## **ANNUAL STATEMENT**

OF THE

## Accordia Life and Annuity Company

OF

## **DES MOINES**

IN THE STATE OF

## **IOWA**

TO THE

## **INSURANCE DEPARTMENT**

OF THE

**STATE OF** 

FOR THE YEAR ENDED DECEMBER 31, 2019

LIFE AND ACCIDENT AND HEALTH

2019

2019



95-2496321

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

## **ANNUAL STATEMENT**

FOR THE YEAR ENDED DECEMBER 31, 2019 OF THE CONDITION AND AFFAIRS OF THE

NAIC Group Code 3891 4734 NAIC Company Code 62200 Employer's ID Number (Prior) lowa , State of Domicile or Port of Entry

Organized under th	e Laws of	lo	wa	, State of Domicile	or Port of Entry	yIA	
Country of Domicile	e		United State	s of America		The second secon	
Licensed as busine	ess type:	Li	fe, Accident and Health [ X ]	Fraternal Benefit S	Societies [ ]		
Incorporated/Organ	nized	08/10/1967		Commenced	Business	09/30/1967	
Statutory Home Off	fice	215 10th Street,	Suite 1100		-1	Des Moines, IA, US 50309	
		(Street and N		4,		own, State, Country and Zip Code)	
Main Administrative	e Office			et, Suite 1100	W-0		
	D	es Moines, IA, US 50309	(Street an	d Number)		855-887-4487	
	(City or To	own, State, Country and Zip	Code)	***	(Are	a Code) (Telephone Number)	
Mail Address		215 10th Street, Suite		V		Des Moines, IA, US 50309	
		(Street and Number or P	.O. Box)		(City or T	own, State, Country and Zip Code)	
Primary Location of	f Books and R	ecords		eet, Suite 1100 d Number)			
		es Moines, IA, US 50309		· ———		515-393-3725	
	(City or To	own, State, Country and Zip	Code)		(Are	a Code) (Telephone Number)	
Internet Website A	ddress	30	www.acc	ordia.com			
Statutory Statemen	nt Contact _	Tonya R	achelle Maxwell			515-393-3725	
	t	onya.maxwell@gafg.com	(Name)			(Area Code) (Telephone Number) 774-369-3684	
		(E-mail Address)				(FAX Number)	
	President	David Pau		CERS	cial Officer	David Allen Jacoby	
	r resident	David Fau	WINCI	Senior Vice I	President,	David Allen Jacoby	
Chief Executiv	ve Officer	Robert Michael	el Arena Jr.	Associate Genera and		Virginia Hope Johnson	
			OT	HER	THE PART OF THE PA		
		egal Officer and GC	Justin David MacNeil, N	ID and Assistant Tr		Maureen Helen Henderson, Senior Vice Pre	
Natalie Rose W	Vagner, VP, Pr	SVP and Treasurer rivacy Officer, Anti-Money	Michael Alan Link #, Se			Gary Philip Silber, MD, Assoc. GC and Ass Bryan Edward Nelson, Vice President and Ap	
		al Investigative Unit Officer of Marketing Officer		erwriter Managing Director	r -	Actuary  Charles Wayne VanDevander, Senior Vice P	rocident
Brian Mich	nael Hendry, C	hief Audit Executive	Dean Pentikis,	Managing Director		Jason Michael Roach, Senior Vice President	
		Human Resources Officer Senior Vice President	Leah Marie Hoppe, Andrew Mead Shainberg			Samuel Rawlings Barnett, Senior Vice Pres Susan Lorraine Fiengo, Senior Vice Presi	
Sarah Ann	ne Williams, S	enior Vice President	Philip William Sher			April Elizabeth Galda, Managing Direct	
		Investment Officer	Kevin Michael Kimmerling			Jason Alexander Bickler, Managing Dire	
		Chief Risk Officer	Barrie Ribet Moskovi Padma Elmgart #, C			Ilya Grigoryevich Finkler #, Senior Vice Pre Victoria May Lau #, Senior Vice Preside	
Emily Ann	ne LeMay #, Se	enior Vice President	Sarah Marie Patterson, M	D, Assoc. GC and	Asst. Sec.	Juan Ignacio Mazzini #, Senior Vice Presi	
Peter John R	Rugel #, MD, C	thief Operations Officer					
	David Paul	Wilken		OR TRUSTEES		Robert Michael Arena Jr.	
	Eric David			llen Jacoby		Robert Michael Arena Jr.	
		V					
State of	New Yor	<u>- 19</u>	ss:				
County of	ven for	i A					
The effects of this				*			
all of the herein de	reporting enti- escribed asset	ty being duly sworn, each de	pose and say that they are t	he described office	ers of said repor	ting entity, and that on the reporting period sta or claims thereon, except as herein stated, ar	ted above
statement, togethe	er with related	exhibits, schedules and expl	anations therein contained,	annexed or referred	d to, is a full and	d true statement of all the assets and liabilities	and of the
in accordance with	rs of the said in the NAIC An	reporting entity as of the reporting Statement Instructions	orting period stated above, a	nd of its income ar	nd deductions to	herefrom for the period ended, and have been the extent that: (1) state law may differ; or, (2)	completed
rules or regulation	ns require diff	ferences in reporting not re	elated to accounting practic	es and procedure	es according t	o the best of their information, knowledge :	and helief
exact copy (except	nermore, the s	scope of this attestation by to differences due to electron	he described officers also in ic filing) of the enclosed stat	cludes the related ement. The electro	corresponding	electronic filing with the NAIC, when required be requested by various regulators in lieu of or	, that is at
to the enclosed sta	atement.	: 11			3		distance of the second
12-1	1 21	11/1/2				111	
Xm W	1.1	VW V	_		_	Dand Start	
Da	avid Paul Wilk	en	Virginia Ho	pe Johnson		David Allen Jacoby	
	President		Senior Vice President, A	ssociate General C	Counsel	Chief Financial Officer	
			and o				
Subscribed and sw	vorn to before			<ul><li>a. Is this ar</li><li>b. If no,</li></ul>	n original filing?	Yes [ ] No [ ]	
	day of _	February, 20	20	1. State	the amendmen	nt number	
Labrielle	e Cost	rarine Sian	un	2. Date 3. Numb	filed ber of pages att	ached	

GABRIELLE CATHERINE LIPNER
NOTARY PUBLIC-STATE OF NEW YORK
No. 01L16399180
Qualified in Kings County
My Commission Expires 10-15-2023



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

#### ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2019 OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company 3891 (Current) 4734 NAIC Company Code 62200 Employer's ID Number NAIC Group Code 95-2496321 , State of Domicile or Port of Entry Organized under the Laws of lowa Country of Domicile United States of America Life, Accident and Health [X] Fraternal Benefit Societies [] Licensed as business type: Incorporated/Organized \_ 08/10/1967 Commenced Business 09/30/1967 215 10th Street, Suite 1100 Statutory Home Office Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code) (Street and Number) Main Administrative Office 215 10th Street, Suite 1100 (Street and Number) Des Moines, IA, US 50309 855-887-4487 (Area Code) (Telephone Number) (City or Town, State, Country and Zip Code) 215 10th Street, Suite 1100 Des Moines, IA, US 50309 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code) Primary Location of Books and Records 215 10th Street, Suite 1100 (Street and Number) Des Moines, IA, US 50309 515-393-3725 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) Internet Website Address www.accordia.com Statutory Statement Contact Tonya Rachelle Maxwell 515-393-3725 (Area Code) (Telephone Number) 774-369-3684 (Name) tonya.maxwell@gafg.com (E-mail Address) (FAX Number) OFFICERS David Paul Wilken Chief Financial Officer David Allen Jacoby Senior Vice President, Associate General Counsel and Secretary Robert Michael Arena Jr. Chief Executive Officer Virginia Hope Johnson OTHER Samuel Ramos, Chief Legal Officer and GC Justin David MacNeil, MD and Assistant Treasurer Maureen Helen Henderson, Senior Vice President Samuel Ramos, Chief Legal Officer and GC
John Nicholas Giamalis, SVP and Treasurer
Natalie Rose Wagner, VP, Privacy Officer, Anti-Money
Laundering Officer, and Special Investigative Unit Officer
Lori Ann LaForge, Chief Marketing Officer
Brian Michael Hendry, Chief Audit Executive
Daniel Patrick O'Shea, Chief Human Resources Officer
Mark Francis Erickson, Senior Vice President
Sarah Anne Williams, Senior Vice President
Fric David Todd, Managing Director Hanben Kim Lee, Executive Vice President
Michael Alan Link #, Senior Vice President, Chief
Underwriter
Jonathan Hecht, Managing Director Gary Philip Silber, MD, Assoc. GC and Asst. Sec. Bryan Edward Nelson, Vice President and Appointed Actuary Actuary
Charles Wayne VanDevander, Senior Vice President
Jason Michael Roach, Senior Vice President
Samuel Rawlings Barnett, Senior Vice President
Susan Lorraine Fiengo, Senior Vice President
April Elizabeth Galda, Managing Director
Jason Alexander Bickler, Managing Director
Ilya Grigoryevich Finkler #, Senior Vice President
Victoria May Lau #, Senior Vice President
Juan Ignacio Mazzini #, Senior Vice President Jonathan Hecht, Managing Director
Dean Pentikis, Managing Director
Leah Marie Hoppe, Senior Vice President
Andrew Mead Shainberg, Chief Compliance Officer
Philip William Sherrill, Managing Director
Kevin Michael Kimmerling, SVP, Assoc. GC, Asst. Sec.
Barrie Ribet Moskovich #, Managing Director
Padma Elmgart #, Chief Technology Officer
Sarah Marie Patterson, MD, Assoc. GC and Asst. Sec. Eric David Todd, Managing Director Anup Agarwal #, Chief Investment Officer Edward Clive Wilson #, Chief Risk Officer Emily Anne LeMay #, Senior Vice President ter John Rugel #, MD, Chief Operations Office **DIRECTORS OR TRUSTEES** David Paul Wilken Robert Michael Arena Jr. Hanben Kim Lee David Allen Jacoby Eric David Todd chusts State of - SS: County of The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement. David Paul Wilken David Allen Jacoby Virginia Hope Johnson

resident, Associate General Counsel and Secretary

b. If no.

a. Is this an original filing?

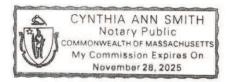
2. Date filed

1. State the amendment number

3. Number of pages attached

Chief Financial Officer

Yes [ ] No [ ]



Subscribed and sworn to before me this

day of \_

## **ASSETS**

Accessing   Acce				Current Year		Prior Year
1. Books (Scheduler D)						4 Net Admitted
2. Stocks (Schedus in D): 2. 1 Performance coaches 2. 2 Common stocks 3. 1 First loses 3. 2 Common stocks 3. 2 Common stocks 3. 3 Common stocks 3. 2 Common stocks 3. 3 Common stocks 4. 1 Proposes coached by the company (see Secretical Activity) 4. 1 Proposes coached by the company (see Secretical Activity) 4. 1 Proposes coached by the company (see Secretical Activity) 4. 2 Proposed coached by the production of income (see Sea Secretical Activity) 4. 3 Proposed coached by the production of income (see Sea Secretical Activity) 5. Coaches (see Secretical Activity) 6. Coaches (see Secretical Activity) 6. Coaches (see Secretical Activity) 7. Descriptions (see Secretical Activity) 7. Descriptions (see Secretical Activity) 8. Secretical Coaches (see Secretical Activity) 8. Secretical Coaches (see Secretical Activity) 9. Secretical Coaches (see Secretical Activity) 9. Secretical Coaches (see Secretical Co	1	Ronde (Schedula D)				
2. Preferred stocks		· · · · · · · · · · · · · · · · · · ·				
2. Mortgage have on male actions (Schedule B):   3. First first first   1,070, 106, 43   3. First first   1,070, 106, 43   4. Peoperties occupied by the company (less \$ extentions):   4. Proporties had for the production of income (less \$ extentions):   4. Proporties had for the production of income (less \$ extentions):   5. Cash 16		· · · · · · · · · · · · · · · · · · ·	14,681,892		14,681,892	43,737,133
3. 3.2 Other fines for tiers. 4. Real scalars (Exhertable A): 4. Properties hald for the production of income (ass. 4. Properties hald for the production of income (ass. 5. Canh (\$		2.2 Common stocks	476,461,887		476,461,887	494,048,489
3. 2 Other hand first lares. 4. Real states (abordule A): 4. Properties conspectly the company (less 5 encumbrance): 4. 2 Properties had for sale feets S sonounbrance): 5. Cash (\$ sonounbrance): 5. Cash (\$ sonounbrance): 6. Contract lares (including \$ permitter notes): 7. Derivatives (forcitable DB): 8. Schedule C - Part 2) and inchestim investments (\$ sonounbrance): 9. Derivatives (forcitable DB): 9. Derivativ	3.	Mortgage loans on real estate (Schedule B):				
4. Real estate (Schroduk A): 4. 1 Proporties concloid by the company less \$ consumbrances) 4. 2 Proporties concloid by the company less \$ consumbrances 5. Cach (\$ 6. 45, M. 82. Schodule E - Part 1): cash equivalents (\$ 6. — 17, 198, 95. Schodule E - Part 2): and short-ferm investments (\$ 6. — 17, 198, 95. Schodule E - Part 2): and short-ferm investments (\$ 7. Darratives (Schodule De): 7. Darratives (Schodule De): 8. Schodule E - Part 2): and short-ferm investments (\$ 8. Schodule E - Part 2): and short-ferm investments (\$ 9. Schodule De): 9. 30, 827, 789 9. 327, 789 9. 428, 789, 789 9. 428, 789, 789 9. 428, 789, 789 9. 428, 789, 789 9. 538 9. 428, 789, 789 9. 538 9. 428, 789, 789 9. 538 9. 428, 789, 789 9. 538 9. 428, 789, 789 9. 539 9. 539 111, 915, 830 9. 539 111, 9		3.1 First liens	1,070,109,453		1,070,109,453	951,482,635
4.2 Properties held for the production of income (less 8 encurribances) 4.2 Properties held for the production of income (less 8 encurribances) 5. Cash (8		3.2 Other than first liens				
## A 2 Properties held for the production of income (less \$ \$ encumbrances) ## A 2 Properties held for sale (less \$ \$ encumbrances) ## A 2 Properties held for sale (less \$ \$ encumbrances) ## A 2 Properties held for sale (less \$ \$ encumbrances) ## A 2 Properties held for sale (less \$ \$ encumbrances) ## A 2 Properties (less \$ encumbrances) ## A 2 Properties (less \$ encumbrances) ## A 2 Properties (less \$ encounts \$ en	4.	Real estate (Schedule A):				
4.2 Properties held for the production of income (less \$ s		4.1 Properties occupied by the company (less \$				
4.3 Proporties hald for sale (less 8 encumbrances)		•				
4.3 Properties held for sale (less \$ encumbrances) 5. Catal 18		·				
5. Clash (8						
5. Cash (\$						
(s	_	,				
Investments (\$ Schedule DA)	5.					
6. Contract loans (including \$ premium notes)		**	825 313 792		825 313 792	116 844 061
7.   Derivatives (Schedulo DB)   130,947,760   130,947,760   127,451   130,947,760   130,947,760   127,451   130,947,760   324,1613,982   363,777   140,04	6					
8. Other invested assets (Schedule BA) 324 544 252 270 324 513 382 333,777   9. Receivables for securities   1. 738,485 1,788,485 5,788   1. 738,4						
9. Receivables for accurring 11. Securities lending reinvested collateral assets (Schedule DL) 11. Aggregate write-inis for invested assets 12. Subtotals, cash and invested assets (Lines 1 to 11) 13. Title plants less \$						
10. Securities lending cinivested collaterial assets (Schedule DL)	9.				1,738,485	5,708,017
12. Subtotals, cash and invested assets (Lines 1 to 1 t)   9, 426, 232, 333   2, 353, 892   9, 423, 878, 431   8, 462, 828	10.					
13. Title plants less \$ charged off (for Title insurers only) 14. Investment income due and accrued 111,915,830 99,550 15. Premiums and considerations: 15.1 Uncollected premiums and agents' balances in the course of collection 17,892,217 9,714,534 8,177,683 3,937 15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including \$ earned but unbilled premiums) 15.3 Accrued retrospective premiums (\$	11.	Aggregate write-ins for invested assets				
only)  14. Investment income due and accrued  15. Premiums and considerations:  15. Premiums and considerations:  15. Uncollected premiums and agents' balances in the course of collection  15. Uncollected premiums and agents' balances and installments booked but deferred and not yet due (including \$ 2,4,610,409 22,433 24,610,409 22,610,409 24,610,4	12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,426,232,323	2,353,892	9,423,878,431	8,462,828,565
14. Investment income due and accrued	13.	Title plants less \$ charged off (for Title insurers				
15. Premiums and considerations:   15.1 Uncollected premiums and agents' balances in the course of collection   17,892,217   9,714,534   8,177,683   3,937     15.2 Deferred premiums and agents' balances and installments booked but deterred and not yet due (including \$ earned but unbilled premiums).   24,610,409   22,433     15.3 Accord erterospective premiums (\$ ) and contracts subject to redetermination (\$ )   2,4610,409   22,433     16. Reinsurance:   16.1 Amounts receivable premiums (\$ )   2,737,987   57,337,987   27,902     16.2 Funds held by or deposited with reinsured companies   276,737,282   276,737,282   276,737,282   277,307     16.3 Other amounts receivable under reinsurance contracts   1.05,372,558   8,564,881   96,807,677   41,658     15.1 Current federal and foreign income tax recoverable and interest thereon   44,497,343   44,497,343   99,863     16.2 Burding and aguipment and software   21. Furniture and aquipment, including health care delivery assets (\$ )   22. Net adjustment in assets and liabilities due to foreign exchange rates   9,808,442   9,808,442     24. Health care (\$ ) and other amounts receivable   9,808,442   9,808,442     25. Aggregate write-ins for other than invested assets   27,148,657   405,306   28,743,351   25,962     26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)   10,0071,710,668   9,098,672     27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)   10,0071,710,668   9,098,672     28. Total (Lines 26 and 27)   10,102,557,723   30,847,055   10,071,710,668   9,098,672     29. Total (Lines 101 thru 1103 plus 1198)(Line 11 above)   22,533,129   22,533,129   25,982		**				
15.1 Uncollected premiums and agents' balances in the course of collection 15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including \$	14.	Investment income due and accrued	111,915,830		111,915,830	99,550,716
15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including \$	15.					
deferred and not yet due (including \$ earned but unbilled premiums)			17,892,217	9,714,534	8,177,683	3,937,925
earned but unbilled premiums   24,610,409   22,433     15.3 Accrued retrospective premiums (\$		·				
15.3 Accrued retrospective premiums (\$			04 040 400		04 040 400	00, 400, 040
Contracts subject to redetermination (\$ )			24,610,409		24,610,409	22,433,312
16. Reinsurance:						
16.1 Amounts recoverable from reinsurers 57,337,967 57,337,967 27,902 16.2 Funds held by or deposited with reinsured companies 276,737,262 276,737,262 2773,372 22 2773,37 262 2773,372 22 2773,37 262 2773,372 25 276,737,262 2773,372 25 276,737,262 2773,372 25 277,307 261 277,307 277	10					
16.2 Funds held by or deposited with reinsured companies 276,737,262 276,737,262 277,307 16.3 Other amounts receivable under reinsurance contracts 1.05,372,558 8,564,881 96,807,677 41,658 17. Amounts receivable relating to uninsured plans 1.05,372,558 8,564,881 96,807,677 41,658 17. Amounts receivable relating to uninsured plans 1.05,372,558 8,564,881 96,807,677 41,658 17. Amounts receivable relating to uninsured plans 1.05,372,558 8,564,881 96,807,677 41,658 17. Amounts receivable relating to uninsured plans 1.05,372,558 8,564,881 96,807,677 41,658 17. Amounts receivable relating to uninsured plans 1.05,372,558 8,564,881 96,807,677 41,658 17. Amounts receivable relating to uninsured plans 1.05,372,558 8,564,881 96,807,677 41,658 17. Amounts receivable relating to uninsured plans 1.05,372,558 8,564,881 96,807,677 41,658 17. Amounts receivable relating to uninsured plans 1.05,372,558 8,564,881 96,807,677 41,658 17. Amounts receivable relating to uninsured plans 1.05,372,558 8,564,881 96,807,677 41,658 17. Amounts receivable relating to uninsured plans 1.05,372,578 1.004,715 17.004,715	10.		57 337 967		57 337 967	27 902 367
16.3 Other amounts receivable under reinsurance contracts						
17. Amounts receivable relating to uninsured plans       33,879         18.1 Current federal and foreign income tax recoverable and interest thereon       33,879         18.2 Net deferred tax asset       44,497,343       44,497,943       99,863         19. Guaranty funds receivable or on deposit       1,004,715       1,004,715       1,004,715       1,006         20. Electronic data processing equipment and software       1       1,004,715       1,004,715       1,006         21. Furniture and equipment, including health care delivery assets       (\$ )       )       2       Net adjustment in assets and liabilities due to foreign exchange rates       23. Receivables from parent, subsidiaries and affiliates       2,342       24. Health care (\$ ) and other amounts receivable       9,808,442       9,808,442       2,342         24. Health care (\$ ) and other amounts receivable       9,808,442       9,808,442       26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)       10,102,557,723       30,847,055       10,071,710,668       9,098,672         27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts       10,102,557,723       30,847,055       10,071,710,668       9,098,672         DETAILS OF WRITE-INS       10,102,557,723       30,847,055       10,071,710,668       9,098,672         1101.       1102.       10,102,557,723						
18.2 Net deferred tax asset	17.					
18.2 Net deferred tax asset	18.1	Current federal and foreign income tax recoverable and interest thereon				33,879,688
20. Electronic data processing equipment and software  21. Furniture and equipment, including health care delivery assets  (\$ )  22. Net adjustment in assets and liabilities due to foreign exchange rates  23. Receivables from parent, subsidiaries and affiliates  24. Health care (\$ ) and other amounts receivable  25. Aggregate write-ins for other than invested assets  27, 148,657  26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)  27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts  28. Total (Lines 26 and 27)  29. Total (Lines 26 and 27)  20. Total (Lines 26 and 27)  20. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)  20. Miscel Ianeous Accounts Receivable  21. Furniture and equipment, including health care delivery assets  22. 342  23. Receivables from parent, subsidiaries and affiliates  24. Health care (\$ ) 9,808,442  25. Aggregate write-ins for other than invested assets  27, 148,657  405,306  26,743,351  25,962  30,847,055  10,071,710,668  9,098,672  10,102,557,723  30,847,055  10,071,710,668  9,098,672  10,102,557,723  30,847,055  10,071,710,668  9,098,672  25. Aggregate write-ins for Line 11 from overflow page  1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)  25. Lines there in Pension Annuity  22,533,129  22,533,129  22,533,129  22,533,129  22,533,129  22,533,129  23,744,002						
21. Furniture and equipment, including health care delivery assets  (\$	19.	Guaranty funds receivable or on deposit	1,004,715		1,004,715	1,006,076
(\$ ) Net adjustment in assets and liabilities due to foreign exchange rates	20.	Electronic data processing equipment and software				
22. Net adjustment in assets and liabilities due to foreign exchange rates       23. Receivables from parent, subsidiaries and affiliates       2.342         24. Health care (\$ ) and other amounts receivable       9,808,442       9,808,442         25. Aggregate write-ins for other than invested assets       27,148,657       405,306       26,743,351       25,962         26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)       10,102,557,723       30,847,055       10,071,710,668       9,098,672         27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts       10,102,557,723       30,847,055       10,071,710,668       9,098,672         28. Total (Lines 26 and 27)       10,102,557,723       30,847,055       10,071,710,668       9,098,672         DETAILS OF WRITE-INS       101.       102,102,557,723       30,847,055       10,071,710,668       9,098,672         1101.       1102.       1103.       1104.	21.					
23. Receivables from parent, subsidiaries and affiliates						
24. Health care (\$ ) and other amounts receivable       9,808,442       9,808,442         25. Aggregate write-ins for other than invested assets       27,148,657       .405,306       .26,743,351       .25,962         26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)       .10,102,557,723       .30,847,055       .10,071,710,668       .9,098,672         27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts						
25. Aggregate write-ins for other than invested assets 27,148,657 405,306 26,743,351 25,962 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25) 10,071,710,668 9,098,672 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts 28. Total (Lines 26 and 27) 10,102,557,723 30,847,055 10,071,710,668 9,098,672  DETAILS OF WRITE-INS 1101. 1102. 1103. 1109. Summary of remaining write-ins for Line 11 from overflow page 1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) 2501. Investment in Pension Annuity 22,533,129 22,533,129 25,962 2502. Miscellaneous Accounts Receivable 146,796 146,796 17,744,002 1,744,002		•				
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)						
Protected Cell Accounts (Lines 12 to 25)			27,148,65/	405,306	26,743,351	25,962,789
Accounts	20.	Protected Cell Accounts (Lines 12 to 25)	10, 102, 557, 723	30,847,055	10,071,710,668	9,098,672,031
28. Total (Lines 26 and 27)   10,102,557,723   30,847,055   10,071,710,668   9,098,672	27.					
DETAILS OF WRITE-INS         1101.       1102.         1103.       1198. Summary of remaining write-ins for Line 11 from overflow page         1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)       22,533,129         2501. Investment in Pension Annuity       22,533,129         2502. Miscellaneous Accounts Receivable       146,796         2503. TPA Funding Deposit       1,744,002         1,744,002       1,744,002				00 047 055	40.074.740.000	0.000.070.004
1101	28.	,	10,102,557,723	30,847,055	10,0/1,/10,668	9,098,672,031
1102.	4404					
1103.         1198. Summary of remaining write-ins for Line 11 from overflow page.         1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)         2501. Investment in Pension Annuity       22,533,129       22,533,129       25,962         2502. Miscellaneous Accounts Receivable       146,796       146,796         2503. TPA Funding Deposit       1,744,002       1,744,002						
1198. Summary of remaining write-ins for Line 11 from overflow page       ————————————————————————————————————						
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)       22,533,129       22,533,129       25,962         2502. Miscellaneous Accounts Receivable       146,796       146,796       146,796         2503. TPA Funding Deposit       1,744,002       1,744,002       1,744,002						
2501. Investment in Pension Annuity     22,533,129     22,533,129     25,962       2502. Miscellaneous Accounts Receivable     146,796     146,796       2503. TPA Funding Deposit     1,744,002     1,744,002						
2502. Miscellaneous Accounts Receivable       146,796       146,796         2503. TPA Funding Deposit       1,744,002       1,744,002		·	22 533 129		22 533 129	25 962 789
2503. TPA Funding Deposit		•				25,902,709
				•		
. · · · · · · · · · · · · · · · · · · ·						
2599. Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above) 27,148,657 405,306 26,743,351 25,962		, ,		•		25,962,789

## LIABILITIES, SURPLUS AND OTHER FUNDS

		1	2 Drian Vann
1.		Current Year	Prior Year
2.	included in Line 6.3 (including \$ Modco Reserve)		
	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including \$ Modco Reserve)		
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	37,019,318	44,230,295
5.	Policyholders' dividends/refunds to members \$ and coupons \$ due		
	and unpaid (Exhibit 4, Line 10)	46,794	37,317
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)		7, 116, 394
	6.3 Coupons and similar benefits (including \$ Modco)		
7. 8.	Amount provisionally held for deferred dividend policies not included in Line 6		
0.	\$ discount; including \$ accident and health premiums (Exhibit 1,		
	Part 1, Col. 1, sum of lines 4 and 14)	953,434	542,085
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		
	ceded	124,010,626	51,276,838
10	9.4 Interest maintenance reserve (IMR, Line 6)	228,116,892	181, 193,674
10.	Commissions to agents due or accrued-life and annuity contracts \$5,259,622 accident and health \$ and deposit-type contract funds \$	5.259.622	4.439.115
11.	Commissions and expense allowances payable on reinsurance assumed	191,813	254,268
12. 13.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	65,996,458	53,086,378
	allowances recognized in reserves, net of reinsured allowances)		
	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	4,733,384	1,063,529
15.1 15.2	Current federal and foreign income taxes, including \$ on realized capital gains (losses)	31,732,394	
16.	Unearned investment income		
17. 18.	Amounts withheld or retained by reporting entity as agent or trustee		
19.	Remittances and items not allocated	33,717,824	35,724,679
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21. 22.	Liability for benefits for employees and agents if not included above		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities: 24.01 Asset valuation reserve (AVR, Line 16, Col. 7)	00 040 040	04 710 004
	24.01 Asset valuation reserve (AVR, Line 16, Col. 7)  24.02 Reinsurance in unauthorized and certified (\$ ) companies )	88,049,240	94,718,924
	24.03 Funds held under reinsurance treaties with unauthorized and certified (\$		
	24.04 Payable to parent, subsidiaries and affiliates	7,971,947	
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.10 Payable for securities lending		
25.	24.11 Capital notes \$ and interest thereon \$ Aggregate write-ins for liabilities		124,019,185
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,335,442,762	8,333,054,845
27.	From Separate Accounts Statement	0.005.440.700	0.000.054.045
28. 29.	Total liabilities (Lines 26 and 27)  Common capital stock	9,335,442,762	8,333,054,845 2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32. 33.	Surplus notes	676 . 818 . 899	576.818.899
34.	Aggregate write-ins for special surplus funds		
35. 36.	Unassigned funds (surplus)	56,949,007	186,298,287
30.	36.1 shares common (value included in Line 29 \$)		
07	36.2shares preferred (value included in Line 30 \$)		700 447 400
37. 38.	Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)	733,767,906 736,267,906	763, 117, 186 765, 617, 186
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	10,071,710,668	9,098,672,031
2504	DETAILS OF WRITE-INS  Derivative Calleters	077 407 000	06 745 000
2501. 2502.	Derivative Collateral		86 , 745 , 986 37 , 178 , 850
2503.	Miscellaneous Liabilities	78,616	94,349
2598. 2599.	Summary of remaining write-ins for Line 25 from overflow page	411,794,174	124,019,185
3101.	Totals (Lines 2001 tillu 2005 plus 2006)(Line 20 above)		124,019,103
3102.			
3103. 3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 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 thru 3403 plus 3498)(Line 34 above)		

## **SUMMARY OF OPERATIONS**

Permission and amonthy consistances for the and socialist and reach protecting.   507, 508, 133   507, 508, 133   507, 508, 133   508, 134		SUMMANT OF OPERATIONS	1 Current Year	2 Prior Year
No.   1.00   1	1.	Col. 11)	547,686,133	329,784,452
4. Annotation of invoice binaries received (miles (Lin S)  - Sequence Accountment on grant for control or evoluting unreal bases.  7. Reserve adjustments or instructure control (miles (a) and the control of the contr				
Separate Accounts and spark in the constructions could be charged as Communication and an investage country and an inve	-	Net investment income (Exhibit of Net Investment Income, Line 1/)	527,572,670	11 444 711
Prises equiperior in orientary to control				
8. In brown for these associated with investment management, administration and contract guarantees from Separate 8. I charge and frees for departs (spec contracts 8. I Agrange and frees for departs) great contracts 8. I Agrange and frees for departs (spec contracts 8. I Agrange and frees for departs) great contracts 9. Total Lines 1 to 6.3) 9. Total Lines 2 to 6.3) 9.	6.			
1. Income from lose associated with investment amangement, administration and contract guarantees from Separate   Account of the first of plants plant on the service   19, 55   1.457,600   1.157,505   1.157,600   1.157,505   1.157,600   1.157,505   1.157,600   1.157,505   1.157,600   1.157,505   1.157,600   1.157,505   1.157,600   1.157,505   1.157,600   1.157,505   1.157,600   1.157,505   1.157,600   1.157,6		·		
8. 2 Charges and less for dispask type contracts 8. 3 Appropriate where for thresholders unknown in the contract of the contra	8.	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate		
1.4.5. Aggregate with-inter for intercelerations in comme				
10. Death benefits   12,005,012   128,140,005   128,140,		9		
1. Maharad and contements (excluding parameted annual pure and convents)	9.			
12				
1.3   Disability benefits and benefits under accident and health contracts   2,715, 40   1,318, 322     1.3   Coupting quartered annual parts enclavement and static breafts   259, 85, 955   255, 447     1.3   Surrounder benefits and withdramets for life contractes   259, 85, 955   255, 85, 955     1.3   Surrounder benefits and withdramets for life contractes   259, 85, 955   259, 85, 955     1.3   Payments on supplementary contracts with life contringencies   11,447, 47   10,147, 278     1.3   Payments on supplementary contracts with life contringencies   214, 255, 551   106, 224, 311     1.3   Table 1.1   Ta				
14. Cuprons, guaranteed annual pure endowments and similar benefits   229,785,505   255,544,305   388,007   378,755   388,007   378,755   388,007   378,00		Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)  Disability benefits and benefits under accident and health contracts	2 275 450	1 318 632
15. Sumedia brewfells and withdrawate for life contracts   228, 144, 287   17. Impress out of displayments with or withdrawate for life contracts   11, 447, 487   17. Impress out of displayments with contracts   11, 447, 487   17. Impress out of displayments with contracts   11, 447, 487   17. Impress out of displayments with contracts   11, 447, 487   17. Impress out of displayments with contracts   11, 447, 487   17. Impress out of displayments with contracts   11, 447, 487   17. Impress out of displayments with contracts   11, 447, 487   17. Impress out of displayments with contracts   11, 447, 487   17. Impress out of displayments   17. Impress o		Coupons, guaranteed annual pure endowments and similar benefits		
17. Interest and adjustments on contract or deposit-type contract turbs   1.1 4.47, 467	15.	Surrender benefits and withdrawals for life contracts	233,828,925	253,544,083
18.   Payments on supplementary contracts with the contingences   214 285 507   108 224 511				
15		, , ,		
20. Totals (Lines 10 to 19)   250 255, 500   4,99, 97, 316				
2.1   Commissions on premiums, amounty considerations, and deposit type contract funds (effect business only) (5-shibit 1, Part 2, Line 25, Cot.1)   1, 26, 35, 86, 85, 85, 80, 70%		Totals (Lines 10 to 19)	590.925.500	
22		Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1. Part		
28.2   General insurance expenses and internal expenses (Exhibit 2, Line 10, Cots. 1, 2, 3, 4 and 6)   129, 423, 844, 782   17, 683, 100		2, Line 31, Col. 1)	135,417,885	
14		Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	5,894,525	
25		Insurance expenses and traternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	29,423,646	
20. Net transfers to or (from) Separate Accounts net of reinsurance		Increase in loading on deferred and uncollected premiums	13.050.111	
Totals (Lines 20 to 27)				. , , ,
28	27.	Aggregate write-ins for deductions	, ,	
Line 28  17, 190, 287    61,955, 296;		· · · · · · · · · · · · · · · · · · ·	1,117,445,332	940,778,747
30.   Dividends to policyholders and refunds to members   4,834,882   4,74,780   minus Line 30  minus Line 30  minus Line 30  (11,965,169)   (86,670,076   76,765,751)   (11,965,169)   (86,670,076   76,765,751)   (11,965,169)   (86,670,076   76,765,751)   (11,965,169)   (11,965,169)   (86,670,076   76,765,751)   (11,965,169)   (11,96	29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus	(7 130 287)	(61 025 206)
13. Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	30	Dividends to policyholders and refunds to members	4 834 882	
minus Line 30)		Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29		.,,
33. Net gain from operations after dividends to policyholders, refunds to members and before realized capital gains (closses) (Line 31 minus Line 32)   14,454,029   35, 617, 382   14,454,029   34. Net realized capital gains (closses) (excluding pares of \$ 4,561,467 transferred to the IMR)   13,275,647   8,862,213   21,275,647   21,		minus Line 30)		
realized capital gains or (losses) (Line 31 minus Line 32)			(47,582,551)	(81, 124, 105)
\$ (1.68, 386) (excluding taxes of \$ 4, 451,447 transferred to the IMR) (48,83,02) 2, 32,80, 242  CAPITAL AND SURPLUS ACCOUNT  684,927,195  765,617,186 (684,927,195  77 Not income (Line 35) (168,83),020 (2) (2) (2) (48,83),020 (2) (2) (2) (2) (2) (2) (2) (2) (2) (2)		realized capital gains or (losses) (Line 31 minus Line 32)	35,617,382	14,454,029
Net income (Line 33 plus Line 34)	34.		12 275 647	0 006 010
Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)   765, 617, 186   684, 927, 195   37. Net income (Line 35)   48, 893, 029   23, 280, 242   38, 240, 282   32, 280, 242   38, 240, 283   39. Change in net urrealized capital gains (losses) less capital gains tax of \$ (3, 260, 185)   (124, 386, 246)   38, 444, 288   39. Change in net urrealized foreign exchange capital gain (loss)   (60, 987, 159)   (55, 316, 127   40. Change in net deferred income tax   (60, 987, 159)   (55, 316, 127   40. Change in notadmitted assets   26, 151, 805   26, 124   42. Change in lability for reinsurance in unauthorized and certified companies   26, 151, 805   26, 124   42. Change in lability for reinsurance in unauthorized and certified companies   173, 148   44. Change in asset valuation reserve   6, 696, 684   (4, 425, 259   44, 426, 259   44,	35	Net income (Line 33 plus Line 34)		
37. Net income (Line 35)	33.			20,200,242
38. Change in net unrealized capital gains (losses) less capital gains tax of \$ (3,260,185)   (124,308,246)   38,444,288   39. Change in net unrealized foreign exchange capital gain (loss)   (69,987,158)   (55,316,127,141)   40. Change in net deferred income tax   26,151,835   82,612,472   41. Change in inability for reinsurance in unauthorized and certified companies   26,151,835   82,612,472   42. Change in fability for reinsurance in unauthorized and certified companies   173,148   43. Change in reserve on account of change in valuation basis, (increase) or decrease   6,609,864   (4,452,529,452)   44. Change in saset valuation reserve   6,609,864   (4,452,529,452)   45. Change in treasury stock (Page 3, Lines 36,1 and 36,2, Col. 2 minus Col. 1)   46. Surplus (contributed to) withdrawn from Separate Accounts during period   (4,452,529,452)   47. Other changes in surplus in Separate Accounts Statement   (4,452,529,452)   48. Cumulative effect of changes in accounting principles   (4,452,529,452)   49. Cumulative effect of changes in accounting principles   (4,452,529,452)   50. Capital changes   (5,452,452)   50. Capital changes   (5,452,452)   50. Tansferred from surplus (Stock Dividend)   (5,273,452)   51. Transferred to surplus   (5,452,452)   51. Transferred to capital (Stock Dividend)   (4,452,452)   (4,452,452)   51. Transferred to capital (Stock Dividend)   (4,452,452)   (4,452,452)   51. Transferred to capital (Stock Dividend)   (4,452,452)   (4,452	36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	765,617,186	684,927,195
39. Change in net unrealized foreign exchange capital gain (loss)   (55.316, 127.				
40. Change in net deferred income tax.  (60, 987, 158) (55, 316, 127, 141. Change in Inability for reinsurance in unauthorized and certified companies.  26, 151, 835 (82, 472, 142. Change in Isability for reinsurance in unauthorized and certified companies.  37, 148. Change in Isability for reinsurance in unauthorized and certified companies.  38, 173, 148. Change in assert valuation reserve.  49. Change in reserve on account of change in valuation basis, (increase) or decrease.  40. Change in treasury stock (Page 3, Lines 36, 1 and 36, 2, Col. 2 minus Col. 1).  41. Change in server in surplus in Separate Accounts during period.  42. Change in surplus in Separate Accounts during period.  43. Change in surplus in Separate Accounts Statement.  44. Change in surplus and separate Accounts Statement.  45. Capital changes:  50. Capital changes:  50. 1 Paid in.  50. 2 Transferred for macropius (Stock Dividend).  51. 3 Transferred to surplus.  51. Surplus adjustment:  51. 1 Paid in.  51. 1 Paid in.  51. 1 Paid in.  51. 3 Transferred to capital (Stock Dividend).  51. 3 Transferred to capital (Stock Dividend).  51. 3 Transferred to apital (Stock Dividend).  51. 3 Transferred to apital (Stock Dividend).  51. 3 Transferred to grain and losses in surplus.  51. 4 Change in surplus as a result of reinsurance.  52. Dividends to stock-holders.  53. Aggregate write-ins for gains and losses in surplus.  54. Aggregate write-ins for gains and losses in surplus.  55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)  56. Capital and surplus. December 31, current year (Lines 36 + 54) (Page 3, Line 38)  57. Capital and surplus for the year (Lines 37 through 53).  58. DETAILS OF WRITE-INS  59. Surmary of remaining write-ins for Line 8.3 from overflow page.  59. For the part of the part of the part overflow page.  59. Surmary of remaining write-ins for Line 8.3 from overflow page.  59. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)  59. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)  59. To				
141				
42. Change in Isability for reinsurance in unauthorized and certified companies         173,148           43. Change in asset valuation reserve         6,669,684        (4,425,259.           45. Change in asset valuation reserve         6,669,684        (4,425,259.           45. Change in threasury stock (Page 3, Lines 35, 1 and 36.2, Col. 2 minus Col. 1)		Change in nonadmitted assets	26,151,835	82,612,472
44. Change in asset valuation reserve 45. Change in treasury stock (Page 3, Lines 36, 1 and 36.2, Col. 2 minus Col. 1) 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus notes 49. Cumulative effect of changes in accounting principles 50.1 Paid in 50.2 Transferred to surplus 50.3 Transferred to surplus 51.1 Paid in 50.2 Transferred to surplus 51.1 Paid in 51.1 A Change in surplus adjustment: 51.1 Paid in 51.1 A Change in surplus as a result of reinsurance 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred for no capital 51.3 A Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus December 31, current year (Lines 37 through 53) 56. Capital and surplus December 31, current year (Lines 36 + 54) (Page 3, Line 38)  DETAILS OF WRITE-INS 08.301. Funds ill the let Investment Income 95.668 08.302. Miscel laneous Income 95.668 08.303. Summary of remaining write-ins for Line 8.3 from overflow page 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 08.399. Summary of remaining write-ins for Line 8.3 from overflow page 2701. Funds ill the lid liscel Ianeous Expense 6.203.308 6.207. Recaptured Ceded INR 96.207. Funds ill the lid liscel Ianeous Expense 97.007. Funds ill the lid liscel Ianeous Expense 98.689.399. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 92.701 frue 2703 plus 2799)(Line 27 above) 97.01. Funds ill fine 10.201 frue 2703 plus 2799)(Line 27 above) 97.01. Funds ill fine 10.201 frue 2703 plus 2799)(Line 27 above) 97.01. Funds ill fine 10.201 frue 2703 plus 2799)(Line 27 above) 97.01. Funds ill fine 10.201 frue 2703 plus 2799)(Line 27 above) 97.01. Fun	42.	Change in liability for reinsurance in unauthorized and certified companies		
46. Change in treasury stock (Page 3, Lines 36, 1 and 36,2 Col. 2 minus Col. 1).  47. Other changes in surplus in Separate Accounts during period  48. Cumulative effect of changes in accounting principles  49. Cumulative effect of changes in accounting principles  50. Capital changes:  50. 1 Paid in  50.2 Transferred from surplus (Stock Dividend)  50.3 Transferred to surplus  51.1 Paid in  51.2 Transferred to capital (Stock Dividend)  51.2 Transferred to capital (Stock Dividend)  51.3 Transferred from capital  51.4 Change in surplus as a result of reinsurance  51.4 Change in surplus as a result of reinsurance  52. Dividends to stockholders  53. Aggregate write-ins for gains and losses in surplus  54. Net change in capital and surplus for the year (Lines 37 through 53).  55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)  56. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)  57. OBJ. Funds Withheld Net Investment Income  665,068  665,068  1, 457,847  68.302. Miscel laneous Income  9.59,688  08.303.  08.303. Summary of remaining write-ins for Line 8.3 from overflow page  9.59,688  1.69,301,544  1.69,901,554  1.69,901,554  1.69,901,554  1.89,899,111  2701. Funds Withheld Net Investment Income  665,088  1, 457,847  2701. Funds Withheld Net Sel laneous Expense  169,901,554  189,899,111  2702. Financing Fee  169,901,554  189,899,111  2703. Recaptured Céded IMR  2704. Prior year correction  4, 180,912  29,899,111  29,899,111  20,949,4056  3998. Summary of remaining write-ins for Line 27 from overflow page  2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)  20,3898. Summary of remaining write-ins for Line 27 from overflow page  2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)  20,3898. Summary of remaining write-ins for Line 27 from overflow page  2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)  20,3898. Summary of remaining write-ins for Line 53 from overflow page		Change in reserve on account of change in valuation basis, (increase) or decrease		173, 148
46.   Surplus (contributed to) withdrawn from Separate Accounts Statement.				
47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus notes 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51.1 Paid in 51.1 Paid in 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 56. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 57. Separate Withheld Net Investment Income 58. 303 59. Summary of remaining write-ins for Line 8.3 from overflow page 59. Summary of remaining write-ins for Line 8.3 from overflow page 59. Summary of remaining write-ins for Line 8.3 from overflow page 59. Summary of remaining write-ins for Line 27 from overflow page 59. Summary of remaining write-ins for Line 27 from overflow page 59. Summary of remaining write-ins for Line 27 from overflow page 59. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 59. Summary of remaining write-ins for Line 27 from overflow page 59. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 59. Summary of remaining write-ins for Line 27 from overflow page 59. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 59. Summary of remaining write-ins for Line 53 from overflow page 59. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 59. Summary of remaining write-ins for Line 53 from overflow page 59. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) 59. Summary of remaining write-ins for Line 53 from overflow page 59. Summary of remaining write-ins for Line 53 from overflow page 59. Summary of remaining write-ins for Line 53 from overflow page				
48. Change in surplus notes Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend). 50.3 Transferred to surplus 51.5 Surplus adjustment: 51.1 Paid in 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from acpital 51.4 Change in surplus as a result of reinsurance. (2,800,464) (20,113,629) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance. (2,800,464) (20,113,629) 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 56. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38) 57. DETAILS OF WRITE-INS 68.301. Funds Wit the Id Net Investment Income 68.302. Miscel laneous Income 68.303. Wiscel laneous Income 68.303. Summary of remaining write-ins for Line 8.3 from overflow page 68.303. Transferred from surplus 8.303 plus 08.303 plu				
49.         Cumulative effect of changes in accounting principles           50.         Capital changes:           50.1 Paid in         50.2 Transferred from surplus (Stock Dividend)           51.2 Transferred to surplus         100,000,000           51.1 Paid in         100,000,000           51.2 Transferred to capital (Stock Dividend)         11.2 Transferred from capital           51.4 Change in surplus as a result of reinsurance         (2,800,464)         (20,113,629)           52.         Dividends to stockholders         (22,967,960)         (13,965,143)           53.         Aggregate write-ins for gains and losses in surplus         (22,967,960)         (13,965,143)           54.         Net change in capital and surplus, December 31, current year (Lines 37 through 53)         (29,349,280)         80,689,982           55.         Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)         736,267,906         765,617,186           DETAILS OF WRITE-INS           08.301. Funds Withheld Net Investment Income         665,068         1,457,847           08.302. Miscell laneous Income         95,688         1,457,847           08.303. Summary of remaining write-ins for Line 8.3 from overflow page         95,688         1,457,847           2701. Funds Wit thiteld Miscel I aneous Expense         1,69,901,554         1,				
50.1 Paid in 50.2 Transferred from surplus (Stock Dividend)       50.2 Transferred to surplus         51. Surplus adjustment:       11. Paid in 100,000,000         51. Paid in 51.2 Transferred to capital (Stock Dividend)       100,000,000         51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance       (2,800,464)       (20,113,629)         52. Dividends to stockholders       (22,967,960)       (13,965,143)         53. Aggregate write-ins for gains and losses in surplus       (22,967,960)       (13,965,143)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (29,349,280)       80,899,992         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       736,267,996       765,617,186         DETAILS OF WRITE-INS         08.301. Funds Withheld Net Investment Income       95,688         08.303.       95,688         08.304.       95,688         08.305.       95,688         08.307.       Funds Withheld Miscel laneous Expense       169,901,554       1,457,847         2701. Funds Withheld Miscel laneous Expense       169,901,554       1,88,988,911         2702. Financing Fee       6,203,308       5,155,139         2703. Recaptured Ceded IMR       44,283,809         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above) <td>49.</td> <td></td> <td></td> <td></td>	49.			
50.2 Transferred from surplus (Stock Dividend)   50.3 Transferred to surplus   50.3 Transferred to surplus   50.5 Transferred to surplus   50.5 Transferred to capital (Stock Dividend)   51.2 Transferred to capital (Stock Dividend)   51.2 Transferred from capital   51.4 Change in surplus as a result of reinsurance	50.	· ·		
50.3 Transferred to surplus				
51. Surplus adjustment:       100,000,000       30,000,000         51.2 Transferred to capital (Stock Dividend)       100,000,000       30,000,000         51.3 Transferred from capital       (2,800,464)       (20,113,629)         52. Dividends to stockholders       2.000,464)       (20,113,629)         53. Aggregate write-ins for gains and losses in surplus       (22,967,960)       (13,965,143)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (29,349,280)       80,689,992         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       736,267,906       765,617,186         DETAILS OF WRITE-INS         08.301. Funds Withheld Net Investment Income       665,068       1,457,847         08.302. Miscel laneous Income       665,068       1,457,847         08.303. 08.398. Summary of remaining write-ins for Line 8.3 from overflow page       760,756       1,457,847         2701. Funds Withheld Miscel laneous Expense       169,901,554       188,988,911         2702. Financing Fee       6,203,308       5,155,139         2703. Recaptured Ceded IMR       44,283,809         2798. Summary of remaining write-ins for Line 27 from overflow page       220,388,671       194,144,050         5301. Tax Shar ing       (27,148,872)       (4,471,087,650)         <				
51.1 Paid in	51.			
51.3 Transferred from capital       (2,800,464)       (20,113,629)         52. Dividends to stockholders       (22,967,960)       (13,965,143,629)         53. Aggregate write-ins for gains and losses in surplus       (22,967,960)       (13,965,143,639,932,630)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (29,349,280)       80,689,992         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       736,267,906       765,617,186         DETAILS OF WRITE-INS         08.301. Funds Withheld Net Investment Income       665,068       1,457,847         08.302. Miscel Ianeous Income       95,688         08.303.       95,688       95,688         08.309. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       760,756       1,457,847         2701. Funds Withheld Miscel Ianeous Expense       169,901,554       188,988,911         2702. Financing Fee       6,203,308       5,155,139         2703. Recaptured Ceded IMR       44,283,809         2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       220,388,671       194,144,050         5301. Tax Sharing       (27,148,872)       (4,471,087,500)         5302. Prior year correction       4,180,912       (9,494,056)         5303.       Summary of remaining write-ins for Line 53 f		51.1 Paid in	100,000,000	30,000,000
51.4 Change in surplus as a result of reinsurance       (2,800,464)       (20,113,629)         52. Dividends to stockholders       (22,967,960)       (13,965,143)         53. Aggregate write-ins for gains and losses in surplus       (22,967,960)       (13,965,143)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (29,349,280)       80,689,992         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       736,267,906       765,617,186         DETAILS OF WRITE-INS         08.301. Funds Wilthheld Net Investment Income       665,068       1,457,847         08.302. Miscel laneous Income       95,688         08.303.       95,688       1         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       760,756       1,457,847         2701. Funds Wilthheld Miscel laneous Expense       169,901,554       188,988,911         2702. Financing Fee       6,203,308       5,155,139         2703. Recaptured Ceded IMR       44,283,809         2798. Summary of remaining write-ins for Line 27 from overflow page       220,388,671       194,144,050         5301. Tax Shar ing       (27,148,872)       (4,471,087)         5302. Prior correction       4,180,912       (9,494,056)         5303.       Summary of remaining write-ins for Line 53 f				
52. Dividends to stockholders         (22,967,960)         (13,965,143           53. Aggregate write-ins for gains and losses in surplus         (22,967,960)         (13,965,143           54. Net change in capital and surplus for the year (Lines 37 through 53)         736,267,906         765,617,186           DETAILS OF WRITE-INS         736,267,906         765,617,186           08.301. Funds Wi thheld Net Investment Income         .665,068         1,457,847           08.302. Miscel laneous Income         .95,688           08.303. Uniscel laneous Income         .95,688           08.309. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)         760,756         1,457,847           2701. Funds Wi thheld Miscel laneous Expense         .169,901,554         .188,988,911           2702. Financing Fee         .6,203,308         .5,155,139           2703. Recaptured Ceded IMR         .44,283,809           2798. Summary of remaining write-ins for Line 27 from overflow page         .220,388,671         .194,144,050           2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)         .220,388,671         .194,144,050           5301. Tax Sharing         .27,148,872)         .4,471,087           5302. Prior year correction         .4,180,912         .9,949,056           5303. Summary of remaining write-ins for Line 53 from overflow page         .9,949				
53. Aggregate write-ins for gains and losses in surplus       (22,967,960)       (13,965,143)         54. Net change in capital and surplus for the year (Lines 37 through 53)       (29,349,280)       80,689,992         55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       736,267,906       765,617,186         DETAILS OF WRITE-INS         08.301. Funds Withheld Net Investment Income       665,068       1,457,847         08.302. Miscel Ianeous Income       95,688         08.303.       95,688         08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       760,756       1,457,847         2701. Funds Withheld Miscel Ianeous Expense       169,901,554       1188,988,911         2702. Financing Fee       6,203,308       5,155,139         2703. Recaptured Ceded IMR       44,283,809         2798. Summary of remaining write-ins for Line 27 from overflow page       220,388,671       194,144,050         5301. Tax Sharing       (27,148,872)       (4,471,087)         5302. Prior year correction       4,180,912       (9,494,056)         5303.       Summary of remaining write-ins for Line 53 from overflow page       20,388,671       194,144,050         5303.       Summary of remaining write-ins for Line 53 from overflow page       4,180,912       (9,494,056) <td><b>E</b>0</td> <td></td> <td></td> <td></td>	<b>E</b> 0			
54.       Net change in capital and surplus for the year (Lines 37 through 53)       (29,349,280)       80,689,992         55.       Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       736,267,906       765,617,186         DETAILS OF WRITE-INS         08.301.       Funds Withheld Net Investment Income       .665,068       1,457,847         08.302.       Miscel laneous Income       .95,688         08.303.           08.398.       Summary of remaining write-ins for Line 8.3 from overflow page          08.399.       Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)        760,756       1,457,847         2701.       Funds Withheld Miscel laneous Expense </td <td></td> <td></td> <td></td> <td></td>				
55. Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)       736,267,906       765,617,186         DETAILS OF WRITE-INS         08.301. Funds Withheld Net Investment Income       665,068       1,457,847         08.302. Miscel Ianeous Income       95,688         08.393. Summary of remaining write-ins for Line 8.3 from overflow page				80,689,992
08.301. Funds Withheld Net Investment Income       .665,068       1,457,847         08.302. Miscellaneous Income       .95,688         08.303.          08.398. Summary of remaining write-ins for Line 8.3 from overflow page          08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)          2701. Funds Withheld Miscellaneous Expense          2702. Financing Fee          2703. Recaptured Ceded IMR          2798. Summary of remaining write-ins for Line 27 from overflow page          2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)          5301. Tax Sharing          5302. Prior year correction          5303. Summary of remaining write-ins for Line 53 from overflow page          5308. Summary of remaining write-ins for Line 53 from overflow page				765,617,186
08.302 Miscel Ianeous Income       .95,688         08.303				
08.303.       08.398. Summary of remaining write-ins for Line 8.3 from overflow page       760,756       1,457,847         2701. Funds Withheld Miscellaneous Expense       169,901,554       188,988,911         2702. Financing Fee       6,203,308       5,155,139         2703. Recaptured Ceded IMR       44,283,809         2798. Summary of remaining write-ins for Line 27 from overflow page       2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       220,388,671       194,144,050         5301. Tax Sharing       (27,148,872)       (4,471,087)         5302. Prior year correction       4,180,912       (9,494,056)         5303.       Summary of remaining write-ins for Line 53 from overflow page				
08.398. Summary of remaining write-ins for Line 8.3 from overflow page       760,756       1,457,847         2701. Funds Wi thheld Miscellaneous Expense       169,901,554       188,988,911         2702. Financing Fee       6,203,308       5,155,139         2703. Recaptured Ceded IMR       44,283,809         2798. Summary of remaining write-ins for Line 27 from overflow page       220,388,671       194,144,050         5301. Tax Sharing       (27,148,872)       (4,471,087)         5302. Prior year correction       4,180,912       (9,494,056)         5303. Summary of remaining write-ins for Line 53 from overflow page       5300.       194,140,500				
08.399. Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)       760,756       1,457,847         2701. Funds Withheld Miscellaneous Expense       169,901,554       188,988,911         2702. Financing Fee       6,203,308       5,155,139         2703. Recaptured Ceded IMR       44,283,809         2798. Summary of remaining write-ins for Line 27 from overflow page       220,388,671       194,144,050         5301. Tax Sharing       (27,148,872)       (4,471,087)         5302. Prior year correction       4,180,912       (9,494,056)         5303.       Summary of remaining write-ins for Line 53 from overflow page				
2701. Funds Withheld Miscellaneous Expense       169,901,554       188,988,911         2702. Financing Fee       6,203,308       5,155,139         2703. Recaptured Ceded IMR       44,283,809         2798. Summary of remaining write-ins for Line 27 from overflow page       220,388,671       194,144,050         5301. Tax Sharing       (27,148,872)       (4,471,087)         5302. Prior year correction       4,180,912       (9,494,056)         5303.       Summary of remaining write-ins for Line 53 from overflow page				1,457,847
2702. Financing Fee       6,203,308       5,155,139         2703. Recaptured Ceded IMR       44,283,809         2798. Summary of remaining write-ins for Line 27 from overflow page       220,388,671       194,144,050         5301. Tax Sharing       (27,148,872)       (4,471,087)         5302. Prior year correction       4,180,912       (9,494,056)         5303. Summary of remaining write-ins for Line 53 from overflow page       5398. Summary of remaining write-ins for Line 53 from overflow page	2701.	Funds Withheld Miscellaneous Expense	169,901,554	188,988,911
2798. Summary of remaining write-ins for Line 27 from overflow page       2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       220,388,671       194,144,050         5301. Tax Sharing       (27,148,872)       (4,471,087)         5302. Prior year correction       4,180,912       (9,494,056)         5303.       Summary of remaining write-ins for Line 53 from overflow page	2702.	Financing Fee	6,203,308	
2799. Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)       220,388,671       194,144,050         5301. Tax Sharing       (27,148,872)       (4,471,087)         5302. Prior year correction       4,180,912       (9,494,056)         5303.       Summary of remaining write-ins for Line 53 from overflow page	2703.	Recaptured Ceded IMR	44,283,809	
5301. Tax Sharing       (27,148,872)       (4,471,087)         5302. Prior year correction       4,180,912       (9,494,056)         5303.       (9,494,056)         5398. Summary of remaining write-ins for Line 53 from overflow page       (9,494,056)		T + 1 (1)		
5302. Prior year correction       4,180,912       (9,494,056)         5303.			, ,	
5303. Summary of remaining write-ins for Line 53 from overflow page				
5398. Summary of remaining write-ins for Line 53 from overflow page				
5399. Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above) (22,967,960) (13,965,143)				
				(13,965,143)

