilar Subdivisions Bonds	0309999999.	Total - All Other Government Bonds							
1909999999 Total - U.S. Special Revenues Bonds	0509999999.	Total - U.S. States, Territories and Possessions Bonds							
1109999999 Total - Houtunital and Miscellameus (Unaffiliated) Bonds	0709999999.	Total - U.S. Political Subdivisions Bonds							
1909999999 Total - Hybrid Securities	0909999999.	Total - U.S. Special Revenues Bonds							
1509999999 Total - Parent, Subsidiaries and Affiliates Bonds	1109999999.	Total - Industrial and Miscellaneous (Unaffiliated) Bonds							
1909999999 Subtoral - Unaffiliated Bank Loans	1309999999.	Total - Hybrid Securities							
2419999999 Total - Commercial Mortgage-Backed Securities	1509999999.	Total - Parent, Subsidiaries and Affiliates Bonds							
2429999999. Total - Commercial Mortgage-Backed Securities	19099999999.	Subtotal - Unaffiliated Bank Loans							
2429999999. Total - Commercial Mortgage-Backed Securities									
243999999 Total - Otmercial Mortgage-Backed Securities									
2449999999. Total - Other Loan-Backed and Structured Securities	2439999999.	Total - Commercial Mortgage-Backed Securities							
246999999. Total - Infiliated Bank Loans									
2479999999 Total - Unaffiliated Bank Loans	24599999999.	Total - SVO Identified Funds							
25009999999 Total Bonds	24699999999.	Total - Affiliated Bank Loans							
28/419-23 SQUIMAR'S TRE 0 NST 183,642.300 13,869 5	24799999999.	Total - Unaffiliated Bank Loans							
133,842,200 13,869 5 5 7 7 7 7 7 7 7 7	25099999999.	Total Bonds							
9791C#9-3 IIILINETRULES ON ADM				03/31/2022	0.200		183,642,300	13,869	5
830999999. Subtotal - Ali Other Money Market Mutual Funds 1,409,950 3 1,409,950 3	8209999999								
	0 <u>2</u> 00000000. (Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						13,869	
860000009. Total Cash Entirelats	97181C-80-3	WILMINGTON:US G MM ADMN	SD	01/28/2022	0.100		1,409,950	13,869	3
860000000 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SD	01/28/2022	0.100		1,409,950	13,869	3
860000000 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SD	01/28/2022	0.100		1,409,950	13,869	3
860000000 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SD	01/28/2022	0.100		1,409,950	13,869	3
860000000 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SD	01/28/2022	0.100		1,409,950	13,869	3
8600000009 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SD	.01/28/2022	0.100		1,409,950	13,869	3
860000000 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SD	.01/28/2022	0.100		1,409,950	13,869	3
8600000000 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SD	.01/28/2022	0.100		1,409,950	13,869	3
8600000000 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SD	01/28/2022	0.100		1,409,950	13,869	3
8600000000 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SD	01/28/2022	0.100		1,409,950	13,869	3
8600900909 - Total Cash Equivalents 19 660 960	97181C-80-3	WILMINGTON:US G MM ADMN	SD	01/28/2022	0.100		1,409,950	13,869	3
860090909 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SD	01/28/2022	0.100		1,409,950	13,869	3
8600000000 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SO	.01/28/2022	0.100		1,409,950	13,869	3
8600000000 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	80	01/28/2022	0.100		1,409,950	13,869	3
8600000000 - Total Cash Equivalents 19 000 0	97181C-80-3	WILMINGTON:US G MM ADMN	80	01/28/2022	0.100		1,409,950	13,869	3
8600000000 - Total Cash Equivalents 19 000 0	97181C-80-3	WILMINGTON:US G MM ADMN	80	01/28/2022	0.100		1,409,950	13,869	3
8600000000 - Total Cash Equivalents	97181C-80-3	WILMINGTON:US G MM ADMN	SD	01/28/2022	0.100		1,409,950	13,869	3
	97181C-80-3	WILMINGTON:US G MM ADMN	80		0.100		1,409,950	13,869	3