## **CASH FLOW**

	OASITI LOW	1	2
		Current Year	Prior Year
	Cash from Operations	044 000 400	044 000 704
1.	Premiums collected net of reinsurance		341,063,794
2.	Net investment income		683,130,865
3.	Miscellaneous income		1,052,217
4.	Total (Lines 1 through 3)		1,025,246,876
5.	Benefit and loss related payments	463,484,516	384,258,828
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions		
8.	Dividends paid to policyholders		5,097,146
9.	Federal and foreign income taxes paid (recovered) net of \$ tax on capital gains (losses)	(82,055,269)	(20,928,279)
10.	Total (Lines 5 through 9)	830,502,688	803,322,270
11.	Net cash from operations (Line 4 minus Line 10)	178,603,157	221,924,606
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	2 866 075 592	2 000 486 923
	12.2 Stocks		
	12.3 Mortgage loans		
	12.4 Real estate		
	12.5 Other invested assets		
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
			14,595,230
	12.7 Miscellaneous proceeds		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	3,450,715,496	2,408,838,438
13.	Cost of investments acquired (long-term only):	0.000.000.000	0 000 005 707
	13.1 Bonds		
	13.2 Stocks		
	13.3 Mortgage loans		168,964,680
	13.4 Real estate		
	13.5 Other invested assets	62,161,517	
	13.6 Miscellaneous applications		223,846,624
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,308,660,541	2,995,965,619
14.	Net increase (decrease) in contract loans and premium notes	319,887,865	(14,165,121)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(171,832,910)	(512,962,060)
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock	100,000,000	70,000,000
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		38,345,280
	16.5 Dividends to stockholders		50,010,200
	16.6 Other cash provided (applied)		(9,796,739)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)		98,548,541
	DECONORIATION OF GACU CARL FOUNDALENTS AND CHOOSE STREET		
10	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	700 460 700	(100 400 010
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	708,469,732	(192,488,913)
19.	Cash, cash equivalents and short-term investments:	110 011 000	222 222 22:
	19.1 Beginning of year		309,332,974
	19.2 End of year (Line 18 plus Line 19.1)	825,313,792	116,844,061

Note: Supplemental disclosures of cash flow information for non-cash transactions:			
	-	•	1

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

	A	NAL Y SIS OF	OPERATION	12 BY LINES	OL BOSINE	55 - SUMMA	KY			
		1	2	3	4	5	6	7	8	9
									Other Lines of	YRT Mortality
		Total	Individual Life	Group Life	Individual Annuities	Group Annuities	Accident and Health	Fraternal	Business	Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	547,686,134	547,610,462	75,672						
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	527,572,670	505,899,173	57,967	434				21,615,096	
4.	Amortization of Interest Maintenance Reserve (IMR)	14,520,395	13, 179, 206	317	2		L		1,340,870	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							XXX		
6.	Commissions and expense allowances on reinsurance ceded	19,775,092	19,775,091		1			XXX		
7.	Reserve adjustments on reinsurance ceded	, ,						XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts							XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	760,756	760,747	9						
9.	Totals (Lines 1 to 8.3)	1,110,315,047	1,087,224,679	133,965	437				22,955,966	
10.	Death benefits	129,093,912	128.158.673	935.239	701		XXX	XXX	22,300,300	
-	Matured endowments (excluding guaranteed annual pure endowments)	14,245	14,245	300,209			XXX	XXX		
11.	, , , , , , , , , , , , , , , , , , , ,	14,240	XXX	VVV			XXX	XXX		XXX
12.	Annuity benefits	2,275,450	2.275.450	XXX			XXX			XXX
13.	Disability benefits and benefits under accident and health contracts	2,2/0,400	2,2/5,450					XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits		000 005 707	400 450				XXX		
15.	Surrender benefits and withdrawals for life contracts	233,828,925	233,695,767	133 , 158			XXX	XXX		
16.	Group conversions	44 447 407						XXX	44 000 704	
17.	Interest and adjustments on contract or deposit-type contract funds	11,447,467	54,683					XXX	11,392,784	
18.	Payments on supplementary contracts with life contingencies						XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	214,265,501	215,430,384	(1,164,883)				XXX		
20.	Totals (Lines 10 to 19)	590,925,500	579,629,202	(96,486)				XXX	11,392,784	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds									
	(direct business only)	135,417,885	135,417,497	388						XXX
22.	Commissions and expense allowances on reinsurance assumed	5,894,525	5,894,525					XXX		
23.	General insurance expenses and fraternal expenses	129,423,848	129,419,591	4,230	27					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	22,344,792	22,342,797	1,993	2					
25.	Increase in loading on deferred and uncollected premiums	13,050,111	13,049,501	610				XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance							XXX		
27.	Aggregate write-ins for deductions	220,388,671	220,299,988	88,121	562					
28.	Totals (Lines 20 to 27)	1, 117, 445, 331	1, 106, 053, 100	(1,144)	591				11,392,784	
29.	Net gain from operations before dividends to policyholders, refunds to members and									
	federal income taxes (Line 9 minus Line 28)	(7, 130, 284)	(18,828,421)	135,109	(154)				11,563,182	
30.	Dividends to policyholders and refunds to members	4,834,882	4,834,882					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(11,965,166)	(23,663,303)	135, 109	(154)				11,563,182	
32.	Federal income taxes incurred (excluding tax on capital gains)	(47,582,551)	(47,554,079)	(28,291)	(181)					
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)	35,617,384	23,890,775	163,400	27				11,563,182	
34.	Policies/certificates in force end of year							XXX		
	DETAILS OF WRITE-INS									
08.301	Funds Withheld Net Investment Income	665,068	665,059	9						
08.302	Miscellaneous Income	95,688	95,688							
08.303										
08.398										
	. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	760,756	760,747	9						
2701.		169.901.555	169.803.598	97,335	622					
2702.	·	6,203,308	6,203,308		022					
2702.	Recaptured Ceded IMR	44,283,808	44,293,082	(9,214)	(60)					
2798.	Summary of remaining write-ins for Line 27 from overflow page				(00)					
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	220,388,671	220.299.988	88.121	562					
2199.	10tais (Lines 2701 tillu 2705 pius 2736) (Line 27 above)	220,000,0/1	220,233,300	00,121	302					

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL LIFE INSURANCE (b)

	ANA	<u>ILTOI</u> O UF	OPENAII	ONS DI LI	NE2 OF BO	OINESS -	טטוע וטעוו	<u>AL LI</u> FE IN	SUNAINC	<u> </u>			
		1	2	3	4	5	6	7	8	9	10	11	12
								Universal Life					
		_						With Secondary		Variable	Credit Life	Other Individual	YRT Mortality
		Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(c)	Life	Risk Only
1.	Premiums for life contracts (a)	547,610,462		19,542,590	(23,771,520)	(206,004,270)	743,368,848	14,474,814		ļ			ļ
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	505,899,173		23,738,297	9,867,162	400,827,231	70, 101, 473	1,365,010		ļ		<b></b>	ļ
4.	Amortization of Interest Maintenance Reserve (IMR)	13,179,206		939,480	144,932		2,546,160	49,579					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses												
6.	Commissions and expense allowances on reinsurance ceded	19,775,091		2,321,563	5,417,068	11,831,065	201,472	3,923					
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	760,748		713,848	6,424	45,142	(4,577)	(89)					
9.	Totals (Lines 1 to 8.3)	1,087,224,680		47,255,778	(8, 335, 934)	216, 198, 223	816,213,377	15,893,236					
10.	Death benefits	128, 158, 673		21,958,158	13,551,767	28,964,595	62,467,786	1,216,367					ļ
11.	Matured endowments (excluding guaranteed annual pure endowments)	14,245		14,245									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	2,275,450		224,373	522,449	714,889	798, 197	15,542					ļ
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	233,695,767		35,367,205	9,859	166,321,470	31,386,086	611,147					
16.	Group conversions												
17.	Interest and adjustments on contract or deposit-type contract funds	54,683		8,820	45,852		11						
18.	Payments on supplementary contracts with life contingencies												ļ
19.	Increase in aggregate reserves for life and accident and health contracts	215,430,384		(18,869,862)	(9,460,252)	287,917,589	(43,313,691)	(843,400)		<u> </u>			<u> </u>
20.	Totals (Lines 10 to 19)	579,629,202		38,702,939	4,669,675	483,918,543	51,338,389	999,656					
21.	Commissions on premiums, annuity considerations and deposit-type												
	contract funds (direct business only)	135,417,497		112,016	2,457,942	125,975,390	6,740,891	131,258		ļ			XXX
22.	Commissions and expense allowances on reinsurance assumed	5,894,525		37,263	238,019	5,205,735	405,610	7,898		ļ			ļ
23.	General insurance expenses	129,419,591		9,229,124	1,908,473	115,051,183	3, 169, 102	61,708					ļ
24.	Insurance taxes, licenses and fees, excluding federal income taxes	22,342,797		865,200	736,265	19, 117, 327	1,592,986	31,018					
25.	Increase in loading on deferred and uncollected premiums	13,049,501		4,988	13,044,513								
26.	Net transfers to or (from) Separate Accounts net of reinsurance												
27.	Aggregate write-ins for deductions	220,299,988		16,300,460	2,367,540	163,052,832	37,842,294	736,862					
28.	Totals (Lines 20 to 27)	1,106,053,100		65,251,990	25,422,427	912,321,010	101,089,272	1,968,401					
29.	Net gain from operations before dividends to policyholders, refunds to									]			]
1	members and federal income taxes (Line 9 minus Line 28)	(18,828,420)		(17,996,213)	(33,758,361)	(696, 122, 786)	715, 124, 105	13,924,835					
30.	Dividends to policyholders and refunds to members	4,834,882		4,771,515	55,616		7,603	148					
31.	Net gain from operations after dividends to policyholders, refunds to	/00 000		(00 707	/00 0/0 0==	/000 /00 ===	7.5	40.004.5==		1			1
	members and before federal income taxes (Line 29 minus Line 30)	(23,663,302)		(22,767,728)	(33,813,977)	(696, 122, 786)	715,116,502	13,924,687		ļ			<b>}</b>
32.	Federal income taxes incurred (excluding tax on capital gains)	(47,554,079)		(3,244,607)	(433,475)	(33,360,712)	(10,314,443)	(200,842)					
33.	Net gain from operations after dividends to policyholders, refunds to												
1	members and federal income taxes and before realized capital gains or	23.890.776		(19,523,121)	(33.380.502)	(662.762.074)	725.430.944	14.125.529		1			1
<del></del>	(losses) (Line 31 minus Line 32)	23,890,776		(19,523, 121)	(33,380,302)	(002,702,074)	120,430,944	14, 120, 529					
34.	Policies/certificates in force end of year												
	DETAILS OF WRITE-INS	005 050		740 010	0.40	(04 7:0)	(00.010)	,					
08.301.		665,059		713,848	6,424	(31,718)	(23,046)	(449)					<b>}</b>
	Miscellaneous Income	95,689		} }			18,469	360		}			}
08.303.				<del> </del>						<del> </del>		<b>†</b>	<del> </del>
08.398.										ļ			ł
08.399.		760,748		713,848	6,424	45, 142	(4,577)	(89)					
2701.	Funds Withheld Miscellaneous Expense	169,803,598		17,357,215	1,491,368	114,777,262	35,486,758	690,995					
2702.	Financing Fee	6,203,308				4,945,194	1,234,084	24,030					ļ
2703.	Recaptured Ceded IMR	44,293,082		(1,056,754)	876, 172	43,330,375	1, 121, 452	21,837		ļ		<b></b>	ļ
2798.	Summary of remaining write-ins for Line 27 from overflow page			ļ ļ						ļ		<b></b>	ļ
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	220,299,988		16,300,460	2,367,540	163,052,832	37,842,294	736,862					
/-> L ! !	a promium amounts for proposed plans included in Line 1												

<sup>(</sup>a) Include premium amounts for preneed plans included in Line 1 ..........

<sup>(</sup>b) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

<sup>(</sup>c) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP LIFE INSURANCE (c)

		1	2	3	4	5	6 Variable Universal	7 Credit Life	8 Other Group Life	9 YRT Mortality
		Total	Whole Life	Term Life	Universal Life	Variable Life	Life	(d)	(a)	Risk Only
1.	Premiums for life contracts (b)	75,672	(4,395)		80,067					
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	57,967	52,772		5, 195					
4.	Amortization of Interest Maintenance Reserve (IMR)	317	244		73					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses									
6.	Commissions and expense allowances on reinsurance ceded									
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	8	8							
9.	Totals (Lines 1 to 8.3)	133,964	48,629		85,335					
10.	Death benefits	935,239	47 , 177							
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	133, 158			133 , 158					
16.	Group conversions									
17.	Interest and adjustments on contract or deposit-type contract funds									
	Payments on supplementary contracts with life contingencies									
18.					(000,000)					
19.	Increase in aggregate reserves for life and accident and health contracts	(1, 164, 883)	(202,221)		(962,662)					
20.	Totals (Lines 10 to 19)	(96,486)	(155,044)		58,558					
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	388			388					XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	4,230	3,255		975					
24.	Insurance taxes, licenses and fees, excluding federal income taxes	1,993	306	155	1,532					
25.	Increase in loading on deferred and uncollected premiums	610	610							
26.	Net transfers to or (from) Separate Accounts net of reinsurance									
27.	Aggregate write-ins for deductions	88.120	67.818		20.303					
28.	Totals (Lines 20 to 27)	(1, 145)	(83,055)	155	81.756				1	
	,	(1,145)	(83,000)	100	81,700					
29. 30.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	135 , 109	131,684	(155)	3,579					
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	135,109	131,684	(155)	3,579					
32.	Federal income taxes (Line 29 minus Line 30)	(28,291)	(21,773)	(100)	(6,518)					
-		(28,291)	(21,773)		(810,0)					
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)	163,400	153.457	(155)	10.097					
3/	Policies/certificates in force end of year	100,400	100,407	(100)	10,097					
ა4.										
	DETAILS OF WRITE-INS	_								
3.301	Miscellaneous Income	8	8						.	
3.302										
3.303										
3.398	Summary of remaining write-ins for Line 8.3 from overflow page									
	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	8	8	· [						
	Funds Withheld Miscellaneous Expense		74,909		22,426					
	Recaptured Ceded IMR	(9.214)	(7.091)		(2, 123)					
702.	nevaptureu vedeu imn	(8,214)	(1,091)		(2, 123)					
	0									
	Summary of remaining write-ins for Line 27 from overflow page									
700	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	88.120	67.818		20.303		1		1	

<sup>(</sup>b) Include premium amounts for preneed plans included in Line 1 .......

<sup>(</sup>c) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

<sup>(</sup>d) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

#### ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES (a)

	ANALYSIS OF OPERATIONS BY LIN	IES OF BU	OINEOO - IND				T.	
		1			erred		6	7
			2	3	4	5	Life Contingent	
					Variable Annuities	Variable Annuities	Payout (Immediate	
		Total	Fixed Annuities	Indexed Annuities	with Guarantees	Without Guarantees	and Annuitizations)	Other Annuities
1.	Premiums for individual annuity contracts							
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	434	434					
4.	Amortization of Interest Maintenance Reserve (IMR)	2	2					
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded	1	1					
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							1
9.	Totals (Lines 1 to 8.3)	437	437					
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits							
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts							
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds							
18.	Payments on supplementary contracts with life contingencies.							
19.	Increase in aggregate reserves for life and accident and health contracts							
20.	Totals (Lines 10 to 19)							
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)							
22.	Commissions on premiums, annuity considerations and deposit-type contract lunds (direct dusiness only)  Commissions and expense allowances on reinsurance assumed							
		27	27					
23.	General insurance expenses	21	21					
24.		2	۷					
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance.	FC0	ECO					
27.	Aggregate write-ins for deductions	563	563					
28.	Totals (Lines 20 to 27)	592	592					
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(155)	(155)					
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(155)						
32.	Federal income taxes incurred (excluding tax on capital gains)	(181)	(181)					
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	26					
34.								
	DETAILS OF WRITE-INS							
08.301								
08.302								
08.303								
08.398	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399	. Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)							
2701.	Funds Withheld Miscellaneous Expense	622	622					
	Recaptured Ceded IMR	(59)	(59)					
2703.			,					
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.		563	563					
	totals (Lines 2701 in the 2700 plans 2700). Line 27 above)	***	***		II.	I .	I .	

(a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which which columns are affected.

# Analysis of Operations by Lines of Business - Group Annuities ${f N}$ ${f O}$ ${f N}$ ${f E}$

Analysis of Operations by Lines of Business - Accident and Health  ${f N}$   ${f O}$   ${f N}$   ${f E}$ 

#### ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDIAL LIFE INSURANCE (a)

ANALT	212 OF 1140	LEASE II	NUESEUN	ואווחטע פּ	JINE TE	אוטאוו - חא	IDUAL LIF	E IIIOUNA	INCE "			
	1	2	3	4	5	6	7	8	9	10	11	12
							Universal Life					YRT
							With Secondary		Variable	Credit Life (b)	Other Individual	Mortality
	Total	Industrial Life	Whole Life	Term Life	Indexed Life	Universal Life	Guarantees	Variable Life	Universal Life	(N/A Fratermal)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)												
(Net of Reinsurance Ceded)												
Reserve December 31 of prior year	4, 180, 451, 778		278,347,919	48,319,801	2,699,368,036	1,038,365,949	116,050,073					
Tabular net premiums or considerations	547,608,784		19,542,590	(23,771,520)	(199,311,776)	743,366,351	7,783,139					
Present value of disability claims incurred	1,966,855		163,787	488,948	676,209	603,140	34,771					
4. Tabular interest	165,560,002		10,828,798	1,579,767	91,367,452	53,275,113	8,508,872					
Tabular less actual reserve released	1,710,635		110,432	464,912	671,306	432,405	31,580					
6. Increase in reserve on account of change in valuation basis												
6.1 Change in excess of VM-20 deterministic/stochastic reserve over												
net premium reserve	1,035,810	XXX		1,035,810						XXX		
7. Other increases (net)	211,217,356		(163,787)	(1,524,758)	(676,209)	(603, 140)	214, 185, 250					
8. Totals (Lines 1 to 7)	5, 109, 551, 220		308,829,739	26,592,960	2,592,095,018	1,835,439,818	346,593,685					
9. Tabular cost	345,596,403		(11,584,578)	(30,243,149)	(585,528,581)	753,452,107	219,500,604					
10. Reserves released by death	128, 158, 673		21,958,158	13,551,767	28,023,618	62,467,714	2, 157, 416					
11. Reserves released by other terminations (net)	233,710,012		35,381,450	9,859	160,918,158	31,386,050	6,014,495					
12. Annuity, supplementary contract and disability payments involving												
life contingencies	2,275,450		224,373	522,449	691,664	798 , 196	38,768					
13. Net transfers to or (from) Separate Accounts												
14. Total Deductions (Lines 9 to 13)	709,740,538		45,979,403	(16, 159, 074)	(395,895,141)	848,104,067	227,711,283					
15. Reserve December 31 of current year	4,399,810,682		262,850,336	42,752,034	2,987,990,159	987,335,751	118,882,402					
Cash Surrender Value and Policy Loans	,, ,		, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	. ,,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
16. CSV Ending balance December 31, current year	4,225,791,079		238,614,825	291,812	2,906,137,665	1,002,927,339	77,819,438					
17. Amount Available for Policy Loans Based upon Line 16 CSV	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, , , ,	, , 02. , 000	. , ,					
17. Tunidant Transporter Tolloy Louris Based apoin Line To Gov	l						l		l	1	1	

<sup>(</sup>a) Indicate if blocks of business in run-off that comprise less than 5% of premiums and less than 5% of reserve and loans liability are aggregated with material blocks of business and which columns are affected.

(b) Individual and Group Credit Life are combined and included on page. (Indicate whether included with Individual or Group.)

## ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE (a) (N/A Fraternal)

		(r	v/A Fratern	aı)					
	1	2	3	4	5	6	7	8	9
						Variable		Other	YRT
	<b>-</b>	1411 1 117				Universal	Credit	Group	Mortality
	Total	Whole Life	Term Life	Variable Life	Universal Life	Life	Life (b)	Life	Risk Only
Involving Life or Disability Contingencies (Reserves)									
(Net of Reinsurance Ceded)									
Reserve December 31 of prior year	5,547,794	2,443,494			3, 104, 300				
Tabular net premiums or considerations		(4,395)			81,746				
Present value of disability claims incurred	(85,735)	(85,735)							
Tabular interest		31,522			148,714				
5. Tabular less actual reserve released	(85,735)	(85,735)							
6. Increase in reserve on account of change in valuation basis									
7. Other increases (net)	86,079	86,079							
8. Totals (Lines 1 to 7)	5,719,990	2,385,230			3,334,760				
9. Tabular cost	(425,381)	72,354			(497,735)				
10. Reserves released by death	935,239	47 , 177			888,062				
11. Reserves released by other terminations (net)					133 , 158				
Annuity, supplementary contract and disability payments involving life contingencies									
13. Net transfers to or (from) Separate Accounts									
14. Total Deductions (Lines 9 to 13)	643,016	119,531			523,485				
15. Reserve December 31 of current year	5,076,974	2,265,699			2,811,275				
Cash Surrender Value and Policy Loans									
16. CSV Ending balance December 31, current year	47,881,422	543,424			47,337,998				
17. Amount Available for Policy Loans Based upon Line 16 CSV									

# Analysis of Increase in Reserves During the Year - Individual Annuities ${f N}$ ${f O}$ ${f N}$ ${f E}$

Analysis of Increase in Reserves During the Year - Group Annuities  ${f N}$   ${f O}$   ${f N}$   ${f E}$ 

## **EXHIBIT OF NET INVESTMENT INCOME**

			1		2
			cted During Year		
1.	U.S. Government bonds	()	34,574		
1.1	Bonds exempt from U.S. tax				
1.2	Other bonds (unaffiliated)		301,535,619		
1.3	Bonds of affiliates		3,422,325		
2.1	Preferred stocks (unaffiliated)	(b) .	894,515		894 , 515
2.11	Preferred stocks of affiliates				
2.2	Common stocks (unaffiliated)		1,570,339		
2.21	Common stocks of affiliates		106,958,126	1	106,958,126
3.	Mortgage loans	(c) .	43,201,382		.43,579,361
4.	Real estate				
5	Contract loans		5,900,483		.13,792,359
6	Cash, cash equivalents and short-term investments	(e) .	3,862,875		
7	Derivative instruments	(f) .	53,051,387		.53,051,387
8.	Other invested assets		18,505,265		.18,470,187
9.	Aggregate write-ins for investment income				
10.	Total gross investment income		538,936,890		51,302,005
11.	Investment expenses			(g)	.23,722,531
12.	Investment taxes, licenses and fees, excluding federal income taxes				
13.	Interest expense			(h)	
14.	Depreciation on real estate and other invested assets			(i)	
15.	Aggregate write-ins for deductions from investment income				6,804
16.	Total deductions (Lines 11 through 15)				.23,729,335
17.	Net investment income (Line 10 minus Line 16)			5	527,572,670
	DETAILS OF WRITE-INS				
0901.					
0902.					
0903.					
0998.	Summary of remaining write-ins for Line 9 from overflow page				
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)				
1501.					6,804
1502.					
1503.					
1598.	Summary of remaining write-ins for Line 15 from overflow page				
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)				6.804

(a) Includes \$	37,010,730	accrual of discount less \$30,885,646	amortization of premium and less \$10,260,647	paid for accrued interest on purchases.
(b) Includes \$		accrual of discount less \$1,086,653	amortization of premium and less \$	paid for accrued dividends on purchases.
(c) Includes \$	701,397	accrual of discount less \$932,138	amortization of premium and less \$	paid for accrued interest on purchases.
(d) Includes \$		for company's occupancy of its own building	s; and excludes \$ interest on encur	mbrances.
(e) Includes \$		accrual of discount less \$	amortization of premium and less \$	paid for accrued interest on purchases.
(f) Includes \$		accrual of discount less \$	amortization of premium.	
	and Separate Acco		investment taxes, licenses and fees, excluding fede	ral income taxes, attributable to
(h) Includes \$		interest on surplus notes and \$	interest on capital notes.	
(i) Includes \$		depreciation on real estate and \$	depreciation on other invested assets.	

**EXHIBIT OF CAPITAL GAINS (LOSSES)** 

		1	2	3	4	5
		Realized Gain (Loss) On Sales or Maturity	Other Realized Adjustments	Total Realized Capital Gain (Loss) (Columns 1 + 2)	Change in Unrealized Capital Gain (Loss)	Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	221,730		221,730		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	85,025,003		85,025,003	2,593,093	
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)				1,086,653	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(610,367)		(610,367)		
2.21	Common stocks of affiliates				(116,439,618)	
3.	Mortgage loans	242,743		242,743		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments	(48,251,201)		(48,251,201)	(6,568,425)	
8.	Other invested assets	(33,850)		(33,850)	(8,240,106)	
9.	Aggregate write-ins for capital gains (losses)		(3,279,499)	(3,279,499)	(28)	
10.	Total capital gains (losses)	36,594,058	(3,279,499)	33,314,559	(127,568,431)	
	DETAILS OF WRITE-INS					
0901.	Change in Plan Liabilities		(3,279,499)	(3,279,499)	(28)	
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		(3,279,499)	(3,279,499)	(28)	

#### co

#### EXHIBIT - 1 PART 1 - PREMIUMS AND ANNUITY CONSIDERATIONS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

						Insur	ance					
	1	2	Ordina	arv	5	Gro			Accident and Health		11	12
	·	_	3	4	i	6	7	8	9	10	Aggregate of All	Fraternal
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Other Lines of Business	(Fraternal Benefit Societies Only)
FIRST YEAR (other than single)		madotna zno	Life insurance	7 tilliatics	and marriadal)	Life insurance	7 tillidities	Стобр	individual)	Other	240000	000.01.00 01j)
1. Uncollected	27,092		27,092						L			
Deferred and accrued	385,224		385,224									
Deferred , accrued and uncollected:												
3.1 Direct	412,316		412,316									
3.2 Reinsurance assumed												
3.3 Reinsurance ceded												
3.4 Net (Line 1 + Line 2)	412,316		412,316									
4. Advance												
5. Line 3.4 - Line 4	412,316		412,316									
6. Collected during year:												
6.1 Direct	301,736,884		301,711,184	25.700								
6.2 Reinsurance assumed	(12, 190)		(12, 190)	20,700								
6.3 Reinsurance ceded	118.984		93,284	25.700								
6.4 Net	301,605,710		301,605,710	20,700								
7. Line 5 + Line 6.4	302,018,026		302,018,026								-	
8. Prior year (uncollected + deferred and accrued - advance)	444,816		444,816								-	
9. First year premiums and considerations:			444,010								-	-
9.1 Direct	301.707.562		301,681,862	25.700								
9.2 Reinsurance assumed	(15,368)		(15,368)	23,700							-	-
	118,984		93,284	25,700							-	
9.3 Reinsurance ceded 9.4 Net (Line 7 - Line 8)	301,573,210			25,700							-	
SINGLE	301,573,210		301,573,210								-	
Single premiums and considerations:	0.700.004		0.700.004									
10.1 Direct	2,763,864		2,763,864									
10.2 Reinsurance assumed	5,688,437		5,688,437								-	
10.3 Reinsurance ceded	4,115,045		4,115,045								-	
10.4 Net	4,337,256		4,337,256								-	
RENEWAL												
11. Uncollected	18,702,725		18,680,590			22,135					-	
12. Deferred and accrued	21,647,481		21,635,544			11,937						
13. Deferred, accrued and uncollected:												
13.1 Direct	38,042,705		38,015,619			27,086						
13.2 Reinsurance assumed	22,779,179		22,772,193			6,986					-	
13.3 Reinsurance ceded	20,471,678		20,471,678									-
13.4 Net (Line 11 + Line 12)	40,350,206		40,316,134			34,072						
14. Advance	953,434		953,433			1					-	
15. Line 13.4 - Line 14	39,396,772		39,362,701			34,071						
16. Collected during year:												
16.1 Direct	473,454,585		473,427,030			27,555						-
16.2 Reinsurance assumed	113,423,364		113,362,341			61,023						
16.3 Reinsurance ceded	338,913,302		338,913,302									
16.4 Net	247,964,647		247,876,069			88,578					-	
17. Line 15 + Line 16.4	287,361,419		287,238,770			122,649					-	-
18. Prior year (uncollected + deferred and accrued - advance)	45,585,752		45,538,774			46,978						
<ol><li>Renewal premiums and considerations:</li></ol>												
19.1 Direct	478,467,120		478,439,845			27 , 275						
19.2 Reinsurance assumed	94,311,981		94,263,584			48,397						
19.3 Reinsurance ceded	331,003,434		331,003,434									
19.4 Net (Line 17 - Line 18)	241,775,667		241,699,995			75,672						
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	782,938,546		782,885,571	25,700		27,275			L			
20.2 Reinsurance assumed	99,985,050		99,936,653			48,397						
20.3 Reinsurance ceded	335,237,463		335,211,763	25,700								
20.4 Net (Lines 9.4 + 10.4 + 19.4)	547,686,133		547,610,461			75.672						
20.4 Net (Lines 9.4 + 10.4 + 19.4)	547,686,133		547,610,461			75,672						

## EXHIBIT - 1 PART 2 - POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED, REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES AND COMMISSIONS INCURRED (Direct Business Only)

			10L ALLO	WAITOLS	IND COMI	MISSIONS II		rance	3111033 011	·y/			1
		1	2	Ordir	narv	5		oup		Accident and Health		11	12
				3	4		6	7	8	9	10		
		Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
	POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21.	To pay renewal premiums	13,621		13,621									
22.	All other	4,881,607		4,881,607									
	REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23.	First year (other than single):												
	23.1 Reinsurance ceded	(693)		(693)									
	23.2 Reinsurance assumed												
	23.3 Net ceded less assumed	(693)		(693)									
24.	Single:												
	24.1 Reinsurance ceded												
	24.2 Reinsurance assumed												
	24.3 Net ceded less assumed												
25.	Renewal:												
	25.1 Reinsurance ceded	19,775,784		19,775,784									
	25.2 Reinsurance assumed	5,894,525		5,894,525									
	25.3 Net ceded less assumed	13,881,259		13,881,259									
26.	Totals:												
	26.1 Reinsurance ceded (Page 6, Line 6)	19,775,091		19,775,091									
	26.2 Reinsurance assumed (Page 6, Line 22)	5,894,525		5,894,525									
	26.3 Net ceded less assumed	13,880,566		13,880,566									
	COMMISSIONS INCURRED (direct business only)												
27.	First year (other than single)	123,207,395		123,207,007			388						
28.	, , ,												
29.	Renewal	12,210,490		12,210,490									
30.	Deposit-type contract funds												
31.	Totals (to agree with Page 6, Line 21)	135,417,885		135,417,497			388						

#### **EXHIBIT 2 - GENERAL EXPENSES**

			Insura			5	6	7
		1	Accident an	nd Health	4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	2.240.304				383,599		
2.		43 . 257 . 105				4.204.562		47,461,66
3.11	Contributions for benefit plans for employees					1.038.510		6,758,87
		274,665				, , , , , , , , , , , , , , , , ,		274.66
	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							-
3.31		3,991,115				192,732		4.183.84
	2 Other agent welfare					102,702		
	Legal fees and expenses							9,574,15
		1.747.859				57,732		1.747.85
4.3								. , , ,
4.4	Fees of public accountants and consulting	2,593,673				336.705		
4.5	Expense of investigation and settlement of policy							
E 4	claims	(1,555,014)						
5.1		6,294,726						
5.2		830, 106						
5.3	Postage, express, telegraph and telephone					350		345,31
	Printing and stationery							
5.5 5.6		4 , 169						
5.7	Cost or depreciation of EDP equipment and software	11,051,066				2,300,213		13,351,27
6.1	Books and periodicals	82,248						82,24
6.2		375,003				130,829		
6.3	Insurance, except on real estate							'
6.4								
6.5		986.778	[					
6.6	Sundry general expenses					4.368		334,28
6.7	Group service and administration fees							
7.1								
	Agents' balances charged off (less \$							
	\$recovered)							639, 13
	Official publication (Fraternal Benefit Societies	XXX		XXX	xxx	XXX		-
8.2	Expense of supreme lodge meetings (Fraternal							
	Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere					12,851,481		12,851,48
9.3	Aggregate write-ins for expenses	464,958						464,95
10.	General expenses incurred					23.722.531	(b)	. (a)153,146,37
11.		53,086,378					(0)	
12.		65,996,458						65,996,45
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	116,513,768				23,722,531		140,236,29
	DETAILS OF WRITE-INS							
		464,958						464,95
2.000.	Summary of remaining write-ins for Line 9.3 from							
	overflow page							
	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above) es management fees of \$91,29	464,958		to				464,95

(b) Show the distribution of this amount in the following categories (Fraternal Benefit Societies Only):

1. Charitable ....\$; 2. Institutional ...\$; 3. Recreational and Health ...\$

5. Religious ....\$; 6. Membership ...\$; 7. Other .....\$ ......; 4. Educational ......; 8. Total ......

EXHIBIT 3 - TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

			Insurance		4	5	6
		1	2	3			
			Accident and	All Other Lines			
		Life	Health	of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	3,908,698					3,908,698
3.	State taxes on premiums	15,738,103					15,738,103
4.	Other state taxes, including \$						
	for employee benefits	73 . 106					73 . 106
5.	U.S. Social Security taxes						2.503.747
6.	All other taxes						121, 138
7.	Taxes, licenses and fees incurred	22.344.792					22.344.792
8.	Taxes, licenses and fees unpaid Dec. 31, prior year						1.063.529
9.	Taxes, licenses and fees unpaid Dec. 31, current year						4.733.384
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	18 674 937					18 674 937

#### **EXHIBIT 4 - DIVIDENDS OR REFUNDS**

		1	2
		Life	Accident and Health
1.	Applied to pay renewal premiums	13,621	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions		
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	4,895,421	
6.	Paid in cash	120,859	
7.	Left on deposit		
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	5,072,625	
10.	Amount due and unpaid	46,794	
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14	6,915,968	
16.	Total from prior year	7, 153, 711	
17.	Total dividends or refunds (Lines 9 + 15 - 16)	4,834,882	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

## **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

TEFF BRINGHARDER   Common   Set	6
International Content	
Life No.	Group
0.00002   \$41 CSC 2.03 LP 196-1965   0.535,869   0.533,869   0.533,869   0.00007   0.00000   0.000000   0.000000   0.00000000	
1	
0.00000-1   1941 (33) 3,00 N, U p9 (36) 1994   10,725   10,087   10,087   10,087   10,087   10,0000-1 1994   10,725	
0.000005 1945 6073 3.00 KH 9582-9849	
0.000007 1986 CET 3.00 GPW	
0.00007, 1886 EET 3, 005 M.P.	
0.000000 1598 (ET 4, 50 M.P. 9	
0.000010   1596   503   2.59   1694   1895   1894   249	
0.000011   1986 CSD 2.50 N.P. P1903-1989   4.50 2.49   7.74 5.772   7.745 7.745 7.745	
0.000121   1586 S.S. 3.00   K.DW 1595-1592   1.98 to 19   19.98 to 19	
0.00001   1.1968   CSS   3.00 N RP   1963-1988   1, 827, 963   1, 948, 933   1, 948,	
0000001   1986 CSS   569 N PD 1985-1988   26, 661   464   25, 651   464   10, 1000017   1986 CSS   569 N PD 1985-1988   22, 667 360   22, 267 360   20, 20, 20, 20, 20, 20, 20, 20, 20, 20,	
0.00007   1956 C03   3.05 M JP 1903-1989	
0.000018   1985 CD   4.003 KPM   1977-1988   22 (067, 360	
0.000019, 1955 CD 4.00% MD 1978-1989	
0.000020, 1995 CD 4,00% AU 9787-1989	
01000021 1995 CS0 4.50 KU 1973-1989	
01000022 1998 CSS 4 50% N. 90% NID 1982-1988 199 172 102,513 12,088 473 1000024 1998 CSS 5 50% CRW 12 438 12,438 12,438 1000024 1998 CSS 5 50% CRW 18 1982-1985 90,713 90,713 90,713 1000025 1998 CSS 5 50% CRW 18 1982-1985 90,713 90,713 90,713 1000025 1998 CSS 5 50% CRW 1982-1985 90,713 90,713 90,713 1000025 1998 CSS 5 50% CRW 1982-1986 12,288 22 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	431,303
0100023 1986 CS0 4 50% MP 1980-1989	
0100025, 1986 CSD 5.50 M.P. 1982-1985 0100027, 1988 CSD 5.50 M.P. 1982-1986 0100028, 1986 CSD 5.50 M.P. 1982-1986 0100028, 1986 CSD 5.00 M.P. 1980 M.P. 1982-1986 0100028, 1986 CSD 4.00 KRM 1984-2009 11,755 SSS 227 11,755 SSS 227 11,755 SSS 237 0100031, 1980 CSS 4.00 KRM 1984-2009 11,755 SSS 227 11,755 SSS 227 11,755 SSS 237 0100031, 1980 CSS 4.00 KRM 1984-2009 11,755 SSS 227 11,755 SSS 227 11,755 SSS 237 11,	4,040
0 000026 1988 059 5.50 M.P.1982-1985 9.9,713 9.9,713 10.0,738,853 10.00028 1988 059 6.001 GRM 1990 28,854 28,834 128,	
0100027, 1958 (SS) 6,000 CPM    100,733,853   100,733,855   10100028, 1958 (SS) JUNIT 3,000 CPM  1960   28,834   28,83	
0100028   1958 CSS JUNIT 3.00° CRIVI 1980   28.834   28.834   28.834   29.000   21.000029   1980 CSR 4.00° CRIVI 1984-2009   1,755,850,267   1,755,206,909   10100029   1980 CSR 4.00° C	
0100029, 1980 CET   4,001-6,005  CRMI	
0100030. 1980 CS0 4.00% CRW 1984-2009	
0100031. 1980 CSQ 4.00 N ND 1984-2009	646,354
0100022, 1980 (SQ 4, 05%) Rulh 1982-2005	
0100044   1980   CS0   4.50%   MD   1992-1998   13,045,886   115,045,886   10100053   1980   CS0   5.00%   CRW   1987-1994   58,151,682   56,445,259   10100053   1980   CS0   5.00%   CRW   1987-1994   22,1874,385   21,874,385   21,874,385   169,245,151   10100053   1980   CS0   5.00%   CRW   1987-1992   316,924,515   316,924,515   316,924,515   10100053   1980   CS0   5.00%   CRW   1987-1992   103,706,587   103,706,587   103,706,587   1000054   1980   CS0   5.00%   CRW   1983-1986   105,200,530   105,000,530   105,000,530   10100041   1980   CS0   6.00%   CRW   1983-1986   22,7,546,586   22,7,546,586   27,5	
0100035, 1980 CS0 4.05 N.P 1985-2005	2,217,272
0100005. 1980 CSD 5.00 kg My 1987-1994	
0100037, 1980 CSB 5.00 N.P. 1987-1994   21.874,385   21.874,385   0100038, 1980 CSB 5.50 N.P. 1987-1992   103,705,587   103,70	20,433
0100098. 1980 CS0 5.5 (SP LPW 1987-1992   316,924,515   103,706,587	∠0,433
0100093   1980 CS0   5.00 K NP   1987-1992   103,706,567   103,706,567   1000042   1980 CS0   6.00 K NP   1983-1986   27,546,586   27,546,586   27,546,586   1000042   1980 CS0   0.00 K NP   1983-1986   27,546,58	
0100041   1980 CSJ 0.00% N.P 1983-1986   27,546,586   1,104,583	
0100042   1980 CSJ JUNT 4 .005 CRW 1997-2009   1,104.583   1,104.583   1,104.583   1,104.583   1,104.583   1,104.583   1,104.583   1,104.583   1,104.583   1,104.583   1,104.583   1,104.583   1,104.583   1,104.583   1,104.583   1,105	
0100043   1980 CS0 JUNT 4 50% CRW 1995-2005   83 760 395   83 893 247	
0100044   1980 CSQ JUNT 4 50% NLP 1995-2005   10.391 353   10.391 353   10.091 353   10100045   1980 CSQ JUNT 5 50% CRIM 1989-1992   189   189   1990 CSQ JUNT 5 50% CRIM 1989-1992   189   1990 CSQ SQ JUNT 5 50% CRIM 1989-1992   189   1990 CSQ SQ JUNT 5 50% CRIM 1989-1992   189   1990 CSQ SQ JUNT 5 50% CRIM 1989-1992   189   1000047   1980 CSQ SQ JUNT 5 50% CRIM 1989-1992   189   106	
0100045   1980 CSD JOINT 5.00% CRIM 1993-1994   2,697,894   2,697,894   189   10100047   1980 CSD SMI 4.00% CRIM 2006-2009   4,979,733   4,979,733   4,979,733   10100048   1980 CSD SMI 4.00% CRIM 2006-2009   4,979,733   4,979,733   4,979,733   10100048   1980 CSD SMI 4.00% CRIM 1995-2005   54,666,096   54,668,096   10100050   1980 CSD SMI 4.50% CRIM 1995-2005   54,666,096   54,668,096   10100050   1980 CSD SMI 4.50% CRIM 1995-2005   54,666,096   54,668,096   10100051 2001 CSD 4.00% CRIM 2006-NB   3,854.449,873   3,854.449,873   10100052   2001 CSD 4.00% MIP 2006-NB   4,123	67 , 148
0100046   1980 CSD JOINT 5 ,50% CRIW 1988-1992   189   189   189   189   100047   1980 CSD S&U 4 ,00% CRIW 12006-2009   4,979,733   4,979,733   4,979,733   0100048   1980 CSD S&U 4 ,00% NLP   106   106   106   10100049   1980 CSD S&U 4 ,00% CRIW 1998-2005   54,686,096   54,686,096   54,688,096   10100050   1980 CSD S&U 4 ,50% CRIW 1998-2005   54,686,096   54,688,096   10100051   2001 CSD 4 ,00% CRIW 2006-NB   3,854 ,449,873   3,854,449,873   3,854,449,873   10100052   2001 CSD 4 ,00% CRIW 2006-NB   4,123   4,123   10100053   2001 CSD 4 ,00% CRIW 2006-NB   4,123   4,123   10100053   2001 CSD 4 ,50% CRIW 2003-NB   732,222,019   732,222,019   732,222,019   10100054   2001 CSD 3,50% CRIW 2013-NB   422   422   10100054   2001 CSD 3,50% CRIW 2013-NB   422   422   10100057   2001 CSD JOINT 3 ,50% CRIW   150,866,071   150,866,071   150,866,071   150,866,071   150,866,071   150,866,071   150,866,071   17,719   17,7	
0100047   1880 CSD SSU 4 .00% CRIM 2006-2009	
0100048. 1880 CSD S8U 4.00% NLP	
0100049. 1980 CS0 S&U 4.50% CRWI 1995-2005	
0100051	
D100052_2001 (S0 4_00% NLP_2006-NB	
0100053. 2001 CS0 3.50% CRWI 2005-2006   2,698,108   732,222,019,222,022,022,022,022,022,022,022,022,02	
0100054   2001 CS0 3.50% CRW 2013-NB	
D100055. 2001 CSD 3.50% NLP 2013-NB	
150,866,071   150,866,071   150,866,071   150,866,071   150,866,071   1000057. 2001 CSD JOINT 4.00% CRWM   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,140,678,338   1,17,719   17,	
0100057	
0100059. AE 3.50% ILL STD 1905-1947	
0100060. AE 3.50% NLP 1905-1942   158,050   158,050   158,050   1000061. FRONT END LOAD UL: RESERVE=FUND VALUE   79,581,728   79,581,728   79,581,728   1000062. 2017 CS0 3.50% VII/20 NPR 2017 NB   34,063,171   3	
0100061	
0100062	
0100063. 2017 CS0 4.50% VM20 NPR 2017 NB   34,063,171   34,063,171   34,063,171   0100064. 2017 CS0 RESERVE=FUND VALUE VM20 NPR 2017 NB   21,748,535   21,748,535   22,369,073   2,369,073   2,369,073   0100066. 2017 CS0 3.50% CRWI 2017 NB   216,118,040   216,118,040   216,118,040   0199997. Totals (Gross)   10,576,469,222   10,573,082,672   0199998. Reinsurance ceded   6,639,799,581   6,639,734,618   0199999. Life Insurance: Totals (Net)   3,936,669,641   3,933,348,054   01999999. Life Insurance: Totals (Net)   3,936,669,641   3,933,348,054   01999999. Life Insurance: Totals (Net)   3,936,669,641   3,933,348,054   01999999. Life Insurance: Totals (Net)   0199999999999999999999999999999999999	
0100064. 2017 CS0 RESERVE=FUND VALUE VM20 NPR 2017 NB   21,748,535   21,748,535   21,748,535   23,69,073   2,369	
21,748,535   21,748,535   21,748,535   21,748,535   21,748,535   23,69,073   2,369,073	
0100065	
10,576,469,222   10,573,082,672	
O199998. Reinsurance ceded	0.00= ==
O199999. Life Insurance: Totals (Net)   3,936,669,641   3,933,348,054	3,386,550
ANNUITIES (excluding supplementary contracts with life contingencies):  0200001. 3.00% Deferred 1985	64,963
contingencies):     0200001. 3.00% Deferred 1985     16,742     XXX     16,742     XXX       0200002. 4.00% Deferred 1975-80 1975-80     194,711     XXX     194,711     XXX       0200003. 5.50% Deferred 1981-82 1981-82     599,948     XXX     599,948     XXX       0200004. 6.50% Deferred 1987 1987     1,765     XXX     1,765     XXX       0200005. 7.25% Deferred 1986 1986     67,751     XXX     67,751     XXX       0200006. 8.50% Deferred 1984-85, 1987 1984-85, 1987     1,295,990     XXX     1,295,990     XXX       0200007. 8.75% Deferred 1983 1983     190,716     XXX     190,716     XXX       0200008. 9.00% Deferred 1989 1989     2,890     XXX     2,890     XXX	3,321,587
0200001. 3.00% Deferred 1985     16,742     XXX     16,742     XXX       0200002. 4.00% Deferred 1975-80 1975-80     194,711     XXX     194,711     XXX       0200003. 5.50% Deferred 1981-82 1981-82     599,948     XXX     599,948     XXX       0200004. 6.50% Deferred 1987 1987     1,765     XXX     1,765     XXX       0200005. 7.25% Deferred 1986 1986     67,751     XXX     67,751     XXX       0200006. 8.50% Deferred 1984-85, 1987 1984-85, 1987     1,295,990     XXX     1,295,990     XXX       0200007. 8.75% Deferred 1983 1983     190,716     XXX     190,716     XXX       0200008. 9.00% Deferred 1989 1989     2,890     XXX     2,890     XXX	
0200003. 5.50% Deferred 1981-82 1981-82     599,948     XXX     599,948     XXX       0200004. 6.50% Deferred 1987 1987     1,765     XXX     1,765     XXX       0200005. 7.25% Deferred 1986 1986     67,751     XXX     67,751     XXX       0200006. 8.50% Deferred 1984-85, 1987 1984-85, 1987     1,295,990     XXX     1,295,990     XXX       0200007. 8.75% Deferred 1983 1983     190,716     XXX     190,716     XXX       0200008. 9.00% Deferred 1989 1989     2,890     XXX     2,890     XXX	
0200004. 6.50% Deferred 1987 1987     1,765     XXX     1,765     XXX       0200005. 7.25% Deferred 1986 1986     67,751     XXX     67,751     XXX       0200006. 8.50% Deferred 1984-85, 1987 1984-85, 1987     1,295,990     XXX     1,295,990     XXX       0200007. 8.75% Deferred 1983 1983     190,716     XXX     190,716     XXX       0200008. 9.00% Deferred 1989 1989     2,890     XXX     2,890     XXX	
0200005. 7.25% Deferred 1986 1986     67,751     XXX     67,751     XXX       0200006. 8.50% Deferred 1984-85, 1987 1984-85, 1987     1,295,990     XXX     1,295,990     XXX       0200007. 8.75% Deferred 1983 1983     190,716     XXX     190,716     XXX       0200008. 9.00% Deferred 1989 1989     2,890     XXX     2,890     XXX	
0200006.     8.50% Deferred 1984-85, 1987 1984-85, 1987     1,295,990     XXX     1,295,990     XXX       0200007.     8.75% Deferred 1983 1983     190,716     XXX     190,716     XXX       0200008.     9.00% Deferred 1989 1989     2,890     XXX     2,890     XXX	
0200007. 8.75% Deferred 1983 1983 199,716 XXX 190,716 XXX 190,716 XXX 190,716 XXX 2,890 XXX 2,890 XXX	
0200008. 9.00% Deferred 1989 1989 2,890 XXX 2,890 XXX	
, , , , , , , , , , , , , , , , , , , ,	
0200010. 9.50% Deferred 1986 1986	
0299997. Totals (Gross) 2,788,200 XXX 2,788,200 XXX	
0299998. Reinsurance ceded 2,788,200 XXX 2,788,200 XXX	
0299999. Annuities: Totals (Net) XXX XXX	
SUPPLEMENTARY CONTRACTS WITH LIFE CONTINGENCIES:	
0300002. 1983 a 4.00% Immediate	
0300003. 1983 a 6.00% Immediate 628 628	

## **EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS**

EXHIBIT 3 - AGGRE	2	3	4	5	6
·	_		·	Credit	
Valuation Standard	Total	Industrial	Ordinary	(Group and Individual)	Group
0300004. 1983 a 6.25% Immediate			4 004		агоар
0300005. 1983 a 6.50% Immediate					
0300006. 1983 a 6.75% Immediate			0 001		
0300007. 1983 a 7.00% Immediate					
0300008. 1983 a 7.25% Immediate	37 058		07,050		
0300009. 1983 a 7.75% Immediate					
0300010. 1983 a 8.25% Immediate	2.666		0.000		
0300011. 1983 a 8.75% Immediate	782				
0399997. Totals (Gross)	237.833		237.833		
0399998. Reinsurance ceded	237,833		237.833		
0399999. SCWLC: Totals (Net)	20.,000		20: ,000		
ACCIDENTAL DEATH BENEFITS:					
0400001. 1926-33 Inter-Co DI - 1941 CSO 2.50%	408		408		
0400002. 1959 ADB - 1958 CS0 2.50%	34 250		04 0=0		
0400003. 1959 ADB - 1958 CSO 3.00%	7 417				
0400004. 1959 ADB - 1958 CSO 3.50%	81 172		04,170		
0400005. 1959 ADB - 1980 CS0 5.50%			40 500		
0400006. 1959 ADB - 2001 CSO 4.00%	25 377		05 055		
0499997. Totals (Gross)	192,206		192,206		
0499998. Reinsurance ceded	89.617		89.617		
0499999. Accidental Death Benefits: Totals (Net)	102.589		102.589		
DISABILITY-ACTIVE LIVES:	102,369		102,369		
	1 100 000		4 400 000		
0500001. 1952 Disability - 1941 CSO 3.00%					
0500002. 1952 Disability - 1958 CSO 2.50%	848,000				
0500003. 1952 Disability - 1958 CSO 3.00%					
0500004. 1952 Disability - 1958 CSO 3.50%					
0500005. 1952 Disability - 1958 CSO 4.00%	00				
0500006. 1952 Disability - 1980 CSO 3.00%					
0500007. 1952 Disability - 1980 CSO 4.00%	985,781				
0500008. 1952 Disability - 1980 CSO 5.50%			, , , , , , , , , , , , , , , , , , , ,		
0500009. 1952 Disability - 2001 CSO 4.00%					
0599997. Totals (Gross)	7,789,276		7,789,276		
0599998. Reinsurance ceded	1,617,014		1,617,014		
0599999. Disability-Active Lives: Totals (Net)	6,172,262		6,172,262		
DISABILITY-DISABLED LIVES:					
0600001. 1952 Disability - 1958 CSO 2.50%	6,921,189				
0600002. 1952 Disability - 1958 CSO 3.00%					
0600003. 1952 Disability - 1980 CSO 3.00%			,		
0600004. 1970 Inter-Co. Group					1,741,529
0699997. Totals (Gross)	15,307,498		13,565,969		1,741,529
0699998. Reinsurance ceded	3,581,632		3,481,243		100,389
0699999. Disability-Disabled Lives: Totals (Net)	11,725,866		10,084,726		1,641,140
MISCELLANEOUS RESERVES:					
0700001. For excess of valuation net premuims over					
corresponding gross premuims onrespective					
policies, computed according to the standard					
of valuation required by this state	259, 126, 092		259, 126, 092		
0700002. For non-deduction of deferred fractional					
premiums of return of premiums at the death					
of the insured	455,392		449,411		5,981
0700003. For surrender values in excess of reserves					
otherwise required and carried in this					
schedule	449,016,809		448,908,543		108,266
0700004. Substandard	271,626		271,626		
0799997. Totals (Gross)	708,869,919		708,755,672		114,247
0799998. Reinsurance ceded	258,652,621		258,652,621		,
0799999. Miscellaneous Reserves: Totals (Net)	450,217,298		450,103,051		114,247
9999999. Totals (Net) - Page 3, Line 1	4,404,887,656		4,399,810,682		5,076,974
( -7	.,, ,		.,555,515,552		0,010,017

## **EXHIBIT 5 - INTERROGATORIES**

1.1 1.2	Has the reporting entity ever issued both participating and non-participating contracts?	Yes	[	] N	0 [ X	]
	Assumed business and non-participating contracts					
2.1	Does the reporting entity at present issue both participating and non-participating contracts?	Yes	[ ]	] N	0 [ X	]
2.2	If not, state which kind is issued.					
	Assumed business and non-participating contracts					
3.	Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements?	Yes	[ X ]	] N	0 [	]
	If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in					
4.	the instructions.	V		1 N	. r v	,
4.	Has the reporting entity any assessment or stipulated premium contracts in force?	Yes	ι.	] N	o [ X	]
	If so, state: 4.1 Amount of insurance?					
	4.1 Amount of insurance?  4.2 Amount of reserve?					
	4.3 Basis of reserve:					
	4.4 Basis of regular assessments:					
	4.5 Basis of special assessments:					
	4.6 Assessments collected during the year\$					
5.	If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.					
6.	Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis?	Yes	[	] N	o [ X	]
	6.1 If so, state the amount of reserve on such contracts on the basis actually held:					
	6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits:  \$\$\frac{1}{2} \text{ (s)} \t					
	Attach statement of methods employed in their valuation.					
7.	Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year?					
	7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements					
	7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:					
	7.3 State the amount of reserves established for this business: \$					
	7.4 Identify where the reserves are reported in the blank:					
8.	Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year?	Yes	[	1 N	0 [ X	1
	8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements:\$			-	-	
	8.2 State the amount of reserves established for this business:					
	8.3 Identify where the reserves are reported in the blank:					
9.	Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year?	Yes	[ ]	] N	o [ X	]
	9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders:					
	9.2 State the amount of reserves established for this business:					
	9.3 Identify where the reserves are reported in the blank:					

## **EXHIBIT 5A - CHANGES IN BASES OF VALUATION DURING THE YEAR**

EXHIBIT 3A - CHANGES IN DASE	JOI VALUATION					
1	Valuation	Valuation Basis				
	2	3	Increase in Actuarial Reserve Due to			
Description of Valuation Class	Changed From	Changed To	Reserve Due to Change			
9999999 - Total (Column 4, only)						

# Exhibit 6 - Aggregate Reserves for Accident and Health Contracts **NONE**

## **EXHIBIT 7 - DEPOSIT TYPE CONTRACTS**

EXHIBIT 1	DEI COIL LILE COILILE	1010				
	1	2	3	4	5 Dividend	6 Premium and
	Total	Guaranteed Interest Contracts	Annuities Certain	Supplemental Contracts	Accumulations or Refunds	Other Deposit Funds
Balance at the beginning of the year before reinsurance	421,218,161			666,780	188,559	420,362,822
Deposits received during the year	80,000,000					80,000,000
Investment earnings credited to the account	28,180			28 , 180		
Other net change in reserves	(53, 131)			(116,962)	160 , 129	(96,298
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	151,148			151,148		
Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	501,042,062			426,850	348,688	500,266,524
10. Reinsurance balance at the beginning of the year	701,873			(666,780)	1,293,532	75, 121
11. Net change in reinsurance assumed	(716,282)				(638,372)	(77,910
12. Net change in reinsurance ceded	(916,901)			(239,930)	(623,607)	(53,364
13. Reinsurance balance at the end of the year (Lines 10+11-12)	902,492			(426,850)	1,278,767	50,575
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	501,944,554				1,627,455	500,317,099

## **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 1 - Liability End of Current Year

Accident and Health

			_		Ordinary		· ·	G	oup		Accident and mealth	
		Total	Industrial Life	3 Life Insurance	4 Individual Annuities	5 Supplementary Contracts	Credit Life (Group and Individual)	7 Life Insurance	8 Annuities	9 Group	10 Credit (Group and Individual)	11 Other
Due and unpaid:											Í	
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct	3,211,008		3,211,008								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	3,211,008		(b)3,211,008	(b)		(b)	(b)				
		54 404 444		54 444 050	40.755							
2.2 Other	2.21 Direct	51,464,411		51,444,656	,							
	2.22 Reinsurance assumed	19,396,143		19,396,143								
	2.23 Reinsurance ceded	43,210,138		43,190,382	,							
	2.24 Net	27,650,417		(b)27,650,417	(b)		(b)	(b)		(b)	(b)	(b)
<ol><li>Incurred but unreported:</li></ol>												
	3.1 Direct	14,261,044		14,261,044								
	3.2 Reinsurance assumed	5,303,454		5,303,454								
	3.3 Reinsurance ceded	13,406,605		13,406,605								
	3.4 Net	6, 157,893		(b)6, 157,893	(b)		(b)	(b)		(b)	(b)	(b)
4. TOTALS	4.1 Direct	68,936,464		68,916,708	19,755							
	4.2 Reinsurance assumed	24,699,598		24,699,598								
	4.3 Reinsurance ceded	56,616,743		56,596,988								
	4.4 Net	37,019,318	(a)	(a) 37,019,318				(a)				
ncluding matured endowments (	but not guaranteed annual pure er	ndowments) unpaid a	mounting to \$		in Column 2. \$		in Column 3 and \$		in Column 7.		<u> </u>	

a) including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to \$	
b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance \$	
Individual Annuities \$, Credit Life (Group and Individual) \$, and Group Life \$, are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health \$	
Credit (Group and Individual) Accident and Health \$, and Other Accident and Health \$ are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).	

## **EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS**

PART 2 - Incurred During the Year

		1	2		Ordinary	z - incurred Daring	6	Gro	Dup			
			Industrial Life	3	4	5	Credit Life (Group	7	8	9	10	11
		Total	(a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1.	Settlements During the Year:		. ,				,				,	
	1.1 Direct	341,310,039		341,294,964				15,075				
	1.2 Reinsurance assumed	141,352,744		140,432,580				920 , 164				
	1.3 Reinsurance ceded	314,632,599		314,632,599								
	1.4 Net	(d)168,030,184		167,094,945				935,239				
2.	Liability December 31, current year from Part 1:											
	2.1 Direct	68,936,464		68,916,708	19,755							
	2.2 Reinsurance assumed	24,699,598		24,699,598								
	2.3 Reinsurance ceded	56,616,743		56,596,988	19,755							
	2.4 Net	37,019,318		37,019,318								
3.	Amounts recoverable from reinsurers December 31, current year	57.337.967		57,337,967								
1	Liability December 31, prior year:											
٦.	4.1 Direct	83,276,861		83,253,426	23,435							
	4.2 Reinsurance assumed	28,351,805		28,351,805								
	4.3 Reinsurance ceded	67,398,371		67,374,936	23,435							
	4.4 Net	44,230,295		44,230,295	, , , , , , , , , , , , , , , , , , ,							
5.	Amounts recoverable from reinsurers December 31, prior year	27,902,367		27,902,367								
6.	Incurred Benefits											
	6.1 Direct	326,969,641		326,958,246	(3,680)			15,075				
	6.2 Reinsurance assumed	137,700,537		136,780,373				920, 164				
	6.3 Reinsurance ceded	333,286,571		333,290,251	(3,680)							
	6.4 Net	131,383,606		130,448,368				935,239				

(a) including matured endowments (but not guaranteed annual pure endowments) amounting to \$		In Line 1.1, \$	in Line 1.4
	\$	in Line 6.1, and \$	in Line 6.4
(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$14,245	in Line 1.4
	\$	in Line 6.1, and \$14,245	in Line 6.4
(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to \$		in Line 1.1, \$	in Line 1.4
	\$	in Line 6.1, and \$	in Line 6.4
(d) Includes \$ premiums waived under total and permanent disability benefit	its.		

## **EXHIBIT OF NON-ADMITTED ASSETS**

	EXHIBIT OF NON-ADMITTE	DASSEIS		,
		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans	2,353,622	2,138,064	(215,558)
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
13.	15.1 Uncollected premiums and agents' balances in the course of collection	9 714 534	34 991 631	25 277 007
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
40				
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
	Amounts receivable relating to uninsured plans			
	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset		2,361,207	2,361,207
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software			
21.	Furniture and equipment, including health care delivery assets			
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable	9,808,442	8,409,928	(1,398,514)
25.	Aggregate write-ins for other than invested assets	405,306	532,909	127,603
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	30,847,055	56,998,890	26,151,835
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	30,847,055	56,998,890	26,151,835
1101.	DETAILS OF WRITE-INS			
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	T. I. (1) 4400 I. 4400 II. 4400 II.			
2501.	Miscellaneous Accounts Receivable	1/6 706	217 700	70,992
2501.	Prepaid Expenses			56,611
2502. 2503.	гтерати схрепьев		313, 121	
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	405,306	532,909	127,603

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

#### **Notes to the Financial Statements**

#### 1. Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices

Accordia Life and Annuity Company ("Accordia" or "the Company") is a stock life insurance company organized under the laws of the State of 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 \$415,074 for the period ended December 31, 2019 and decreased by \$19,604,267 for the period ended December 31, 2018, respectively and the Company's statutory surplus decreased by \$262,736,538 and increased by \$31,139,750 as of December 31, 2019 and December 31, 2018, 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 #	2019	2018
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	\$ 48,893,029	\$ 23,280,242
(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	(415,074)	(19,604,267)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 49,308,103	\$ 42,884,509
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 736,267,906	\$ 765,617,186
(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	(262,736,538)	31,139,750
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 999,004,444	\$ 734,477,436

#### 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.

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

#### **Notes to the Financial Statements**

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

- (7) The Company carries its insurance subsidiaries as an equity investment in its statutory surplus. In accordance with SSAP No. 97 Investments in Subsidiary, Controlled, and Affiliated Entities, a Replacement of SSAP No. 88, dividends or distributions received from an investee shall be recognized in investment income when declared to the extent that they are not in excess of the undistributed accumulated earnings attributable to the investee. Dividends or distributions declared in excess of the undistributed accumulated earnings attributable to the investee shall reduce the carrying amount of the investment. See Note 13, Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations, part 4 for further details.
- (8) The Company has ownership interests in limited partnerships, joint ventures, or limited liability entities. The Company carries these interests based upon their proportionate share of the underlying GAAP equity of the investment.
- (9) Certain derivatives are carried at amortized cost as described above in Note 1. A. All other derivative instruments are generally accounted for at fair value with changes in fair value recorded as unrealized gains or losses until realized at closing of the contract.
- (10) The Company has no accident and health business and therefore no premium deficiency calculation.
- (11) The Company has no accident and health contracts.
- (12) The minimum threshold for asset expenditure is set at \$20,000 for an individual item or a group of related assets.
- (13) The Company does not have any pharmaceutical rebate receivables.
- D. Going Concern

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

#### 2. Accounting Changes and Corrections of Errors

During the 2018 audit, corrections were made to 2018 and prior period balances resulting in a \$3,983,781 increase in Renewal Premiums, a \$6,692,193 increase in Renewal Premiums Due and Uncollected, a \$789,567 increase in Deferred Renewal Premium, a \$1,224,602 decrease in Policy Loans, a \$326,064 decrease in Surrenders, and a \$4,622,581 decrease in Reserves. This resulted in taxes being overstated by \$1,111,382. In accordance with SSAP No. 3 - Accounting Changes and Corrections of Errors, the net of tax impact of these changes are being treated as a correction of an error and presented as an adjustment to unassigned surplus of \$4,180,912 for the year ended December 31, 2019.

#### 3. Business Combinations and Goodwill

- A. Statutory Purchase Method Not Applicable
- B. Statutory Merger Not Applicable
- C. Assumption Reinsurance Not Applicable
- D. Impairment Loss Not Applicable

#### 4. Discontinued Operations - Not Applicable

#### 5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
  - (1) The maximum and minimum lending rates for mortgage loans during 2019 were 4.10% and 3.75%.
  - (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 75.0%.
  - (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total None

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

#### **Notes to the Financial Statements**

#### 5. Investments (Continued)

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

			Resid	dential	Com	merical	_	
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
Сι	urrent Year							
1.	Recorded Investment (All)							
	(a) Current	\$	\$	\$	\$	\$ 1,070,109,453	\$	\$ 1,070,109,453
	(b) 30 - 59 days past due							
	(c) 60 - 89 days past due_							
	(d) 90 - 179 days past due							
	(e) 180+ days past due							
2.	Accruing Interest 90-179 Days Past Due							
	(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
	(b) Interest accrued							
3.	Accruing Interest 180+ Days Past Due							
	(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
	(b) Interest accrued							
4.	Interest Reduced							
	(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$
	(b) Number of loans							
	(c) Percent reduced	%	%		%9	6%	%	5
5.	Participant or Co-lender in a Mortgage Loan Agreement							
	(a) Recorded investment.	\$	\$	\$	\$	\$	\$	\$
Pr	ior Year							
1.	Recorded Investment							
	(a) Current	\$	\$	\$	\$	\$ 951,482,635	\$	\$951,482,63
	(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	%	%		%9	6%	%	b
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

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

#### **Notes to the Financial Statements**

#### 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 did not recognize any OTTI charges on loan-backed securities as of December 31, 2019, and December 31, 2018, respectively.
  - (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) None
  - (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 None
  - (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss

		Amount
a.	The aggregate amount of unrealized losses:	
	1. Less than 12 months	\$(4,124,730)
	2. 12 months or longer	\$(4,369,859)
b.	The aggregate related fair value of securities with unrealized losses:	
	1. Less than 12 months	\$ 100,388,560
	2. 12 months or longer	\$ 114,054,058

- (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 3) the length of time and extent to which the fair value has been less than amortized cost of the security.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- H. Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- I. Reverse Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- J. Real Estate Not Applicable
- K. Low-Income Housing Tax Credits (LIHTC) Not Applicable

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

#### **Notes to the Financial Statements**

#### 5. Investments (Continued)

#### L. Restricted Assets

(1) Restricted assets (including pledged)

Part					Gross (Admi	tted & Nonadmit	ted) Restricted						
Restricted Asset Restricted R					Current Year						Current Y	'ear	
Restricted Asset   Total General   Supporting   Support			(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Contractual obligation for which lability is not shown   S				Supporting Separate Account (S/A)	Restricted	Supporting			(Decrease)	Nonadmitted	Restricted	(Admitted & Nonadmitted Restricted to Total	d) Restricted to Total Admitted
Unified rescurity   Inclining   agreements   Co. Subject to repurchase   Subject to reverse   Subject to reverse   Subject to follar   Subject to follar   Subject to follar   Subject to dollar   Subject t	a.	contractual obligation for which liability is	\$	\$	\$	\$	\$	\$	\$	\$	\$	%,	%
repurchase agreements d. Subject to freese repurchase agreements e. Subject to dollar repurchase agreements f. Subject to dollar repurchase agreements g. Placed under option contracts h. Letter stock or securities restricted as to sale- excluding FHLB capital stock 1. FHLB capital stock 3,000,000 3,000,000 3,000,000 3,000,000	b.	under security lending											
repurchase agreements.  e. Subject to dollar repurchase agreements.  f. Subject to dollar reverse repurchase agreements.  g. Placed under option contracts.  h. Letter stock or securities restricted as to sale excluding FHLB capital stock 30,001,000 30,001,000 26,801,000 32,00,000 30,001,000 0.296 0.297  j. On deposit with states. 4,060,975 4,047,825 13,150 4,060,975 0.040 0.040  k. On deposit with other regulatory bodies.  l. Pledged as collateral to FHLB (including assets backing funding assets backing funding agreements). 764,522,867 708,478,928 56,043,939 764,522,867 7.548 7.569  m. Pledged as collateral not captured in other categories.  n. Other restricted assets.	C.	repurchase											
repurchase agreements  f. Subject to dollar reverse repurchase agreements  g. Placed under option contracts  h. Letter stock or securities restricted as to sale-excluding FHLB capital stock  i. FHLB capital stock 30,001,000 30,001,000 26,801,000 3,200,000 30,001,000 0,296 0,297  j. On deposit with states 4,060,975 4,060,975 4,047,825 13,150 4,060,975 0,040 0,040  k. On deposit with other regulatory bodies  collateral to FHLB (including assets backing funding agreements) 764,522,867 764,522,867 764,522,867 7.548 7.569  m. Pledged as collateral not regulatory captured in other captured in other captured in other captured in other castegories.  n. Other restricted assets	d.	repurchase											
reverse repurchase agreements.  g. Placed under option contracts	e.	repurchase											
option contracts.  h. Letter stock or securities restricted as to sale - excluding FHLB capital stock  i. FHLB capital stock 30,001,000 30,001,000 3200,000 30,001,000 0.296 0.297  j. On deposit with states	f.	reverse repurchase											
Securities   restricted as to   sale - excluding   FHLB capital stock	g.												
j. On deposit with states	h.	securities restricted as to sale - excluding											
States	i.	FHLB capital stock	30,001,000				30,001,000	26,801,000	3,200,000		30,001,000	0.296	0.297
other regulatory bodies  I. Pledged as collateral to FHLB (including assets backing funding agreements). 764,522,867 764,522,867 708,478,928 56,043,939 764,522,867 7.548 7.569  m. Pledged as collateral not captured in other categories.  n. Other restricted assets.	,	states	4,060,975				4,060,975	4,047,825	13,150		4,060,975	0.040	0.040
collateral to FHLB (including assets backing funding agreements) 764,522,867 708,478,928 56,043,939 764,522,867 7.548 7.569  m. Pledged as collateral not captured in other categories. n. Other restricted assets.	k.	other regulatory											
collateral not captured in other categories.  n. Other restricted assets.  o. Total restricted	I.	collateral to FHLB (including assets backing funding	764,522,867				764,522,867	708,478,928	56,043,939		764,522,867	7.548	7.569
o. Total restricted	m.	collateral not captured in other											
	n.												
	0.		\$ 798,584,842	\$	\$	\$	\$ 798,584,842	\$ 739,327,753	\$ 59,257,089	\$	\$ 798,584,842	7.884%	7.907%

<sup>(2)</sup> 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

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

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

#### **Notes to the Financial Statements**

#### 5. Investments (Continued)

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

	(1)		(2)	(3)	(4)
Collateral Assets	Book/Adjust Carrying Val (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	\$ 377,198,3	90 \$	377,198,390	3.724%	3.735%
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 (a+b+c+d+e+f+g+h+i)	\$ 377,198,3			3.724%	3.735%
Separate Account:				"	
k. Cash, cash equivalents and short-term investments	\$	\$		%	9
I. Schedule D, Part 1					
m. Schedule D, Part 2, Section 1					
n. Schedule D, Part 2, Section 2					
ii. Ochedule D, i dit Z, dection Z					
o. Schedule B					
o. Schedule B					
o. Schedule B p. Schedule A q. Schedule BA, Part 1					
o. Schedule B p. Schedule A q. Schedule BA, Part 1 r. Schedule DL, Part 1					
o. Schedule B  p. Schedule A  q. Schedule BA, Part 1  r. Schedule DL, Part 1					
o. Schedule B  p. Schedule A  q. Schedule BA, Part 1  r. Schedule DL, Part 1  s. Other					
o. Schedule B  p. Schedule A  q. Schedule BA, Part 1  r. Schedule DL, Part 1  s. Other				%	9,
o. Schedule B  p. Schedule A  q. Schedule BA, Part 1  r. Schedule DL, Part 1  s. Other	\$	\$		% (1) Amount	(2) % of Liability to Total Liabilities

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

	Number of 5GI	Number of 5GI Securities			Aggregate BACV				Fair Value	
Investment	2019	2018		2019		2018		2019		2018
(1) Bonds - amortized cost	3		\$	25,463,937	\$		\$	25,583,999	\$	
(2) LB & SS - amortized cost		1				6,780,156				6,474,086
(3) Preferred stock - amortized cost										
(4) Preferred stock - fair value	1			14,681,892				14,681,892		
(5) Total (1+2+3+4)	4	1	\$	40,145,829	\$	6,780,156	\$	40,265,891	\$	6,474,086

- P. Short Sales Not Applicable
- Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
(1) Number of CUSIPs	8	
(2) Aggregate Amount of Investment Income	\$ 16,395,500	\$

#### 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 December 31, 2019, and December 31, 2018, 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 did not have any impairments in joint ventures, partnerships, or limited liability companies as of December 31, 2019, and December 31, 2018, respectively.

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

#### **Notes to the Financial Statements**

#### 7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of December 31, 2019, and December 31, 2018, 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 carrying values of derivative assets were \$124,000,031 and \$127,102,792 as of December 31, 2019 and December 31, 2018, 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 option expiration date.
  - (4) Derivative Contracts with Financing Premiums Not Applicable
  - (5) Net Gain or Loss Recognized Not Applicable
  - (6) Net Gain or Loss Recognized from Derivatives No Longer Qualifying for Hedge Accounting Not Applicable
  - (7) During Q4, 2019, the Company has designated an interest rate swap to hedge the interest rate risk associated with the planned purchase of AFS debt securities in a cash flow hedge. Regression analysis is used to assess the effectiveness of this hedge. For the year ended December 31, 2019, the interest rate swap was recorded at cost. Following the qualifying purchases of AFS securities, the fair value of the portion of the swap associated with each purchase will be adjusted to the AFS book values, and accretion or amortization will be recognized over the life of the securities using the effective interest method. This arrangement is hedging purchases in 2020 and is expected to affect earnings until 2050. There were no securities purchased for the year ended December 31, 2019.
  - (8) Premium Cost for Derivative Contracts Not Applicable
- B. Derivatives under SSAP No. 108 Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) Not Applicable

#### 9. Income Taxes

- A. Components of the Net Deferred Tax Asset/(Liability)
  - (1) Change between years by tax character

			2019			2018			Change	
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
		Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a)	Gross deferred tax assets	\$ 180,527,365	\$	\$ 180,527,365	\$ 202,441,793	\$	\$ 202,441,793	\$(21,914,428)	\$	\$(21,914,428)
(b)	Statutory valuation allowance adjustments									
(c)	Adjusted gross deferred tax assets (1a - 1b)				202,441,793		202,441,793	(21,914,428)		(21,914,428)
(d)	Deferred tax assets nonadmitted				2,361,207		2,361,207	(2,361,207)		(2,361,207)
(e)	Subtotal net admitted deferred tax asset (1c - 1d)	\$ 180,527,365	\$	\$ 180,527,365	\$ 200,080,586	\$	\$ 200,080,586	\$(19,553,221)	\$	\$(19,553,221)
(f)	Deferred tax liabilities	118,774,734	17,255,286	136,030,020	90,478,321	9,739,155	100,217,476	28,296,413	7,516,131	35,812,544
(g)	Net admitted deferred tax asset/(net deferred tax liability) (1e - 1f)	\$ 61,752,631	\$ (17,255,286)	\$ 44,497,345	\$ 109,602,265	\$ (9,739,155)	\$ 99,863,110	\$ (47,849,634)	\$ (7,516,131)	\$ (55,365,765)

The ultimate realization of deferred tax assets depends on the generation of future taxable income during the periods in which the temporary differences are deductible and prior to the expiration of capital loss, net operating loss and tax credit carry-forwards. Management considers the scheduled reversal of deferred tax liabilities (including the impact of available carry-back and carry-forward periods), projected taxable income, and tax planning strategies in making this assessment. Management believes it is more likely than not that all deferred tax assets will be realized based on projected taxable income and available tax planning strategies. There were no tax planning strategies used related to reinsurance.

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

#### **Notes to the Financial Statements**

#### 9. Income Taxes (Continued)

(2) Admission calculation components SSAP No. 101

		2019			2018			Change	
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
	Ordinary	Capital	Total (Col 1+2)	Ordinary	Capital	Total (Col 4+5)	Ordinary (Col 1-4)	Capital (Col 2-5)	Total (Col 7+8)
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	\$	\$	\$	\$	\$	\$	\$	\$	\$
(b) Adjusted gross deferred tax assets expected to be realized (excluding the amount of deferred tax assets from 2(a) above) after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	63,707,864		63,707,864	99,863,112		99,863,112	(36,155,248)		(36,155,248)
Adjusted gross deferred tax assets expected to be realized following the balance sheet date	63,707,864		63,707,864	110,429,578		110,429,578	(46,721,714)		(46,721,714)
Adjusted gross deferred tax assets allowed per limitation threshold	XXX	XXX	111,609,773	XXX	XXX	99,863,111	XXX	XXX	11,746,662
(c) Adjusted gross deferred tax assets (excluding the amount of deferred tax assets from 2(a) and 2(b) above) offset by gross deferred tax liabilities	116,819,501		116,819,501	100,217,476		100,217,476	16,602,025		16,602,025
(d) Deferred tax assets admitted as the result of application of SSAP No. 101. Total (2(a) + 2(b) + 2(c))	\$ 180,527,365	\$	\$ 180,527,365	\$ 200,080,588	\$	\$ 200,080,588	\$ (19,553,223)	\$	\$ (19,553,223)

(3) Ratio used as basis of admissibility

(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above. \$... 744,065,155 \$... 665,754,072

(4) Impact of tax-planning strategies

(a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage.

		20	2019 20		2018		nge
		(1)	(2)	(3)	(4)	(5)	(6)
		Ordinary	Capital	Ordinary	Capital	Ordinary (Col. 1-3)	Capital (Col. 2-4)
1.	Adjusted gross DTAs amount from Note 9A1(c)	\$180,527,365	\$	\$ 202,441,793	\$	\$ (21,914,428)	\$
2.	Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	%	%	%	%	%	%
3.	Net admitted adjusted gross DTAs amount from Note 9A1(e)	\$180,527,365	\$	\$200,080,586	\$	\$ (19,553,221)	\$
4.	Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax planning strategies	%	%	%	%	%	%

(b) Use of reinsurance-related tax-planning strategies

Does the company's tax-planning strategies include the use of reinsurance?  $\underline{\text{No}}$ 

B. Regarding Deferred Tax Liabilities That Are Not Recognized

There are no temporary differences for which deferred tax liabilities are not recognized.

C. Major Components of Current Income Taxes Incurred

			(1)	(2)	(3)
Curre	ent i	ncome taxes incurred consist of the following major components:	2019	2018	Change (1-2)
1.	Curi	rent Income Tax			
	(a)	Federal	\$ (46,471,170)	\$(81,124,105)	\$34,652,935
	(b)	Foreign			
	(c)	Subtotal		\$(81,124,105)	\$ 34,652,935
	(d)	Federal income tax on net capital gains	2,879,109	9,672,032	(6,792,923)
	(e)	Utilization of capital loss carry-forwards			
	(f)	Other			
	(g)	Federal and foreign income taxes incurred	\$ (43,592,061)	\$ (71,452,073)	\$ 27,860,012

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

#### **Notes to the Financial Statements**

#### 9. Income Taxes (Continued)

		Annual transmit and the fall of the fall o		(1)		(2)	CI	(3)
		ne taxes incurred consist of the following major components:  Tax Assets	_	2019		2018	CI	hange (1-2
(a)	Ordi		ė		ė		ć	
	(1) (2)	Discounting of unpaid losses						
	(3)	Unearned premium reserve						122 (
	(4)	Investments						
	(5)	Deferred acquisition costs						
	(6)	Policyholder dividends accrual						
	(7)							
	(8)	Fixed assets  Compensation and benefits accrual						
	(o) (9)							
	` '	Pension accrual						
		Receivables - nonadmitted						
		Net operating loss carry-forward						
		Tax credit carry-forward						
	(13)	Other (including items less than 5% of total ordinary tax assets)						1,275,
	_	(99) Subtotal						
(b)		tutory valuation allowance adjustment						
(c)		nadmitted						
(d)		nitted ordinary deferred tax assets (2a99 - 2b - 2c)	\$	180,527,365	\$ 2	200,080,586	\$	(19,553,
(e)	Cap							
	(1)	Investments	\$		\$		\$	
	(2)	Net capital loss carry-forward						
	(3)	Real estate						
	(4)	Other (including items <5% of total capital tax assets)						
		(99) Subtotal	\$		\$		\$	
(f)	Stat	tutory valuation allowance adjustment						
(g)	Non	nadmitted						
(h)	Adn	nitted capital deferred tax assets (2e99 - 2f - 2g)						
(i)	Adn	nitted deferred tax assets (2d + 2h)	\$	180,527,365	\$ 2	200,080,586	\$	(19,553,
				(1)		(2)		(3)
ont i	noom	ne taxes incurred consist of the following major components:		2019		2018	CI	hange (1
		Tax Liabilities	_	2019		2010	- 01	narige (1
(a)	Ordi	Investments	ć	76 074 001	ć	72 407 504	ċ	2 407
					٠	/3,40/,394	Ş	3,407,
		Fixed assets  Deferred and uncollected premium				12 006 202		(2.060
	(4) (5)	Policyholder reserves Other (including items <5% of total ordinary tax liabilities)						
	(3)							
(F)	0	(99) Subtotal	\$	118,//4,/34	٥	90,478,321	\$	28,296,
(b)	Cap		^	17.055.001	٨	0.700.455	٨	7 54 6
	(1)	Investments						
	(2)	Real estate						
	(3)	Other (including items <5% of total capital tax liabilities)						
		(99) Subtotal						
, .		erred tax liabilities (3a99 + 3b99)	ć	136,030,020	Ś ·	100,217,476	Ś	35,812,
(c)	Defe	erred tax habilities (3a77 + 3b77)	٠	130,030,020	Ψ	.00,2.7,	Ÿ	00,012,

The change in net deferred taxes is comprised of the following (this analysis is excusive of the tax effect of unrealized capital gain (losses) as the deferred taxes on unrealized gains (losses) are reported separately from the Change in Net Deferred Income Taxes in the surplus section of the Annual Statement):

	12/31/2019	12/31/2018	Change
Adjusted gross deferred tax assets	180,527,365	202,441,793	(21,914,428)
Total deferred tax liabilities	(136,030,021)	(100,217,476)	(35,812,545)
Net deferred tax assets (liabilities)	44,497,344	102,224,317	(57,726,973)
Tax effect of unrealized gains (losses)	2		(3,260,184)
Change in net deferred income tax			(60,987,157)
			2

#### D. Among the More Significant Book to Tax Adjustments

The significant items causing a difference between the statutory federal income tax rate and the Company's effective income tax rate are as follows:

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

## **Notes to the Financial Statements**

#### 9. Income Taxes (Continued)

	2019	Effective Tax Rate
Provision computed at statutory rate	\$ 1,991,196	21.000%
IMR	 9,853,876	103.923
Other Permanent Adjustments	 (707,638)	-7.463
Non-Admitted Assets	 4,996,032	52.690
Prior Year True-Up	 258,189	2.723
Ceding Commission	 588,097	6.202
Adjustment related to investments	 415,346	4.380
Total	\$ 17,395,098	183.456%
	2019	Effective Tax Rate
Federal and foreign income taxes incurred	\$ (46,471,170)	-490.105%
Realized capital gains (losses) tax	 2,879,109	30.364
Change in net deferred income taxes	 60,987,157	643.197
Total statutory income taxes	\$ 17,395,096	183.456%

#### E. Operating Loss and Tax Credit Carryforwards

- (1) At December 31, 2019, the Company has no net operating loss carry-forwards, no capital loss carry-forwards or foreign tax credits.
- (2) Income tax expense available for recoupment

As a result of recent tax reform (TCJA), the Company can no longer carry back future losses, therefore there are no available taxes for recoupment.

(3) Deposits admitted under IRC Section 6603 - Not Applicable

#### F. Consolidated Federal Income Tax Return

- (1) The Company will file in a consolidated Federal income tax return with its parent, Commonwealth Annuity and Life Insurance Company ("CwA"), Cape Verity I, Inc., Cape Verity II, Inc., Cape verity III, Inc., Gotham Re, Inc., Forethought National Life Insurance Company, Forethought Life Insurance Company, and First Allmerica Financial Life Insurance Company ("FAFLIC") for the period ending December 31, 2019. The Company has a written agreement, which sets forth the manner in which the total combined Federal income tax is allocated to each entity within the consolidated group. The Company has also entered into a supplemental tax sharing agreement with four of its subsidiaries: Cape Verity I, Cape Verity II, Cape Verity III, and Gotham Re, Inc. ("Captive Reinsurance Affiliates"), whereby the Company is obligated to perform all of the Captive Reinsurance Affiliates' tax sharing obligations and is entitled to accept all of the Captive Reinsurance Affiliates' are reflected by the Company.
- (2) The IRS routinely audits the Company's federal income tax returns, and when appropriate, provisions are made in the financial statements in anticipation of the results of these audits. The Company believes that its income tax filing positions and deductions will be sustained on audit, and does not anticipate any adjustments that will result in a material, adverse effect on the Company's financial condition, results of operations, or cash flow. Therefore, no reasonable estimate can be made for tax loss contingencies and none has been recorded.
- G. Federal or Foreign Income Tax Loss Contingencies Not Applicable
- H. Repatriation Transition Tax (RTT) Not Applicable
- I. Alternative Minimum Tax (AMT) Credit Not Applicable

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

### A. Nature of Relationships

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

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

The Goldman Sachs Group, Inc. ("Goldman Sachs") owns a total of approximately 21% of the outstanding ordinary shares of GAFG; the remaining investors, none of whom own more than 9.9%, own the remaining approximately 79% of the outstanding ordinary shares.

The Company owns market traded bonds of Goldman Sachs, with an NAIC rating of 2, a carrying value of \$62,438,831, and a market value of \$79,436,642, as of December 31, 2019. The Purchase of these securities constituted arms-length transactions.

See 21. C for additional disclosures.

B. Detail of Transactions Greater than  $\frac{1}{2}$  of 1% of Total Admitted Assets

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

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

During 2019, cash of \$100,000,000 was transfered between the Company and Commonwealth Annuity Life Insurance Company ("CWA") as a capital contribution.

C. Change in Terms of Intercompany Arrangements

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

## **Notes to the Financial Statements**

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

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

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

D. Amounts Due to or From Related Parties

As of December 31, 2019, and December 31, 2018, respectively, the Company reported \$0 and \$2,342,232 receivable from affiliates and \$7,971,947 and \$0 respectively, due to affiliates. All intercompany balances shown as payable to or from parent, subsidiaries and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). This resulted in a payable to GSAM of \$2,252,694 and \$1,164,522 at December 31, 2019, and December 31, 2018, respectively.

- E. Guarantees or Contingencies Not Applicable
- F. Management, Service Contracts, Cost Sharing Arrangements

Under the ownership of Commonwealth Annuity the Company has entered into shared services, management services, and investment management services agreements with related parties. These affiliates provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded \$6,203,308 and \$5,155,139 payable at December 31, 2019 and December 31, 2018, respectively.

G. Nature of Relationships that Could Affect Operations

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

H. Amount Deducted for Investment in Upstream Company

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

- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets Not Applicable
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies Not Applicable
- K. Foreign Subsidiary Value Using CARVM Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method Not Applicable
- M. All SCA Investments Not Applicable
- N. Investment in Insurance SCAs
  - (1) A description of the accounting practice, with a statement that the practice differs from the NAIC statutory accounting practices and procedures

Accordia's subsidiaries Cape Verity I, Inc. and Cape Verity III, Inc. follow lowa 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 Effe	Monetary Effect on NAIC SAP		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	\$	\$ 577,691,725	\$ 112,240,372	\$(465,451,353)
CAPE VERITY III	\$	\$_1,264,036,341	\$ 257,335,355	\$(1,006,700,986)
GOTHAM	\$	\$165,357,198	\$ 38,547,055	\$(126,810,143)

<sup>\*</sup> Per AP&P Manual (without permitted or prescribed practices)

(3) RBC Impact

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

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

### 11. Debt

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

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

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

# **Notes to the Financial Statements**

## 11. Debt (Continued)

- 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 \$697,000,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.
  - (2) FHLB capital stock
    - (a) Aggregate totals

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Current Year			
	(a) Membership stock - Class A	\$	\$	\$
	(b) Membership stock - Class B	10,001,000	10,001,000	
	(c) Activity stock	20,000,000	20,000,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	\$ 30,001,000	\$ 30,001,000	\$
	(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 697,000,000		
2.	Prior Year-End			
	(a) Member stock - Class A	\$	\$	\$
	(b) Membership stock - Class B	10,001,000	10,001,000	
	(c) Activity stock	16,800,000	16,800,000	
	(d) Excess stock			
	(e) Aggregate total (a+b+c+d)	\$ 26,801,000	\$ 26,801,000	\$
	(f) Actual or estimated borrowing capacity as determined by the insurer	\$ 500,000,000		

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

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

- (3) Collateral pledged to FHLB
  - (a) Amount pledged as of reporting date

			(1)		(2)	(3)
		Fa	air Value	Carryi	ng Value	gate Total rrowing
1.	Current year total general and separate accounts total collateral pledged (Lines 2+3)	\$	811,254,849	\$	764,522,867	\$ 500,000,000
2.	Current year general account total collateral pledged	\$	811,254,849	\$	764,522,867	\$ 500,000,000
3.	Current year separate accounts total collateral pledged	\$		\$		\$ 
4.	Prior year total general and separate accounts total collateral pledged	\$	780,689,177	\$	772,679,575	\$ 420,000,000

(b) Maximum amount pledged during reporting period

			(1)		(2)		(3)
		Fai	r Value	Carryi	ng Value	at 7	t Borrowed Fime of m Collateral
1.	Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	\$	837,839,674	\$	779,378,483	\$	500,000,000
2.	Current year general account maximum collateral pledged	\$	837,839,674	\$	779,378,483	\$	500,000,000
3.	Current year separate accounts maximum collateral pledged	\$		\$		\$	
4.	Prior year total general and separate accounts maximum collateral pledged	\$	780,689,177	\$	772,679,575	\$	420,000,000

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

# **Notes to the Financial Statements**

## 11. Debt (Continued)

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

		( )	( )	(-)	( )
		Total (2+3)	General Account	Separate Accounts	Funding Agreements Reserves Established
1.	Current Year				
	(a) Debt	\$	\$	\$	XXX
	(b) Funding agreements	500,000,000	500,000,000		\$
	(c) Other				XXX
	(d) Aggregate total (a+b+c)	\$ 500,000,000	\$ 500,000,000	\$	\$
2.	Prior Year-end				-
	(a) Debt	\$	\$	\$	XXX
	(b) Funding agreements	420,000,000	420,000,000		\$
	(c) Other				XXX
	(d) Aggregate total (a+b+c)	\$ 420,000,000	\$ 420,000,000	\$	\$
Ma	kimum amount during reporting period (current year)				
iviu	amam amount daming reporting period (current year)				
		4.3	4-1	4-1	

(1)

(2)

(3)

(4)

(b) N

		(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1.	Debt	\$	\$	\$
2.	Funding agreements	500,000,000	500,000,000	
3.	Other			
4.	Aggregate total (Lines 1+2+3)	\$ 500,000,000	\$ 500,000,000	\$

(c) FHLB - Prepayment obligations

Does the company have prepayment obligations under the following rangements (YES/NO)?

		allaligements (123/140):
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

The company has nonqualified defined benefit pension plans for certain agents. The measurement date for all defined benefit plans is December 31, 2019. The Company had nonqualified supplemented defined benefit pension plans (SERP) to provide retirement benefits to certain agents.

A summary of assets, obligations and assumptions of the Pension and Other Postretirement Benefit Plans are as follows at December 31, 2019 and December 31, 2018.

- (1) Change in benefit obligation
  - (a) Pension benefits

		Overfunded			Under	funded	
		2019	2018		2019		2018
1.	Benefit obligation at beginning of year	\$	\$	\$	7,766,042	\$	8,355,059
2.	Service cost				52,404		129,765
3.	Interest cost				306,134		283,946
4.	Contribution by plan participants						
5.	Actuarial gain (loss)				949,211		(963,982)
6.	Foreign currency exchange rate changes						
7.	Benefits paid				119,273		38,746
8.	Plan amendments						
9.	Business combinations, divestitures, curtailments, settlements and special termination benefits						
10	Benefit obligation at end of year	\$	\$	\$	8,954,518	\$	7,766,042

- (b) Postretirement benefits Not Applicable
- (c) Special or contractual benefits per SSAP No. 11 Not Applicable

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

# **Notes to the Financial Statements**

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

# (2) Change in plan assets

		Pension Benefits		Postretirement Benefits		Special or Contractual Benef Per SSAP 11		
		2019	2018	2019	2018	2019	2018	
a.	Fair value of plan assets at beginning of year	\$	\$	\$	\$	\$	\$	
b.	Actual return on plan assets							
C.	Foreign currency exchange rate changes							
d.	Reporting entity contribution	119,273	38,746					
e.	Plan participants' contributions							
f.	Benefits paid	119,273	38,746					
g.	Business combinations, divestitures and settlements							
h.	Fair value of plan assets at end of year	\$ -	\$ -	\$	\$	\$	\$	

## (3) Funded status

			Pension Benefits		Postretiren	nent Benefits
			2019	2018	2019	2018
a.	Co	mponents				
	1.	Prepaid benefit costs	\$	\$	\$	\$
	2.	Overfunded plan assets				
	3.	Accrued benefit costs	8,595,758	8,365,251		
	4.	Liability for pension benefits	358,760	(599,209)		
b.	Ass	sets and liabilities recognized				
	1.	Assets (nonadmitted)	\$	\$	\$	\$
	2.	Liabilities recognized	8,954,518	7,766,042		
c.	Un	recognized liabilities	\$	\$	\$	\$

## (4) Components of net periodic benefit cost

		 Pension	Bene	fits	Postretirement Benefits		Special or Contractual Benefits Per SSAP 11	
		2019		2018	2019	2018	2019	2018
a.	Service cost	\$ 52,404	\$	129,765	\$	\$	\$	\$
b.	Interest cost	 306,134		283,946				
c.	Expected return on plan assets	 						
d.	Transition asset or obligation	 						
e.	Gains and losses	 (8,758)						
f.	Prior service cost or credit	 						
	Gain or loss recognized due to a settlement or curtailment							
h.		\$ 349,780	\$	413,711	\$	\$	\$	\$

# (5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost

		Pension	Benefits	Postretirement Benefits		
		2019	2018	2019	2018	
a.	Items not yet recognized as a component of net periodic cost - prior year	\$599,209	\$ 2,769,077	\$	\$	
b.	Net transition asset or obligation recognized					
C.	Net prior service cost or credit arising during the period.					
d.	Net prior service cost or credit recognized		(3,133,850)			
e.	Net gain and loss arising during the period	(949,211)	963,982			
f.	Net gain and loss recognized	(8,757)				
g.	Items not yet recognized as a component of net periodic cost - current year	\$ (358,759)	\$ 599,209	\$	\$	

(6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost

		Pension	Pension Benefits		nent Benefits
		2019	2018	2019	2018
a.	Net transition asset or obligation	\$	\$	\$	\$
b.	Net prior service cost or credit				
C.	Net recognized gains and losses	(358,760)	599,209		

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

# **Notes to the Financial Statements**

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

(7) Weighted-average assumptions used to determine net periodic benefit cost

	ighted-average assumptions used to determine net periodic benefit cost as of c. 31:	2019	2018
a.	Weighted-average discount rate	4.110%	3.490%
b.	Expected long-term rate of return on plan assets	%	%
C.	Rate of compensation increase	5.000%	5.000%
d.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	%	%
	ighted-average assumptions used to determine projected benefit obligations of Dec. 31:	2019	2018
e.	Weighted-average discount rate	3.050%	4.110%
f.	Rate of compensation increase	5.000%	5.000%
g.	Interest crediting rates (for cash balance plans and other plans with promised interest crediting rates)	%	%

- (8) The amount of the accumulated benefit obligation for defined benefit pension plans was \$8,944,564 for the current year and \$7,660,871 for the prior year.
- (9) Multiple non-pension postretirement benefit plans Not Applicable
- (10) Estimated future payments, which reflect expected future service, as appropriate

	Year	Benefit	Amount
a.	2020	\$	163,381
b.	2021		188,095
C.	2022		216,774
d.	2023		333,609
e.	2024		349,420
f.	2025 through 2029	2	,500,463

- (11) The Company does not have any regulatory contribution requirements for 2020.
- (12) The Company does not have securities included in plan assets, participants covered by insurance contracts or any significant transactions with related parties and the plan.
- (13) The Company does not have any alternative method to amortize prior service amounts or net gains and losses.
- (14) The Company does not have any substantive commitments used as the basis in the accounting for the benefit obligation.
- (15) The Company does not provide special or contractual termination benefits.
- (16) The Company did not have any significant changes in the benefit obligation other than SSAP No.102.
- (17) The Company does not have accumulated postretirement and pension benefit obligations or plan assets for defined postretirement and pension benefit plans.
- (18) The Company has not elected to apply the transition guidance set forth in SSAP No. 102—Pensions and SSAP No. 92—Postretirement Benefits Other Than Pensions.
- 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

The Company sponsors certain non-qualified defined contribution pension plans covering career distribution system agents for Athene. The liability for these pension plans was \$26,984,823 and \$24,381,397 at December 31, 2019 and 2018, respectively. Expenses continue to accrue under the plans, with \$160,000 and \$207,904 recognized for the years ended December 31, 2019 and 2018, respectively.

Additionally, the Company sponsors other non-qualified defined contribution plan for agents that are now closed and in payout status. The periodic payments to agents are fixed in amount and the payment terms are either term certain or life contingent. The Company recognized a liability of \$22,250,154 and \$25,331,087 at December 31, 2019 and 2018, respectively, for these obligations.

- F. Multiemployer Plans Not Applicable
- G. Consolidated/Holding Company Plans

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 4% employer safe harbor mating contribution. Participants vest in the additional 2% employer matching contribution on a graded schedule over five years, based upon years of service. The allocated expense through December 31, 2019 and December 31, 2018 was \$1,259,946 and \$1,148,026, respectively.

- H. Postemployment Benefits and Compensated Absences Not Applicable
- I. Impact of Medicare Modernization Act on Postretirement Benefits (INT 04-17) Not Applicable

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

- 1. The Company has 200,000 shares authorized, issued and outstanding. All shares are common stock.
- 2. The Company has no preferred stock authorized.

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

# **Notes to the Financial Statements**

#### 13. Capital and Surplus, Shareholders' Dividend Restrictions and Quasi-Reorganizations (Continued)

- 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.
- 4. No dividends were paid during the quarter.
- Within the limitations presented in item (3), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholder.
- 6. The unassigned surplus is held for the benefit of the Company's shareholder.
- 7. There were no unpaid advances to surplus.
- 8. Stock Held for Special Purposes

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

- 9. There were no changes in balances of special surplus.
- 10. Unassigned funds (surplus)

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$78,446,649 and \$199,494,710 at December 31, 2019 and December 31, 2018, respectively.

- 11. Company-Issued Surplus Debentures or Similar Obligations Not Applicable
- 12. Impact of Any Restatement Due to Prior Quasi-Reorganizations Not Applicable
- 13. Effective Date(s) of Quasi-Reorganizations in the Prior 10 Years Not Applicable

#### 14. Liabilities, Contingencies and Assessments

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

The Company invests in certain join ventures, limited liability companies ("LLCs") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount. As of December 31, 2019 commitments to make additional investments to joint ventures, LLCs and partnerships total \$20,825,082.

- (2) Nature and circumstances of guarantee None
- (3) Aggregate compilation of guarantee obligations None
- B. Assessments

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

- C. Gain Contingencies Not Applicable
- D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming from Lawsuits Not Applicable
- E. Joint and Several Liabilities

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

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

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

An independent life insurance producer has also filed a class action complaint in the Southern District of Iowa against GAFG, Accordia, and DXC. The plaintiff seeks to represent a class of Accordia independent producers whom he claims were harmed by, and unable to receive renewal commissions due to, the Conversion. The Company denies that any agent has been or will ultimately be injured as a result of the allegations in the complaint, notwithstanding this, the Company has an agreement in principle to resolve the matter and is working with DXC and plaintiffs on a Memorandum of Understanding as the first step toward documenting a settlement.

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 \$34,517,690 and \$37,178,850 at December 31, 2019 and December 31, 2018, respectively.

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

## **Notes to the Financial Statements**

#### 14. Liabilities, Contingencies and Assessments (Continued)

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 \$381,095,725 as of December 31, 2019. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$377,198,390 from counterparties as of December 31, 2019. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

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

- A. Transfers of Receivables Reported as Sales Not Applicable
- B. Transfers and Servicing of Financial Assets Not Applicable
- C. Wash Sales None
- 18. Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans Not Applicable
- 19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators Not Applicable

#### 20. Fair Value Measurements

- A. Fair Value Measurement
  - (1) Fair value measurements at reporting date

	Description for each class of asset or liability	Level 1	 Level 2	Level 3	Net Asset Value (NAV)	 Total
a.	Assets at fair value					
	COMMON STOCK (UNAFFILIATED)	\$ 	\$ 	\$ 38,338,105	\$	\$ 38,338,105
	DERIVATIVE ASSETS	 12,526,854	 3,381,061	 		 15,907,915
	Total assets at fair value/NAV	\$ 12,526,854	\$ 3,381,061	\$ 38,338,105	\$	\$ 54,246,020
b.	Liabilities at fair value					
	DERIVATIVE COLLATERAL	\$ 377,197,868	\$ 	\$ 	\$	\$ 377,197,868
	DERIVATIVE LIABILITIES	 6,847,738	 	 		 6,847,738
	Total liabilities at fair value	\$ 384,045,606	\$	\$	\$	\$ 384,045,606

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

	Description	Ending balance as of 12/31/2018	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 12/31/2019
a.	Assets										
	COMMON STOCK	\$ 53,718,036	.\$	\$(917,106)	\$	\$	\$	\$	\$(14,462,825)	\$	\$ 38,338,105
	Total assets	\$ 53,718,036	\$	\$ (917,106)	\$	\$	\$	\$	\$ (14,462,825)	\$	\$ 38,338,105
b.	Liabilities										
	Total liabilities	\$	\$	\$	\$	\$	\$	\$	\$	\$	\$

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended December 31, 2019.

- (4) The Company primarily owns common stock in one private entity with a carrying value of \$38,338,105, including unrealized gains of \$5,426,772. The valuation of the position is derived using the most recent equity raise level.
- (5) Derivatives Not Applicable
- B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

## **Notes to the Financial Statements**

#### 20. Fair Value Measurements (Continued)

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	\$ 6,858,117,545	\$6,321,882,645	\$1,806,902	\$ 5,276,725,715	\$ 1,579,584,928	\$ \$
CML	1,125,370,603	1,070,109,453		1,125,370,603		 
OIA	212,060,202	212,060,202		147,054,401	65,005,801	 
INVESTMENT IN LLC	112,553,780	112,553,780		112,553,780		 
PREFERRED STOCK	14,681,892	14,681,892			14,681,892	 
COMMON STOCK	68,339,105	68,339,105		30,001,000	38,338,105	 
INVESTMENT IN SUB	408,122,782	408,122,872		408,122,782		 
SHORT-TERM INVESTMENTS						 
CASH AND EQUIVALENTS	825,313,793	825,313,793	825,313,793			 
DERIVATIVES	393,622,579	130,847,769	12,526,854	381,095,725		 
TOTAL ASSETS	10,018,182,281	9,163,911,421	839,647,549	7,480,924,006	1,697,610,726	 
DERIVATIVE LIABILITIES	8,854,290	6,847,738	6,847,738	2,006,552		 
TOTAL LIABILITIES	8,854,290	6,847,738	6,847,738	2,006,552		 

- D. Not Practicable to Estimate Fair Value None
- E. Nature and Risk of Investments Reported at NAV Not Applicable

#### 21. Other Items

A. Unusual or Infrequent Items

The Company had no reportable material extraordinary items.

- B. Troubled Debt Restructuring Not Applicable
- C. Other Disclosures

Assets values of \$4,060,975 and \$4,047,825 at December 31, 2019 and December 31, 2018, respectively, were on deposit with government authorities or trustees as required by law.

The Company is currently undergoing a conversion to a new life insurance administration system. As part of this conversion certain life insurance policies are temporarily restricted at December 31, 2019 resulting in a delay of the billing of premiums and other related policy transactions. In limited cases, estimates were used for restricted policy balances within the financial statements. Any variances to the estimates will be recorded as policies are released from the restricted status in future periods.

The Company's largest single life insurance policy face value as of December 31, 2019 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of December 31, 2019 or December 31, 2018

- 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

		Ad	ctual Cost	Ca	ok/Adjusted rrying Value (Excluding Interest)	F	air Value	Other-Than- Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	\$	5,481,950	\$	5,403,891	\$	5,468,377	\$
b.	Commercial mortgage-backed securities							
C.	Collateralized debt obligations							
d.	Structured securities							
e.	Equity investment in SCAs *							
f.	Other assets							
g.	Total	\$	5,481,950	\$	5,403,891	\$	5,468,377	\$

- (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

The Company owned a security with a book value of \$25,459,656 as of December 31, 2018 which was sold during 2019 for a realized gain of \$1,061,559.

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

## **Notes to the Financial Statements**

#### 21. Other Items (Continued)

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

#### 22. Events Subsequent

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

Type II - No Type II subsequent events to report.

Subsequent events have been considered through February 21, 2020.

#### 23. Reinsurance

A. Ceded Reinsurance Report

Section 1 - General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the company or by any representative, officer, trustee, or director of the company?

Yes () No (X)

(2) Have any policies issued by the company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) that is owned in excess of 10% or controlled directly or indirectly by an insured, a beneficiary, a creditor or any other person not primarily engaged in the insurance business?

Yes () No (X)

Section 2 - Ceded Reinsurance Report - Part A

(1) Does the company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?

Yes () No (X)

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?

Yes () No (X)

Section 3 - Ceded Reinsurance Report - Part B

- (1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of ALL reinsurance agreements, by either party, as of the date of this statement? Where necessary, the company may consider the current or anticipated experience of the business reinsured in making this estimate. \$ -
- (2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the company as of the effective date of the agreement?

Yes ( ) No (X)

- B. Uncollectible Reinsurance Not Applicable
- C. Commutation of Ceded Reinsurance Not Applicable
- D. Certified Reinsurer Rating Downgraded or Status Subject to Revocation Not Applicable
- E. Reinsurance of Variable Annuity Contracts with an Affiliated Captive Reinsurer Not Applicable
- F. Reinsurance Agreement with an Affiliated Captive Reinsurer Not Applicable
- G. Ceding Entities That Utilize Captive Reinsurers to Assume Reserves Subject to the XXX/AXXX Captive Framework None
- 24. Retrospectively Rated Contracts & Contracts Subject to Redetermination 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 December 31, 2019, the Company's assumed participating policies were approximately 1.9% of the total life insurance in force. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the Cedants policy administration system. The amount of dividend expense incurred for the period ending December 31, 2019 and the year ended December 31, 2018 was \$4,834,882 and \$4,744,780, respectively. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - Not Applicable

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

## **Notes to the Financial Statements**

#### 31. Reserves for Life Contracts and Annuity Contracts

- 1. The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. The reserve for surrender values promised in excess of the legally computed reserves is shown in Exhibit 5, Section G, line 2.
- 2. Mean reserves for substandard traditional life product types are determined by computing the regular mean reserve for the policy and holding in addition one half of the extra premium charge for the year.
- 3. As of December 31, 2019, the Company had \$3,584,350,142 of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the State of lowa. Reserves to cover the above shortfall in premium totaled \$5,960,684 at December 31, 2019, and are calculated annually, and were included in reserves on Page 3, line 1 (Exhibit 5, Section G).
- 4. The tabular interest at December 31, 2019, (Page 7, Line 4), tabular less actual reserve released (Page 7, Line 5) and tabular cost (Page 7, Line 9) have been determined by formula as described in the NAIC instructions for Page 7.
- 5. The tabular interest on funds not involving life contingencies is calculated as the product of the mean fund balance and the average valuation interest rate.
- 6. Details for Other Changes

There are no significant "Other Increases (net)" under Page 7, Line 7 or Exhibit 7, Line 4, as of December 31, 2019.

#### 32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

#### A. Individual Annuities

			General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subje	ect to discretionary withdrawal					
. ,	a.	With market value adjustment	\$	\$	\$	\$	%
	b.	At book value less current surrender charge of 5% or more					
	C.	At fair value					
	d.	Total with market value adjustment or at fair value (total of a through c)					
	e.	At book value without adjustment (minimal or no charge or adjustment)	2,788,200			2,788,200	92.140
(2)	Not s	subject to discretionary withdrawal	237,833			237,833	7.860
(3)	Total	(gross: direct + assumed)	3,026,033			3,026,033	100.000%
(4)	Reins	surance ceded	3,026,033			3,026,033	
(5)	Total	(net) (3 - 4)	\$	\$	\$	\$	
(6)	move	unt included in A(1)b above that will to A(1)e in the year after the ment date:	\$	\$	\$	\$	

- B. Group Annuities None
- C. Deposit-Type Contracts (no life contingencies)

			General Account	Separate Account With Guarantees	Separate Account Nonguaranteed	Total	Percent of Total
(1)	Subj	ect to discretionary withdrawal					
	a.	With market value adjustment	\$	\$	\$	\$	%
	b.	At book value less current surrender charge of 5% or more					
	C.	At fair value					
	d.	Total with market value adjustment or at fair value (total of a through c)					
	e.	At book value without adjustment (minimal or no charge or adjustment)					
(2)	Not s	subject to discretionary withdrawal	502,371,404			502,371,404	100.000
(3)	Tota	l (gross: direct + assumed)	502,371,404			502,371,404	100.000%
(4)	Rein	surance ceded	426,850			426,850	
(5)	Tota	I (net) (3 - 4)	\$ 501,944,554	\$	\$	\$ 501,944,554	
(6)	mov	unt included in C(1)b above that will e to C(1)e in the year after the ement date:	\$	\$	\$	\$	

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

# **Notes to the Financial Statements**

# 32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics (Continued)

D. Reconciliation of Total Annuity Actuarial Reserves and Deposit Fund Liabilities Amounts

		Amount
Life 8	Accident & Health Annual Statement	
(1)	Exhibit 5, annuities, total (net)	\$
(2)	Exhibit 5, supplementary contracts with life contingencies section, total (net)	
(3)	Exhibit of Deposit-type Contracts, Line 14, Column 1	501,944,554
(4)	Subtotal	501,944,554
Sepa	rate Accounts Annual Statement	
(5)	Exhibit 3, Line 0299999, Column 2	
(6)	Exhibit 3, Line 0399999, Column 2	
(7)	Policyholder dividend and coupon accumulations	
(8)	Policyholder premiums	
(9)	Guaranteed interest contracts	
(10)	Other contract deposit funds	
(11)	Subtotal	
(12)	Combined total	\$ 501,944,554

# 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

A. Subject to discretionary withdrawal, surrender values, or policy loans:					General Accoun	t	Separate Accoun	and Nonguaranteed		
withdrawal, surrender values, or policy loans:  (1) Term Policies with Cash Value \$				Account Value	Cash Value	Reserve	Account Value	Cash Value	Reserve	
Value	A.	withd	rawal, surrender values, or							
(3) Universal Life with Secondary Guarantees 103,932,795 91,355,929 319,552,992 (4) Indexed Universal Life 3,229,709,968 2,906,137,665 2,630,132,270 (5) Indexed Universal Life with Secondary Guarantees 2,549,142,722 2,340,877,173 5,367,513,143 (6) Indexed Life (7) Other Permanent Cash Value Life Insurance (8) Variable Life (9) Variable Universal Life (10) Miscellaneous Reserves (1) Term Policies without Cash Value Life (10) Miscellaneous Reserves (1) Term Policies without Cash Value Life (1) Term Policies without Cash Value XXX XXX 299,611,725 XXX XXX (1) Experiment Cash Value XXX XXX XXX 192,205 XXX XXX XXX (1) Disability - Active Lives XXX XXX XXX 7,789,276 XXX XXX XXX XXX (1) Disability - Disabled Lives XXX XXX XXX 708,869,920 XXX XXX XXX XXX (1) Disability - Disabled Lives XXX XXX XXX 708,869,920 XXX XXX XXX XXX XXX XXX (1) Disability - Disabled Lives XXX XXX XXX 708,869,920 XXX XXX XXX XXX XXX XXX XXX XXX XXX X		(1)		\$2,224,818	\$ 778,067,105	\$ 898,893,366	\$	\$	\$	
Secondary Guarantees		(2)	Universal Life	1,063,337,954	1,050,265,337	1,021,579,593				
(4) Indexed Universal Life		(3)		103,932,795	91,355,929	319,552,992				
With Secondary   Guarantees   2,549,142,722   2,340,877,173   5,367,513,143		(4)								
(7) Other Permanent Cash Value Life Insurance (8) Variable Life (9) Variable Universal Life (10) Miscellaneous Reserves  B. Not subject to discretionary withdrawal or no cash values (1) Term Policies without Cash Value (2) Accidental Death Benefits (3) Disability - Active Lives (4) Disability - Disabled Lives (5) Miscellaneous Reserves (7) XXX XXX XXX XXX XXX XXX XXX XXX XXX X		(5)	with Secondary	2,549,142,722	2,340,877,173	5,367,513,143				
(7) Other Permanent Cash Value Life Insurance (8) Variable Life (9) Variable Universal Life (10) Miscellaneous Reserves  B. Not subject to discretionary withdrawal or no cash values (1) Term Policies without Cash Value (2) Accidental Death Benefits (3) Disability - Active Lives (4) Disability - Disabled Lives (5) Miscellaneous Reserves (7) XXX XXX XXX XXX XXX XXX XXX XXX XXX X		(6)	Indexed Life							
(8) Variable Life (9) Variable Universal Life (10) Miscellaneous Reserves  B. Not subject to discretionary withdrawal or no cash values (1) Term Policies without Cash Value XXX XXX 299,611,725 XXX XXX  (2) Accidental Death Benefits XXX XXX 192,205 XXX XXX  (3) Disability - Active Lives XXX XXX 7,789,276 XXX XXX  (4) Disability - Disabled Lives XXX XXX 15,307,496 XXX XXX  (5) Miscellaneous Reserves XXX XXX 708,869,920 XXX XXX  C. Total (gross: direct + assumed)  \$ \$ 6,948,348,257 \$ 7,166,703,209 \$ 11,269,441,986 \$ \$ \$ \$  D. Reinsurance Ceded 2,574,623,911 2,893,030,707 6,864,554,329		(7)	Other Permanent Cash							
Term   Policies without   Cash   Value   XXX   XXX   Z99,611,725   XXX   XXX		(8)								
B. Not subject to discretionary withdrawal or no cash values  (1) Term Policies without Cash Value XXX XXX 299,611,725 XXX XXX  (2) Accidental Death Benefits XXX XXX 192,205 XXX XXX  (3) Disability - Active Lives XXX XXX 7,789,276 XXX XXX  (4) Disability - Disabled Lives XXX XXX XXX 15,307,496 XXX XXX  (5) Miscellaneous Reserves XXX XXX XXX 708,869,920 XXX XXX  C. Total (gross: direct + assumed)  \$ 6,948,348,257 \$7,166,703,209 \$11,269,441,986 \$ \$ \$  D. Reinsurance Ceded 2,574,623,911 2,893,030,707 6,864,554,329		(9)	Variable Universal Life							
withdrawal or no cash values         (1)       Term Policies without Cash Value       XXX       XXX       299,611,725       XXX       XXX         (2)       Accidental Death Benefits       XXX       XXX       XXX       192,205       XXX       XXX         (3)       Disability - Active Lives       XXX       XXX       XXX       XXX       XXX         (4)       Disability - Disabled Lives       XXX       XXX       XXX       XXX       XXX       XXX         (5)       Miscellaneous Reserves       XXX       XXX       XXX       XXX       XXX       XXX         C.       Total (gross: direct + assumed)       \$       \$       \$         D.       Reinsurance Ceded       2,574,623,911       2,893,030,707       6,864,554,329		(10)	Miscellaneous Reserves							
Cash Value XXX XXX 299,611,725 XXX XXX  (2) Accidental Death Benefits XXX XXX 192,205 XXX XXX  (3) Disability - Active Lives XXX XXX 7,789,276 XXX XXX  (4) Disability - Disabled Lives XXX XXX 15,307,496 XXX XXX  (5) Miscellaneous Reserves XXX XXX 708,869,920 XXX XXX  C. Total (gross: direct + assumed) \$ \$ 6,948,348,257 \$7,166,703,209 11,269,441,986 \$ \$ \$ \$ D. Reinsurance Ceded 2,574,623,911 2,893,030,707 6,864,554,329	В.									
Benefits		(1)		XXX	XXX	299,611,725	XXX	XXX		
(4) Disability - Disabled Lives XXX XXX 15,307,496 XXX XXX		(2)		XXX	XXX	192,205	XXX	XXX		
Lives XXX XXX 15,307,496 XXX XXX XXX (5) Miscellaneous Reserves XXX XXX 708,869,920 XXX XXX XXX  C. Total (gross: direct + assumed) \$ \$ \$ 6,948,348,257 \$7,166,703,209 \$11,269,441,986 \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$		(3)	Disability - Active Lives	XXX	XXX	7,789,276	XXX	XXX		
C. Total (gross: direct + assumed)		(4)		XXX	XXX	15,307,496	XXX	XXX		
\$ 6,948,348,257 \$ 7,166,703,209 11,269,441,986 \$ \$ \$  D. Reinsurance Ceded 2,574,623,911 2,893,030,707 6,864,554,329		(5)	Miscellaneous Reserves	XXX	XXX	708,869,920	XXX	XXX		
	C.	Total				\$				
	D.	Reins	urance Ceded	2,574,623,911	2,893,030,707	6,864,554,329				
	E.								\$	

Annual Statement for the Year 2019 of the Accordia Life and Annuity Company

# **Notes to the Financial Statements**

# 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics (Continued)

		Amount
Life	& Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	\$ 3,936,669,645
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	102,588
(3)	Exhibit 5, Disability – Active Lives Section, Total (net)	6,172,262
(4)	Exhibit 5, Disability – Disabled Lives Section, Total (net)	11,725,864
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	450,217,298
(6)	Subtotal	\$ 4,404,887,657
Sepa	arate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	
(8)	Exhibit 3, Line 0499999, Column 2	
(9)	Exhibit 3, Line 0599999, Column 2	
(10)	Subtotal (Lines (7) through (9))	
(11)	Combined Total ((6) and (10))	\$ 4,404,887,657

# 34. Premiums and Annuity Considerations Deferred and Uncollected

A. Deferred and Uncollected Life Insurance Premiums and Annuity Considerations

Туре		Gro	SS	Net	of Loading
(1) Industrial		\$ S		\$	
(2) Ordinary	new business	 4	12,316		
(3) Ordinary	renewal	 40,3	16,134		42,471,897
(4) Credit life		 			
(5) Group life		 	34,072		30,729
(6) Group an	nuity	 			
(7) Totals		\$ 40,7	62,522	\$	42,502,626

35. Separate Accounts - Not Applicable

F.

36. Loss/Claim Adjustment Expenses - None

# PART 1 - COMMON INTERROGATORIES GENERAL

1.5 Is the reporting entity publicly traded or a member of a publicly traded group?  1.5 If the reporting entity publicly traded or a member of a publicly traded group?  1.6 If the reporting entity systems to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.  2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of reporting entity?  2.2 If yes, date of change:  3.1 State as of what date the latest financial examination report became available from either the state of domicile or the rentity. This date should be the date of the examination report became available from either the state of domicile or the rentity. This date should be the date of the examination report became available to other states or the public from either the official of 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).  3.3 State as of what date the latest financial examination report became available to other states or the public from either the 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).  3.4 By what department or departments?  3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequer statement flied with Departments?  3.6 Have all of the recommendations within the latest financial examination report been complied with?  4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business?  4.12 renewals?  4.2 During the period covered by this statement, did any sales/service organizat	e or more of which	Yes [ X ] No [ ]
1.5 Is the reporting entity publicly traded or a member of a publicly traded group?  1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.  2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of reporting entity?  2.2 If yes, date of change:  3.1 State as of what date the latest financial examination of the reporting entity was made or is being made.  3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the rentity. This date should be the date of the examined balance sheet and not the date the report was completed or release the state as of what date the latest financial examination report became available from either the state of the public from either the 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).  3.3 By what department or departments?  3.4 By what department or departments?  3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequer statement flied with Departments?  3.6 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequer statement flied with Departments?  3.6 Have all financial statement adjustments, did any agent, broker, sales representative, non-affiliated sales/service organization bered under common control (other than salanced employees of the reporting entity), receive credit or commo a substantial part (more than 20 percent of any major line of business?  4.12 renewals?  4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business?  4.21 sales of new business?  4.22 r	nent s (NAIC) in entity	] No [ ] N/A [ ]
1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.  2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of reporting entity?  2.2 If yes, date of change:  3.1 State as of what date the latest financial examination of the reporting entity was made or is being made.  3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the rentity. This date should be the date of the examined balance sheet and not the date the report was completed or release the retity. This date is should be the date of the examination report became available to other states or the public from either the domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of examination (balance sheet date).  3.3 State as of what date the latest financial examination report became available to other states or the public from either the domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of examination (balance sheet date).  3.4 By what department or departments?  3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent statement filed with Departments?  3.6 Have all of the recommendations within the latest financial examination report been complied with?  4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organ combination thereof under common control (other than salaried employees of the reporting entity), receive credit or common a substantial part (more than 20 percent of any major line of business measure of organization owned in whole or in part by the reporting receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business mea		Iowa
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reporting entity?  If yes, date of change:  3.1 State as of what date the latest financial examination of the reporting entity was made or is being made.  3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the rentity. This date should be the date of the examined balance sheet and not the date the report was completed or release.  3.3 State as of what date the latest financial examination report became available from either the 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).  3.4 By what department or departments?  3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent statement filed with Departments?  3.6 Have all of the recommendations within the latest financial examination report been complied with?  4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization thereof under common control (other than salaried employees of the reporting entity), receive credit or come a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  4.11 sales of new business?  4.22 renewals?  5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?  4.21 renewals?  5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for a ceased to exist as a result of the merger or consolidation.  5.2 If yes, provide the name of the entity, Output the reporting period?  6.3 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if apple revoked by any governmental entity during the reporting period?  6.2 If yes, give full information:  7.3 Does any foreign (non-United States) person	<u></u>	
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<ul> <li>4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service orga combination thereof under common control (other than salaried employees of the reporting entity), receive credit or comm a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:  4.11 sales of new business?  4.12 renewals?  During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measu premiums) of:  4.21 sales of new business?  4.22 renewals?  1. Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?  If yes, complete and file the merger history data file with the NAIC.  1. If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for a ceased to exist as a result of the merger or consolidation.  1. Name of Entity  NAIC Company Code  State of  NAIC Company Code  State of  NAIC State of Pyes, give full information:  1. Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?  1. Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?  1. The percentage of foreign control;  7.21 State the percentage of foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in the period of the foreign person(s) or entity(s) (e.g., individual, corporation or government.</li> </ul>		] No [ ] N/A [ X ]
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4.22 renewals?	ed on direct	
If yes, complete and file the merger history data file with the NAIC.  If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for a ceased to exist as a result of the merger or consolidation.    1		Yes [ ] No [ X ] Yes [ ] No [ X ]
ceased to exist as a result of the merger or consolidation.    1		Yes [ ] No [ X ]
Name of Entity  NAIC Company Code  State of	entity that has	
revoked by any governmental entity during the reporting period?  If yes, give full information:  7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity?  7.2 If yes, 7.21 State the percentage of foreign control; 7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of i attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in		
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<ul> <li>7.2 If yes,</li> <li>7.21 State the percentage of foreign control;</li> <li>7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of i attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in</li> </ul>		
7.21 State the percentage of foreign control;  7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of i attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in		Yes [ X ] No [ ]
	manager or	100.0 %
Notionality T ( E 1)		
Nationality Type of Entity Bermuda Corporation		

8.1 8.2	Is the company a subsidiary of a bank holding company regulated by If response to 8.1 is yes, please identify the name of the bank holding The Goldman Sachs Group Inc.	g company.				Yes [ X	]	No [	]
8.3 8.4	· · · · · · · · · · · · · · · · · · ·						]	No [	]
	1	2	3	4	5	6	1		
	Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC			
	The Goldman Sachs Group, Inc.	New York, NY	YES	NO	NO	YES	-		
	Goldman Sachs & Co.	New York, NY Jersey City, NJ		YESYES	NO NO	YES	-		
	Goldman Sachs Execution & Clearing, L.P	New York, NY		1E3	NO NO	YES	-		
	REDI Global Technologies LLC	New York, NY		NO	NO	YES	-		
	Epoch Securities, Inc.			NO	NO	NO			
				YES	YES				
	Goldman Sachs Bank USA	Salt Lake City, UT	YES	NO	YES	NO			
	Goldman Sachs Asset Management, L.P.	New York, NY	NO		N0	YES	-		
	Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	NO	NO	YES	-		
	Forethought Investment Advisors, LLC	Indianapolis, IN	NO	NO	NO	YES	-		
	Forethought Distributors, LLC	Simsbury, CT		NO	NO	YES	-		
9. 10.1	What is the name and address of the independent certified public acception of the insurer been granted any exemptions to the prohibited non-arequirements as allowed in Section 7H of the Annual Financial Reportation?	audit services provided by the certified independent rting Model Regulation (Model Audit Rule), or subs	public actantially s	countan	ate	Yes [	]	No [ X	]
10.2									
10.3 10.4	Has the insurer been granted any exemptions related to the other recallowed for in Section 18A of the Model Regulation, or substantially s If the response to 10.3 is yes, provide information related to this exemption.	imilar state law or regulation?	el Regulat	ion as		Yes [	]	No [ X	]
10.5									_
10.5 10.6	Has the reporting entity established an Audit Committee in compliant of the response to 10.5 is no or $n/a$ , please explain	ce with the domiciliary state insurance laws?			Yes [ X	] No [	J	N/A [	1
11. 12.1		porting entity or actuary/consultant associated with tification? ice President and Appointed Actuary	an actuar	ial consu	ulting	-	]	No [ X	]
		djusted carrying value							
12.2	If, yes provide explanation:								
13.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTIT	TIES ONLY:							
13.1	What changes have been made during the year in the United States	-							
13.2	Does this statement contain all business transacted for the reporting	, ,				Yes [	]	No [	]
13.3	Have there been any changes made to any of the trust indentures du	0 ,				Yes [	]	No [	]
13.4	If answer to (13.3) is yes, has the domiciliary or entry state approved					] No [	]	N/A [	]
14.1	4.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships; b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;					Yes [ X	]	No [	]
14.11	<ul> <li>c. Compliance with applicable governmental laws, rules and regulation</li> <li>d. The prompt internal reporting of violations to an appropriate person</li> <li>e. Accountability for adherence to the code.</li> <li>If the response to 14.1 is No, please explain:</li> </ul>								
14.2 14.21	Has the code of ethics for senior managers been amended?	ent(s).				Yes [	]	No [ X	]
	Have any provisions of the code of ethics been waived for any of the If the response to 14.3 is yes, provide the nature of any waiver(s).	specified officers?				Yes [	]	No [ X	]

15.1		entity the beneficiary of a Letter of Credit that is unrelated to reinsurance				Yes [	] No [	X 1
15.2	SVO Bank List?					100 [	) 110 [	ν 1
	1 American Bankers Association	2		3			4	
	(ABA) Routing			7 10 T' 11 L 11 10 10 11				
	Number	Issuing or Confirming Bank Name Circui		hat Can Trigger the Letter of Credit			ount	
		•						
		BOARD OF DIRE	ECTORS	6				
16.		or sale of all investments of the reporting entity passed upon either by t				Yes [ X	] No [	1
17.	Does the reporti	ing entity keep a complete permanent record of the proceedings of its b	oard of dire	ctors and all subordinate committees	3	_		_
18.	Has the reportin	g entity an established procedure for disclosure to its board of directors officers, directors, trustees or responsible employees that is in conflict	s or trustees	of any material interest or affiliation	on the		] No [	
40		FINANCIA						
19.	Accounting Prin	ent been prepared using a basis of accounting other than Statutory Acc ciples)?	counting Pri	nciples (e.g., Generally Accepted		Yes [	] No [	Χ]
20.1		aned during the year (inclusive of Separate Accounts, exclusive of polic		20.11 To directors or other officers		.\$		
				20.12 To stockholders not officers 20.13 Trustees, supreme or grand				
				(Fraternal Only)		.\$		
20.2	Total amount of policy loans):	loans outstanding at the end of year (inclusive of Separate Accounts, e	exclusive of	20.21 To directors or other officers				
	policy loans.			20.22 To stockholders not officers				
				20.23 Trustees, supreme or grand (Fraternal Only)		Φ.		
21.1	Were any asset	s reported in this statement subject to a contractual obligation to transfe	er to anothe	r party without the liability for such				
24.0	obligation being	reported in the statement?						
21.2	if yes, state the	amount thereof at December 31 of the current year:		21.21 Rented from others21.22 Borrowed from others				
				21.23 Leased from others		\$		
	5			21.24 Other		.\$		
22.1		nent include payments for assessments as described in the Annual Star ation assessments?				Yes [	] No [	Х]
22.2	If answer is yes:		22	.21 Amount paid as losses or risk adj	justment :	\$		
				.22 Amount paid as expenses				
23.1	Does the reporti	ing entity report any amounts due from parent, subsidiaries or affiliates o		.23 Other amounts paidof this statement?				
23.2		any amounts receivable from parent included in the Page 2 amount:						
		INVESTME	NT					
4.01		cks, bonds and other securities owned December 31 of current year, oversion of the reporting entity on said date? (other than securities lending				Yes [ X	] No [	]
4.02	. •	nd complete information relating thereto						
4.03	whether collater	ding programs, provide a description of the program including value for ral is carried on or off-balance sheet. (an alternative is to reference Note	e 17 where	this information is also provided)				
4.04	Does the Comp Instructions?	any's security lending program meet the requirements for a conforming	program as	s outlined in the Risk-Based Capital	Yes [	] No [	] N/A	[ X
4.05	If answer to 24.0	04 is yes, report amount of collateral for conforming programs				.\$		
4.06	If answer to 24.0	04 is no, report amount of collateral for other programs				.\$		
4.07	Does your secur outset of the cor	rities lending program require 102% (domestic securities) and 105% (fontract?	oreign secur	ities) from the counterparty at the	Yes [	] No [	] N/A	[ X
4.08	Does the reporti	ing entity non-admit when the collateral received from the counterparty	falls below	100%?	Yes [	] No [	] N/A	[ X
4.09	Does the reporti	ing entity or the reporting entity 's securities lending agent utilize the Ma	aster Securi	ties lending Agreement (MSLA) to				

24.10	For the reporting entity's security lending program state the a	mount of the following as December 31 of the current year:	
	24 101 Total fair value of reinvested collatera	al assets reported on Schedule DL, Parts 1 and 2.	\$
		reinvested collateral assets reported on Schedule DL, Parts 1 and 2	
		eported on the liability page.	
25.1	control of the reporting entity, or has the reporting entity sold	g entity owned at December 31 of the current year not exclusively under the or transferred any assets subject to a put option contract that is currently in 4.03).	Yes [ X ] No [ ]
25.2	If yes, state the amount thereof at December 31 of the curren	t vear:	Ф
25.2	il yes, state the amount thereof at December 51 of the curren	t year: 25.21 Subject to repurchase agreements	⊅ .\$
		25.23 Subject to dollar repurchase agreements	
		25.24 Subject to reverse dollar repurchase agreements	\$
		25.25 Placed under option agreements	\$
		25.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	¢
		25.27 FHLB Capital Stock	Фs 30 001 000
		25.28 On deposit with states	\$4,060,975
		25.29 On deposit with other regulatory bodies	
		25.30 Pledged as collateral - excluding collateral pledged to	0
		an FHLB	.\$
		25.31 Pledged as collateral to FHLB - including assets backing funding agreements	\$
		25.32 Other	
25.3	For category (25.26) provide the following:		
	1	2	3
	Nature of Restriction	Description	Amount
26.2 INES 2	If no, attach a description with this statement.  6.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENT	am been made available to the domiciliary state?	( ) (() ()
26.3	Does the reporting entity utilize derivatives to hedge variable	annuity guarantees subject to fluctuations as a result of interest rate sensitivity?	Yes [ ] No [ X ]
26.4	If the response to 26.3 is YES, does the reporting entity utilize	2:	
		26.41 Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
		26.42 Permitted accounting practice	
		26.43 Other accounting guidance	Yes [ ] No [ ]
26.5	following:	counting provisions of SSAP No. 108, the reporting entity attests to the	Yes [ ] No [ ]
	<ul> <li>Actuarial certification has been obtained which indicates reserves and provides the impact of the hedging strates.</li> <li>Financial Officer Certification has been obtained white</li> </ul>	om the domiciliary state.  Trovisions is consistent with the requirements of VM-21.  ates that the hedging strategy is incorporated within the establishment of VM-21  tegy within the Actuarial Guideline Conditional Tail Expectation Amount.  ch indicates that the hedging strategy meets the definition of a Clearly Defined  Defined Hedging Strategy is the hedging strategy being used by the company in	
27.1	Were any preferred stocks or bonds owned as of December 3 issuer, convertible into equity?	31 of the current year mandatorily convertible into equity, or, at the option of the	Yes [ ] No [ X ]
27.2	If yes, state the amount thereof at December 31 of the curren	t year.	\$
28. 28.01	offices, vaults or safety deposit boxes, were all stocks, bonds custodial agreement with a qualified bank or trust company in Outsourcing of Critical Functions, Custodial or Safekeeping A	al estate, mortgage loans and investments held physically in the reporting entity's and other securities, owned throughout the current year held pursuant to a accordance with Section 1, III - General Examination Considerations, F. greements of the NAIC Financial Condition Examiners Handbook?	Yes [ X ] No [ ]
	1	2	
	Name of Custodian(s)	Custodian's Address	
	US Bank N.A.	1025 Connecticut Avenue, NW Suite 517, Washington DC 20036	

	1 Nama(a)	2	7(2)		3 Complete Evalence	ation(s)	
	Name(s)	Locatio	n(s)		Complete Explana		
-	changes, including name char mplete information relating the	nges, in the custodian(s) identificereto:	ed in 28.01 during the curr	ent year?		Yes	[ ] N
	1 ustodian	2 New Custodian	3 Date of Cha		4 Reaso		
nvestment managem nake investment deci	ent – Identify all investment a	dvisors, investment managers, b	roker/dealers, including ir	ndividuals tha	at have the authority	to	
	1		2				
Internal GA Investme		al A	ffiliation				
		A					
		U					
For those firms or indine table below.	viduals listed in the table for 2	8.05 with an affiliation code of "A	A" (affiliated) or "U" (unaff	iliated), provi	de the information fo	or	5 Invest
	Name of F	Firm or Individual	Legal Entity Identific	er (LEI)	Registered With	า	Manag Agree (IMA)
Central Registration Depository Number	Name of t		= 10000000=011/D\///=01110	7			00
Depository Number	Goldman Sachs Asset Manager	ment CLO, Corp.	5493000C/DKPYVE0MA8				0S
Depository Number	Goldman Sachs Asset Manager	ment CLO, Corp. ment Company	FEOBULMG7PY8B4MG7C6	5			NO
Depository Number 107738106699	Goldman Sachs Asset Manager Hartford Investment Manager  tity have any diversified mutua n (SEC) in the Investment Co	ment CLO, Corp	Part 2 (diversified accord	ing to the Se	curities and		NO
Depository Number 107738	Goldman Sachs Asset Manager Hartford Investment Manager  tity have any diversified mutua n (SEC) in the Investment Co	al funds reported in Schedule D.	Part 2 (diversified accord	ing to the Se	curities and	. Yes	NO
Depository Number 107738	Goldman Sachs Asset Manager Hartford Investment Manager  tity have any diversified mutua n (SEC) in the Investment Co	al funds reported in Schedule D.	Part 2 (diversified accord (1)])?	ing to the Se	curities and	Yes	NO
Depository Number 107738	Goldman Sachs Asset Manager Hartford Investment Manager  tity have any diversified mutua n (SEC) in the Investment Co	al funds reported in Schedule D, impany Act of 1940 [Section 5(b)	Part 2 (diversified accord (1)])?	ing to the Se	curities and	Yes	NO
Depository Number 107738	Goldman Sachs Asset Manager Hartford Investment Manager  tity have any diversified mutua n (SEC) in the Investment Co	al funds reported in Schedule D, impany Act of 1940 [Section 5(b)	Part 2 (diversified accord (1)])?	ing to the Se	curities and	Yes	NO

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation

30.	Provide the following information for all short-term and long-term bonds and all preferred stocks.	Do not substitute amortized value or
	statement value for fair value.	

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	6,321,882,645	6,858,117,564	536,234,919
30.2 Preferred stocks	14,681,892	14,681,892	
30.3 Totals	6,336,564,537	6,872,799,456	536,234,919

30.4	Describe the sources or methods utilized in determining the fair values:			
	Fair values are generally derived using external independent pricing vendors and validated by comparing to broker quotes, recent open market trades and/or internally developed pricing models.			
31.1	Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes [	]	No [ X ]
31.2	If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Yes [	]	No [ ]
31.3	If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:			
32.1 32.2	,	Yes [ )	(]	No [ ]
33.	By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:  a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.  b. Issuer or obligor is current on all contracted interest and principal payments.			
	c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.  Has the reporting entity self-designated 5GI securities?	Yes [ )	( ]	No [ ]
34.	By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:  a. The security was purchased prior to January 1, 2018.  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.  d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.			
	Has the reporting entity self-designated PLGI securities?	Yes [	]	No [ X ]
35.	By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:  a. The shares were purchased prior to January 1, 2019.  b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.  c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.  d. The fund only or predominantly holds bonds in its portfolio.  e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.  f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.  Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria?	Yes [	]	No [ X ]
	OTHER			
36.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?	\$		823,858
36.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations service organizations and statistical or rating bureaus during the period covered by this statement.	5,		
	1 2 Name Amount Paid			
	Tanto Tanton Tado			

37.1	Amount of payments for legal expenses, if any?		\$	9,574,155
37.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment during the period covered by this statement.	s for legal expenses	i	
	1 Name	2 Amount Paid		
	Carlton Fields P.A.	2,081,397		
38.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments	s of government, if a	ıny?\$	
38.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment connection with matters before legislative bodies, officers or departments of government during the period covered			
	1 Name	2 Amount Paid		

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

If ye	s, indicate premium earned on U.S. business only			\$
	at portion of Item (1.2) is not reported on the Medicare Supplement Insurance Expe Reason for excluding:			\$
Indi	cate amount of earned premium attributable to Canadian and/or Other Alien not inc			\$
Indi	cate total incurred claims on all Medicare Supplement insurance.			\$
Indi	vidual policies:	Mark accomment the		
man	ndual policies.	Most current thr	-	\$
				\$
			most current three years	
				\$
				\$
		1.66 Number of	covered lives	
Gro	up policies:	Most current thr	ee vears.	
				\$
				\$
				Ψ
		1.70 140111501 01	0000100 11000	
		All years prior to	most current three years	3
		1.74 Total prem	ium earned	\$
		1.75 Total incur	red claims	\$
		1.76 Number of	covered lives	
	- ·			
Hea	Ith Test:	1	2	
		Current Year		
2.1	Premium Numerator			
2.2	Premium Denominator	547,686,133	329,784,452	
2.3	Premium Ratio (2.1/2.2)	0.000	0.000	
2.4	Reserve Numerator			
2.5	Reserve Denominator	3,991,689,676	3,739,181,194	
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000	
Doe	s this reporting entity have Separate Accounts?			Yes [ ] No [ X ]
If ye	s, has a Separate Accounts Statement been filed with this Department?		Yes	[ ] No [ ] N/A [
Wha	at portion of capital and surplus funds of the reporting entity covered by assets in the ibutable from the Separate Accounts to the general account for use by the general	e Separate Accounts staten account?	nent, is not currently	\$
	e the authority under which Separate Accounts are maintained:			
Was	any of the reporting entity's Separate Accounts business reinsured as of Decemb	er 31?		Yes [ ] No [ X ]
Has	the reporting entity assumed by reinsurance any Separate Accounts business as of	of December 31?		Yes [ ] No [ X ]
Acc	e reporting entity has assumed Separate Accounts business, how much, if any, rein ounts reserve expense allowances is included as a negative amount in the liability "?	or "Transfers to Separate A	ccounts due or accrued	
clair	reporting entities having sold annuities to another insurer where the insurer purcha nant (payee) as the result of the purchase of an annuity from the reporting entity or ount of loss reserves established by these annuities during the current year:	ıly:	•	
List	the name and location of the insurance company purchasing the annuities and the	statement value on the purc	chase date of the annuitie	Ψ S.
	1		2 Statement	Value
			Statement on Purchas	
			of Annui	ties
<u> </u>	P&C Insurance Company And Location		(i.e., Presen	t Value)
			1	1

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

5.1	Do you act as a custodian for health savings accou	ınts?					Yes [	] No	[ X ]
5.2	If yes, please provide the amount of custodial fund:	s held as of the re	eporting date				\$		
5.3	Do you act as an administrator for health savings a	ccounts?					Yes [	] No	[ X ]
5.4	If yes, please provide the balance of funds adminis	tered as of the re	eporting date				\$		
6.1 6.2	Are any of the captive affiliates reported on Schedulf the answer to 6.1 is yes, please provide the follow		horized reinsurers?	·		Yes [	X ] No [	] N.	/A [ ]
	1	2	3	4		s Supporting Reserv			
		NAIC Company	Domiciliary	Reserve	5 Letters of	6 Trust	7		
	Company Name	Code	Jurisdiction	Credit	Credit	Agreements	Oth		
	rity I, Incrity III, Inc.		IA	1,369,659,939 4 112 925 667		-		,	
	Re, Inc.	15333	VT				165,	357, 198	
7.	Provide the following for individual ordinary life insuceded):  Term (whether full u Whole Life (whether Variable Life (with o Universal Life (with	7.1 Direct Pro 7.2 Total Inco 7.3 Number of the Properties of the	emium Written urred Claims of Covered Lives inary Life Insurance ad underwriting, jet i ,limited underwritin ary gurarantee)	e Includes	pp")	rance assumed or	\$	131,3	383,606
	Variable Universal L			antee)					
8.	Is the reporting entity licensed or chartered, registe						Yes [ )	( ] No	[ ]
8.1	If no, does the reporting entity assume reinsurance the reporting entity?						Yes [	] No	[ ]
ife, Ac	cident and Health Companies Only:								
9.1	Are personnel or facilities of this reporting entity us by this reporting entity (except for activities such as studies)?	administration of	of jointly underwritte	en group contracts	and joint mortality	or morbidity		( ] No	[ ]
9.2	Net reimbursement of such expenses between rep	orting entities:							
				9.22 F	Received		\$		
10.1	Does the reporting entity write any guaranteed inte	rest contracts?					. Yes [	] No	[ X ]
10.2	If yes, what amount pertaining to these lines is incl	uded in:		10.21	Page 3 Line 1		\$		
11.	For stock reporting entities only:								
11.1	Total amount paid in by stockholders as surplus ful	nds since organiz	zation of the report	ing entity:			\$	676,8	818,899
12.	Total dividends paid stockholders since organization	on of the reporting	g entity:						
				12.12	Stock		\$		
13.1	Does the reporting entity reinsure any Workers' Co Reinsurance (including retrocessional reinsurance) benefits of the occupational illness and accident ex written as workers' compensation insurance.	assumed by life	and health insurer	s of medical, wage	loss and death		Yes [	] No	[ X ]
13.2	If yes, has the reporting entity completed the Work	ers' Compensatio	on Carve-Out Supp	plement to the Annu	ual Statement?		Yes [	] No	[ ]
13.3	If 13.1 is yes, the amounts of earned premiums and	d claims incurred	in this statement a 1 Reinsura Assumo	nce Reir	2 nsurance Ceded	3 Net Retained			
	13.31 Earned premium								
	13.32 Paid claims								
	13.33 Claim liability and reserve (beginning of year 13.34 Claim liability and reserve (end of year)								
	13.35 Incurred claims								

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

13.4	If reinsurance assumed included amounts with attachment points 13.34 for Column (1) are:	s below \$1,000,0	000, the distribution	of the amounts re	ported in Lines 13.31 and	1			
	Attachment			1 Earned	2 Claim Liability				
	Point 13.41 <\$25,000			Premium	and Reserve				
	13.42 \$25,000 - 99,999								
	13.43 \$100,000 - 249,999								
	13.44 \$250,000 - 999,999								
	13.45 \$1,000,000 or more								
13.5	What portion of earned premium reported in 13.31, Column 1 wa	s assumed from	pools?			\$			
raterna	al Benefit Societies Only:								
14. 15.	Is the reporting entity organized and conducted on the lodge syst How often are meetings of the subordinate branches required to	be held?		•	rm of government?	Yes [	] N	0 [	]
16.	How are the subordinate branches represented in the supreme o	r governing body	y?						
17.	What is the basis of representation in the governing body?								
18.1	How often are regular meetings of the governing body held?								
18.2	When was the last regular meeting of the governing body held?								
18.3	When and where will the next regular or special meeting of the gr	overning body be	e held?						
18.4	How many members of the governing body attended the last regi								
18.5	How many of the same were delegates of the subordinate branch	hes?							
19.	How are the expenses of the governing body defrayed?								
20.	When and by whom are the officers and directors elected?					, <del></del>			
21.	What are the qualifications for membership?								
22.	What are the limiting ages for admission?								
23.	What is the minimum and maximum insurance that may be issue	ed on any one life	e?						
24. 25.	Is a medical examination required before issuing a benefit certific Are applicants admitted to membership without filing an application	cate to applicants on with and beco	s? oming a member of	a local branch by	ballot and initiation?	Yes [ Yes [	-	o [	]
26.1	Are notices of the payments required sent to the members?					3		N/A [	ı ı
26.2 27.	What proportion of first and subsequent year's payments may be	used for manag	jement expenses?				] 10	0 [	]
									_ %
28.1 28.2	Is any part of the mortuary, disability, emergency or reserve fund,	, or the accretion	ns from or payments	s for the same, use	ed for expenses?	Yes [	-	lo [	%
29.1	Does the reporting entity pay an old age disability benefit?					-	] N	o [	]
29.2	If yes, at what age does the benefit commence?						<del></del>		
30.1	Has the constitution or have the laws of the reporting entity been If yes, when?	amended during	g the year?			Yes [	] N	0 [	J
31.	Have you filed with this Department all forms of benefit certificate	es issued, a copy	of the constitution	and all of the laws	s, rules and regulations		1 N	lo [	1
32.1	in force at the present time?	ns were waived o	during the current y	ear under premiur	m-paying certificates on	162 [	] 14	lo [	J
20.0	account of meeting attained age or membership requirements? If so, was an additional reserve included in Exhibit 5?					_	] N		]
32.2 32.3	If yes, explain				-	] No [	J	N/A [	1
33.1	Has the reporting entity reinsured, amalgamated with, or absorbe	ed any company,	order, society, or a	association during	the year?		] N	lo [	]
33.2	If yes, was there any contract agreement, or understanding, writte director, trustee, or any other person, or firm, corporation, society emolument, or compensation of any nature whatsoever in connec	or association, i	received or is to rec	ceive any fee, com	mission,				
	absorption, or transfer of membership or funds?				Yes [	] No [	]	N/A [	]
34.	Has any present or former officer, director, trustee, incorporator, claims of any nature whatsoever against this reporting entity, whi					Yes [	1 N	lo [	1
35.1	Does the reporting entity have outstanding assessments in the fo						-	-	, ]
35.2	If yes, what is the date of the original lien and the total outstanding	•						-	
		utstanding							
		uisianunny							

	Outstanding
Date	Lien Amount

# **FIVE-YEAR HISTORICAL DATA**

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6. \$000 omitted for amounts of life insurance

		\$000 omitted for a	mounts of life insura	4	E	
		1 2019	2 2018	3 2017	4 2016	5 2015
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col.					
	•	65,222,539	62,952,466	64,961,831	66,243,983	64,259,424
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	18 006 080	20,935,334	22 964 782	24 466 604	25,043,064
3.	Credit life (Line 21, Col. 6)			22,004,702		20,040,004
	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less					
•	Lines 43 & 44, Col. 4)	26,944	28,954	32,288	37,016	38,733
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	83,255,563	83,916,754	87,958,901	90,747,603	89,341,221
7.1	Total in force for which VM-20		2 510	1 745	2007	2007
	deterministic/stochastic reserves are calculated		3,510	1,745	XXX	XXX
	New Business Issued (Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col.					
0.	2)	5,797,771	2,800,204	2,470,736	2,754,790	2,696,762
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	560,413	577,781	494,717	370,912	459,881
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)					
	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	6,358,184	3,377,985	2,965,453	3,125,702	3, 156, 643
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
	Industrial life (Line 20.4, Col. 2)					
	Ordinary-life insurance (Line 20.4, Col. 3)					
	Ordinary-individual annuities (Line 20.4, Col. 4)					
16	Credit life (group and individual) (Line 20.4, Col. 5)					
	Group life insurance (Line 20.4, Col. 6)					
	Group annuities (Line 20.4, Col. 7)					
	A & H-group (Line 20.4, Col. 8)					
10.2	Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)					
	Aggregate of all other lines of business (Line					
	20.4,Col. 11)					
20.	Total	547,686,133	329,784,452	380,798,238	423,411,506	(467,996,268)
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	10 071 710 668	9,098,672,031	8 916 159 290	8,041,033,190	7,674,856,180
22.	Total liabilities excluding Separate Accounts					
	business (Page 3, Line 26)	9,335,442,762			7,375,331,617	
23.	Aggregate life reserves (Page 3, Line 1)	4,404,887,656	4, 185, 999, 574	4,069,319,941	3,807,556,863	3,675,290,846
23.1	Excess VM-20 deterministic/stochastic reserve over		EEC 400		2007	2007
0.4	NPR related to Line 7.1					XXX
24. 25.	Aggregate A & H reserves (Page 3, Line 2)		421,920,034		251,779,435	301,582,021
	Asset valuation reserve (Page 3, Line 24.01)					37,334,594
27.	Capital (Page 3, Lines 29 and 30)		, ,			2,500,000
	Surplus (Page 3, Line 37)			'		609,462,829
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	163,580,481	221,924,606	276,451,959	15,555,672	(127,596,792)
	Risk-Based Capital Analysis					
30.	Total adjusted capital	832,777,676	869, 134,788	783,121,694	723,616,181	655,605,692
31.	Authorized control level risk - based capital	102,961,132	101,648,153	94,976,310	84,829,912	73,243,948
	Percentage Distribution of Cash, Cash					
	Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	67.1	72 1	71 1	73.0	74.9
33.	Stocks (Lines 2.1 and 2.2)					5.4
	Mortgage loans on real estate(Lines 3.1 and 3.2)		11.2	10.4	9.8	
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments					
	(Line 5)	8.8			3.3	
	Contract loans (Line 6)	2.7				3.9
38.	Derivatives (Page 2, Line 7)	1.4				1.3
	Other invested assets (Line 8)	3.4				3.2
40.	Receivables for securities (Line 9)	0.0	0.1	0.1	0.0	0.0
41.	Securities lending reinvested collateral assets (Line					
	10)					
42	10)					
42. 43.	10)					

# **FIVE-YEAR HISTORICAL DATA**

		(Co	ontinued)			
		1 2019	2 2018	3 2017	4 2016	5 2015
	Investments in Parent, Subsidiaries and Affiliates	20.0	20.0	2011	20.0	20.0
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	62.438.831	62,423,769	67.812.275	67.815.440	
45.	Affiliated preferred stocks (Schedule D Summary.				11,255,936	.8.532.128
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),					
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated	170 701 010	100 004 174	111,045,050	105,237,291	103,946,007
50. 51.	Total of above Lines 44 to 49  Total Investment in Parent included in Lines 44 to	4/0,561,613	492,821,4/1	563,925,463	472,121,142	429,764,681
51.	49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)					128, 188, 005
53.	Total admitted assets (Page 2, Line 28, Col. 3)	10,0/1,/10,668	9,098,672,031	8,916,159,290	8,041,033,190	
54.	Investment Data  Net investment income (Exhibit of Net Investment Income)	527 572 670	508 658 068	536 673 781	256 , 167 , 920	233 126 139
55.	Realized capital gains (losses) (Page 4, Line 34,		8,826,213		(22,089,468)	
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	(124,308,246)	38,444,288	102,235,408	(36,465,203)	39,780,038
57.	· · · · · · · · · · · · · · · · · · ·			633,934,760	197,613,249	268,930,264
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	365,212,532	381,025,727	328,868,081	322,290,720	362,082,562
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)					
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	215,430,384	108,528,733	258,481,366	133,095,920	(687, 142, 732)
61.	Increase in A & H reserves (Line 19, Col. 6)					
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	4,834,882	4,744,780	6,912,020	7,201,234	(9,972,367)
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	45.8	61.9	58.9	45.0	(36.3
64.	Lapse percent (ordinary only) [(Exhibit of Life		0.4		0.0	F 7
65.	Life Insurance, Col. 4, Lines 1 & 21)] x 100.0					
66.	6, Col. 2)					
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)					
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)					
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)					
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)					
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)					
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)					
74. 75.	Ordinary - individual annuities (Page 6, Col. 4) Ordinary-supplementary contracts					
75. 76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	163,400	644,657	(1,029,863)	347,375	(15,515,901
78.	Group annuities (Page 6, Col. 5)					
79.	A & H-group (Page 6.5, Col. 3)					
80. 81	A & H-credit (Page 6.5, Col. 10)					
81. 82.	Aggregate of all other lines of business (Page 6					
	Col. 8)	11,563,182				
83.	Fraternal (Page 6, Col. 7)	05 047 004	44 454 000	/400 004 40	/07 400 700	FA 411 712
84.	Total (Page 6, Col. 1)	35,617,384		(109,321,181)	( , , , -,	52,111,743



1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13

above)

	CT BUSINESS IN THE STATE OF Grand Total Group Code 3891	11	FE INSURANCE			YEAR 2019 ny Code 62200
NAIC	Group Code 3891			3		,
	DIRECT PREMIUMS	1	2 Credit Life (Group	3	4	5
	AND ANNUITY CONSIDERATIONS	Ordinary	and Individual)	Group	Industrial	Total
1.		781.544.918		Стоир	maatra	781,544,918
2.	Annuity considerations					, , , , ,
3.	Deposit-type contract funds		XXX			
4.	Other considerations					, ,
5.	Totals (Sum of Lines 1 to 4)	861.570.618				861.570.618
	DIRECT DIVIDENDS TO	001,010,010				001,010,010
	POLICYHOLDERS/REFUNDS TO MEMBERS					
Life in	surance:					
6.1	Paid in cash or left on deposit	80,056				
6.2	Applied to pay renewal premiums	539,670				539,670
6.3	Applied to provide paid-up additions or shorten the					
	endowment or premium-paying period	2,715,702				2,715,702
6.4	Other	30,714				
6.5	Totals (Sum of Lines 6.1 to 6.4)	3,366,142				3,366,142
Annui						
7.1	Paid in cash or left on deposit					
7.2	Applied to provide paid-up annuities					
7.3	Other					
7.4	Totals (Sum of Lines 7.1 to 7.3)					
8.	Grand Totals (Lines 6.5 plus 7.4)	3,366,142				3,366,142
	DIRECT CLAIMS AND BENEFITS PAID					
9.	Death benefits					339,565,123
10.	Matured endowments					
11.	Annuity benefits					
12.	Surrender values and withdrawals for life contracts	221,048,226				221,048,226
13.	Aggregate write-ins for miscellaneous direct claims and benefits paid					
14.	AU 0 1 60 1 11 10					
15.	Totals	560,613,349				560,613,349
	DETAILS OF WRITE-INS					·
1301.						
1302.						
1303.						
1398.	Summary of Line 13 from overflow page					
1000	Totale (Lines 1001 thru: 1000 plus 1000) (Line 10					

			(	Credit Life						
	(	Ordinary	(Group	and Individual)		Group	li li	ndustrial		Total
DIRECT DEATH	1	2	3	4	5	6	7	8	9	10
BENEFITS AND			No. of							
MATURED	No. of		Ind.Pols.				No. of		No. of	
ENDOWMENTS	Pols. &		& Gr.		No. of		Pols. &		Pols. &	
INCURRED	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount	Certifs.	Amount
16. Unpaid December 31, prior	004	70 404 400							001	70 404 400
year									291	73,494,466
17. Incurred during current year Settled during current year:	2,243	330,428,922							2,243	330,428,922
18.1 By payment in full	2, 188	339,565,123							2, 188	339,565,123
18.2 By payment on compromised claims	,									
18.3 Totals paid	2, 188	339,565,123							2, 188	339,565,123
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements									2, 188	339,565,123
19. Unpaid Dec. 31, current year (16+17-18.6)	346	64,358,265							346	64,358,265
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior	044 707	04 005 750 404			0.5	40,000,000			044 000	04 000 000 000
year	214,787			(a)		12,909,388				64,698,662,809
21. Issued during year	5,632	6,358,184,193							5,632	6,358,184,193
22. Other changes to in force	000	(0 540 650 505)			_	0 700 740			000	(0 500 050 047)
(Net)	223	(2,548,659,565)			3	8,799,718			226	(2,539,859,847)
23. In force December 31 of current year	220,642	68,495,278,049		(a)	38	21,709,106			220,680	68,516,987,155

(a) Includes Individual Credit Life Insurance prior year \$ \_\_\_\_\_\_\_, current year \$ Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year \$ Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year \$ , current year \$ .. , current year \$

	ACCIDENT AN	D HEALTH INSU	RANCE		
	1	2	3	4	5
			Policyholder Dividends		
			Paid, Refunds to		
		Direct Premiums	Members or Credited		Direct Losses
	Direct Premiums	Earned	on Direct Business	Direct Losses Paid	Incurred
24. Group Policies (b)					
24.1 Federal Employees Health Benefits Plan					
premium (b)					
24.2 Credit (Group and Individual)			-		
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes o	r fees				
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)					
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)					
26 Totals (Lines 24 + 24 1 + 24 2 + 24 3 + 24 4 +	25.6)				

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products

If not, how are such expenses met?

# ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

# **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance)

				(\$000 Omitt	ed for Amounts of							
			strial		inary	Credit Life (Grou				Group		10
		1	2	3	4	5 Number of Individual Policies and Group	6	7	Number of	f 8	9	Total
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Certificates	Amount of Insurance	Policies		Certificates	Amount of Insurance	Amount of Insurance
1.	In force end of prior year			338,207	83,887,800				44	314	28,954	83,916,754
2.	Issued during year			5.632	6,358,184						, , , , , , , , , , , , , , , , , , ,	6,358,184
3.	Reinsurance assumed			,	, , ,							,
4.	Revived during year			373	173, 124					2	225	173,349
5.	Increased during year (net)				,						38	38
6.	Subtotals, Lines 2 to 5			6,005	6,531,308					2	263	6,531,571
7.	Additions by dividends during year	XXX		XXX	9,197	XXX		XXX		XXX		9,197
8.	Aggregate write-ins for increases											,
9.	-			344,212	90,428,305				44	316	29,217	90,457,522
	Deductions during year:											
10.	Death			3,400	453,018			xxx		11	1,389	454 , 407
11.	Maturity			114	2,945			XXX			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2.945
12.	Disability							XXX				
13.	Expiry			182	8,905							8,905
14.	Surrender			11,214	2,835,046					8	884	2,835,930
15.	Lapse			10,370	3,612,291							3,612,291
16.	Conversion			10,070				XXX		XXX	XXX	
17.	Decreased (net)			3,228	287,481				1	1		287,481
18.	Reinsurance				201,401							201 , 40 1
19.	Aggregate write-ins for decreases											
20.	Totals (Lines 10 to 19)			28,508	7,199,686				1	.20	2,273	7,201,959
21.	In force end of year (b) (Line 9 minus Line 20)			315,704	83,228,619				43	296	2,273	83,255,563
	Reinsurance ceded end of year	XXX		XXXXX	61,068,579	XXX		XXX	40	290	20,944	61,068,579
	Line 21 minus Line 22	XXX		XXX	22,160,040	XXX	(a)	XXX		XXX	26,944	22,186,984
23.	DETAILS OF WRITE-INS	***		***	22, 100,040	***	(a)	***		***	20,344	22, 100, 304
0004												
0802.												
0803. 0898.	Summary of remaining write-ins for Line 8 from overflow											
0899.	page											
1901.	43010)											
1902.												
1903.												
1998.	Summary of remaining write-ins for Line 19 from overflow page.											
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)											
Life, Ac	cident and Health Companies Only:						<u>.</u>		•	•		
	ıp \$ ; Individual \$											
Fratern	al Benefit Societies Only:											
(b) Paic	-up insurance included in the final totals of Line 21 (including	g additions to certificate	es) number of certificate	es	, Amount \$							
Addi	tional accidental death benefits included in life certificates we	ere in amount \$		s the society collect any	contributions from men	bers for general expens	ses of the society under fo	ully paid-up cert	tificates?	Yes [ ] No [	1	
		<b>+</b>	, Doc.	s and socioty contest arry	33	for gonoral expens	see of the boolety ander h	any paid up don			•	

# **EXHIBIT OF LIFE INSURANCE**

(\$000 Omitted for Amounts of Life Insurance) (Continued)
ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

	7.22			•										
		Indu	strial	Ordi	inary									
		1	2	3	4									
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance									
24.	Additions by dividends	XXX		XXX	352,622									
25.	Other paid-up insurance			10,504	349,971									
26.	Debit ordinary insurance	XXX	XXX											

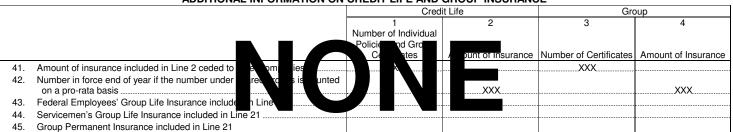
ADDITIONAL INFORMATION ON ORDINARY INSURANCE

			uring Year in Line 2)	In Force End of Year (Included in Line 21)		
		1	2	3	4	
	Term Insurance Excluding Extended Term Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	
27.	Term policies - decreasing			42	1,967	
28.	Term policies - other		558,973	51,256	17,690,568	
29.	Other term insurance - decreasing	XXX		XXX		
30.	Other term insurance	XXX	1,440	XXX	70,284	
31.	Totals (Lines 27 to 30)	631	560,413	51,298	17,762,819	
	Reconciliation to Lines 2 and 21:					
32.	Term additions	XXX		XXX	179,376	
33.	Totals, extended term insurance	XXX	XXX	1,440	63,886	
34.	Totals, whole life and endowment		5,797,771	262,966	65,222,539	
35.	Totals (Lines 31 to 34)	5,632	6,358,184	315,704	83,228,620	

**CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS** 

			uring Year	In Force End of Year							
		(Included	in Line 2)	(Included in Line 21)							
		1 2		3	4						
		Non-Participating	Participating	Non-Participating	Participating						
36	Industrial										
37.	Ordinary	6,358,184		81,665,892	1,562,728						
38.	Credit Life (Group and Individual)										
39.	Group			26,944							
40.	Totals (Lines 36 to 39)	6,358,184		81,692,836	1,562,728						

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE



## ADDITIONAL ACCIDENTAL DEATH BENEFITS

46. Amount of additional accidental death benefits in force end of year under ordinary policies	281,051
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# BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

47.	State basis of calculation of (47.1) decreasing term insurance contained in Family Income, Mortgage Protection, etc., policies and riders and of (47.2) term insurance on
	wife and children under Family, Parent and Children, etc., policies and riders included above.
	47.1 Actual
	47.2 Actual for spouse \$1.000 or \$2.000 for children

### POLICIES WITH DISABILITY PROVISIONS

	FOLICIES WITH DISABILITY PROVISIONS												
			Industrial		Ordinary	Credit	Group						
		1	2	3	4	5	6	7	8				
								Number of					
		Number of		Number of		Number of		Certifi-	Amount of Ins				
	Disability Provisions	Policies	Amount of Insurance	Policies	Amount of Insurance	Policies	Amount of Insurance	cates	rance				
48.	Waiver of Premium			41,713	6, 187, 149			2	455				
49.	Disability Income												
50.	Extended Benefits			XXX	XXX								
51.	Other												
52.	Total		(a)	41 713	(a) 6 187 149		(a)	2	(a) 455				

<sup>(</sup>a) See the Annual Audited Financial Reports section of the annual statement instructions

# EXHIBIT OF NUMBER OF POLICIES, CONTRACTS, CERTIFICATES, INCOME PAYABLE AND ACCOUNT VALUES IN FORCE FOR SUPPLEMENTARY CONTRACTS, ANNUITIES, ACCIDENT & HEALTH AND OTHER POLICIES

	SUPPLEMENTARY CONTRACTS										
		Ordi	nary	Gr	oup						
		1	2	3	4						
		Involving Life Contingencies	Not Involving Life Contingencies	Involving Life Contingencies	Not Involving Life Contingencies						
1.	In force end of prior year										
2.	Issued during year										
3.	Reinsurance assumed										
4.	Increased during year (net)										
5.	Total (Lines 1 to 4)	, 									
	Deductions during year:										
6.	Decreased (net)										
7.	Reinsurance ceded										
8.	Totals (Lines 6 and 7)										
9.	In force end of year										
10.	Amount on deposit		(a)		(a)						
11.	Income now payable										
12.	Amount of income payable	(a)	(a)	(a)	(a)						

#### **ANNUITIES** Ordinary Immediate Deferred Contracts Certificates In force end of prior year Issued during year Reinsurance assumed Increased during year (net) 5. Totals (Lines 1 to 4) Deductions during year: 6. Decreased (net) Reinsurance ceded 8. Totals (Lines 6 and 7) 9. In force end of year. Income now payable: 10. Amount of income payable XXX (a) Deferred fully paid: Account balance XXX XXX

XXX

(a)

XXX

(a)

ACCIDENT AND HEALTH INSURANCE Certificates Premiums in Force Policies Premiums in Force Policies Premiums in Force In force end of prior year Issued during year Reinsurance assumed. 3. Increased during year (net) XXX XXX XXX 5. Totals (Lines 1 to 4) .. XXX Deductions during year: XXX XXX 6. Conversions . Decreased (net) . XXX. Reinsurance ceded 9 Totals (Lines 6 to 8) XXX 10. In force end of year (a)

	DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS		
		1	2
			Dividend
		Deposit Funds	Accumulations
		Contracts	Contracts
1.	In force end of prior year	117	356
2.	Issued during year		
3.	Reinsurance assumed		
4.	Increased during year (net)		53
5.	Totals (Lines 1 to 4)	. 119	409
	Deductions During Year:		
6.	Decreased (net)		
7.	Reinsurance ceded	-	
8.	Totals (Lines 6 and 7)		
9.	In force end of year	119	409
10.	Amount of account balance	(a) 57,177	(a) 1,648,581

<sup>(</sup>a) See the Annual Audited Financial Reports section of the annual statement instructions.

Deferred not fully paid:

Account balance

# FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

# INTEREST MAINTENANCE RESERVE

		1 Amount
1	Reserve as of December 31, Prior Year	181,193,674
2	Current year's realized pre-tax capital gains/(losses) of \$21,721,270 transferred into the reserve net of taxes of \$4,561,467	17, 159, 804
3	Adjustment for current year's liability gains/(losses) released from the reserve	44,283,809
4	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	242,637,287
5	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	14,520,395
6	Reserve as of December 31, current year (Line 4 minus Line 5)	228,116,892

# AMORTIZATION 1

		1	2	3	4
	Year of Amortization	Reserve as of December 31, Prior Year	Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2019	10,498,574	1,908,220	2,113,602	14,520,395
2.	2020	10,060,735	2,819,231	2,728,891	15,608,857
3.	2021	9,475,401	1,796,986	2,644,371	13,916,758
4.	2022	8,869,880	1,775,979	2,558,859	13,204,717
5.	2023	8,286,598	1,753,471	2,493,842	12,533,911
6.	2024	7,943,956	1,750,775	2,430,772	12,125,504
7.	2025	8,045,499	1,607,347	2,407,424	12,060,269
8.	2026	8,257,553	1,386,978	2,376,912	12,021,443
9.	2027	8,516,726	1,136,234	2,358,025	12,010,985
10.	2028	8,704,393	886,435	2,316,534	11,907,362
11.	2029	8,856,828	610,147	2,284,099	11,751,074
12.	2030	8,823,722	439,352	2,201,299	11,464,373
13.	2031	8,847,963	349,244	2,121,927	11,319,134
14.	2032	8,853,297	253,349	2,050,112	11, 156, 759
15.	2033	8,890,633	153,594	1,972,030	11,016,257
16.	2034	8,629,361	57,672	1,846,107	10,533,140
17.	2035	8,065,023	(20, 129)	1,672,523	9,717,418
18.	2036	7,285,070	(69,939)	1,476,439	8,691,570
19.	2037	6,374,984	(127,571)	1,257,686	7,505,099
20.	2038	5,261,500	(184,450)	978 , 193	6,055,243
21.	2039	4,212,088	(237,431)	736,579	4,711,236
22.	2040	3,297,376	(244,630)	553,355	3,606,101
23.	2041	2,425,443	(206,828)	375,575	2,594,191
24.	2042	1,598,573	(156,525)	216,374	1,658,422
25.	2043	804 , 136	(111,598)	77 , 734	770,272
26.	2044	327,941	(65,220)	18, 129	280,850
27.	2045	100,370	(35,565)	9,909	74,714
28.	2046	(25,223)	(28,307)	5,328	(48,203)
29.	2047	(63,037)	(20,323)	1,016	(82,344)
30.	2048	(31,688)	(12,339)	(312)	(44,339)
31.	2049 and Later		(4,355)	475	(3,880)
32.	Total (Lines 1 to 31)	181,193,674	17,159,804	44,283,809	242,637,287

# **ASSET VALUATION RESERVE**

			Default Component			Equity Component		
		1	2	3	4	5	6	7
		Other Than Mortgage Loans	Mortgage Loans	Total (Cols. 1 + 2)	Common Stock	Real Estate and Other Invested Assets	Total (Cols. 4 + 5)	Total Amount (Cols. 3 + 6)
1.	Reserve as of December 31, prior year	43,211,701	7,798,084	51,009,784	8, 172, 581	35,536,559	43,709,139	94,718,924
2.	Realized capital gains/(losses) net of taxes - General Account	50,540,819		50,540,819	(482, 190)	(190,677)	(672,867)	49,867,952
3.	Realized capital gains/(losses) net of taxes - Separate Accounts							
4.	Unrealized capital gains/(losses) net of deferred taxes - General Account	2,906,936		2,906,936	39	(14,274,045)	(14,274,006)	(11,367,070)
5.	Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts							
6.	Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7.	Basic contribution	9,505,728	2,003,880	11,509,608		119,829	119,829	11,629,437
8.	Accumulated balances (Lines 1 through 5 - 6 + 7)	106, 165, 183	9,801,964	115,967,147	7,690,430	21, 191, 666	28,882,096	144,849,243
9.	Maximum reserve	45,172,508	10,096,581	55,269,089	7,747,771	41,023,250	48,771,021	104,040,110
10.	Reserve objective	25,796,959	7,759,434	33,556,393	7,639,768	40,732,608	48,372,375	81,928,768
11.	20% of (Line 10 - Line 8)	(16,073,645)	(408,506)	(16,482,151)	(10,132)	3,908,188	3,898,056	(12,584,095)
12.	Balance before transfers (Lines 8 + 11)	90,091,538	9,393,458	99,484,996	7,680,297	25,099,854	32,780,151	132,265,148
13.	Transfers	(703, 123)	703 , 123					
14.	Voluntary contribution							
15.	Adjustment down to maximum/up to zero	(44,215,908)		(44,215,908)				(44,215,908)
16.	Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	45,172,507	10,096,581	55,269,088	7,680,297	25,099,854	32,780,151	88,049,240

# ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

					AOL! O	CIMPONE	• •					
			1	2	3	4	Basic C	Contribution	Reserv	e Objective	Maximu	m Reserve
Line	NAIC			Reclassify		Balance for AVR Reserve	5	6	7	8	9	10
Num-	Desig-	Description	Book/Adjusted	Related Party	Add Third Party Encumbrances	Calculations	F	Amount	Fastan	Amount	Fastan	Amount
ber	nation	'	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		LONG-TERM BONDS	1,724,995	100/	XXX	1,724,995	0.0000		0.0000		0.0000	
1.		Exempt Obligations		XXX		4.214.386.658	0.0000	2.107.193	0.0000	6.743.019	0.0000	40 007 470
2.	1	Highest Quality	4,214,386,658	XXX	XXX	, , , , .						13,907,476
3.	2	High Quality	2,035,545,883	XXX	XXX	2,035,545,883	0.0021 0.0099	4,274,646 340,362	0.0064 0.0263	13,027,494 904,194	0.0106	21,576,786
4.	3	Medium Quality	34,380,000	XXX	XXX	34,380,000						1,292,688
5.	4	Low Quality	10,381,170	XXX	XXX	10,381,170	0.0245	254,339	0.0572	593,803	0.0817	848,142
6.	5	Lower Quality	25,463,937	XXX	XXX	25,463,937	0.0630	1,604,228	0.1128	2,872,332	0.1880	4,787,220
7.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX	2 224 222 244	XXX		XXX	24 442 244	XXX	
9.		Total Long-Term Bonds (Sum of Lines 1 through 8)	6,321,882,644	XXX	XXX	6,321,882,644	XXX	8,580,768	XXX	24,140,841	XXX	42,412,312
		PREFERRED STOCK										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality	14,681,892	XXX	XXX	14,681,892	0.0630	924,959	0.1128	1,656,117	0.1880	2,760,196
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	14,681,892	XXX	XXX	14,681,892	XXX	924,959	XXX	1,656,117	XXX	2,760,196
		SHORT - TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.000		0.0000	
19.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
20.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
21.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
22.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
23.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
24.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short - Term Bonds (Sum of Lines 18 through 24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded		XXX	XXX		0.0005		0.0016		0.0033	
27.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments		XXX	XXX		XXX		XXX		XXX	
34.		Total (Lines 9 + 17 + 25 + 33)	6.336.564.536	XXX	XXX	6.336.564.536	XXX	9.505.728	XXX	25.796.959	XXX	45.172.508

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# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS DEFAULT COMPONENT

	1					OIVIF OIVE			D 01: " H :			
			1	2	3	4		ntribution	Reserve	Objective		n Reserve
Line	NAIC			Reclassify		Balance for AVR Reserve	5	6	7	8	9	10
Num-	Desig-		Book/Adjusted	Related Party	Add Third Party	Calculations		Amount	_	Amount	_	Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX	ł	0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	797,019,924		XXX	797,019,924	0.0011	876,722	0.0057	4,543,014	0.0074	5,897,947
44.		Commercial Mortgages - All Other - CM2 - High Quality	261,089,528		XXX	261,089,528	0.0040	1,044,358	0.0114	2,976,421	0.0149	3,890,234
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	12,000,000		XXX	12,000,000	0.0069	82,800	0.0200	240,000	0.0257	308,400
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			xxx		0.0120		0.0343		0.0428	
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	1,070,109,453		XXX	1,070,109,453	XXX	2,003,880	XXX	7,759,434	XXX	10,096,581
59.	1	Schedule DA Mortgages	.,,,		XXX	.,,,	0.0034	_,,	0.0114	.,,	0.0149	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	1,070,109,453		XXX	1,070,109,453	XXX	2,003,880	XXX	7,759,434	XXX	10,096,581

# ASSET VALUATION RESERVE BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

	ı		1 4	2		1	Basic Contribution		Reserve Objective		Maximum Reserve	
Line			ı	Reclassify	3	Balance for AVR Reserve	5	6	7	8	9	10
Num- ber	Desig- nation	Description	Book/Adjusted Carrying Value	Related Party Encumbrances	Add Third Party Encumbrances	Calculations (Cols. 1 + 2 + 3)	Factor	Amount (Cols.4 x 5)	Factor	Amount (Cols. 4 x 7)	Factor	Amount (Cols. 4 x 9)
		COMMON STOCK				,		` '		,		,
1.		Unaffiliated - Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
2.		Unaffiliated - Private	38,338,105	XXX	XXX	38,338,105	0.0000		0. 1945	7,456,761	0. 1945	7,456,761
3.		Federal Home Loan Bank	30,001,000	XXX	XXX	30,001,000	0.0000		0.0061	183,006	0.0097	291,010
4.		Affiliated - Life with AVR	408, 122, 781	XXX	XXX	408,122,781	0.0000		0.0000	· · · · · · · · · · · · · · · · · · ·	0.0000	· · · · · · · · · · · · · · · · · · ·
		Affiliated - Investment Subsidiary:	]			, ,						
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures					(5)		(2)		(b)	
'0'		Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	476,461,886			476,461,886	XXX		XXX	7,639,768	XXX	7,747,771
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS										
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations	<u> </u>	XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality	72,833,593	XXX	XXX	72,833,593	0.0005	36,417	0.0016	116,534	0.0033	240,351
24.	2	High Quality	39,720,187	XXX	XXX	39,720,187	0.0021	83,412	0.0064	254,209	0.0106	421,034
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default	]	XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)	112,553,780	XXX	XXX	112,553,780	XXX	119,829	XXX	370,743	XXX	661,385

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

			EQUITY AND OTHER INVESTED ASSET COMPONENT									
			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Num- ber			Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS	, 0					,		,		,
		OF PREFERRED STOCKS										
30.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0 . 1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30										
		through 36)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS In Good Standing Affiliated:										
		S S			XXX		0.0011		0.0057		0.0074	
38. 39.		Mortgages - CM1 - Highest Quality			XXX		0.0040		0.0114		0.0149	
39. 40.		Mortgages - CM2 - Fight Quality			XXX		0.0040		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0020	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
40.		Overdue, Not in Process Affiliated:									0.0011	
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.	1	Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			xxx		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.	1	Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.	1	Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.	1	Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.	1	Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX	<u> </u>	XXX	

# ASSET VALUATION RESERVE (Continued) BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS EQUITY AND OTHER INVESTED ASSET COMPONENT

1			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Num-	NAIC Desig-		Book/Adjusted	Reclassify Related Party	Add Third Party	Balance for AVR Reserve Calculations	5	6 Amount	7	8 Amount	9	10 Amount
ber	nation	Description	Carrying Value	Encumbrances	Encumbrances	(Cols. 1 + 2 + 3)	Factor	(Cols.4 x 5)	Factor	(Cols. 4 x 7)	Factor	(Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS										
		OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private	207,516,015	XXX	XXX	207,516,015	0.0000		0 . 1945	40,361,865	0 . 1945	40,361,86
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures										
		Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)	207,516,015	XXX	XXX	207,516,015	XXX		XXX	40,361,865	XXX	40,361,86
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
75		LOW INCOME HOUSING TAX CREDIT INVESTMENTS					0.0003		0.0006		0.0010	
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
76. 77.		Non-guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
77. 78.		Non-quaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
76. 79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
79. 80.		Total LIHTC (Sum of Lines 75 through 79)					XXX		XXX		XXX	
00.		ALL OTHER INVESTMENTS					^^^		^^^		^^^	
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0042	
83.		Other Invested Assets - Schedule BA	-	XXX			0.0000		0.1580		0.1580	
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)		XXX			XXX		XXX		XXX	
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	320,069,795	^^^		320,069,795	XXX	119,829	XXX	40,732,608	XXX	41,023,25

<sup>(</sup>a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).

<sup>(</sup>b) Determined using the same factors and breakdowns used for directly owned real estate.

<sup>(</sup>c) This will be the factor associated with the risk category determined in the company generated worksheet.

#### **ASSET VALUATION RESERVE**

BASIC CONTRIBUTION, RESERVE OBJECTIVE AND MAXIMUM RESERVE CALCULATIONS REPLICATIONS (SYNTHETIC) ASSETS

1	2	3	4	5 NAIC Designation or	6	7 AVR	8 AVR	9 AVR
RSAT Number	Type	CUSIP	Description of Asset(s)	NAIC Designation or Other Description of Asset	Value of Asset	Basic Contribution	Reserve Objective	Maximum Reserve
		<u> </u>				<u> </u>		
0599999 - Total		r		I				

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

## **SCHEDULE F**

Showing all claims for death losses and all other contract claims resisted or compromised during the year, and all claims for death losses and all other contract claims resisted December 31 of current year

					act claims resisted		
1	2	3	4	5	6	/	8
		State of	Year of				
0	01-1	Residence	Claim for		American Delet	Amount Resisted	
Contract	Claim	of	Death or	A 101 1	Amount Paid	Dec. 31 of	14/1 O : 1 D : 1 I
Numbers	Numbers	Claimant	Disability	Amount Claimed	During the Year	Current Year	Why Compromised or Resisted
	Claims - Disposed						XXX
	nal Accidental Dea	th Benefits Clai	ims -				
Dispos							XXX
1599999. Disabili	ty Benefits Claims	- Disposed Of					XXX
	d Endowments Cla						XXX
2599999 Annuitie	es with Life Conting	nency Claims -	Diennsed				7001
Of	oo waa zao oonaa	goney claims	Вюросса				XXX
	Disposed of During	~ Current Veer					XXX
2099999. Ciaiiiis	GADC00015385		2018	0.000.000		0.000.000	
		CA		3,000,000		3,000,000	Foreign death
	GADC00020971	0R	2018	151,008		151,008	Insured died during contestable period
	GADC00024367		2019	10,000		10,000	Insured died during contestable period
UL00026310	GADC00020311	CA	2018	50,000		50,000	Insured died during contestable period
2799999. Death 0	Claims - Ordinary			3,211,008		3,211,008	XXX
				3,211,008		3,211,008	XXX
3199999. Death C		41- D £4- Ol - :		3,211,006		3,211,000	^^^
	nal Accidental Dea	th Benefits Clai	ıms -				VVV
Resiste							XXX
	ty Benefits Claims						XXX
4699999. Matured	d Endowments Cla	ims - Resisted					XXX
5199999. Annuitie	es with Life Conting	gencies Claims	- Resisted				XXX
	Resisted During C			3,211,008		3,211,008	XXX
ozoooo. Olaliilo	Troolotod Baring O	diront roui		0,2,000		0,2,000	7000
		· · · · · · · · · · · · · · · · · · ·					
		[					
		[					
			·····				
E000000 Te+-1-	1			3,211,008		3,211,008	VVV
5399999 - Totals				3,211,008		3,211,008	XXX

# Schedule H - Part 1 - Analysis of Underwriting Operations **NONE**

Schedule H - Part 2 - Reserves and Liabilities

#### NONE

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities **NONE** 

Schedule H - Part 4 - Reinsurance
NONE

Schedule H - Part 5 - Health Claims **NONE** 

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

		Reinsurance	Assumed Life Insurance, Annuities, Deposit Funds and Other	Liabilities Wi	thout Life or [	Disability Cor	ntingencies, and Relat	ed Benefits Listed by	Reinsured Compa	any as of December 3	1, Current Year	
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC					Type of	Type of				Reinsurance Payable	Modified	
Company	ID	Effective		Domiciliary	Reinsurance	Business	Amount of In Force at			on Paid and	Coinsurance	Funds Withheld
Code	Number	Date	Name of Reinsured	Jurisdiction	Assumed	Assumed	End of Year	Reserve	Premiums	Unpaid Losses	Reserve	Under Coinsurance
69140	04-1867050		FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	ADB				ļ ļ.		
69140	04-1867050		FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	AXXX		428,214,178	6,858,340			137,472,960
69140	04-1867050		FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	DIS						
69140	04-1867050		FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	OL						
69140	04-1867050		FIRST ALLMERICA FIN LIFE INS CO	MA	COFW/I	XXXL	122,426,671	13,215,637	(1,050,765)			139,264,301
		nt - U.S. Affiliat					944,246,128	441,429,815	5,807,575			276,737,261
		Account - U.S.					944,246,128	441,429,815	5,807,575			276,737,261
		Account - Non-l										
		Account - Affilia					944,246,128	441,429,815	5,807,575			276,737,261
61301	47-0098400		AMERITAS LIFE INS CORP	. NE	YRT/I	DIS		106,291	3,094	ļ		_
61301	47-0098400		AMERITAS LIFE INS CORP	. NE	YRT/I	OL	100,559,698	187,441	782,699	ļ		
61689	42-0175020		ATHENE ANN & LIFE CO	. IA		DIS		1,741,529		ļ ļ-		
61689	42-0175020		ATHENE ANN & LIFE CO	. IA		OL		433,972				
61689	42-0175020		ATHENE ANN & LIFE CO	. IA	0/I	ADB		111,065				
61689	42-0175020		ATHENE ANN & LIFE CO	.   IA	0/I	AXXX	4,346,885,337	971,375,301	34,414,223	11,142,228		
61689	42-0175020		ATHENE ANN & LIFE CO	.   IA	00/I	DIS		7,592,284				
61689	42-0175020		ATHENE ANN & LIFE CO	.   IA	0/I	OA		289,362		·····		
61689	42-0175020		ATHENE ANN & LIFE CO	. IA	0/I	OL_	8,088,301,238	1,145,869,476	54,869,812	13,143,776		
61689	42-0175020		ATHENE ANN & LIFE CO	.   I.A	CO/I	XXXL	1,307,251,222	36,056,983	4, 109, 287	413,594		
65676	35-0472300	01/01/2001	LINCOLN NATL LIFE INS CO	IN		DIS			(3)	l		
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	0/I	OL			(98)			
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	0/I	XXXL			(43)			
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	DIS			(10)			
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	OL			(44)			
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXL	21,811,950	117,323 41.275	(891)	}		
68713	84-0499703		SECURITY LIFE OF DENVER INS CO		YRT/I	UL	984,011	, , ,	(343)			
		nt - U.S. Non-A		Lini	V57.//		13,871,028,723	2,163,922,302	94, 177, 683	24,699,598		
			SCOR LIFE IRELAND DAC	IRL	YRT/I	OL		1,214	(208)			
		nt - Non-U.S. N					88,168	1,214	(208)			
		Account - Non-A	Affiliates				13,871,116,891	2,163,923,516	94, 177, 475	24,699,598		
	otal General A						14,815,363,019	2,605,353,331	99,985,050	24,699,598		276,737,261
		Accounts - U.										
			n-U.S. Affiliates									
1899999. To	otal Separate	Accounts - Affi	liates									
2199999. To	otal Separate	Accounts - No	n-Affiliates		·							
2299999. To	otal Separate	Accounts										
			0899999, 1499999 and 1999999)				14,815,274,851	2,605,352,117	99,985,258	24,699,598		276,737,261
			99, 0999999, 1799999 and 2099999)				88, 168	1,214	(208)			
9999999 - T			, , , , , , , , , , , , , , , , , , , ,				14.815.363.019	2,605,353,331	99.985.050	24,699,598		276,737,261

## **SCHEDULE S - PART 1 - SECTION 2**

			Heinsurance Assumed Ad	cident and i	Health Insuranc	e Listed by Rei	nsured Company as	of December 31, Cl	urrent Year			
1	2	3	4	5	6	7	8	9	10	11	12	13
NAIC Company Code	ID Number	Effective Date	Name of Reinsured	Domiciliary Jurisdiction	Type of Reinsurance Assumed	Type of Business Assumed	Premiums	Unearned Premiums	Reserve Liability Other Than for Unearned Premiums	Reinsurance Payable on Paid and Unpaid Losses	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
								<b>_</b>				
								<b>_</b>				
				<u></u> <u>-</u>			<u> </u>					
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						<b>7</b> \		<del> </del>	<del> </del>			
								<del> </del>				
								<del> </del>				

9999999 - Totals

#### **SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year NAIC Company ID Effective Domiciliary Code Date Name of Company Jurisdiction Paid Losses **Unpaid Losses** Numbe Total Life and Annuity - U.S. Affiliates Total Life and Annuity - Non-U.S. Affiliates 0699999 otal Life and Annuity - Affi ...47-0098400 ... ...12/01/2015 - Affil 0799999 AMERITAS LIFE INSURANCE CORP 9,308,058 THE GREAT AMERICAN LIFE INSURANCE COMPANY 63312 .13-1935920 06/30/2011 OH. 19.755 AMERICAN UNITED LIFE INS CO EMPLOYERS REASSUR CORP ...... 60895 35-0145825 11/01/1997 IN 154,934 192.103 .68276 48-1024691 .08/01/1996 187,243 KS. .177,000 68276 48-1024691 12/01/1989 EMPLOYERS REASSUR CORP KS 1 759 607 608 GENERAL RE LIFE CORP CT. .45.485 .86258 .13-2572994 .06/01/1998 \_21.739 GENERAL RE LIFE CORP 86258 13-2572994 11/01/2001 832 737 .1, 171, 164 13-2572994 .06/01/2002 .86258 \_13-2572994 \_01/01/2007 GENERAL RE LIFE CORP 491,846 86258 13-2572994 11/08/2008 GENERAL RELIFE CORE СТ 22 616 GENERAL RE LIFE CORP 13-2572994 .04/01/2009 .372,690 .86258 CT. 399,338 86258 13-2572994 04/01/2018 GENERAL RE LIFE CORP CT 30.371 ..08/16/2010 ..05/01/2014 HANNOVER LIFE REASSUR CO OF AMER HANNOVER LIFE REASSUR CO OF AMER ...48,461 88340 .59-2859797 241.233 .59-2859797 .88340 .88340 .59-2859797 .04/01/2018 HANNOVER LIFE REASSUR CO OF AMER FL .30.371 LINCOLN NATL LIFE INS CO 65676 35-0472300 12/31/1974 394.07 .35-0472300 .06/01/1983 IN. \_84,507 .65676 65676 35-0472300 01/01/1985 LINCOLN NATL LIFE INS CO IN 875.895 ..35-0472300 ..35-0472300 LINCOLN NATL LIFE INS CO LINCOLN NATL LIFE INS CO 04/24/1989 8,897 65676 .65676 .10/01/1995 IN. 36.969 .43.864 LINCOLN NATL LIFE INS CO LINCOLN NATL LIFE INS CO .573,538 65676 35-0472300 11/01/1997 IN 708,025 .35-0472300 .35-0472300 .65676 .06/01/2001 LINCOLN NATL LIFE INS CO IN. 12,392 LINCOLN NATL LIFE INS CO .12,515,776 65676 .35-0472300 .04/01/2015 IN .9.584.024 66346 02/24/1972 .56, 100 MUNICH AMER REASSUR CO 66346 58-0828824 06/01/1982 GA 200.000 66346 58-0828824 05/01/1983 MUNICH AMER REASSUR CO 36,881 .09/01/1985 MUNICH AMER REASSUR CO .66346 .58-0828824 GA. .18,461 126,334 66346 58-0828824 11/01/1997 MUNICH AMER REASSUR CO GA 358 043 374 488 ..66346 ..66346 ..01/01/2000 ..03/01/2002 MUNICH AMER REASSUR CO MUNICH AMER REASSUR CO .58-0828824 20,930 .58-0828824 .50,805 GA. .49,981 66346 58-0828824 01/01/2007 MUNICH AMER REASSUR CO GA 17.093 MUNICH AMER REASSUR CO MUNICH AMER REASSUR CO 66346 58-0828824 04/01/2018 30,371 1,318,274 66346 01/01/2019 GA. \_58-0828824 747,993 74900 63-0483783 05/01/2014 PARTNER REINS CO OF AMER AR 24.231 93572 43-1235868 RGA REINS CO 93572 43-1235868 01/01/1983 RGA REINS CO MO 29.095 115.732 RGA REINS CO RGA REINS CO .49,259 .46,282 93572 43-1235868 02/01/1988 MO .93572 43-1235868 .10/01/1989 93572 43-1235868 .07/01/1990 RGA REINS CO MO. .705.367 23.312 RGA REINS CO RGA REINS CO 93572 43-1235868 01/01/1994 MO 471 632 57.969 93572 .43-1235868 01/01/1996 95.726 .875,895 93572 43-1235868 07/01/1997 RGA REINS CO MO 295.806 93572 43-1235868 03/01/1999 RGA REINS CO MO 22 500 32,309 .93572 43-1235868 .04/01/1999 RGA REINS CO MO\_ .648,512 .751,731 93572 43-1235868 05/01/1999 RGA REINS CO MO 44.433 .43-1235868 .01/01/2000 .3, 177, 228 2,042,047 .93572 .43-1235868 .07/01/2000 RGA REINS CO MO. .421,612 93572 43-1235868 11/01/2001 RGA REINS CO MO 1 443 977 2 322 692 93572 .72,032 101,610 170.370 93572 43-1235868 04/01/2002 RGA REINS CO MO. 1.497.312 93572 43-1235868 06/01/2002 RGA REINS CO MO 548 447 054 584 .07/01/2003 2,813,833 .93572 .43-1235868 RGA REINS CO .(157,203) 93572 .43-1235868 .06/01/2006 RGA REINS CO MO. .799.269 .791.990 .08/18/2008 .11/08/2008 RGA REINS CO RGA REINS CO .1,019,037 93572 43-1235868 MO .657 .634 .93572 43-1235868 161,244 93572 43-1235868 05/01/2014 RGA REINS CO MO 154.642 .93572 .64688 ..01/01/2018 ..08/16/2010 .161,545 .321,644 43-1235868 RGA REINS CO 221,008 75-6020048 SCOR GLOBAL LIFE AMER REINS CO .98,311 97071 13-3126819 10/01/1995 SCOR GLOBAL LIFE USA REINS CO DF 36 969 43 864 SCOR GLOBAL LIFE USA REINS CO 7,500 9707 13-3126819 .04/01/2002 .335,904 SCOR GLOBAL LIFE USA REINS CO (375, 166) .97071 .13-3126819 .06/01/2002 DE. 72,387 9707 13-3126819 08/01/2004 SCOR GLOBAL LIFE USA REINS CO DF .82,244 406.672 .11/08/2008 SCOR GLOBAL LIFE USA REINS CO .97071 87572 23-2038295 .08/01/1990 SCOTTISH RE US INC DE 46.210 139.538 SCOTTISH RE US INC SCOTTISH RE US INC 87572 23-2038295 07/01/2003 DE 73.351 (88.538) .8.618 SECURITY LIFE OF DENVER INS CO .5,816 68713 84-0499703 .07/01/1995 CO\_ SECURITY LIFE OF DENVER INS CO SECURITY LIFE OF DENVER INS CO 68713 84-0499703 10/01/1995 cn 3.666.613 256,732 .68713 .84-0499703 .04/01/1997 CO. 4,997,323 68713 84-0499703 11/01/1998 SECURITY LIFE OF DENVER INS CO CO 7.742 SECURITY LIFE OF DENVER INS CO SECURITY LIFE OF DENVER INS CO .68713 .84-0499703 .04/01/2002 6.750 252.666 .68713 .84-0499703 .02/01/2003 CO. .366,066 401,270 68713 84-0499703 06/01/2003 SECURITY LIFE OF DENVER INS CO CO .54.000 ..06-0839705 ..06-0839705 SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC 10/01/198 .15,258 57,460 .05/01/1993 114,319 .82627 MO\_ 82627 06-0839705 11/30/1993 SWISS RE LIFE & HLTH AMER INC MO 36.969 43.864 SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC 21,739 .82627 .01/01/1994 .45.485 .82627 .06-0839705 .01/01/1995 MO. SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC .468, 107 .875, 895 82627 06-0839705 01/01/1996 MO .301,097 .06-0839705 .08/01/1996 .82627 82627 06-0839705 01/01/1997 SWISS RE LIFE & HLTH AMER INC MO 221.008 161.545 SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC 82627 06-0839705 03/01/1997 MO 161 545 .221,008 .01/01/1999 4,531,187 ,764,474 82627 .06-0839705 82627 06-0839705 05/01/1999 MO 44.433 ..113,948 ..903,053 .06-0839705 .01/01/2000 SWISS RE LIFE & HLTH AMER .260,372 .82627 .82627 ..06-0839705 .11/01/2001 SWISS RE LIFE & HLTH AMER INC MO. ....7.500 82627 06-0839705 04/01/2002 SWISS BELLIFE & HITH AMER INC MO 218 200 SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC ...50,906 ...971,193 .02/01/2003 107,035 82627 .06-0839705 .07/01/2003 MO. 1.826.950 SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC 82627 06-0839705 07/01/2005 MO 100 000 127 943 \_06-0839705 168, 165 82627 \_06-0839705 SWISS RE LIFE & HLTH AMER INC \_01/01/2007 MO\_ 129,236 SWISS RE LIFE & HLTH AMER INC SWISS RE LIFE & HLTH AMER INC 82627 06-0839705 01/25/2010 MO 75 000 389 646 .82627 .06-0839705 .08/16/2010 712,288 196,622 70688 36-6071399 01/01/2000 TRANSAMERICA FINANCIAL LIFE INS CO NY 28.719 .36–6071399 .36–6071399 ..06/01/2002 ..06/01/2005 TRANSAMERICA FINANCIAL LIFE INS CO TRANSAMERICA FINANCIAL LIFE INS CO 70688 NV .117 . 285 248 511 .137,593 70688 94.010 86231 39-0989781 .09/01/1978 TRANSAMERICA LIFE INS CO IA. TRANSAMERICA LIFE INS CO 39-0989781

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

#### **SCHEDULE S - PART 2**

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year 2 3 5 6 NAIC ID Company Effective Domiciliary Unpaid Losses Paid Losses ......2,359,023 Code ..86231 Number ..39-0989781 Date ..01/01/1992 Name of Company Jurisdiction TRANSAMERICA LIFE INS CO ..01/01/1994 ..07/01/1994 TRANSAMERICA LIFE INS CO ....83,388 .....1,277 .39,854 .51,820 86231 39-0989781 .86231 .39-0989781 86231 39-0989781 02/01/1997 TRANSAMERICA LIFE INS CO ΙA 221.008 161.545 ..01/01/1998 ..09/01/1998 TRANSAMERICA LIFE INS CO TRANSAMERICA LIFE INS CO \_89,883 \_56,197 86231 39-0989781 880,566 86231 .39-0989781 9.305 86231 39-0989781 01/01/2000 TRANSAMERICA LIFE INS CO IA 103.012 ..39-0989781 ..39-0989781 ..07/01/2000 ...11/01/2001 TRANSAMERICA LIFE INS CO TRANSAMERICA LIFE INS CO ...51,484 ...722,189 .86231 .945,271 .86231 IA. ..616,237 ..361,446 86231 39-0989781 .04/01/2002 TRANSAMERICA LIFE INS CO .15.000 ..07/01/2003 ...08/01/2004 TRANSAMERICA LIFE INS CO TRANSAMERICA LIFE INS CO .39-0989781 IA. 86231 .594.023 895.604 32,500 19,012 MI. \_53,769 MI. ...24,990 ...294,336 ...50,805 .....113,081 56,616,748 MI. 57,337,964 1099999. Total Life and Annuity - Non-Affiliates 1199999. Total Life and Annuity 1499999. Total Accident and Health - U.S. Affiliates 57,337,964 56 616 748 57,337,964 56,616,748 1799999. Total Accident and Health - Non-U.S. Affiliates 1899999. Total Accident and Health - Affiliates 2199999. Total Accident and Health - Non-Affiliates 2299999. Total Accident and Health 2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999) 2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999) 57,337,964 56,616,748

57,337,964

56,616,748

9999999 Totals - Life, Annuity and Accident and Health

							<b>NRT 3 - S</b>							
			rance Ceded Life Insurance, Annuities, Deposit Funds and	Other Li		Life or Disabil	ity Contingencies,							
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
NAIC Company Code	ID Number	Effective Date	Name of Company	Domi- ciliary Juris- diction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	9 Current Year	10 Prior Year	Premiums	12 Current Year	13 Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
15475	_46-3465867	10/01/2013	CAPE VERITY I INC	TA	COFW/I	AXXX	1,850,185,131	1,369,659,939	1,318,757,706	13,285,525				24,922,046
15475	46-3465867		CAPE VERITY I INC	IA	COFW/I	OL								
15472	46-3475073		CAPE VERITY II INC	I A	COFW/I	AXXX			2,977,044,972					
15472	46-3475073		CAPE VERITY II INC	IA	COFW/I	OL								
15472	.46-3475073		CAPE VERITY II INC	IA	COFW/I	XXXL	44 000 405 500	4 000 040 070	54,924,645	40.005.005				0.005.705.000
15473			CAPE VERITY III INC	IA	COFW/I	AXXX	14,920,425,500	4,003,246,370	772,834,243	40,305,825				2,925,785,236
15473 15473	46-3485456 46-3485456	.10/01/2013 10/01/2013	CAPE VERITY III INC	1A	COFW/I	DLXXXL	1,517,418,084	109,679,297	60,670,939	18,347,806				20,018,412
15333			GOTHAM RE INC	VT	COFW/I	AXXX	821,819,457	428,214,178	411,977,443	6,858,340				276,737,261
15333	_46-3455515		GOTHAM RE INC	VT	COFW/I	OL	021,019,401	420,214,170	411,377,440	0,000,040				270,737,201
15333			GOTHAM RE INC	VT	COFW/I	XXXL	122,426,671	13,215,637	15,342,281	(1,050,765)				
			zed U.S. Affiliates - Captive	V 1			19.232.274.843	5,924,015,421	5,611,552,229	77,746,731				3.247.462.955
			uthorized U.S. Affiliates				19.232.274.843	5.924.015.421	5.611.552.229	77,746,731				3.247.462.955
			uthorized V.O. Affiliates				13,202,214,040	0,324,010,421	3,011,302,223	11,140,131				3,247,402,330
			uthorized Nori-O.S. Anniates uthorized Affiliates				19,232,274,843	5,924,015,421	5,611,552,229	77,746,731				3,247,462,955
60895	35-0145825	08/17/1981	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	230,318	2,668	2,440	9.042				3,247,402,333
60895	35-0145825	11/01/1983	AMERICAN UNITED LIFE INS CO	IN	C0/I	DIS	200,010	124	2,440					***************************************
	35-0145825	11/01/1983	AMERICAN UNITED LIFE INS CO	IN	C0/1	0L	100,000	912	834	1.316				***************************************
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	C0/I	DIS	100,000	4, 171	7,061	49,090				
60895	.35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	CO/I	OL.	124,859,426	973.878	1,679,904	1,375,628				
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	C0/I	XXXL		236	1,216	412				
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	YRT/I	AXXX	5,985,933	70, 170		79,193				
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	YRT/I	DIS	, , , , , , , , , , , , , , , , , , , ,	14	14	35				
60895	35-0145825	11/01/1997	AMERICAN UNITED LIFE INS CO	IN	YRT/I	OL	1,568,572	23,220	20,962	16,331				
60895	35-0145825	.11/01/1997	AMERICAN UNITED LIFE INS CO	IN	YRT/I	XXXL	1,012,784	14,544	13,895	18,966				
61301	47-0098400	12/01/2015	AMERITAS LIFE INS CORP	NE	ACO/I	OA		16,742	28,330					
61301	_47-0098400		AMERITAS LIFE INS CORP	NE	00/I	OL	817,248,690	646,602,090	691,624,648	12,470,223				
79065	_04-2461439	_07/01/1996	DELAWARE LIFE INS CO	DE	00/G	DIS		85,735	125,775					
68276	48-1024691	_08/01/1996	EMPLOYERS REASSUR CORP	KS	00/I	DIS		1,393	2,066	16,218				
68276	48-1024691	.08/01/1996	EMPLOYERS REASSUR CORP	KS	00/I	OL	92,622,585	805,865	1, 195, 238	630,546				
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	00/1	XXXL	2,050,000	9,706	9,968	2,049				
68276	48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	YRT/I	AXXX	2,942,422	39,690	37,558	41,637				
68276 68276	48-1024691 .48-1024691	08/01/1996 08/01/1996	EMPLOYERS REASSUR CORP	KS	YRT/I YRT/I	DIS OL	2,152,958	45 26.398	42 23.810	59 26, 187				
68276	48-1024691 48-1024691	08/01/1996	EMPLOYERS REASSUR CORP	KS	YRT/I	XXXL	1,325,077		21,349	21,758				
86258	_13-2572994		GENERAL RE LIFE CORP	CT	YRT/I	DIS	1,323,011	196	195	453				
86258	13-2572994		GENERAL RE LIFE CORP	CT	YRT/I	0L	12,016,798	177,524	311,705	218,032				
86258	13-2572994	11/01/1970	GENERAL RE LIFE CORP	CT	YRT/I	XXXL	12,010,700		16,446	210,002				
86258	13-2572994		GENERAL RE LIFE CORP	CT	YRT/I	AXXX	200,000	4,960	4,545	8,424				
86258	13-2572994	04/01/1990	GENERAL RE LIFE CORP	CT	YRT/I	OL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
86258	13-2572994	01/01/1993	GENERAL RE LIFE CORP	CT	YRT/I	OL	115, 118	16,472	15, 124	33,079				
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	C0/I	DIS		22	22	45				
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	C0/I	OL	1,448,000	4 , 153	12,500	3,930				
86258	13-2572994	_06/01/1998	GENERAL RE LIFE CORP	CT	00/I	XXXL	60,000	2, 197	2,073					
86258	13-2572994	_06/01/1998	GENERAL RE LIFE CORP	CT	YRT/I	AXXX	400,231	16,261	14,728	21,773				
86258	13-2572994	.06/01/1998	GENERAL RE LIFE CORP	CT	YRT/I	DIS			18	37				
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	YRT/I	OL	15,675,289	422,978	471,430	302,696				
86258	13-2572994	06/01/1998	GENERAL RE LIFE CORP	CT	YRT/I	XXXL	210,000	146		246				
86258	13-2572994		GENERAL RE LIFE CORP	CT	YRT/I	AXXX	152, 108, 815	635,934	1,016,168	471,805				
86258 86258	13-2572994 13-2572994		GENERAL RE LIFE CORP	CT	YRT/I YRT/I	DIS	E01 1E0 011	36,347 3,860,008	27,013	2,799,079				
86258	13-2572994		GENERAL RE LIFE CORP	CT	YRT/I	OLXXXL	501, 150,811 401, 189	3,860,008 7.125	3,385,360 147.695	2,799,079				
86258	13-2572994	06/01/2002	GENERAL RE LIFE CORP	CT	YRT/I	AXXX	166,703,420	1,339,070	1,284,328	1,114,892				
86258	13-2572994		GENERAL RE LIFE CORP	CT	YRT/I	OL	39,099,058	430.811	459.587	416,997				
86258	13-2572994	02/01/2003	GENERAL RE LIFE CORP	CT	YRT/I	AXXX	30.000	414	373	223				
			VEHENDE DE ETTE VOIII	VI			,000,000			223			h	

#### SCHEDULE S - PART 3 - SECTION 1

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year Reserve Credit Taken 11 Outstanding Surplus Relief 15 Domi-10 NAIC ciliarv Type of Type of Modified Funds Withheld ID Company Effective Juris-Reinsurance Business Amount in Force Coinsurance Under Coinsurance Code Number Date Name of Company diction Ceded Ceded at End of Year Current Year Prior Year Premiums Current Year Prior Year Reserve GENERAL RE LIFE CORP YRT/I 86258 13-2572994 2/01/2003 0L 202.676 1.481 1.728 GENERAL RE LIFE CORP YRT/I. AXXX 41.874.639 220.108 ..215.591 .154.925 .86258 ..13-2572994 1/01/2007 01/01/2007 GENERAL RE LIFE CORP .YRT/I. ...1, 186, 602 ...9,433 .86258 ..13-2572994 ...0L.. ...2,010 .86258 ..13-2572994 11/08/2008 GENERAL RE LIFE CORP YRT/I. \_XXXX\_ 40.809.340 .248.172 .228.686 .354.992 ..13-2572994 11/08/2008 GENERAL RE LIFE CORP YRT/I 0L ...3, 119, 378 ...13 , 185 ...12,412 ..41,900 .86258 .86258 ..13-2572994 04/01/2009 GENERAL RE LIFE CORP YRT/I. AXXX 4.726.443 18.737 16.319 . 26, 101 .86258 ..13-2572994 04/01/2009 GENERAL RE LIFE CORP YRT/I \_\_OL\_ 41,383,567 ...11, 198 ...11,309 165,510 86258 ..13-2572994 04/01/2009 GENERAL RE LIFE CORP YRT/I XXXL 547.843.182 .964, 184 1,048,980 1,017,825 86258 ..13-2572994 04/01/2018 GENERAL RE LIFE CORP YRT/I \_.OL. \_\_2,035,477 ..1,416 04/01/2018 GENERAL RE LIFE CORP YRT/I XXXL .86,387 ..50,765 .86258 ..13-2572994 .136,945,194 GREAT AMER LIFE INS CO .63312 ..13-1935920 .06/30/2011 ACO/1 ..FL .3,436,142 .3.851.824 .25,700 GREAT AMER LIFE INS CO 06/30/2011 2.879.174 ..2,289,288 .63312 ..13-1935920 CO/I ΟI ..2,230,182 88340 59-2859797 08/16/2010 HANNOVER LIFE REASSUR CO OF AMER YRT/I AXXX 402.745.876 ..1.317.811 .1.099.418 1 598 570 88340 59-2859797 08/16/2010 HANNOVER LIFE REASSUR CO OF AMER YRT/I 0L 104.361.716 288.940 247.921 250.205 .88340 .59-2859797 05/01/2014 HANNOVER LIFE REASSUR CO OF AMER YRT/I AXXX .50.809.042 .121.329 44.508 .57.310 88340 \_59-2859797 05/01/2014 HANNOVER LIFE REASSUR CO OF AMER YRT/I 664,023,110 .582,058 464.771 442,288 88340 59-2859797 03/21/2016 HANNOVER LIFE REASSUR CO OF AMER YRT/I 162, 115, 126 347.189 248.064 277.116 .88340 .59-2859797 04/01/2018 HANNOVER LIFE REASSUR CO OF AMER YRT/I. \_OL\_ ...2,035,477 ...1.423 .88340 ..59-2859797 04/01/2018 HANNOVER LIFE REASSUR CO OF AMER YRT/I XXXL .144,945,194 .89,865 ..51,484 .65676 .35-0472300 12/31/1974 LINCOLN NATL LIFE INS CO CO/I 5 484 ..7,720 OI ..550,000 .35-0472300 12/31/1974 LINCOLN NATL LIFE INS CO. YRT/I AXXX .48,925 ..45,844 .65676 ...1,784,865 41,712 65676 35-0472300 12/31/1974 LINCOLN NATI LIFE INS CO. YRT/I DIS 193 35-0472300 12/31/1974 LINCOLN NATL LIFE INS CO. 118.358 109.402 65676 YRT/I 0L 5.660.336 118.297 65676 .35-0472300 12/31/1974 LINCOLN NATL LIFE INS CO YRT/I XXXL 4.413.390 .117.850 .116.976 47.863 LINCOLN NATL LIFE INS CO. 65676 35-0472300 04/01/1978 YRT/I \_\_OL\_ 30.000 415 377 906 10/01/1981 LINCOLN NATL LIFE INS CO YRT/I .9,637 65676 35-0472300 0L ..470,490 11.066 (19.028) .65676 \_35-0472300 06/01/1983 LINCOLN NATL LIFE INS CO YRT/I DIS. 13 43 65676 ..35-0472300 06/01/1983 LINCOLN NATL LIFE INS CO YRT/I .1,832,300 ..2,716 .2,589 ..20,478 ..OL. .65676 .35-0472300 01/01/1985 LINCOLN NATL LIFE INS CO YRT/I. AXXX ..705.497 ..3.536 .3.219 ...11.052 65676 35-0472300 01/01/1985 LINCOLN NATL LIFE INS CO. YRT/I 0L 18.158.967 76.280 76.100 245.380 10/01/1986 LINCOLN NATL LIFE INS CO YRT/I. 65676 .35-0472300 \_0L. .65676 .35-0472300 04/24/1989 LINCOLN NATL LIFE INS CO. YRT/I 273,082 OL. .118 65676 35-0472300 05/01/1991 LINCOLN NATL LIFE INS CO .CO/1 AXXX 25.000 966 05/01/1991 65676 \_35-0472300 LINCOLN NATL LIFE INS CO \_CO/I\_ \_0L\_ 65676 35-0472300 05/01/1991 LINCOLN NATL LIFE INS CO. YRT/I 0L .10,000 197 174 80 .35-0472300 06/01/1993 LINCOLN NATL LIFE INS CO YRT/I. .65676 OI .35-0472300 11/29/1993 LINCOLN NATL LIFE INS CO .CO/I.. .DIS.. 126 .65676 ..25 .128 .65676 .35-0472300 11/29/1993 LINCOLN NATL LIFE INS CO \_CO/I\_ \_\_OL\_ 2.393.144 8.899 ..32.387 .30.120 65676 .35-0472300 11/29/1993 LINCOLN NATL LIFE INS CO YRT/I AXXX 259.107 ..2,077 2,549 ..3,723 .65676 .35-0472300 11/29/1993 LINCOLN NATL LIFE INS CO YRT/I. ...OL. 350.000 4.750 4.643 6.357 65676 \_35-0472300 04/01/1994 LINCOLN NATL LIFE INS CO YRT/I DIS. 170 157 .349 1,079 65676 \_35-0472300 04/01/1994 LINCOLN NATL LIFE INS CO YRT/I .OL 182,377 985 864 65676 \_35-0472300 10/01/1995 LINCOLN NATL LIFE INS CO YRT/I AXXX .25.000 ..419 .394 \_333 .65676 ..35-0472300 10/01/1995 LINCOLN NATL LIFE INS CO YRT/I .DIS. ..240 .235 . 153 .65676 ..35-0472300 10/01/1995 LINCOLN NATL LIFE INS CO YRT/I 12.081.933 234.669 289.610 230.940 OI ..35-0472300 10/01/1995 LINCOLN NATL LIFE INS CO YRT/I XXXL ..3,069,372 .43,005 48,719 40.754 .65676 65676 .35-0472300 01/01/1996 LINCOLN NATL LIFE INS CO YRT/I XXXA 3 962 000 .70.160 .66.737 95 210 01/01/1996 LINCOLN NATL LIFE INS CO. YRT/I 2.486.499 41,529 65676 35-0472300 39.608 64.561 65676 .35-0472300 04/01/1996 LINCOLN NATL LIFE INS CO YRT/I 4.375.000 45.013 .0L 65676 \_35-0472300 09/01/1996 LINCOLN NATL LIFE INS CO YRT/I AXXX ...613,043 ..6,789 6,776 10.427 09/01/1996 YRT/I 65676 35-0472300 LINCOLN NATL LIFE INS CO 713 .65676 .35-0472300 11/01/1997 LINCOLN NATL LIFE INS CO \_CO/I\_ \_XXXA\_ .381,250 .18.236 .65676 .35-0472300 11/01/1997 LINCOLN NATL LIFE INS CO .CO/I. DIS. .240,595 ..261,784 ...67, 106 .65676 .35-0472300 11/01/1997 LINCOLN NATL LIFE INS CO \_CO/I\_ 296.389.995 .2, 171, 297 OI .3.186.401 .2,119,902 65676 .35-0472300 11/01/1997 LINCOLN NATL LIFE INS CO CO/1 XXXL 164.995.367 .2,400,316 3.710.701 .342,589

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		Б.	0.1.11% 1				ARI3-5						v	
		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds a				lity Contingencies,							<del></del>
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID Novembres	Effective	Name of Community	Juris-	Reinsurance	Business	Amount in Force	O	Dui	D	0	Dui - u V u	Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums 044 740	Current Year	Prior Year	Reserve	Coinsurance
65676	35-0472300	11/01/1997	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	16,518,013	173,059	179,641	311,746			}	
65676	35-0472300	.11/01/1997	LINCOLN NATL LIFE INS CO	IN	YRT/I	DIS	0.740.400	12	12	25 166.529			·	
65676	35-0472300 35-0472300	.11/01/1997 .06/01/1999	LINCOLN NATL LIFE INS CO	IN	YRT/I YRT/I	AXXX	6,719,125 630,000	97,310 2.911	94,741	1.264				
				IN	YRT/I			2,911		1,204				
65676 65676	35-0472300 35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	DIS	007 000	4	762	1,540				
65676	35-0472300		LINCOLN NATL LIFE INS CO	IIV	YRT/I	OL	237,000	834	102	(2)				•
65676	35-0472300		LINCOLN NATL LIFE INS CO	IIV	CO/I	OL	2,031,717,437	40.742.226	47,717,762	(2)				•
65676	35-0472300 35-0472300		LINCOLN NATL LIFE INS CO	IIV		0L	25,000	40,742,220	47,717,702	101				•
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN.		XXXL	575,000	7,910	10,332	1,921			·	
65676	35-0472300		LINCOLN NATL LIFE INS CO	IIV	YRT/I	OL	455,332	8,681	9, 185	22,496			·	
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN.	YRT/I	XXXL	355,250	2,465		5,247				
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN.	YRT/I	AXXX	50,000	755	689	1,487				
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	0L								
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	586,500	4,671	4,425	1,376				
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	0L	55,556	166	154	45				
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	112,500	1,587	1,450	3,400				
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	OL.		1,007	1,400	0, 400				
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/G	OL	22,946,788	27,847	21,591					
65676	35-0472300	.04/01/2015	LINCOLN NATL LIFE INS CO	IN	YRT/I	AXXX	3, 151, 016, 405	1,968,968	1,880,557	19,521,002				
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	OL.	4,051,835,269	3,609,519	3,589,197	47,535,694				
65676	35-0472300		LINCOLN NATL LIFE INS CO	IN	YRT/I	XXXL	8, 156, 388	15.904	47,497	149.990				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	373,000	6,759	6,308	11, 165				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	DIS		70	67	84				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	OL.	2,032,126	75,002	71,200	134.529				
66346	_58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	1,757,741	24,096	26,394	41,448				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	0L	1,301,300	20,634	17,924	61,803				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	C0/I	DIS	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	20,00	, , , , , , , , , , , , , , , , ,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
66346	58-0828824		MUNICH AMER REASSUR CO	GA		OL.	6,472,853	449,682	450,687	46,957				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	OL.	866,935	19,041	17,995	20,549				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	DIS		606	642	1,373				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	0L	6,750,664	110,856	136,029	124,657				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	C0/I	DIS		15	25	.50				
66346	58-0828824	10/01/1995	MUNICH AMER REASSUR CO	GA	CO/I	OL.	2,058,144	6,429	21,460	28,350				
66346	58-0828824	01/01/1996	MUNICH AMER REASSUR CO	GA	YRT/I	OL			,					
66346	58-0828824	.11/01/1997	MUNICH AMER REASSUR CO	GA		DIS		37,270	28,079	34,794				
66346	58-0828824	.11/01/1997	MUNICH AMER REASSUR CO	GA	00/I	DL	198,452,471	1,740,840	2,584,671	1,302,749				
66346	58-0828824	.11/01/1997	MUNICH AMER REASSUR CO	GA	00/I	XXXL	100,000	473	2,432	825				
66346	58-0828824	_11/01/1997	MUNICH AMER REASSUR CO	GA	YRT/I		3,010,889	45,300	43,077	60,737				
66346	58-0828824	_11/01/1997	MUNICH AMER REASSUR CO	GA	YRT/I	DIS		55	51	81				
66346	58-0828824	_11/01/1997	MUNICH AMER REASSUR CO	GA	YRT/I	OL	2,044,818	23,658	21,090	27,947				
66346	58-0828824	11/01/1997	MUNICH AMER REASSUR CO	GA	YRT/I	XXXL_	1,301,744	19,613	22,446	26,843				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	0/I	XXX	108,250			2,362				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	0/I	DIS		545	574	3,337				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	CO/I	DL	4,580,701	393	291	48,226				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	00/I	XXXL	29, 195, 040	201,550	356, 141	64,646				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	2,516,505	28,991	34,781	51,902				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	DIS		1	1	2				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	OL	977,447	13,848	14,958	29,836				
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	DIS		287	275	629			ļ	
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	0L	1,860,269	21,308	58,450	10,474			ļ	
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	2,565,997	10,867	13 , 127	8, 133			ļ	
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	812,625	12,085	11,237	18, 177			ļ	
66346	58-0828824		MUNICH AMER REASSUR CO	GA	YRT/I	DIS							ļ	
66346	58-0828824	_06/01/2002	MUNICH AMER REASSUR CO	GA	YRT/I	0L	22,222	66	61	91				

## 43.3

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			rance Ceded Life Insurance, Annuities, Deposit Funds	and Other Lia		Life or Disabi	lity Contingencies,							
1	2	3	4	5	6	7	8	Reserve Cr	edit Taken	11	Outstanding S	Surplus Relief	14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
66346	58-0828824	01/01/2007	MUNICH AMER REASSUR CO	GA	YRT/I	AXXX	24,361,651	126,088	134,810	101.665				1
66346			MUNICH AMER REASSUR CO	GA	YRT/I	OL.	2,750,298	40,110	42,731	35,898				
66346			MUNICH AMER REASSUR CO	GA	YRT/I	OL	2,035,477	, 110		1,459				
66346			MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	136,945,203			49,566				
				GA	YRT/I	AXXX		1.094.440		1,620,561				
66346			MUNICH AMER REASSUR CO	GA			194,599,760							
66346			MUNICH AMER REASSUR CO	GA	YRT/I	OL	116,042,102	799,068		2,861,055				
66346			MUNICH AMER REASSUR CO	GA	YRT/I	XXXL	9,345,290	16,332		64,551				
74900			PARTNER REINS CO OF AMER	AR	YRT/I	AXXX	34,395,581	81,923	41, 186	48,458				
74900			PARTNER REINS CO OF AMER	AR	YRT/I	0L	322,316,807	267,436	216,639	194,500				
93572			RGA REINS CO	MO	YRT/I	DIS		117	109	156				
93572			RGA REINS CO	MO	YRT/I	DL	7,068,310	225,273	207,281	172,818				
93572	43-1235868	03/01/1982	RGA REINS CO	MO	YRT/I	OL			149	(6)				
93572	43-1235868	01/01/1983	RGA REINS CO	MO	YRT/I	DIS								
93572	43-1235868	01/01/1983	RGA REINS CO	MO	YRT/I	OL	14,291,489	375,088	440,088	551,977				
93572			RGA REINS CO	МО	YRT/I	OL.	, , ,	,	,	, ,				
93572			RGA REINS CO	MO	CO/I	DIS		192	174	545				
93572			RGA REINS CO	MO	CO/I	0L	743,763	6,882	11,094	7.510				
93572			RGA REINS CO	MO	YRT/I	AXXX	2,102,500	507,452	466,222	779,002				
			RGA REINS CO	MO	YRT/I	DIS	2, 102,300		400,222					
93572				MO	YRT/I		000 004	38	34	38				
93572			RGA REINS CO	MO		OL	389,634							
93572			RGA REINS CO	MO	YRT/I	XXXL	6, 140, 170	92,066	89, 136	165,910				
93572			RGA REINS CO	MO	YRT/I	DIS		155	155	134				
93572			RGA REINS CO	MO	YRT/I	OL	69,282,333	2,808,823	2,947,831	2,411,697				
93572			RGA REINS CO	MO	YRT/G	OL	291,000	2,280	2,012					
93572	43-1235868	07/01/1990	RGA REINS CO	MO	YRT/I	AXXX	100,000	1,522	1,407	2,276				
93572	43-1235868	07/01/1990	RGA REINS CO	MO	YRT/I	DIS		10,203	4,018	22,670				
93572	43-1235868	07/01/1990	RGA REINS CO	MO	YRT/I	OL		394,910	405,735	524, 294				
93572	43-1235868	05/01/1993	RGA REINS CO	МО	YRT/I	AXXX	165,000	1,208	1,071	2,339				
93572			RGA REINS CO	MO	YRT/I	OL			,	,,,,,,				
93572			RGA REINS CO	MO	YRT/I	AXXX	2,010,498	50,497	60,778	79,010				
93572			RGA REINS CO	MO	YRT/I	DIS	, o 10, 100	444	651	1,226				
93572			RGA REINS CO		YRT/I	0L	69,541,834	977.114	923,903	1,231,459				
93572			RGA REINS CO	MO	YRT/I	XXXL	760.000		75.694	961				
				MO										
93572			RGA REINS CO	MO	YRT/I	OL	217,000	1,136	1,048	932				
93572			RGA REINS CO	MO	YRT/I	AXXX	705,497	3,536	3,219	2,800				
93572			RGA REINS CO	MO	YRT/I	OL	20,755,126	139,710	138,472	128,766				
93572			RGA REINS CO	MO	YRT/G	OL		1,672	1,672					
93572			RGA REINS CO	MO	YRT/I	AXXX	40,000	332	286	413				
93572	43-1235868	07/01/1997	RGA REINS CO	MO	YRT/I	DIS		309	226	187				
93572	43-1235868	07/01/1997	RGA REINS CO	MO	YRT/I	OL		581,338	563,898	499,515				
93572	43-1235868	01/01/1998	RGA REINS CO	MO	CO/I	DIS		83	139	299				
93572	43-1235868	01/01/1998	RGA REINS CO	MO	CO/I	OL	7,267,542	26,607	85, 187	40, 127				
93572			RGA REINS CO	MO		XXXL	160,000	5,859	5,527					
93572			RGA REINS CO	MO	YRT/I	OL.		,0,000						
93572			RGA REINS CO	MO	YRT/I	OL.	2,485	20	18	14				
93572			RGA REINS CO		YRT/I	OL		20	10	22,630				
						DIS.	1, 205, 163	675	835					
93572			RGA REINS CO	MO	00/1		40, 400, 070			2,525				
93572			RGA REINS CO	MO		OL	48,468,378	459,787	558,675	85,351				
93572			RGA REINS CO	MO	0/I	DIS		922,891	961, 191	64,281				
93572			RGA REINS CO	MO	0/I	OL	634,484,019	3,975,608	4,948,160	4,288,428				
93572			RGA REINS CO	MO	CO/I	XXXL	423,324,746	5,326,071	8,594,585	1,132,686			ļ	
93572	43-1235868	04/01/1999	RGA REINS CO	MO	YRT/I	AXXX	6,542,688	64,697	62,906	117,097				
93572	43-1235868	.04/01/1999	RGA REINS CO	MO	YRT/I	DIS		126	126	258				
93572	43-1235868	.04/01/1999	RGA REINS CO	MO	YRT/I	DL	10,461,044	126,992	110,992	207 , 124				
93572			RGA REINS CO	MO	YRT/I	XXXL			8.945	,				
	10 1200000	1/ 0 1/ 1000												

		Deimon	Onded His learning Applies December 5				ARI 3 - 5			) - l l O		h 04	V	
		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds an				ity Contingencies,							1 45
1	2	3	4	5	6	7	8	Reserve Cr		11	Outstanding S		14	15
				Domi-	<b>-</b> ,	<b>-</b> ,		9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective	N (0	Juris-	Reinsurance	Business	Amount in Force	0 11	D: 1/	ъ .	0 11/	D: V	Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
93572	43-1235868	05/01/1999	RGA REINS CO	MO	YRT/I	OL	1,807,565	11,495	20,614	10,809				
93572			RGA REINS CO	MO	00/I	DIS		273	287	1,669				
93572			RGA REINS CO	MO	00/I	OL	2,290,350	196	145	22,803				
93572			RGA REINS CO	MO		XXXL	14,272,518	99,046	176,540	29,340				
93572			RGA REINS CO	MO	YRT/I	AXXX	1,839,593	30,661	28,743	28,677				
93572			RGA REINS CO	MO	YRT/I	DIS	740 454 040	178	178	362				
93572			RGA REINS CO	MO	YRT/I	OL	718, 151, 046	5,939,525	6,033,863	4,394,834				
93572			RGA REINS CO	MO	YRT/I	XXXL	1,837,116	3,462	269,722	2,819				
93572			RGA REINS CO	MO	YRT/I	OL.	10,166,667	37,474	31,476	1,484,632			}	
93572			RGA REINS CO	MO	YRT/I	AXXX	45,055,073	677,219	701,224	717,949			····	
93572			RGA REINS CO	MO	YRT/I	DIS	04 007 004	185	185	380				
93572			RGA REINS CO	MO	YRT/I	OL	34,867,891	465,818	429,585	455,672				
93572			RGA REINS CO	MO	YRT/IYRT/I	XXXL			810					
93572			RGA REINS CO	MO MO		OL	007 000 070	4 050 750	4 754 004	(3)				
93572			RGA REINS CO	MO	YRT/I	AXXX	227,309,670	1,056,750	1,751,984	761,555				
93572	43-1235868		RGA REINS CO	MO	YRT/I	DIS	004 447 404	112	112	230				
93572	43-1235868		RGA REINS CO	MO	YRT/I	OL	964, 117, 461	9,276,387	7,965,313	6, 156, 320				
93572			RGA REINS CO	MO	YRT/I	XXXL	1,082,378	17,321	325,844	15,246			····	
93572			RGA REINS CO	MO	YRT/I	OL	2,096,651		700	48,655				
93572			RGA REINS CO	MO	YRT/I	DIS	0.000.740	828	792	1,815				
93572			RGA REINS CO	MO	YRT/I	OL	3,302,742	28,576	82,286	15,459				
93572			RGA REINS CO	MO	YRT/I	XXXL	14,401,309	55,323	59,727	39,043				
93572			RGA REINS CO	MO		DIS	07 500 000	1,367	1,256	177				
93572			RGA REINS CO	MO		OL		04 005 007	00 407 440	146,250				
93572			RGA REINS CO	MO	0/1	XXXL	979,924,485	24,235,637	28,407,440	2,586,052				
93572			RGA REINS CO	MO	YRT/I	AXXX	22,983,506	271,783	258,070	253,510				
93572			RGA REINS CO	MO	YRT/I	OL	16,884,553	114,780	127,055	83,329				
93572			RGA REINS CO	MO	YRT/I	AXXX	601,509,826	5,361,165	5,530,917	4, 150, 239				
93572			RGA REINS CO	MO	YRT/I	DIS		125	125	257				
93572			RGA REINS CO	MO	YRT/I	OL	568,771,835	4,778,267	4,757,968	2,995,795				
93572			RGA REINS CO	MO	YRT/I	XXXL			1,473					
93572			RGA REINS CO	MO	YRT/I	AXXX	80,000	1, 103	995	605				
93572			RGA REINS CO	MO	YRT/I	OL	530,351	3,832	4,506	4,016				
93572			RGA REINS CO	MO	YRT/I	AXXX	225,000	1,283	1,598	1,616			}	
93572			RGA REINS CO	MO	YRT/I	OL	468,705,710	4,317,690	4,554,906	5,228,050			}	
93572			RGA REINS CO	MO	YRT/I	XXXL	21,865,188	564,570	664,580	560,915				
93572			RGA REINS CO	MO	YRT/I	AXXX	275,053,983	1,798,293	1,707,529	1,645,266				
93572			RGA REINS CO	MO	YRT/I	OL	13,632,289	15,869	35,731	(65,814)				
93572			RGA REINS CO	MO	YRT/I	AXXX	15,000	451	413	432				
93572			RGA REINS CO	MO	YRT/I	OL	404 400 007		400.050					
93572			RGA REINS CO	MO	YRT/I	AXXX	101, 160, 337	534,291	468,058	680,433				
93572			RGA REINS CO	MO	YRT/I	OL	255,423,841	34,225	31,075	2, 197, 194			····	
93572			RGA REINS CO	MO	YRT/I	XXXL	3,524,322,968	6,302,538	7, 157, 628	7 , 187 , 451			}	
93572			RGA REINS CO	MO	YRT/I	AXXX	1,070,828,752	4,691,285	4, 105, 009	5,598,182				
93572	43-1235868		RGA REINS CO	MO	YRT/I	DIS								
93572	43-1235868		RGA REINS CO	MO	YRT/I	OL	285,004,145	884,036	966,480	754,512				
93572			RGA REINS CO	MO	YRT/I	AXXX	3,264,192			19,728				
93572			RGA REINS CO	MO	YRT/I	OL	1,212,500			(330,832)				
93572			RGA REINS CO	MO	YRT/I	AXXX		309,574	180,896	259,134				
93572			RGA REINS CO	MO	YRT/I	OL		681,090	572,089	531,009			<b>}</b>	
93572			RGA REINS CO	MO	YRT/I	OL	360,280,704	987,818	496, 128	1,044,039			<b>}</b>	
93572			RGA REINS CO	MO	YRT/I	AXXX	225,000	3,245	2,249	2,765			<b>}</b>	
93572			RGA REINS CO	MO	YRT/I	OL		856,715	741,296	677,572			ļ	
93572			RGA REINS CO	MO	YRT/I	XXXL	5,024,047	25,733	71,330	15,430				
64688	75-6020048	.08/18/2008	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXX	1,325,344	8,994	8, 102	23,018				

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		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds a			Life or Disabil	ity Contingencies,							_
1	2	3	4	5	6	7	8	Reserve Cre		11	Outstanding S		14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID.	Effective		Juris-	Reinsurance	Business	Amount in Force		<b>-</b>			,	Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
64688	75-6020048	.08/18/2008	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	OL	7,547,782	3,705	3,352	32,299				
64688	75-6020048	08/18/2008	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I	XXXL	42,117,986	84,642	114,147	84,775			}	
64688	75-6020048	08/16/2010	SCOR GLOBAL LIFE AMER REINS CO	DE	YRT/I YRT/I	AXXXOL	546,917,614	2,049,073	1,696,084	2,623,817				
64688	75-6020048	08/16/2010	SCOR GLOBAL LIFE HEA REINS CO	DE			140,458,083	356,485	301,323	340,908				
97071 97071	13-312681913-3126819	. 06/01/1984 . 06/01/1984	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I YRT/I	DIS OL	2.867.917	245 55,483	277 57.699	331				
97071	13-3126819	10/01/1995	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	1.671.730	9,530	8,609	17.461				
97071	13-3126819	10/01/1995	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	DIS	1,071,700	17	23	17,401				
97071	13-3126819	10/01/1995	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	0L	6,351,415	157 , 163	218.126	41.543				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	DIS.		34,149	17 . 188	346				
97071	13-3126819	01/01/2000	SCOR GLOBAL LIFE USA REINS CO	DF	YRT/I	OL.	147.017	663	632	(873)				
97071	13-3126819	. 01/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL	325,000	1,737	1,579	569				
97071	13-3126819	04/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	140,000	1,535	1,392	1,321				
97071	13-3126819	04/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL.	.90,003	555	505	525				
97071	13-3126819	09/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	61,200			1,601				
97071	13-3126819	09/01/2000	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL								
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	CO/I	OL	7,850,750			8,998				
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE		XXXL	197,595,229	4,907,460	5,817,804	481,018				
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	11,761,452	148,548	145,508	148,890				
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	0L	5,875,854	58,577	64 , 124	42,351				
97071	13-3126819	04/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	XXXL	45,000	135	126	158				
97071	13-3126819	06/01/2002	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	59,947,104	252,783	287,035	183,306				
97071	13-3126819		SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	58,856,748	430,457	471,238	271,055				
97071	13-3126819	08/01/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	178,870,936	1,946,617	1,871,396	1,425,640				
97071	13-3126819	. 08/01/2004	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	100,754,015	1,408,464	1,303,703	1,031,702				
97071	13-3126819	. 02/01/2005	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	180,500	886	807	706			<b></b>	
97071	13-3126819	02/01/2005	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	OL	640,000	89,967	82,725	63,262			····	
97071	13-3126819	06/01/2006	SCOR GLOBAL LIFE USA REINS COSCOR GLOBAL LIFE USA REINS CO	DE	YRT/I YRT/I	AXXXOL	75,475,508	413,548	340,203	333,767				
97071 97071	13-3126819	06/01/2006 01/01/2007	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	3,225,000	190,206	191,275					
97071	13-3126819	01/01/2007	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	0L	816,477	190,200	9,433	2,005				
97071	13-3126819	11/08/2008	SCOR GLOBAL LIFE USA REINS CO	DE	YRT/I	AXXX	208, 114, 942	1,169,679	1,016,413	1,427,504				
97071	13-3126819	11/08/2008	SCOR GLOBAL LIFE USA REINS CO	DF	YRT/I	OL.	8.238.342	49.343	46.739	89.653				
87572	23-2038295	11/01/1979	SCOTTISH RE US INC	DF	YRT/G_	OL.	211,000	4,935	4,935					
87572	23-2038295	11/01/1979	SCOTTISH RE US INC	DF	YRT/I	DIS.		381	497	797				
87572	23-2038295	11/01/1979	SCOTTISH RE US INC	DE	YRT/I	0L	3,789,200	87,543	104.382	107.089				
87572	23-2038295		SCOTTISH RE US INC	DE	YRT/I	DIS	, , ,	621	681	1,303				
87572	23-2038295	09/01/1985	SCOTTISH RE US INC	DE	YRT/I	OL	5,851,334	98,014	114,797	96,524				
87572	23-2038295	08/01/1990	SCOTTISH RE US INC	DE	YRT/G	OL	238,000	2,044	1,767					
87572	23-2038295		SCOTTISH RE US INC	DE	YRT/I	DIS		5,341	4,047	9,866				
87572	23-2038295	08/01/1990	SCOTTISH RE US INC	DE	YRT/I	OL	52,640,738	837,327	776,320	988,842				
87572	23-2038295		SCOTTISH RE US INC	DE	YRT/I	OL	11,044,602	330,441	345,624	240,059				
87572	23-2038295	08/01/1996	SCOTTISH RE US INC	DE	0/I	DIS		10	20	91			ļ	
87572	23-2038295	08/01/1996	SCOTTISH RE US INC	DE	0/I	OL	1,990,644	5,853	20,695	28,773				
87572	23-2038295	06/01/2002	SCOTTISH RE US INC	DE	YRT/I	AXXX	135,000	3,505	3,233	4,780				
87572	23-2038295	06/01/2002	SCOTTISH RE US INC	DE	YRT/I	OL	07.500		4 500	0.000				
87572	23-2038295	03/01/2003	SCOTTISH RE US INC	DE	YRT/I	OL	67,500	1,742	1,599	2,208			}	
87572	23-2038295	07/01/2003	SCOTTISH RE US INC	DE	YRT/I	AXXX	82,075	670	627	987				
87572 87572	23-2038295 23-2038295	07/01/2003 08/01/2004	SCOTTISH RE US INC		YRT/IYRT/I	AXXX	35,049 34,143,778	341 350,549	313	333			····	
87572	23-2038295	08/01/2004	SCOTTISH RE US INC		YRT/I	0L	11,014,731	86,500	90.783	53.850			<u> </u>	
87572	23-2038295	02/01/2004	SCOTTISH RE US INC	DE	YRT/I	0L	11,014,731		, 10ა				<u> </u>	<u> </u>
68713	84-0499703	. 01/01/1984	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	<b>†</b>		562				<u> </u>	
68713	84-0499703	. 01/01/1984	SECURITY LIFE OF DELIVER INS CO	CO	YRT/I	0L			20لا	(105)			<u> </u>	
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL.			945	(579)				
	0100100		Description of the second of t			J				(0/0)				

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		Poincu	rance Ceded Life Insurance, Annuities, Deposit Funds and				ity Contingonoico			oinguring Compa	any as of Dosom	hor 21 Current	Voor	
1	2	ว	A	5	6	7	ly Contingencies,	Reserve Cr		11	Outstanding S		14	15
'	2	3	7	Domi-		,		9	10	11	12	13	1 17	15
NAIC				ciliary	Type of	Type of		3	10		12	10	Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS		28	28	57				
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	100,000	928	835	1,314				
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	,		61,162	(40,951)				
68713		.01/01/1994	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS			76	(52)				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL			315,408	(277, 218)				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	XXXL			30,510	(208)				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL				(3,966)				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL								
68713			SECURITY LIFE OF DENVER INS CO	CO	00/I	DIS		5	5	41				
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO	0/I	OL	815,220	577	6,708 .	7,823				
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO	0/I	XXXL	393,930	3,961	26,814	6,918				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	13,607,037	338,542	592,634 .	(37,041)				
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO	YRT/I	DIS	40 404 040	12,280	28,513 .	(1,890)				
68713 68713	84-0499703 84-0499703		SECURITY LIFE OF DENVER INS CO	CO	YRT/IYRT/I	OLXXXL	10, 194,840 39,564,331	186, 132 1,556,448	1,838,526 2,265,548	(320, 364)				
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	00	YRT/I	AXXX	39,304,331	1,330,448	3,219	213,881 (8.255)				
68713			SECURITY LIFE OF DERVER INS CO	CO	YRT/I	0L			74.134	(159,580)				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	11,500,000	47.922	43.424	20,847				
68713			SECURITY LIFE OF DENVER INS CO	00	YRT/I	DIS	11,300,000	103	103	20,047				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	48,708,533	957.528	1,340,805	3, 132, 128				
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO		0L	1,445,000	4,529	4, 125	1,540				
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	, 1, 440, 000	4,020	982,551	(239,949)				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL.			208.189	(49,625)				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX			3.893	(93)				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL.			31,476	(7, 175)				
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO	YRT/I_	OL.				(4)				
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO	CO/I	DIS		27	81	278				
68713			SECURITY LIFE OF DENVER INS CO	CO	CO/I	OL.	6.953.460	5.096	25.444	19.475				
68713			SECURITY LIFE OF DENVER INS CO	CO	CO/I	XXXL	132, 286, 198	3, 150, 726	3,778,262	311,796				
68713	84-0499703		SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	14,378,127	309,062	145,008	365,961				
68713	84-0499703	.04/01/2002	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	9,566,210	96,868	290,670	61,529				
68713	84-0499703	.02/01/2003	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX	32,864,860	1,524,829	1,499,570	428,243				
68713	84-0499703	.02/01/2003	SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	12,360,481	5,029,699	3,704,378	416,491				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX			738,948	(305, 495)				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	OL	54,000		2,268	(32, 186)				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	AXXX			4,950	(3,720)				
68713			SECURITY LIFE OF DENVER INS CO	CO	YRT/I	0L			6,795	(4, 354)				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	50,000	541 .	502	772				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	359, 163	5,967	5,051 .	17,617				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	200,536	502	464 .	762				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	268,594	3,337	10,763	(4,789)				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	589,552	8,918	10,347	6,806				
82627	06-0839705		SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	100,000	5,789	5,335 .	8,141				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	500,000	2,511	2,283	27,726				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	348,063	279	279	2,435				
82627 82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/IYRT/I	OL	260,000 1,565,310	7,259 52,292	6,487 52.292	11,632				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	0L	200,000		14,164					
82627			SWISS RE LIFE & HLTH AMER INC	MO.	YRT/I	0L	13,045,000	253,882		140,462				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/G	OL	711.033	8,379	7.613	140,402				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS	111,000	7,991	5,901	14 . 179				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	30,477,376	286,805	282,160	327,200				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	325,000	1,737	1,579	2,527				
82627			SWISS RE LIFE & HLTH AMER INC	MO		DIS		20	18	162				
82627			SWISS RE LIFE & HLTH AMER INC	MO		0L	270.000	2,308	7,878	2.873		•		
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SWISS RE LIFE & HLTH AMER INC

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#### **SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year Reserve Credit Taken 11 Outstanding Surplus Relief 15 Domi-10 NAIC ciliarv Type of Type of Modified Funds Withheld ID Company Effective Juris-Reinsurance Business Amount in Force Coinsurance Under Coinsurance Code Number Date Name of Company diction Ceded Ceded at End of Year Current Year Prior Year Premiums Current Year Prior Year Reserve SWISS RE LIFE & HLTH AMER INC YRT/I 82627 06-0839705 1/30/1993 DIS YRT/I. .384.748 431.214 .93.823 11/30/1993 SWISS RE LIFE & HLTH AMER INC .9.633.711 .82627 ..06-0839705 MO \_\_OL\_\_ 11/30/1993 YRT/I XXXL ..209 .82627 ..06-0839705 SWISS RE LIFE & HLTH AMER INC MO .25,000 . 189 47 .82627 ..06-0839705 01/01/1994 SWISS RE LIFE & HLTH AMER INC MO YRT/I AXXX .50.000 .775 4.259 ..1.026 .82627 ..06-0839705 01/01/1994 SWISS RE LIFE & HLTH AMER INC MO YRT/I DIS .621 .632 ..1,289 .82627 .06-0839705 01/01/1994 SWISS RE LIFE & HLTH AMER INC MO. YRT/I ...OL. 14.388.060 277.950 246.912 .265.602 SWISS RE LIFE & HLTH AMER INC .82627 ..06-0839705 01/01/1994 MO YRT/I XXXL 4,502 82627 .06-0839705 01/01/1995 SWISS RE LIFE & HLTH AMER INC MO. YRT/I AXXX .275,400 ..11,296 10,281 14.632 82627 \_06-0839705 01/01/1995 SWISS RE LIFE & HLTH AMER INC MO. YRT/I DIS YRT/I 49,642 ...63,569 .69,529 .82627 ..06-0839705 01/01/1995 SWISS RE LIFE & HLTH AMER INC MO. ..OL ..5, 113, 390 .82627 ..06-0839705 .01/01/1995 SWISS RE LIFE & HLTH AMER INC MO. YRT/I XXXL ..210,000 146 246 CO/I .DIS. .82627 06-0839705 10/01/1995 SWISS RE LIFE & HLTH AMER INC MO 41 82627 06-0839705 10/01/1995 SWISS RE LIFE & HLTH AMER INC MO 00/1 ΟI 10 000 .51 47 65 57.500 597 82627 06-0839705 10/01/1995 SWISS RE LIFE & HLTH AMER INC MO YRT/I 0L 792 1.273 82627 10/01/1995 SWISS RE LIFE & HLTH AMER INC YRT/I XXXL .35.000 1.613 1.492 2.396 .06-0839705 MO. 82627 06-0839705 01/01/1996 SWISS RE LIFE & HLTH AMER INC MO CO/I DIS. .88,266 86.807 41,974 82627 06-0839705 01/01/1996 SWISS RE LIFE & HLTH AMER INC MO CO/I ...OL 223.570.925 1,612,199 2.662.941 1.588.641 .82627 ..06-0839705 01/01/1996 SWISS RE LIFE & HLTH AMER INC MO\_ \_CO/I\_ XXXL ..125,000 ..591 ...3.040 ...1,031 .82627 ..06-0839705 01/01/1996 SWISS RE LIFE & HLTH AMER INC MO YRT/I AXXX ...9, 135, 059 .112, 144 .104,907 ..215,869 YRT/I ..06-0839705 DIS .82627 01/01/1996 SWISS RE LIFE & HLTH AMER INC MO 12 ..25 .80,716 06-0839705 YRT/I ...3,517,224 141.880 .82627 01/01/1996 SWISS RE LIFE & HLTH AMER INC MO 0L ...75,563 82627 06-0839705 08/01/1996 SWISS RE LIFE & HLTH AMER INC MO YRT/I AXXX ...705.495 ...3.535 .3.219 11 739 20.345.936 87.708 82627 06-0839705 08/01/1996 SWISS RE LIFE & HLTH AMER INC MO YRT/I 0L 91.003 298.895 82627 .06-0839705 01/01/1997 SWISS RE LIFE & HLTH AMER INC MO. YRT/I AXXX ..225.000 .5.595 ..8.771 4.009 .2,376,451 82627 06-0839705 01/01/1997 SWISS RE LIFE & HLTH AMER INC MO YRT/I 0L 56,931,073 2,139,161 474.918 YRT/I 82627 06-0839705 01/01/1997 SWISS RE LIFE & HLTH AMER INC MO XXXL 5.649.046 95.142 233.773 14.914 .82627 \_06-0839705 03/01/1997 SWISS RE LIFE & HLTH AMER INC YRT/I \_XXXA\_ ..225.000 ..5,595 MO\_ ..8.771 \_4.009 06-0839705 .03/01/1997 YRT/I .DIS. 82627 SWISS RE LIFE & HLTH AMER INC MO .82627 ..06-0839705 03/01/1997 YRT/I 46.035.072 1.668.064 1.490.061 .328.996 SWISS RE LIFE & HLTH AMER INC MO\_ \_\_OL\_ 82627 06-0839705 03/01/1997 SWISS RE LIFE & HLTH AMER INC MO YRT/I XXXL 5.649.046 95.142 233.773 14.914 07/01/1997 YRT/I. AXXX ..245.000 ..5.333 .12.396 .82627 .06-0839705 SWISS RE LIFE & HLTH AMER INC MO. 4.952 07/01/1997 SWISS RE LIFE & HLTH AMER INC MO\_ YRT/I .82627 ..06-0839705 \_\_QL\_ 82627 .06-0839705 01/01/1998 SWISS RE LIFE & HLTH AMER INC MO .CO/1 DIS 47 53 .24,557 \_50,027 \_33,022 82627 \_06-0839705 01/01/1998 SWISS RE LIFE & HLTH AMER INC MO\_ \_CO/I\_ \_0L\_ 4,085,500 82627 06-0839705 01/01/1998 SWISS RE LIFE & HLTH AMER INC. MO CO/I XXXL 60.000 ...2, 197 2.073 01/01/1998 SWISS RE LIFE & HLTH AMER INC \_YRT/I\_ .82627 ..06-0839705 MO\_ OI 11/01/1998 SWISS RE LIFE & HLTH AMER INC YRT/I ...OL.. .82627 ..06-0839705 MO .82627 ..06-0839705 01/01/1999 SWISS RE LIFE & HLTH AMER INC MO\_ YRT/I AXXX 210.736.172 ..6. 150. 148 6.958.281 .5.530.149 .82627 06-0839705 01/01/1999 SWISS RE LIFE & HLTH AMER INC MO YRT/I DIS \_10,431 ....11,289 ..12,206 82627 .06-0839705 01/01/1999 SWISS RE LIFE & HLTH AMER INC MO. YRT/I ...0L. 127.376.782 .3.638.275 4.255.500 3.474.614 82627 \_06-0839705 01/01/1999 SWISS RE LIFE & HLTH AMER INC MO\_ YRT/I XXXL 272,544,461 10,074,285 10,914,707 .8,748,596 82627 06-0839705 05/01/1999 SWISS RE LIFE & HLTH AMER INC MO YRT/I ... 0L ..1,807,530 ..11,495 ...20,614 10.809 .82627 ..06-0839705 01/01/2000 SWISS RE LIFE & HLTH AMER INC MO\_ \_CO/I AXXX ..270.750 ..7.763 .82627 ..06-0839705 01/01/2000 SWISS RE LIFE & HLTH AMER INC MO. .CO/I. .DIS. ...2,883 ..3,085 ..10,072 .82627 ..06-0839705 01/01/2000 SWISS RE LIFE & HLTH AMER INC MO \_CO/I .38.239.498 .557,373 .560.118 166.896 OI 01/01/2000 CO/I XXXL .126,484,320 .1,630,515 2,463,850 262.444 .82627 06-0839705 SWISS RE LIFE & HLTH AMER INC MO 82627 06-0839705 01/01/2000 SWISS RE LIFE & HLTH AMER INC MO YRT/I AXXX ...3.407.900 .21,891 ..36.866 ..30,942 82627 06-0839705 01/01/2000 SWISS RE LIFE & HLTH AMER INC MO YRT/I DIS 82627 01/01/2000 SWISS RE LIFE & HLTH AMER INC MO. YRT/I 14.448.667 186.830 158.370 .93.706 .06-0839705 82627 06-0839705 03/01/2000 SWISS RE LIFE & HLTH AMER INC MO YRT/I YRT/I 82627 06-0839705 08/01/2000 SWISS RE LIFE & HLTH AMER INC MO 0L 27.408 117 106 130 .82627 ..06-0839705 01/01/2001 SWISS RE LIFE & HLTH AMER INC MO\_ YRT/I. \_XXXA\_ .39,600 1,078 .1,011 1.020 .82627 ..06-0839705 01/01/2001 SWISS RE LIFE & HLTH AMER INC MO. YRT/I. ..OL. ..06-0839705 10/01/2001 MO\_ YRT/I AXXX 104,827 .2,220 1.997 ..2.109 .82627 SWISS RE LIFE & HLTH AMER INC

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		Daire	Onded I to be seen a Ameriting Description				<b>ART 3 - S</b>			) - ll	of D	h 04 O	V	
		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds a	ind Other Li		Life or Disabi	lity Contingencies,							T 45
1	2	3	4	5.	6	/	8	Reserve Cr		11	Outstanding S		14	15
				Domi-	<b>-</b> ,	<b>-</b> ,		9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	, ID	Effective		Juris-	Reinsurance	Business	Amount in Force					<b>-</b>	Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
82627	06-0839705	_11/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	204,890,621	1,850,231	2,088,237	1,573,091				
82627	06-0839705	.11/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	431,052,838	3,612,218	3, 144, 564	2,654,716				
82627	06-0839705	.11/01/2001	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	403,689	7 , 127	147 , 843	6,410				
82627	06-0839705	.03/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DIS		287	275	629				
82627	06-0839705	.03/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	518,500	299	279	2,960				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	2,565,997	10,867	13 , 127	9,364				
82627	06-0839705	.04/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	00/I	OL	6,718,852			(8,778)				
82627	06-0839705	.04/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	00/I	XXXL	137,690,070	3,263,378	4,111,674	329,593				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	2,498,169	43,386	40,942	33, 164				
82627	06-0839705	.04/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	2,840,571	44,456	41,220	37,862				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX			1,861					
82627		.06/01/2002	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	6,910,296	30,342	31,776	28,767				
82627	06-0839705	.02/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	60,924,955	1,253,846	1, 144, 687	368,553				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	DL	13,992,021	515,022	490,750	179,202				
82627		.07/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	450,000	2,567	3, 196	2,119				
82627	06-0839705	07/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL		4,881,754	4,891,486	5,283,717				
82627	06-0839705	07/01/2003	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL		1, 127, 273	1,326,930	1,218,311				
82627	06-0839705	.02/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL								
82627	06-0839705	.07/01/2005	SWISS RE LIFE & HLTH AMER INC	МО		OL	1,210,330			(18.878)				
82627	06-0839705		SWISS RE LIFE & HLTH AMER INC	MO		XXXL	101,362,051		2,651,262	254,225				
82627	06-0839705	07/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	398,350	2,359	2,230	1,622				
82627	06-0839705	07/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	441,000	2,731	2,516	2, 198				
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	67,679,078	314,378	459.034	333,517				
82627	06-0839705	12/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	131,003,533	1,013,910	1,010,803	935,352				
82627	06-0839705	12/01/2005	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL		,	736					
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	777,779	7,383	6,742	8,233				
82627	06-0839705	01/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	248,500	3,795	3,501	4,150				
82627		06/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	97,762,057	494,448	401,654	513,015				
82627		06/01/2006	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	11.525.000			2.965				
82627	06-0839705	01/01/2007	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	78,735,174	424,286	417,892	415,577				
82627	06-0839705	01/01/2007	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL.	4,110,309	50,381	59,447	89.493				
82627			SWISS RE LIFE & HLTH AMER INC	MO.	YRT/I	OL.	13,459,183			25.940				
82627	06-0839705	01/25/2010	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	331,480,072	588.504	632.076	644,289				***************************************
82627			SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	1,236,738,986	3,829,459	3,221,658	4,925,247				
82627		08/16/2010	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	330.787.735	883.507	764.297	872,401				
82627		05/01/2014	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	AXXX	131, 117, 924	331,075	133 , 105	176,882				
82627		.05/01/2014	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	OL	1,691,351,520	1,329,186	1,076,983	1,013,844				
82627		04/01/2018	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	0L	4,070,954	1,023,100	, 070, 300	2,578				***************************************
82627	06-0839705	04/01/2018	SWISS RE LIFE & HLTH AMER INC	MO	YRT/I	XXXL	278,890,393	174,715		99,330				***************************************
70688	36-6071399	01/01/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NV	YRT/I	AXXX	302,500	1, 188	1,320	1,625				
70688	36-6071399	01/01/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NIV	YRT/I	DIS		1, 100	1,320	1,023				
70688	36-6071399	01/01/2000	TRANSAMERICA FINANCIAL LIFE INS CO	NV	YRT/I	الر	246,469	1.003	931	1.340				
70688	36-6071399	03/01/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NIV	YRT/I	AXXX		1.078	1.011	2.237				
	36-6071399	03/01/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	419,637	,	4,350	161				
70688	36-6071399	.03/01/2001		INY	YRT/I	OL	4 19,037	4,800	4,300	101				
70688			TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I									
70688		.03/01/2001	TRANSAMERICA FINANCIAL LIFE INS CO	NY		OL	07 440 440	405 547		004 000				
70688	36-6071399		TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I YRT/I	AXXXOL	97,110,118 166,598,694	435,547 2,171,091	573,475 2.099.540	321,869 1,506,297				
70688	36-6071399		TRANSAMERICA FINANCIAL LIFE INS CO				100,598,694	2, 1/1,091		1,506,297				
70688		06/01/2002	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	XXXL			736					
70688	36-6071399	02/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	30,000	414	373	223				
70688	36-6071399	02/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	187,500	1,305	1,574	1,387				
70688	36-6071399	.05/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	1,350,000	9,935	9,009	12,356				
70688	36-6071399	.05/01/2003	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	90,000	4, 172	3,902	(1,257)				
70688	36-6071399	.06/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	21,449,440	192, 192	188,255	205,715				
70688	36-6071399	.06/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	16,613,398	116,034	110, 186	102,346				

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		Poincu	rance Ceded Life Insurance, Annuities, Deposit Funds and				KRI3-5			oincuring Compa	uny as of Docom	hor 21 Current	Voor	
-	0	nemsu	rance deded life insurance, Annuities, Deposit i unus and		6	THE OF DISABI	Ity Contingencies,	Reserve Cre		11	Outstanding S			15
'	2	3	4	5 .	ь	/	8	Reserve Cre		11			14	15
				Domi-				9	10		12	13		
NAIC				ciliary	Type of	Type of							Modified	Funds Withheld
Company	ID	Effective		Juris-	Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company	diction	Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
70688	36-6071399	07/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	AXXX	2,185,350	569	537	25,025				
70688	36-6071399	.07/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	DIS				1, 170				
70688	36-6071399	.07/01/2005	TRANSAMERICA FINANCIAL LIFE INS CO	NY	YRT/I	OL	1,056,499	2,006	1,840	5,597				
86231	39-0989781	09/01/1978	TRANSAMERICA LIFE INS CO	IA		DIS		320	368					
86231		09/01/1978	TRANSAMERICA LIFE INS CO	IA		OL	162,500	867	788					
86231		09/01/1978	TRANSAMERICA LIFE INS CO	IA	YRT/I	ADB.	,	606	558	11				
86231		09/01/1978	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS		118	118	293				
86231		09/01/1978	TRANSAMERICA LIFE INS CO	14	YRT/I	OL.	11,472,810	64 . 158	79,835	133,837				
86231		11/21/1981	TRANSAMERICA LIFE INS CO	ΙΔ	CO/I	OL.	11,472,010			(967)				
86231	39-0989781	.07/01/1982	TRANSAMERICA LIFE INS CO	1/		DIS		45	240	815				
86231			TRANSAMERICA LIFE INS CO	IA		OL	460.000	7.445	6,757	14,733				
				1A		AXXX								
86231		.07/01/1982	TRANSAMERICA LIFE INS CO	1A	YRT/I		171,757	8,056	7, 196	10,543				
86231		.07/01/1982	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS	0 570 044	14	13	28				
86231		.07/01/1982	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	3,570,841	59,594	53 , 159	57,300				
86231		.07/01/1982	TRANSAMERICA LIFE INS CO	TA	YRT/I	XXXL	960,344	25, 151	23,422	33,636				
86231		.03/01/1984	TRANSAMERICA LIFE INS CO	TA	YRT/I	ADB		658	605					
86231		03/01/1984	TRANSAMERICA LIFE INS CO	TA	YRT/I	DIS		148	164	182				
86231	39-0989781	03/01/1984	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	3,108,730	59,872	55, 180	60,635				
86231	39-0989781	01/01/1988	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	37,796	1,753	1,585	3,526				
86231	39-0989781	01/01/1992	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	50,521,802	920,061	1,000,409	1,628,363				
86231		01/01/1994	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	785,275	24, 123	25,233	32,575				
86231			TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS		4.339	126	8,973				
86231		01/01/1994	TRANSAMERICA LIFE INS CO	IΔ	YRT/I	OL.	24,058,457	365,244	393.614	463,565				
86231		01/01/1994	TRANSAMERICA LIFE INS CO	1/	YRT/I	XXXL	385,000	267	24,837	450				
86231		07/01/1994	TRANSAMERICA LIFE INS CO	17	YRT/I	0L	1, 168, 228		909	430				
86231		08/01/1994	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS	1, 100,220	603	603	1,237				
				IA			0.000.400							
86231		.08/01/1996	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	2,068,493	250,254	232,509	215,984				
86231		.02/01/1997	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	225,000	5,595	8,771	3,669				
86231		.02/01/1997	TRANSAMERICA LIFE INS CO	I A	YRT/I	OL	51,851,602	2,141,785	2, 191,623	403,647				
86231		.02/01/1997	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL	5,649,046	95,142	233,773	13,650				
86231		.01/01/1998	TRANSAMERICA LIFE INS CO	IA	CO/I	DIS		44,090	57 , 168	9,014				
86231	39-0989781	.01/01/1998	TRANSAMERICA LIFE INS CO	IA	00/I	OL	139,495,600	932,442	1, 190, 858	317,513				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	TA	00/I	XXXL	10,715,014	79,092	151,694	44,928				
86231	39-0989781	01/01/1998	TRANSAMERICA LIFE INS CO	TA	YRT/I	AXXX	9,437,499	116,278	109,478	213,092				
86231		01/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS	, ,	25	25	52				
86231		01/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL.	4,312,217	60,718	54.079	96,731				
86231		01/01/1998	TRANSAMERICA LIFE INS CO	IA	YRT/I	XXXL	800,000	115,695	108.085	156,983				
86231		.09/01/1998	TRANSAMERICA LIFE INS CO	14	YRT/I	AXXX	2,976,884	203.797	169.592	71.513				
86231		.09/01/1998	TRANSAMERICA LIFE INS CO	1/	YRT/I	OL.	4,060,154	84,731	76,069	14,689				
86231		01/01/2000	TRANSAMERICA LIFE INS CO	1/	C0/I	AXXX	, , , , , , , , , , , , , , , , ,			14,003				
86231		01/01/2000	TRANSAMERICA LIFE INS CO	IA		DIS		477	508	2, 189				
				IA			4 044 000							
86231		.01/01/2000	TRANSAMERICA LIFE INS CO	IA	0/1	OL	4,014,203	393	291	33,341				
86231		.01/01/2000	TRANSAMERICA LIFE INS CO	IA	0/I	XXXL	22,002,569	158,703	307 , 100	46,091				
86231			TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	293,612	1,626	5,981	1, 160				
86231		.01/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	160,000	116	110	1,019				
86231		.07/01/2000	TRANSAMERICA LIFE INS CO	IA		DIS		67,843	71,868	9,624				
86231		.07/01/2000	TRANSAMERICA LIFE INS CO	IA	00/I	OL	2,300,174			(27,768)				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA		XXXL	146,754,620	1,906,890	3,031,107	355,892				
86231	39-0989781	07/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	AXXX	9,744,712	120,380	111,273	157,754				
86231		07/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	DIS		139,249	131,385	293				
86231		07/01/2000	TRANSAMERICA LIFE INS CO	IA	YRT/I	OL	8,511,122	170,365		183,006				
86231		.07/01/2000	TRANSAMERICA LIFE INS CO	14	YRT/I	XXXL	J							
86231		.05/01/2001	TRANSAMERICA LIFE INS CO	ΙΔ		DIS		715	887	2,823				
86231			TRANSAMERICA LIFE INS CO	17		OL	1 000 000	110	00/					
		.05/01/2001		IA	0/1		1,923,000	4 400 070	4 500 075	23,421				
86231	39-0989781	.05/01/2001	TRANSAMERICA LIFE INS CO	1A	0/I	XXXL	64,997,848	1,169,370	1,583,875	132,265				

#### **SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year Reserve Credit Taken Outstanding Surplus Relief 11 15 Domi-10 NAIC ciliarv Type of Type of Modified Funds Withheld ID Company Effective Juris-Reinsurance Business Amount in Force Coinsurance Under Coinsurance Code Number Date Name of Company diction Ceded Ceded at End of Year Current Year Prior Year Premiums Current Year Prior Year Reserve RANSAMERICA LIFE INS CO YRT/I 47.771 86231 39-0989781 05/01/2001 AXXX 3.676.348 46.396 56.887 YRT/I. \_DIS\_\_ .39-0989781 05/01/2001 TRANSAMERICA LIFE INS CO .86231 \_\_28 \_\_60 .05/01/2001 TRANSAMERICA LIFE INS CO YRT/I .570,000 ...9,813 .8,533 ...11,977 .39-0989781 ...0L.. .86231 .86231 .39-0989781 05/01/2001 TRANSAMERICA LIFE INS CO YRT/I XXXL 600.000 .42.945 .43.542 643 39-0989781 11/01/2001 TRANSAMERICA LIFE INS CO YRT/I AXXX .70,892,738 348.159 694.412 260.470 ..86231 .86231 .39-0989781 11/01/2001 TRANSAMERICA LIFE INS CO YRT/I ...OL. 394.674.159 .3.236.344 2.813.920 .2.358.208 TRANSAMERICA LIFE INS CO .86231 .39-0989781 11/01/2001 YRT/I XXXL ...416,247 ...7, 183 .157,421 ..6,403 86231 39-0989781 04/01/2002 TRANSAMERICA LIFE INS CO CO/I OI 17.671.688 ..75,785 86231 \_39-0989781 04/01/2002 TRANSAMERICA LIFE INS CO \_CO/I XXXL 489,940,882 11,936,625 14,017,231 1, 187, 741 .39-0989781 04/01/2002 TRANSAMERICA LIFE INS CO YRT/I .20,680,502 .104,679 .86231 XXXA ..99,251 .381,429 TRANSAMERICA LIFE INS CO .86231 .39-0989781 .04/01/2002 YRT/I DIS. 22 22 4 TRANSAMERICA LIFE INS CO 04/01/2002 YRT/I .33,948 .86231 39-0989781 ΟI ..3,511,821 ...36, 102 ..37,090 86231 39-0989781 07/01/2003 TRANSAMERICA LIFE INS CO. YRT/I AXXX ...9.671.724 106 020 ..96.787 121 557 4.712.347 4.994.487 5.625.600 86231 39-0989781 07/01/2003 TRANSAMERICA LIFE INS CO. YRT/I 0L 524.223.823 .39-0989781 07/01/2003 TRANSAMERICA LIFE INS CO YRT/I XXXL .21.201.871 .543.495 .638.807 .503.235 .86231 .86231 39-0989781 08/01/2004 TRANSAMERICA LIFE INS CO YRT/I AXXX .129,671,641 1,727,845 1,596,110 1,424,426 86231 39-0989781 08/01/2004 TRANSAMERICA LIFE INS CO YRT/I 83.547.171 ..1,564,542 ..1,541,396 ..1,272,164 .86231 .39-0989781 .07/01/2005 TRANSAMERICA LIFE INS CO CO/1 \_\_OL\_ ...8,972,310 ..(18.482 ..1,508,188 .86231 .39-0989781 .07/01/2005 TRANSAMERICA LIFE INS CO .CO/I. XXXL .560,858,432 13,275,257 .14,548,718 .82-4533188 09/01/1983 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I DIS .80659 126 108 ..259 ..82-4533188 .09/01/1983 US BUSINESS OF CANADA LIFE ASSUR CO. YRT/I 1.162 .80659 ΟI \_\_300,000 .1,062 ..1,927 80659 .82-4533188 09/01/1999 US BUSINESS OF CANADA LIFE ASSUB CO. 00/1 DIS 283.349 270 073 20 128 US BUSINESS OF CANADA LIFE ASSUR CO 4.839.900 11.469 80659 82-4533188 09/01/1999 CO/I 0L 10.887 (2.468 80659 82-4533188 09/01/1999 US BUSINESS OF CANADA LIFE ASSUR CO XXXL .39.095.401 548.794 .655.156 .134.096 00/1 80659 82-4533188 09/01/1999 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I AXXX ...718, 132 10.812 10.344 ..9,789 68.594 80659 82-4533188 09/01/1999 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I DIS 60.905 .80659 \_82-4533188 09/01/1999 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I ..347.500 ..2.351 ..1.647 \_\_OL\_ .2.163 80659 ..82-4533188 01/01/2000 US BUSINESS OF CANADA LIFE ASSUR CO .DIS. \_CO/I ..204 .221 521 .82-4533188 01/01/2000 US BUSINESS OF CANADA LIFE ASSUR CO \_CO/I\_ 1.723.850 196 .80659 \_\_OL\_ 145 ..10.441 80659 82-4533188 01/01/2000 US BUSINESS OF CANADA LIFE ASSUR CO. CO/1 XXXL 7.930.046 \_61,335 131.944 16.580 01/01/2000 YRT/I. 176.750 .1.387 .80659 .82-4533188 US BUSINESS OF CANADA LIFE ASSUR CO AXXX. 1.446 ..1.138 ..80659 \_82-4533188 01/01/2000 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I DIS.. \_24 \_21 50 80659 82-4533188 01/01/2000 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I. ...OL 122.860 805 .745 665 YRT/I XXXL 1,322 1,438 .80659 \_82-4533188 01/01/2000 US BUSINESS OF CANADA LIFE ASSUR CO 175,500 1,506 80659 82-4533188 03/01/2002 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I DIS 305 292 669 .82-4533188 03/01/2002 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I. .1.145.851 ..9.914 .28.548 ..5.615 .80659 OI ..82-4533188 .03/01/2002 YRT/I. XXXL ..2,565,997 .10,867 ...13, 127 ..8, 164 .80659 US BUSINESS OF CANADA LIFE ASSUR CO .80659 .82-4533188 06/01/2002 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I AXXX. .42.750 .702 639 .704 80659 ..82-4533188 06/01/2002 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I 0L .80659 .82-4533188 08/01/2004 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I. AXXX .65.500 1.071 978 969 80659 \_82-4533188 08/01/2004 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I \_\_OL\_ .20,250 169 152 80659 \_82-4533188 08/18/2008 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I AXXX ..7,486,256 35.096 32.959 58.053 80659 \_82-4533188 08/18/2008 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I. \_\_OL\_ .69.624.251 .16.881 .16.952 .370.124 .80659 ..82-4533188 08/18/2008 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I XXXL .705,603,686 .1,244,250 ..1,456,997 .1, 168, 899 .80659 ..82-4533188 11/08/2008 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I \_XXXA\_ .165,767,173 .996,851 .856.504 .1,303,977 11/08/2008 US BUSINESS OF CANADA LIFE ASSUR CO YRT/I ...7,406,536 .46,035 ..43,322 87.669 80659 ..82-4533188 0L 80659 .82-4533188 ....03/21/2016 ... US BUSINESS OF CANADA LIFE ASSUR CO YRT/I. ...0L... 162,853,952 .346.833 .247.119 .281.386 0899999. General Account - Authorized U.S. Non-Affiliates 41,836,304,882 955,820,305 1,034,488,193 250, 194, 554 955,820,305 1099999. Total General Account - Authorized Non-Affiliates 41,836,304,882 1,034,488,193 250, 194, 554 1199999. Total General Account Authorized 61.068.579.725 6.879.835.726 6.646.040.422 327.941.285 3.247.462.955 1499999. Total General Account - Unauthorized U.S. Affiliates 1799999. Total General Account - Unauthorized Non-U.S. Affiliates 1899999. Total General Account - Unauthorized Affiliates ..OTH/I. XXXL .7,296,171

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

## **SCHEDULE S - PART 3 - SECTION 1**

Reinsurance Ceded Life Insurance, Annuities, Deposit Funds and Other Liabilities Without Life or Disability Contingencies, and Related Benefits Listed by Reinsuring Company as of December 31, Current Year

		Reinsu	rance Ceded Life Insurance, Annuities, Deposit Funds and Othe	Liabilities without	t Life or Disabl	iity Contingencies,			einsuring Compa	any as or Decem	ber 31, Current	t Year	
1	2	3	4 5	6	7	8	Reserve Cre	dit Taken	11	Outstanding S	Surplus Relief	14	15
			Dor	ni-			9	10		12	13		
NAIC			cilia	ry Type of	Type of							Modified	Funds Withheld
Company	ID	Effective	Juri	s- Reinsurance	Business	Amount in Force						Coinsurance	Under
Code	Number	Date	Name of Company dicti	on Ceded	Ceded	at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Reserve	Coinsurance
2099999.	General Acco	unt - Unautho	prized Non-U.S. Non-Affiliates						7,296,171				
2199999.	Total General	Account - Ur	nauthorized Non-Affiliates						7,296,171				
2299999.	Total General	Account Una	authorized						7,296,171				
2599999.	Total General	Account - Ce	ertified U.S. Affiliates										
2899999.	Total General	Account - Ce	ertified Non-U.S. Affiliates										
2999999.	Total General	Account - Ce	ertified Affiliates										
3299999.	Total General	Account - Ce	ertified Non-Affiliates										
	Total General												
3499999.	Total General	Account Aut	horized, Unauthorized and Certified			61,068,579,725	6,879,835,726	6,646,040,422	335,237,456				3,247,462,955
3799999.	Total Separate	e Accounts -	Authorized U.S. Affiliates										
4099999.	Total Separat	e Accounts -	Authorized Non-U.S. Affiliates										
4199999.	Total Separate	e Accounts -	Authorized Affiliates										
4499999.	Total Separate	e Accounts -	Authorized Non-Affiliates										
	Total Separate												
4899999.	Total Separat	e Accounts -	Unauthorized U.S. Affiliates										
			Unauthorized Non-U.S. Affiliates										
			Unauthorized Affiliates										
			Unauthorized Non-Affiliates										
	Total Separat												
5999999.	Total Separate	e Accounts -	Certified U.S. Affiliates										
6299999.	Total Separat	e Accounts -	Certified Non-U.S. Affiliates										
			Certified Affiliates										
			Certified Non-Affiliates										
	Total Separate												
			authorized, Unauthorized and Certified										
6999999.		ım of 039999	9, 0899999, 1499999, 1999999, 2599999, 3099999, 3799999, 4299999, 4	399999, 539999 <del>9, 59</del>	99999 and								
	6499999)					61,068,579,725	6,879,835,726	6,646,040,422	327,941,285				3,247,462,955
7099999.		<ol><li>S. (Sum of 06)</li></ol>	99999, 0999999, 1799999, 2099999, 2899999, 3199999, 4099999, 43999	9, 5199999, 549999	9, 6299999 and								
	6599999)								7,296,171				
9999999 -	Totals					61,068,579,725	6,879,835,726	6,646,040,422	335,237,456				3,247,462,955

Schedule S - Part 3 - Section 2

NONE

Schedule S - Part 4

NONE

Schedule S - Part 4 - Bank Footnote

NONE

Schedule S - Part 5

NONE

Schedule S - Part 5 - Bank Footnote

NONE

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

## **SCHEDULE S - PART 6**

Five Year Exhibit of Reinsurance Ceded Business (\$000 Omitted)

		1 (\$00	00 Omitted) 2	3	4	5
		2019	2018	2017	2016	2015
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	335,237	391,120	394,577	407,704	1, 192, 399
2.	Commissions and reinsurance expense allowances	19,775	27,508	31,847	25,707	73,068
3.	Contract claims	333,287	295,728	296,591	305,380	197,766
4.	Surrender benefits and withdrawals for life contracts					24,126
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded					
7.	Increase in aggregate reserve for life and accident and health contracts					
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	20,472	28,382	26,838	26,105	15,559
9.	Aggregate reserves for life and accident and health contracts	6,879,836	6,646,040	6,348,084	6,035,313	5,659,904
10.	Liability for deposit-type contracts					902
11.	Contract claims unpaid	56,617	67,398	76,746	72,590	73,971
12.	Amounts recoverable on reinsurance	57,338	27,902	30,373	48,455	10,795
13.	Experience rating refunds due or unpaid					
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due					
16.	Unauthorized reinsurance offset					
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)					
19.	Letters of credit (L)					
20.	Trust agreements (T)					
21.	Other (O)					
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)					
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

## **SCHEDULE S - PART 7**

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	9,423,878,431		9,423,878,431
2.	Reinsurance (Line 16)	430,882,906	(430,882,906)	
3.	Premiums and considerations (Line 15)	32,788,092	20,471,678	53,259,770
4.	Net credit for ceded reinsurance	xxx	7,373,794,469	7,373,794,469
5.	All other admitted assets (balance)	184,161,239		184,161,239
6.	Total assets excluding Separate Accounts (Line 26)	10,071,710,668	6,963,383,241	17,035,093,909
7.	Separate Account assets (Line 27)			
8.	Total assets (Line 28)	10,071,710,668	6,963,383,241	17,035,093,909
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	4,404,887,656	6,906,766,498	11,311,654,154
10.	Liability for deposit-type contracts (Line 3)	501,944,554		501,944,554
11.	Claim reserves (Line 4)	37,019,318	56,616,743	93,636,06
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)	6,915,968		6,915,968
13.	Premium & annuity considerations received in advance (Line 8)	953,434		953,434
14.	Other contract liabilities (Line 9)	352,127,518		352 , 127 , 518
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)			
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)			
19.	All other liabilities (balance)	4,031,594,314		4,031,594,314
20.	Total liabilities excluding Separate Accounts (Line 26)	9,335,442,762	6,963,383,241	16,298,826,003
21.	Separate Account liabilities (Line 27)			
22.	Total liabilities (Line 28)	9,335,442,762	6,963,383,241	16,298,826,00
23.	Capital & surplus (Line 38)	736,267,906	XXX	736,267,90
24.	Total liabilities, capital & surplus (Line 39)	10,071,710,668	6,963,383,241	17,035,093,909
	NET CREDIT FOR CEDED REINSURANCE			
25.	Contract reserves	6,906,766,498		
26.	Claim reserves	56,616,743		
27.	Policyholder dividends/reserves			
28.	Premium & annuity considerations received in advance			
29.	Liability for deposit-type contracts			
30.	Other contract liabilities			
31.	Reinsurance ceded assets	430,882,906		
32.	Other ceded reinsurance recoverables			
33.	Total ceded reinsurance recoverables	7 004 000 447		
34.	Premiums and considerations	20,471,678		
35.	Reinsurance in unauthorized companies			
36.	Funds held under reinsurance treaties with unauthorized reinsurers			
37.	Reinsurance with Certified Reinsurers			
38.	Funds held under reinsurance treaties with Certified Reinsurers			
39.	Other ceded reinsurance payables/offsets			
40.	Total ceded reinsurance payable/offsets			
41.	Total net credit for ceded reinsurance	7,373,794,469		

#### SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories Direct Business Only Life Contracts Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees Total Columns Life Insurance sit-Type States, Etc through 5 ....5,832,752 5.832.752 Alabama. AL Alaska ΑK 17,914,334 17,914,334 3. Arizona ΑZ 15.686.184 15.686.184 Arkansas .2,358,717 2,358,717 AR 5. California 207,567,178 207,567,178 CA Colorado 6. 1.700 .10.371.563 CO .10.373.263 Connecticut .6,523,822 6,523,822 СТ 8. Delaware DE 2 147 857 2 147 857 District of Columbia 381,807 381,807 DC 10. Florida FL 48 586 753 48 586 753 11. Georgia 12,206,819 12,206,819 GΑ 12 Hawaii 14 669 817 14 669 817 13. Idaho. ID .2,298,716 .2,298,716 14. Illinois 20, 165, 483 .20, 165, 483 IL 15. Indiana IN 15.256.020 15.256.020 26,888,596 .80,000,000 26,888,596 IΑ 17. Kansas KS 4,476,147 4 476 147 18. Kentucky 4,969,103 4,969,103 KY 19. Louisiana 9,321,049 9,321,049 880.080 20. Maine. ME .880.080 21 Maryland .11, 143, 759 11, 143, 759 MD 22. Massachusetts MA 6.797.976 6.797.976 23. Michigan 15,231,013 15,231,013 ΜI 24. Minnesota MN 19 554 335 19 554 335 25. Mississippi 3,990,457 3,990,457 MS МО 26 Missouri 5,017,645 5.017.645 27 Montana MT .271.381 271.381 28 Nebraska 3,471,336 3,471,336 NE 29. Nevada . NV 6 173 341 6 173 341 30. New Hampshire .949,581 949,581 NH 31. New Jersey NJ 24 076 599 24 076 599 32 New Mexico 24,000 2,353,280 2,377,280 NM 33 New York 20 599 586 20 599 586 NY 34. North Carolina .13,029,812 .13,029,812 NC 35 North Dakota 1,169,649 1,169,649 ND 36. Ohio. ОН 21.010.771 21.010.771 Oklahoma 37 .5,388,174 ..5,388,174 OK Oregon 38. OR 2 875 943 2 875 943 39. Pennsylvania 21,459,925 .21,459,925 PA 1,205,288 40. Rhode Island RI 1,205,288 South Carolina 41. .7.777.523 SC 7.777.523 SD 42 South Dakota 1,526,253 1,526,253 43. Tennessee TN 6.977.224 6.977.224 Texas 85,345,726 85,345,726 ΤX 45. Utah. UT 28 747 665 28 747 665 46. Vermont 242,388 242,388 VT 47 Virginia. VA 9.998.338 9.998.338 48. Washington 13,687,141 13,687,141 WA 1,784,748 49 West Virginia 1,784,748 50. Wisconsin WΙ 7.135.197 7.135.197 51. Wyoming 2,615,337 2,615,337 WY 52. American Samoa AS N .1.248 ..1.248 53. GU 54. Puerto Rico .141.132 .141.132 55. U.S. Virgin Islands VΙ N 3.508 3.508 56 Northern Mariana Islands MP 488 .488 57. Canada. 81.577 CAN N 81.577 58. Aggregate Other Alien ... 1,206,775 1,206,775 OT XXX 59. Subtotal XXX 781.544.918 25.700 781.570.618 80.000.000 90. Reporting entity contributions for employee benefits XXX Dividends or refunds applied to purchase paid-up 91. additions and annuities.

Dividends or refunds applied to shorten endowmen 2.752.340 2.752.340 XXX 92. XXX or premium paying period ... Premium or annuity considerations waived under disability or other contract provisions..... 93. XXX 1.114.135 .1.114.135 Aggregate or other amounts not allocable by State 94 XXX. 95. Totals (Direct Business) 80 000 000 XXX 785 411 393 25 700 785 437 093 Plus reinsurance assumed 119,099,611 XXX Totals (All Business)... 97 XXX 904 511 004 25 700 904 536 704 .80.000.000 98. Less reinsurance ceded 343, 121, 631 .343, 147, 331 25,700 XXX 99 Totals (All Business) less Reinsurance Ceded 561,389,373 80,000,000 561,389,373 XXX DETAILS OF WRITE-INS 58001 1,206,775 1,206,775 58002. XXX 58003 XXX 58998. Summary of remaining write-ins for Line 58 from XXX 58999 1,206,775 1,206,775 58998)(Line 58 above) XXX 9401 9402. XXX 9403 XXX Summary of remaining write-ins for Line 94 from 9498. XXX 9499. 94 above)

<sup>(</sup>a) Active Status Counts: L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG. R - Registered - Non-domiciled RRGs. .50 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state... Q - Qualified - Qualified or accredited reinsurer..... N - None of the above - Not allowed to write business in the state.

<sup>(</sup>b) Explanation of basis of allocation by states, etc., of premiums and annuity considerations

Premium and annuity considerations were allocated to state according to the mailing address of the policy holder.

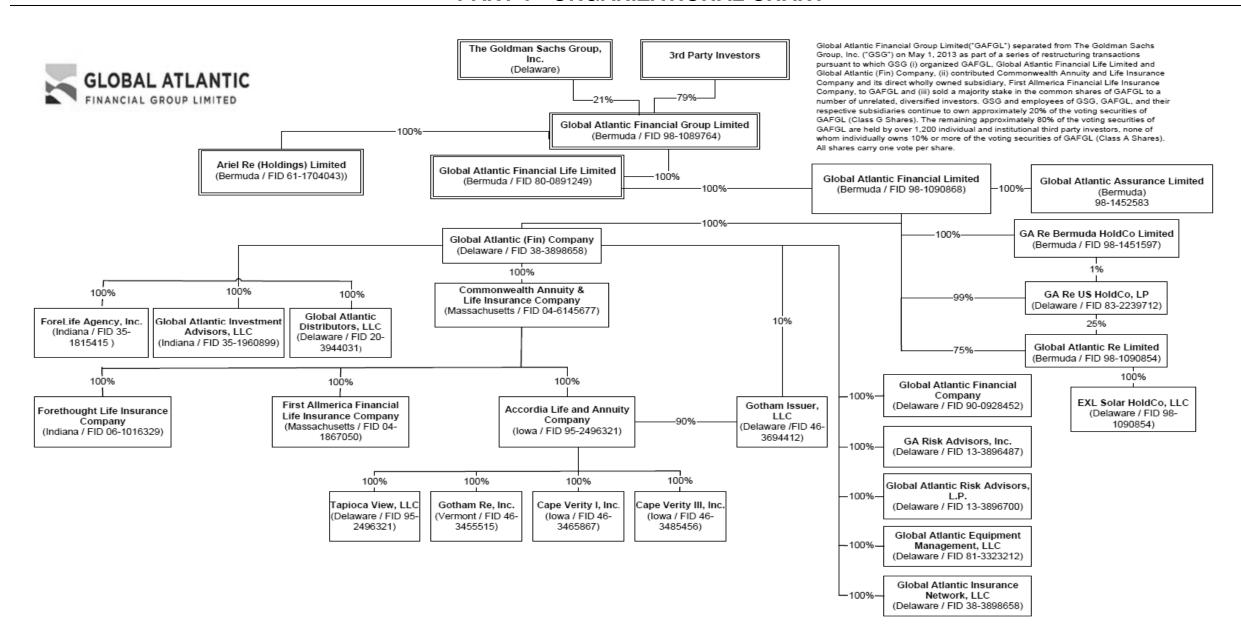
<sup>(</sup>c) Column 4 should balance with Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10, or with Schedule H. Part 1, Line 1, indicate which: Exhibit 1, Lines 6.4, 10.4, and 16.4, Cols. 8, 9, 10.

## SCHEDULE T - PART 2 INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated	by Ctotoo	- nd	Tarritarias
Allocated	nv States	and	i erritories

		siness Only						
			1	2	3	4	5	6
			Life	Annuities	Disability Income	Long-Term Care		
	Ctatas Fts		(Group and	(Group and	(Group and	(Group and	Deposit-Type	Tatal-
	States, Etc.		Individual)	Individual)	Individual)	Individual)	Contracts	Totals
1.	Alabama		5,832,752					5,832,752
2.	Alaska		17,914,334					17,914,334
3.	Arizona		15,686,184				ļ	15,686,184
4.	Arkansas		2,358,717					2,358,717
5.	California		207,567,178					207,567,178
6.	Colorado	CO	10,371,563	1,700				10,373,263
7.	Connecticut	CT	6,523,822					6,523,822
8.	Delaware	DE	2,147,857					2, 147,857
9.	District of Columbia	DC	381,807					381,807
10.	Florida	FL	48,586,753					48,586,753
11.	Georgia	GA	12,206,819					12,206,819
12.	Hawaii	н	14,669,817					14,669,817
13.	ldaho		2,298,716					2.298.716
14.	Illinois		20,165,483					20, 165, 483
15.	Indiana		15,256,020					15,256,020
16.	lowa		26,888,596					106.888.596
								, ,
17.	Kansas		4,476,147					4,476,147
18.	Kentucky		4,969,103					4,969,103
19.	Louisiana		9,321,049					9,321,049
20.	Maine		880,080					880,080
21.	Maryland	MD	11,143,759					11, 143,759
22.	Massachusetts	MA	6,797,976					6,797,976
23.	Michigan	MI	15,231,013					15,231,013
24.	Minnesota	MN	19 , 554 , 335					19,554,335
25.	Mississippi	MS	3,990,457					3,990,457
26.	Missouri	МО	5,017,645					5,017,645
27.	Montana	МТ	271,381					271,381
28.	Nebraska	NE	3,471,336					3,471,336
29.	Nevada	NV	6, 173, 341					6.173.341
30.	New Hampshire		949,581					949,581
31.	New Jersey		24,076,599					24,076,599
32.	New Mexico		2,353,280	24,000				2,377,280
-	New York		00 500 500	,				2,577,200
33.								
34.	North Carolina		13,029,812					13,029,812
35.	North Dakota		1,169,649					1,169,649
36.	Ohio		21,010,771					21,010,771
37.	Oklahoma	OK	5,388,174					5,388,174
38.	Oregon	OR	2,875,943					2,875,943
39.	Pennsylvania	PA	21,459,925					21,459,925
40.	Rhode Island	RI	1,205,288					1,205,288
41.	South Carolina	SC	7,777,523					7,777,523
42.	South Dakota	SD	1,526,253					1,526,253
43.	Tennessee	TN	6,977,224					6,977,224
44.	Texas	TX	85,345,726					85,345,726
45.	Utah		28,747,665					28,747,665
46.	Vermont		242,388					242,388
47.	Virginia		9,998,338					9,998,338
48.	Washington							13,687,141
49.	West Virginia		1,784,748					1,784,748
	Wisconsin		7, 135, 197					7, 135, 197
50.								
51.	Wyoming							
52.	American Samoa		1,248					,
53.	Guam							
54.	Puerto Rico	PR	141 , 132					141, 132
55.	U.S. Virgin Islands	VI	3,508					3,508
56.	Northern Mariana Islands	MP	488					488
57.	Canada	CAN	81,577					81,577
58.	Aggregate Other Alien	ОТ	1,206,775					1,206,775
			781,544,918	25,700		1	80,000,000	861,570,618

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



#### 52

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

				PA	NKI L	A - DE I AI	L OF INSURANC	∕⊏ I	JOLL	JING CUMPAN 1	1 2121EM				
1	2	3	4	5	6	7	8	9	10	11	12 Type of Control (Ownership,	13 If Control is	14	15 Is an	16
						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	0117	(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)	(Y/N)	
			80-0891249				Global Atlantic Financial Life Limited	BMU	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limit	ea	
	-		. 00 0001240				Grobal Attailtie i maneral Eric Elimitea	DIVIO	MA	arough Attailtie i mailerar droup Emilited	omici sirip	100.000	Global Atlantic Financial Group Limit	ed	
			90-0928452				Global Atlantic Financial Company	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000			
													Global Atlantic Financial Group Limit	ed	
			. 38-3898658				Global Atlantic (Fin) Company	DE	NI A	Global Atlantic Financial Limited	Ownership	100.000	Clabal Atlantia Financial Cray Limit		·····
			98-1090868				Global Atlantic Financial Limited	BMU	NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Global Atlantic Financial Group Limit	eu	
			. 30 1030000				diobal Atlantic i maneral Elimited	DWO	NIA	diobal Atlantic i maneral Elic Elimited	omici sirip	100.000	Global Atlantic Financial Group Limit	ed	
			98-1090854				Global Atlantic Re Limited	BMU	IA	Global Atlantic Financial Limited	Ownership	75.000			
													Global Atlantic Financial Group Limit	ed	
			98-1090854				Global Atlantic Re Limited	BMU	IA	GA Re US HoldCo, LP	Ownership	25.000	Clabal Atlantia Financial Cray Limit		
			61-1704043				Ariel Re (Holdings) Limited	BMU	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Limit	ea	
			. 01 1/04040				Arrer ne (norumgs) Emirica	DWO		arobar Attailtie i mailerar droup Emirted	omici sirip	100.000	Global Atlantic Financial Group Limit	ed	
			. 13-3896700				Global Atlantic Risk Advisors, L.P	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000			
													Global Atlantic Financial Group Limit	ed	
			. 38-3898658				Global Atlantic Insurance Network, LLC	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000	01.1.1.411.1.1.51		
			. 13-3896487				GA Risk Advisors, Inc.	DE	NI A	Clabal Atlantia (Fin) Commons	Ownership	100.000	Global Atlantic Financial Group Limit	ed	
	-		98-1089764	4520225			Global Atlantic Financial Group Limited	BMU	NIA	Global Atlantic (Fin) Company The Goldman Sachs Group, Inc.	Ownership	21.000	The Goldman Sachs Group, Inc.		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMU	NI A	Third Party Investors	Ownership.	79.000	Third Party Investors		
							First Allmerica Financial Life Insurance			Commonwealth Annuity and Life Insurance			Global Atlantic Financial Group Limit	ed	
3891	Goldman Sachs Grp	69140	. 04-1867050	2578101	793699		Company	MA	IA	Company	Ownership	100.000			
0004		04004	04 0445077	0050070	1000001		Commonwealth Annuity and Life Insurance			011 141 1: (5: ) 0	0 1:	400 000	Global Atlantic Financial Group Limit	ed	
3891	Goldman Sachs Grp	84824	. 04–6145677	3958278	1086664		Company	MA	IA	Global Atlantic (Fin) Company Commonwealth Annuity and Life Insurance	Ownership	100.000	Global Atlantic Financial Group Limit		
3891	Goldman Sachs Grp	62200	95-2496321				Accordia Life and Annuity Company	IA	RE	Company	Ownership	100.000	Global Atlantic Financial Gloup Limit	eu	
	dordinal duolid di p		2.0002.				nesonara 2110 and minarty company						Global Atlantic Financial Group Limit	ed	
			46-3694412				Gotham Issuer, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	10.000			
													Global Atlantic Financial Group Limit	ed	
			. 46-3694412				Gotham Issuer, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	90.000	Global Atlantic Financial Group Limit		
3891	Goldman Sachs Grp	15333	46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	Grobal Atlantic Financial Group Limit	eu	
	doruman odono di p						dottida no, mo.			Thousand Erro and famore, company			Global Atlantic Financial Group Limit	ed	
			95-2496321				Tapioca View, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	100.000			
2004		45.475	40.0405007									400.000	Global Atlantic Financial Group Limit	ed	
3891	Goldman Sachs Grp	15475	. 46-3465867				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	Olekal Aklandia Financial Onco Linia		
3891	Goldman Sachs Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	Global Atlantic Financial Group Limit	ea	
0001	doruman odona drp		40 0400400				oape verity iii, iiie.	//		According Erro and Annuarty Company	- Omici sirip		Global Atlantic Financial Group Limit	ed	
			35-1960899				Global Atlantic Investment Advisors, LLC	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000			
													Global Atlantic Financial Group Limit	ed	
			20-3944031				Global Atlantic Distributors, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	100.000	-		
			25 1015/15				Ford its Agency Inc	IN	1.4	Clobal Atlantia (Fin) Company	Ownership	100 000	Global Atlantic Financial Group Limit	ed	
			35-1815415				ForeLife Agency, Inc	IN	IA	Global Atlantic (Fin) Company Commonwealth Annuity and Life Insurance	Ownership	100.000	Global Atlantic Financial Group Limit		
3891	Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	IN	Į A	Company	Ownership	100.000	Grobal Attained Infallerat Group Limit	cu	
	34515												Global Atlantic Financial Group Limit	ed	
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NI A	Global Atlantic (Fin) Company	Ownership	100.000			ļ
			00 4450555								l	400.00-	Global Atlantic Financial Group Limit	ed	
		]	98-1452583		.		Global Atlantic Assurance Limited	BMU	IA	Global Atlantic Financial Limited	Ownership	100.000	-		.

# 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
											Type	lf			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary			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)	(Y/N)	*
													Global Atlantic Financial Group Limited	d	
			98-1451597				GA Re Bermuda HoldCo Limited	BMU	NI A	Global Atlantic Financial Limited	Ownership	100.000	01.1.1.11.1.1.5.		
			83-2239712				GA Re US HoldCo. LP	DE.	NIA	Global Atlantic Financial Limited	Ownership	99.000	Global Atlantic Financial Group Limited	a	
			00-2209112				da ne os notaco, Er		NI A	GIODAL ATTAILLE FINANCIAL ETHILLEG	Owner Sirrp		Global Atlantic Financial Group Limite	d	
			83-2239712				GA Re US HoldCo. LP	DE	NI A	GA Re Bermuda HoldCo Limited	Ownership	1.000	drobal Attantion manoral droup Elimitor	u	
													Global Atlantic Financial Group Limited	d	
			98-1090854				EX Lar Hold LLC	DE	_NIA	tlantic Re Limited	. Ownership	100.000			

Asterisk		x	pla	

#### 53

## SCHEDULE Y PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

	FANI 2	- SUMMA	TI OF 1145	SUNEN S	INANJAU	TIONS W	III ANT A	4CCIL	IAIES		
NAIC Company Code	2 3  ID Names of Insurers and Parent, Number Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8  Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	10	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
90	-0891249Global Atlantic Financial Life Limited	Dividende	Contributions	Other investments	7 tilliato(0)	COLVICO COLLITACIO	rigiocinicito		(4.550.104)	(4,550,104)	ranon/(Liabinty)
	-3898658 Global Atlantic (Fin) Company		(132.000.000)			(6, 133, 188)			(85,955,396)	(224.088.584)	
	-1090868 Commonwealth Re Midco Limited					(3,211,797)			(00,000,000)	(3.211.797)	
84824 04	-6145677 Commonwealth Annuity & Life Insurance										
	Company		(365.000.000)	606,080,505		(57,204,270)	(23,695,556)		289.858.333	450,039,012	58,262,187
AA-	-3191237Global Atlantic Re Limited		, , ,	, , ,		(18,031,013)	259,035,220		131,363,139	372,367,346	(15,966,035,394
69140 04	-1867050First Allmerica Financial Life Insurance					, , , ,			,,,,,,,	, , , ,	, , , , , , , , , , , , , , , , , , , ,
	Company			(41,240,245)		(273,676)	(27, 369, 900)			(68,883,821)	933,565,265
62200 95	-2496321 Accordia Life and Annuity Company		100,000,000	(887, 327, 183)		(12,448,880)	43,612,867		(400,462,736)	(1, 156, 625, 932)	5,482,585,606
90-	-0928452 Global Atlantic Financial Company		10,000,000	(15,410,176)		426,493,970				421,083,794	
15333 46-	-3455515 Gotham Re, Inc.			(5,628,487)		(171,920)	12,697,960			6,897,553	(441,429,815
15475 46-	-3465867 Cape Verity I, Inc			(15,427,723)		323, 122	(4,086,129)			(19, 190, 730)	(1,369,659,939
15473 46-	-3485456 Cape Verity III, Inc			111,050,529			(39,526,738)			71,523,791	(4,112,925,667
35-	-1960899 Global Atlantic Investment Advisors, LLC					(2,904,483)				(2,904,483)	
20-	-3944031 Global Atlantic Distributors, LLC					(46,658,223)				(46,658,223)	
91642 06-	-1016329Forethought Life Insurance Company		365,000,000	247,902,780		(260,835,330)	(220,667,724)		69,746,764	201,146,490	15,415,637,757
	-3575636 Goldman Sachs Asset Management, L.P. (GSAM fees)					12,025,127				12,025,127	
81	-3323212Global Atlantic Equipment Management, LLC										
			22,000,000			(19,607,698)				2,392,302	
	Global Atlantic Assurance Limited					(11,361,741)			-	(11,361,741)	
9999999 Contro	ol Totals							XXX			

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED 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>	Responses
1.	MARCH FILING  Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
5.	APRIL FILING  Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
9.	JUNE FILING  Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
11.		YES
suppler specific	lowing supplemental reports are required to be filed as part of your annual statement filing if your company is engaged in the type of business ment. However, in the event that your company does not transact the type of business for which the special report must be filed, your response 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 whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.	nse of NO to the
12.	MARCH FILING Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	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 by March 1?	NO
22.	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 by March 1?	NO
23.	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 by March 1?	NO
24.	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 by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	NO
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	NO

#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

NΩ

NO.

NΩ

NO

N0

YES

N0

NO.

N0

N0

N0

YES

N0

NΩ

N0

NO.

NO

N0

NO

YES

N0

YES

- 27. Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile tronically with the NAIC by March 1? 28. Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1? Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the 29. NAIC by March 1? 30. Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of 31. domicile and electronically with the NAIC by March 1? 32. Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1? Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by 33 March 1? 34 Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies) 35. Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1? Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?... 36. 37. Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1? Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed 38. electronically with the NAIC by March 1? Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the 39 NAIC by March 1?... 40. Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1? **APRIL FILING** Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1? 42. Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? .. 43. Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies) ... Will the Accident and Health Policy Experience Exhibit be filed by April 1?.. 44. 45. Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1? .... 46. Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1? 47 Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30? ..... Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1? ...... 48. 49. Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?... **AUGUST FILING** 50. Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1? ... Explanations: The Company has only one shareholder The Company has no Medicare Supplement Insurance Business 13. The Company has no trusteed surplus
  The Company has no Separate Accounts Funding Guaranteed Minimum Benefit
  The Company has no Synthetic GIC contracts 14 19. The Reasonableness and Consistency of Assumption Certificate will be filed The Company has no indexed annuity contracts The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed The Reasonableness and Consistency of Assumption Certificate (updated Market Value) will be filed 22 25. The Company is not required to file this form. 26 The Company is not required to file this form The Company has no annuity contracts. The Company has no Modified Guarantee Annuities Not applicable to variable business in force 28 29 Not applicable to variable business in force 30. 31 The Company has no variable contracts The Company has no variable contracts The Company has no Workers Compensation business 34 The Company has no Accident and Health Business
  The Company has no Medicare Part D coverage business 35
- 41 The Company has no long-term business 42

36.

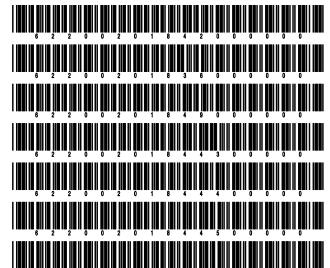
37 39.

- 43. The Company has no credit insurance business
- The Company has no Accident and Health business
- 45 The Company has no health business
- The Company has no health business
- We are exempted from the requirements of section 8D of AG38

Audit partner has not exceeded five years
There are no employees currently in cooling off periods

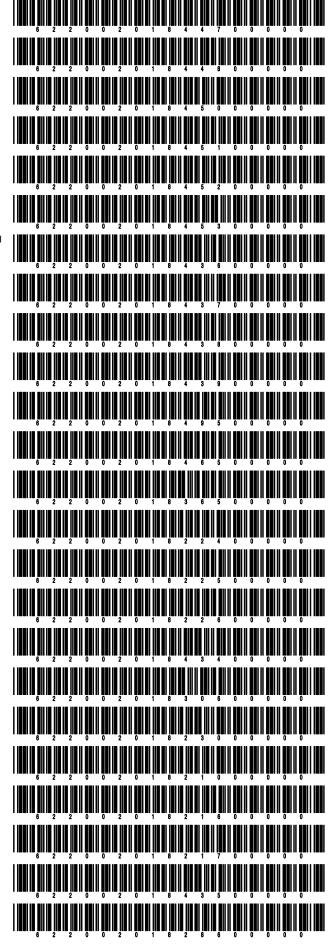
The Company is not seeking relief from these requirements

- 49 The Company has no annuity business Bar Codes:
- 12 SIS Stockholder Information Supplement [Document Identifier 420]
- 13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]
- Trusteed Surplus Statement [Document Identifier 490]
- Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]
- Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]
- Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] 20
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



#### SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 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]
- 25. C-3 RBC Certifications Required Under C-3 Phase I [Document Identifier 450]
- 26. C-3 RBC Certifications Required Under C-3 Phase II [Document Identifier 451]
- Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]
- 28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]
- Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII [Document Identifier 436]
- Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII [Document Identifier 437]
- 31. Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII [Document Identifier 438]
- Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII [Document Identifier 439]
- 34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]
- 35. Supplemental Schedule O [Document Identifier 465]
- 36. Medicare Part D Coverage Supplement [Document Identifier 365]
- 37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 39. Relief from the Requirements for Audit Committees [Document Identifier 226]
- 41. Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual [Document Identifier 434]
- 42. Long-Term Care Experience Reporting Forms [Document Identifier 306]
- 43. Credit Insurance Experience Exhibit [Document Identifier 230]
- 44. Accident and Health Policy Experience Exhibit [Document Identifier 210]
- 45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]
- Actuarial Memorandum Required by Actuarial Guideline XXXVIII 8D [Document Identifier 435]
- 49. Variable Annuities Supplement [Document Identifier 286]



## **OVERFLOW PAGE FOR WRITE-INS**

Addition	al Write-ins for Assets Line 25							
			Current Year					
		1	2	3	4			
				Net Admitted Assets	Net Admitted			
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets			
2504.	Prepaid Assets	258,510	258,510					
2505.	Third Party Receivable	2,466,220		2,466,220				
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,724,730	258,510	2,466,220				

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

## **SUMMARY INVESTMENT SCHEDULE**

		Gross Investm	ent Holdinas	Admitted Assets as Reported in the Annual Statement					
		1	2 Percentage of	3	4 Securities Lending Reinvested	5 Total	6 Percentage of		
	Investment Categories	Amount	Column 1 Line 13	Amount	Collateral Amount	(Col. 3 + 4) Amount	Column 5 Line 13		
1.	Long-Term Bonds (Schedule D, Part 1):								
	1.01 U.S. governments	1,724,995	0.018	1,724,995		1,724,995	0.018		
	1.02 All other governments	13,810,688	0.147	13,810,688		13,810,688	0 . 147		
	1.03 U.S. states, territories and possessions, etc. guaranteed	58,502,255	0.621	58,502,255		58,502,255	0.621		
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	35,337,540	0.375	35,337,540		35,337,540	0.375		
	1.05 U.S. special revenue and special assessment obligations, etc. non- guaranteed	492,709,950	5.227	492,709,950		492,709,950	5.228		
	1.06 Industrial and miscellaneous			5,634,465,833					
	1.07 Hybrid securities		0.000						
	1.08 Parent, subsidiaries and affiliates								
	1.09 SVO identified funds		0.000	2, 100,001					
	1.10 Unaffiliated Bank loans			22 892 553					
	1.11 Total long-term bonds			6,321,882,645					
2.	Preferred stocks (Schedule D, Part 2, Section 1):	0,021,002,043	01.001	0,021,002,040		10,021,002,040	07.004		
۷.	2.01 Industrial and miscellaneous (Unaffiliated)	1/ 691 902	0 . 156	14 601 902		14,681,892	0 . 156		
			0.000	14,001,092					
	2.02 Parent, subsidiaries and affiliates     2.03 Total preferred stocks			14,681,892		14,681,892			
0		14,001,092	0 . 156	14,001,092		14,001,092	0.130		
3.	Common stocks (Schedule D, Part 2, Section 2):		0.000				0.000		
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)			00 000 105		00 000 105			
	3.02 Industrial and miscellaneous Other (Unaffiliated)			68,339,105		, ,			
	3.03 Parent, subsidiaries and affiliates Publicly traded								
	3.04 Parent, subsidiaries and affiliates Other		4.330	408, 122, 782					
	3.05 Mutual funds		0.000			-			
	3.06 Unit investment trusts	-							
	3.07 Closed-end funds								
	3.08 Total common stocks	476,461,887	5.055	476,461,887		476,461,887	5.056		
4.	Mortgage loans (Schedule B):								
	4.01 Farm mortgages		0.000						
	4.02 Residential mortgages		0.000				0.000		
	4.03 Commercial mortgages	1,070,109,453	11.352	1,070,109,453		1,070,109,453	11.355		
	4.04 Mezzanine real estate loans		0.000				0.000		
	4.05 Total mortgage loans	1,070,109,453	11.352	1,070,109,453		1,070,109,453	11.355		
5.	Real estate (Schedule A):								
	5.01 Properties occupied by company		0.000				0.000		
	5.02 Properties held for production of income		0.000				0.000		
	5.03 Properties held for sale		0.000				0.000		
	5.04 Total real estate		0.000				0.00		
6.	Cash, cash equivalents and short-term investments:								
	6.01 Cash (Schedule E, Part 1)	45,344,842	0.481	45,344,842		45,344,842	0.481		
	6.02 Cash equivalents (Schedule E, Part 2)	779,968,950	8.274	779,968,950		779,968,950	8.277		
	6.03 Short-term investments (Schedule DA)		0.000				0.000		
	6.04 Total cash, cash equivalents and short-term investments	825,313,792	8.756	825,313,792		825,313,792	8.758		
7.	Contract loans	260,582,148	2.764	258,228,526		258,228,526	2.740		
8.	Derivatives (Schedule DB)	130,847,769	1.388	130,847,769		130,847,769	1.388		
9.	Other invested assets (Schedule BA)	324,614,252	3.444	324,613,982		324,613,982	3.445		
	Receivables for securities		0.018	1,738,485		1,738,485	0.018		
10.			0.000	1,700,400	XXX	XXX	XXX		
11.	Securities Lending (Schedule DL, Part 1)	†				T			
12.	Other invested assets (Page 2, Line 11)	9,426,232,323	0.000	9,423,878,431		9,423,878,431	0.000		

#### **SCHEDULE A - VERIFICATION BETWEEN YEARS**

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year
2.	Cost of acquired:
	2.1 Actual cost at time of acquisition (Part 2, Column 6)
	2.2 Additional investment made after acquisition (Part 2, Column 9)
3.	Current year change in encumbrances:
	3.1 Totals, Part 1, Column 13
	3.2 Totals, Part 3, Column 11
4.	Total gain (loss) on disposals, Part 3, Column 18
5.	Deduct amounts received on disposals, Part 3, Common 15
6.	Total foreign exchange change in book/adjusted group yas:
	6.1 Totals, Part 1, Column 15
	6.2 Totals, Part 3, Column 13
7.	Deduct current year's other than temporary impairment recognized:
	7.1 Totals, Part 1, Column 12
	7.2 Totals, Part 3, Column 10
8.	Deduct current year's depreciation:
	8.1 Totals, Part 1, Column 11
	8.2 Totals, Part 3, Column 9
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)
10.	Deduct total nonadmitted amounts
11.	Statement value at end of current period (Line 9 minus Line 10)

### **SCHEDULE B - VERIFICATION BETWEEN YEARS**

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	951,482,636
2.	Cost of acquired:	, ,
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	161,900,000
	2.2 Additional investment made after acquisition (Part 2, Column 8)	161,900,000
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	701,397
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	242,743
7.	Deduct amounts received on disposals, Part 3, Column 15	43,285,186
8.	Deduct amortization of premium and mortgage interest points and commitment fees	932,138
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,070,109,452
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	1,070,109,452
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	1,070,109,452

### **SCHEDULE BA - VERIFICATION BETWEEN YEARS**

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	363,777,938
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)41,501,355	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	62,161,517
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	1,828
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9(13,600,026)	(8,240,106)
6.	Total gain (loss) on disposals, Part 3, Column 19	(33,850)
7.	Deduct amounts received on disposals, Part 3, Column 16	92,316,226
8.	Deduct amortization of premium and depreciation	736,850
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	
	9.2 Totals, Part 3, Column 14	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	
	10.2 Totals, Part 3, Column 11	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	324,614,252
12.	Deduct total nonadmitted amounts	270
13.	Statement value at end of current period (Line 11 minus Line 12)	324,613,982

## **SCHEDULE D - VERIFICATION BETWEEN YEARS**

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	6,637,068,860
2.	Cost of bonds and stocks acquired, Part 3, Column 7	3,152,106,963
3.	Accrual of discount	37,010,730
4.	Unrealized valuation increase (decrease):	
	4.1. Part 1, Column 12	
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	71,636,849
	4.4. Part 4, Column 11	.(184,396,721)(112,759,872)
5.	Total gain (loss) on disposals, Part 4, Column 19	84,636,366
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	2,969,459,824
7.	Deduct amortization of premium	31,972,299
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	
9.	Deduct current year's other than temporary impairment recognized:	
	9.1. Part 1, Column 14	
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 13	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	16,395,500
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	6,813,026,424
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	6,813,026,424

## **SCHEDULE D - SUMMARY BY COUNTRY**

Long-Term Bonds and Stocks OWNED December 31 of Current Year

		Long-Term Bonds and Stocks	OWNED December 3	2 2	3	4
			Book/Adjusted	۷	J	"
Description		Carrying Value	Fair Value	Actual Cost	Par Value of Bonds	
BONDS	1.	United States	1,724,995	1,806,902	1,734,493	1,735,000
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	13,810,688	15,289,230	13,950,850	12,375,000
by governments)	4.	Totals	15,535,683	17,096,132	15,685,343	14,110,000
U.S. States, Territories and Possessions						
(Direct and guaranteed)	5.	Totals	58,502,255	65,887,769	59,789,137	44,055,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	35,337,540	45,600,235	35,690,461	31,140,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and						
their Political Subdivisions	7.		492,709,950	584,928,712	492,504,138	466,037,000
Industrial and Miscellaneous, SVO	8.	United States		5,535,727,073	5, 171, 951, 776	5,054,785,014
Identified Funds, Unaffiliated Bank	9.	Canada		103,806,348	94,834,354	87,585,545
Loans and Hybrid Securities	10.	Other Countries	391,245,723	426,001,834	393,688,838	365,735,090
(unaffiliated)	11.	Totals	5,657,358,386	6,065,535,255	5,660,474,968	5,508,105,649
Parent, Subsidiaries and Affiliates	12.	Totals	62,438,831	79,436,642	62,401,742	63,515,000
	13.	Total Bonds	6,321,882,645	6,858,484,745	6,326,545,789	6,126,962,649
PREFERRED STOCKS	14.	United States	14,681,892	14,681,892	14,999,999	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals	14,681,892	14,681,892	14,999,999	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	14,681,892	14,681,892	14,999,999	
COMMON STOCKS	20.	United States	68,339,105	68,339,105	62,912,333	
Industrial and Miscellaneous	21.	Canada				
(unaffiliated)	22.	Other Countries				
ļ	23.	Totals	68,339,105	68,339,105	62,912,333	
Parent, Subsidiaries and Affiliates	24.	Totals	408,122,782	408, 122, 782	318,819,614	
	25.	Total Common Stocks	476,461,887	476,461,887	381,731,947	
	26.	Total Stocks	491,143,779	491,143,779	396,731,946	
	27.	Total Bonds and Stocks	6,813,026,424	7,349,628,524	6,723,277,735	

#### SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations													
NAIC Designation	1 1 Year or Less		3 Over 5 Years hrough 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)	
1. U.S. Governments			•										
1.1 NAIC 1	435,619		887,309		402,067	XXX	1,724,995	0.0	1,698,387	0.0	1,724,995		
1.2 NAIC 2						XXX							
1.3 NAIC 3						XXX							
1.4 NAIC 4						XXX							
1.5 NAIC 5						XXX							
1.6 NAIC 6						XXX							
1.7 Totals	435,619		887.309		402.067	XXX	1.724.995	0.0	1.698.387	0.0	1.724.995		
2. All Other Governments	100,110				,	7001	1,121,000		1,101,011		1,1=1,000		
2.1 NAIC 1				3.745.719	10.064.968	XXX	13.810.687	0.2	13.839.717	0.2		13.810.687	
2.2 NAIC 2						XXX		······································					
2.3 NAIC 3						XXX							
2.4 NAIC 4						XXX							
2.5 NAIC 5						XXX							
2.6 NAIC 6						XXX							
2.7 Totals				3,745,719	10,064,968	XXX	13,810,687	0.2	13,839,717	0.2		13.810.687	
3. U.S. States, Territories and Possessions etc.,				0,743,713	10,004,000		10,010,007	0.2	10,000,717	0.2		10,010,007	
Guaranteed				40,000,000	00 500 007		50 400 440	0.0	40 700 074	0.7	FO 400 4FO	,,	
3.1 NAIC 1				16,630,922	36,529,227	XXX	53,160,149	0.8	42,732,871	0.7	53, 160, 150	(1	
3.2 NAIC 2	•	821,862	2,054,656	2,465,587		XXX		0.1	6,050,267	0.1	5,342,105		
3.3 NAIC 3						XXX							
3.4 NAIC 4						XXX							
3.5 NAIC 5	•					XXX							
3.6 NAIC 6						XXX							
3.7 Totals		821,862	2,054,656	19,096,509	36,529,227	XXX	58,502,254	0.9	48,783,138	0.8	58,502,255	(1	
4. U.S. Political Subdivisions of States, Territories and													
Possessions , Guaranteed													
4.1 NAIC 1				8,561,830	22, 158, 960	XXX	30,720,790	0.5	87,930,006	1.4	30,720,790		
4.2 NAIC 2				4,616,750		XXX	4,616,750	0.1	4,604,065	0.1	4,616,750		
4.3 NAIC 3						XXX							
4.4 NAIC 4						XXX			7,630,401	0.1			
4.5 NAIC 5						XXX							
4.6 NAIC 6						XXX							
4.7 Totals				13,178,580	22,158,960	XXX	35,337,540	0.6	100, 164, 472	1.6	35,337,540		
U.S. Special Revenue & Special Assessment     Obligations, etc., Non-Guaranteed													
5.1 NAIC 1		34,060,005	55,340,398	65,520,835	278,401,104	XXX	433,322,342	6.9		7.0	350,956,454	82,365,888	
5.2 NAIC 2				18,583,000	40,804,609	XXX	59,387,609	0.9	81,374,683	1.3	59,387,609		
5.3 NAIC 3						XXX							
5.4 NAIC 4						XXX							
5.5 NAIC 5						XXX							
5.6 NAIC 6						XXX							
5.7 Totals		34,060,005	55,340,398	84,103,835	319,205,713	XXX	492,709,951	7.8	505,577,513	8.3	410,344,063	82,365,888	

### SCHEDULE D - PART 1A - SECTION 1 (Continued) Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2 Over 1 Year	3 Over 5 Years	4 Over 10 Years	5	6 No Maturity	7	8 Col. 7 as a % of	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
Industrial & Miscellaneous (Unaffiliated)												1.0000 (0.7)
6.1 NAIC 1	90,977,995	248,501,930	382,406,345	567,624,839	2,393,861,581	XXX	3,683,372,690	58.3	3,420,274,518	56.1	1,862,576,763	1,820,795,927
6.2 NAIC 2	943,362	26, 156, 622	106,781,827	552,497,788	1, 194, 488, 436	XXX	1,880,868,035	29.8	1,688,418,859	27.7	1,495,465,467	385,402,568
6.3 NAIC 3	,	, , ,	, ,	34,380,000	, , , , ,	XXX	34,380,000	0.5	19,888,971	0.3	32,500,000	1,880,000
6.4 NAIC 4	420,506	6,261,009	3,699,655	· · · · · · · · · · · · · · · · · · ·		XXX	10,381,170	0.2	9,508,158	0.2	10,381,170	
6.5 NAIC 5	1,974,671	10,039,646	8, 186, 698	1,943,587	3,319,335	XXX	25,463,937	0.4	8,899,397	0.1		25,463,937
6.6 NAIC 6						XXX			4,035,417	0.1		
6.7 Totals	94,316,534	290,959,207	501,074,525	1,156,446,214	3,591,669,352	XXX	5,634,465,832	89.1	5,151,025,320	84.5	3,400,923,400	2,233,542,432
7. Hybrid Securities	, i	,	, ,	, , , , , , , , , , , , , , , , , , ,	, , ,		, , ,					
7.1 NAIC 1						XXX			7,447,050	0.1		
7.2 NAIC 2						XXX			5,789,724	0.1		
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX			13,236,774	0.2		
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2				8,845,616	53,593,215	XXX	62,438,831	1.0	62,423,769	1.0	62,438,831	
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals				8,845,616	53,593,215	XXX	62,438,831	1.0	62,423,769	1.0	62,438,831	
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX				23,635,000	0.4		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX				23,635,000	0.4		
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2					22,892,553	XXX	22,892,553	0.4	178,899,148	2.9		22,892,553
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals					22,892,553	XXX	22,892,553	0.4	178,899,148	2.9		22,892,553

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

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

	Quality and	Maturity Distribution	on on All Donus O	Whed December 3	r, at book Aujus		T 7	o or issues and in	l Designations	10	44	10
	1	Over 1 Year	3 Over 5 Years	Over 10 Years	5	6 No Maturity	/	8 Col. 7 as a % of	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately
NAIC Designation	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.7	Prior Year	Prior Year	Traded	Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d)91,413,614	282,561,935	438,634,052	662,084,145	2,741,417,907		4,216,111,653	66.7	XXX	XXX	2,299,139,152	1,916,972,501
11.2 NAIC 2	I(d)943,362		108,836,483	587,008,741	1,311,778,813		2,035,545,883	32.2	XXX	XXX	1,627,250,762	408,295,121
11.3 NAIC 3	(d)	, , ,		34,380,000			34,380,000	0.5	XXX	XXX	32,500,000	1,880,000
11.4 NAIC 4	(d) 420,506	6,261,009	3.699.655	, , ,			10,381,170	0.2	XXX	XXX	10,381,170	
11.5 NAIC 5	(d)1.974.671	10,039,646	8,186,698	1.943.587	3.319.335		(c)25,463,937	0.4	XXX	XXX	, , ,	25,463,937
11.6 NAIC 6	(d)	,,	, , ,	, , .	, , , , , ,		(c)		XXX	XXX		, , , , ,
11.7 Totals	94,752,153	325,841,074	559.356.888	1,285,416,473	4,056,516,055		(b) _6,321,882,643	100.0	XXX	XXX	3,969,271,084	2,352,611,559
11.8 Line 11.7 as a % of Col. 7	1.5		8.8	20.3	64.2		100.0	XXX	XXX	XXX	62.8	
12. Total Bonds Prior Year		0.2		20.0	· · · · ·			7000	7000	7000		V
12.1 NAIC 1	79,526,908	554.714.804	779.247.259	815.148.928	1.769.487.480		XXX	XXX	3,998,125,379	65.6	2.332.834.769	1.665.290.610
12.2 NAIC 2	27,668,077	30,933,620	134,951,753	594,603,023	1,239,404,042	23,635,000	XXX	XXX	2,051,195,515	33.6	1.594.399.320	456,796,195
12.3 NAIC 3	27,000,077	1,001,667			18,887,304	20,000,000	XXX	XXX	19.888.971	0.3	18,887,304	1,001,667
12.4 NAIC 4	2,629,933	3,392,357	1.931.762	1,554,106	7.630.401		XXX	XXX	17.138.559	0.3		, , , , , , , , , , , , , , , , ,
12.5 NAIC 5	98.658	2,561,325	676.899	1.762.090	3.800.425		XXX	XXX	(c)8,899,397	0.1	,,	8,899,397
12.6 NAIC 6	304.788	739.638	829,493	2,147,608	13.890		XXX	XXX	(c) 4,035,417	0.1	4.035.417	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
12.7 Totals	110,228,364	593,343,411	917,637,166	1,415,215,755	3,039,223,542	23,635,000	XXX	XXX	(b) .6,099,283,238	100.0	3,967,295,369	2,131,987,869
12.8 Line 12.7 as a % of Col. 9	1.8	9.7	15.0		49.8	0.4	XXX	XXX	100.0	XXX	65.0	
13. Total Publicly Traded Bonds	1.0	0.1	10.0	20.2	10.0	0.1	XXX	XXX	100.0	XXX	00.0	00.0
13.1 NAIC 1	22.802.126	70,620,005	147.992.962	401,807,835	1.655.916.223		2.299.139.151	36.4	2.332.834.769	38.2	2.299.139.151	xxx
13.2 NAIC 2		17, 109, 804	97,055,560	337,793,224	1, 175, 292, 173		1,627,250,761	25.7	1,594,399,320	26.1	1,627,250,761	XXX
13.3 NAIC 3		17 , 100 ,004		32.500.000	1, 173,232, 170		32.500.000	0.5	18.887.304	0.3		XXX
13.4 NAIC 4	420.506	6.261.009	3.699.655				10,381,170	0.2	17, 138, 559	0.3	10,381,170	XXX
13.5 NAIC 5		0,201,000	,000,000					J.Z	17 , 100 , 555			XXX
13.6 NAIC 6									4,035,417	0.1		XXX
13.7 Totals	23.222.632	93.990.818	248.748.177	772.101.059	2.831.208.396		3.969.271.082	62.8	3,967,295,369	65.0	3.969.271.082	XXX
13.8 Line 13.7 as a % of Col. 7	0.6	2.4	6.3	19.5	71.3		100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7,		£-¬	0.0	10.0	11.0		100.0				100.0	
Section 11	0.4	1.5	3.9	12.2	44.8		62.8	XXX	XXX	XXX	62.8	XXX
14. Total Privately Placed Bonds			0.0				32.0	7000	7000	7000		7001
14.1 NAIC 1	68,611,488	211,941,930	290.641.090	260.276.310	1.085.501.684		1.916.972.502	30.3	1.665.290.610	27.3	XXX	1.916.972.502
14.2 NAIC 2	943.362	9,868,680	11,780,923	249,215,517	136.486.640		408,295,122	6.5	456,796,195	7.5	XXX	408,295,122
14.3 NAIC 3	3,002			1,880,000			1,880,000	0.0	1,001,667	0.0	XXX	1,880,000
14.4 NAIC 4				.,222,000			.,555,000	J.,	.,55.,667		XXX	1,555,000
14.5 NAIC 5	1.974.671	10.039.646	8.186.698	1.943.587	3.319.335		25.463.937	0.4	8.899.397	0.1	XXX	25,463,937
14.6 NAIC 6							20, 100,007	J.,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		XXX	20, 100,001
14.7 Totals	71,529,521	231,850,256	310,608,711	513,315,414	1,225,307,659		2,352,611,561	37.2	2,131,987,869	35.0		2,352,611,561
14.8 Line 14.7 as a % of Col. 7	3.0	9.9	13.2		52.1		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7,			10.2	۱.0 ع	92.1							100.0
Section 11	1.1	3.7	4.9	8.1	19.4		37.2	XXX	XXX	XXX	XXX	37.2
000 000 450 4 4 4 4 4	1.1	5.7	7.0	0.1	10.7	1	U1.E	7,771	////	7,771	7,771	07.2

#### **SCHEDULE D - PART 1A - SECTION 2**

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

				December 31, a			by Major Type and	Subtype of Issue		1		
	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Vaar ar Laas	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 11.08	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
Distribution by Type	1 Year or Less	inrough 5 Years	Inrough 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments 1.01 Issuer Obligations	435.619		007 000		402.067	XXX	1.724.995	0.0	1,698,387	0.0	1 704 005	
1.01 Issuer Obligations	430,019		887,309		402,067		1,724,995		1,098,387		1,724,995	
1.02 Residential Mortgage-Backed Securities						XXX XXX						
1.04 Other Loan-Backed and Structured Securities												
1.04 Other Loan-Backed and Structured Securities	435.619		887.309		402.067	XXX	1,724,995	0.0	1 000 007	0.0	1 704 005	
	430,019		887,309		402,067	XXX	1,724,995	0.0	1,698,387	0.0	1,724,995	
2. All Other Governments					10.001.000		40.040.007		40.000.747			10.010.00
2.01 Issuer Obligations				3,745,719	10,064,968	XXX	13,810,687	0.2	13,839,717	0.2		13,810,68
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals				3,745,719	10,064,968	XXX	13,810,687	0.2	13,839,717	0.2		13,810,68
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		821,862	2,054,656	19,096,509	36,529,227	XXX	58,502,254	0.9	48,783,139	0.8	58,502,255	(
3.02 Residential Mortgage-Backed Securities			ļ			XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		821,862	2,054,656	19,096,509	36,529,227	XXX	58,502,254	0.9	48,783,139	0.8	58,502,255	( .
4. U.S. Political Subdivisions of States, Territories and		, ·			, ,		, , ,	-	, , ,		, , , , ,	,
Possessions, Guaranteed												
4.01 Issuer Obligations				13 , 178 , 580	22, 158, 960	XXX	35,337,540	0.6	100, 164, 473	1.6	35,337,540	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals				13,178,580	22,158,960	XXX	35,337,540	0.6	100, 164, 473	1.6	35,337,540	
5. U.S. Special Revenue & Special Assessment Obligations				,	, ,				, ,		, ,	
etc., Non-Guaranteed												
5.01 Issuer Obligations		1,322,675	5,711,840	84,103,835	319,205,713	XXX	410,344,063	6.5	423,853,878	6.9	410,344,062	
5.02 Residential Mortgage-Backed Securities						XXX						
5.03 Commercial Mortgage-Backed Securities		32,737,330	49,628,558			XXX	82,365,888	1.3	81,223,635	1.3		82,365,888
5.04 Other Loan-Backed and Structured Securities						XXX			500,000	0.0		
5.05 Totals		34,060,005	55,340,398	84,103,835	319,205,713	XXX	492,709,951	7.8	505,577,513	8.3	410,344,062	82,365,889
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1, 126, 108	25,747,435	171,595,477	619,482,376	2,595,122,913	XXX	3,413,074,309	54.0	2,650,142,755	43.5	3, 101, 354, 454	311.719.855
6.02 Residential Mortgage-Backed Securities	37.980.502	96,865,050	85.917.526	96.665.599	17.890.099	XXX	335.318.776	5.3	829.249.552	13.6	126.293.389	209.025.387
6.03 Commercial Mortgage-Backed Securities	31,352,684	50,355,406	76,640,429	17,200,321	28,786,779	XXX	204,335,619	3.2	168,403,041	2.8	55,264,608	149,071,01
6.04 Other Loan-Backed and Structured Securities	23,857,240	117,991,317	166,921,094	423,097,918	949,869,562	XXX	1,681,737,131	26.6	1,503,229,970	24.6	118,010,950	1,563,726,18
6.05 Totals	94.316.534	290,959,208	501.074.526	1,156,446,214	3,591,669,353	XXX	5.634.465.835	89.1	5.151.025.318	84.5	3.400.923.401	2,233,542,434
7. Hybrid Securities	01,010,004	200,000,200	331,317,020	1, 100, 110,214	3,001,000,000	7001	0,001,100,000	30.1	0, 101, 020, 010	04.0	0,100,020,401	2,200,012,40
7.01 Issuer Obligations						xxx			13,236,774	0.2		
7.01 Residential Mortgage-Backed Securities			ļ			XXX			10,200,114	J.2	<del> </del>	
7.03 Commercial Mortgage-Backed Securities			ļ			XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals			1			XXX			13,236,774	0.2		
8. Parent, Subsidiaries and Affiliates			1			^^^			10,200,114	0.2		
*				0 045 040	E0 E00 04E	VVV	60 400 004	1.0	60 400 700	1.0	60 400 004	
8.01 Issuer Obligations				8,845,616	53,593,215	XXX	62,438,831	1.0	62,423,769	1.0	62,438,831	
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities 8.04 Other Loan-Backed and Structured Securities						XXX						
						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired				0.045.040	F0 F00 015	XXX	00 400 001		00 400 700		00 400 004	
8.07 Totals				8,845,616	53,593,215	XXX	62,438,831	1.0	62,423,769	1.0	62,438,831	

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

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

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues												
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years	-	No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less		Through 10 Years		Over 20 Years	Date	Total Current Year	Line 11.08	Prior Year	Prior Year	Traded	Placed
9. SVO Identified Funds		Ŭ	,									
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				23,635,000	0.4		
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX				20,000,000			
9.03 Totals	XXX	XXX	XXX	XXX	XXX				23,635,000	0.4		
	***	***	۸۸۸		۸۸۸				23,033,000	0.4		
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired					22,892,553	XXX	22,892,553	0.4	178,899,148	2.9		22,892,553
10.03 Totals					22,892,553	XXX	22,892,553	0.4	178,899,148	2.9		22,892,553
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,561,727	27,891,972	180,249,282	748,452,635	3,037,077,063	XXX	3,995,232,679	63.2	XXX	XXX	3,669,702,137	325,530,542
11.02 Residential Mortgage-Backed Securities	37,980,502	96,865,050		96,665,599	17,890,099	XXX	335,318,776	5.3	XXX	XXX	126,293,389	209,025,387
11.03 Commercial Mortgage-Backed Securities	31,352,684	83,092,736	126, 268, 987	17,200,321	28,786,779	XXX	286,701,507	4.5	XXX	XXX	55,264,608	231,436,899
11.04 Other Loan-Backed and Structured Securities	23,857,240	117,991,317	166,921,094	423,097,918	949,869,562	XXX	1,681,737,131	26.6	XXX	XXX	118,010,950	1,563,726,181
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		, , ,		XXX	XXX	,,,,	, , ,
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans					22,892,553	XXX	22,892,553	0.4	XXX	XXX		22,892,553
11.08 Totals	94.752.153	325,841,075	559.356.889	1.285.416.473	4.056.516.056	XXX	6.321.882.646	100.0	XXX	XXX	3.969.271.084	2.352.611.562
11.09 Line 11.08 as a % of Col. 7	1.5	5.2	8.8	20.3	64.2		100.0	XXX	XXX	XXX	62.8	37.2
	1.0	3.2	0.0	20.0	04.2		100.0	^^^	^^^	^^^	02.0	31.2
12. Total Bonds Prior Year	00 007 500	0 000 705	100 011 010	005 005 500	0 445 004 040	1001	2007	2007	0 044 440 000	54.0	0 000 550 040	000 500 040
12.01 Issuer Obligations	28,307,596	8,393,765	196,244,216	665,935,502	2,415,261,813	XXX	XXX	XXX	3,314,142,892	54.3	3,020,550,249	293,592,643
12.02 Residential Mortgage-Backed Securities	49,705,770	152,577,376	280,881,811	314,295,800	31,788,795	XXX	XXX	XXX	829,249,552	13.6	464,765,742	364,483,810
12.03 Commercial Mortgage-Backed Securities	292,633	83,843,095	148 , 294 , 404	17, 196, 544		XXX	XXX	XXX	249,626,676	4.1	89,015,629	160,611,047
12.04 Other Loan-Backed and Structured Securities	31,922,363	348,529,174	292,216,736	238,888,763	592, 172, 934	XXX	XXX	XXX	1,503,729,970	24.7	340, 104, 961	1, 163, 625, 009
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	23,635,000	XXX	XXX	23,635,000	0.4	23,635,000	
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans				178,899,148		XXX	XXX	XXX	178,899,148	2.9	29,223,789	149,675,359
12.08 Totals	110,228,362	593,343,410	917,637,167	1,415,215,757	3,039,223,542	23,635,000	XXX	XXX	6,099,283,238	100.0	3,967,295,370	2, 131, 987, 868
12.09 Line 12.08 as a % of Col. 9	1.8	9.7	15.0	23.2	49.8	0.4	XXX	XXX	100	XXX	65.0	35.0
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	1,494,623	19,444,537	169,863,378	687,827,367	2,791,072,232	XXX	3,669,702,137	58.0	3,020,550,249	49.5	3,669,702,137	XXX
13.02 Residential Mortgage-Backed Securities	21,307,504	46,914,285	28,779,636	17,942,579	11,349,385	XXX	126,293,389	2.0	464,765,742	7.6	126,293,389	XXX
13.03 Commercial Mortgage-Backed Securities		3,966,812	22,511,018	,012,010	28,786,779	XXX	55,264,609	0.9	89.015.629	1.5	55,264,609	XXX
13.04 Other Loan-Backed and Structured Securities	420,506	23,665,184	27,594,146		20,700,770	XXX	118,010,950	1.9	340, 104, 961	5.6	118,010,950	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		110,010,000		23,635,000	0.4	110,010,000	XXX
13.06 Affiliated Bank Loans						XXX			20,000,000			XXX
13.07 Unaffiliated Bank Loans						XXX			29,223,789	0.5		XXX
13.08 Totals	23,222,633	93,990,818	248,748,178	772,101,060	2,831,208,396	^^^	3,969,271,085	62.8	3,967,295,370	65.0	3,969,271,085	XXX
13.09 Line 13.08 as a % of Col. 7	0.6	2.4	6.3	19.5	71.3		100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7,	0.4	1.5	3.9	12.2	44.8		62.8	xxx	xxx	xxx	62.8	XXX
Section 11	0.4	1.5	3.9	12.2	44.8		02.8	XXX	XXX	XXX	02.8	XXX
14. Total Privately Placed Bonds	07 101	0 447 405	40,005,004	00 005 000	040 004 004	2007	005 500 540	- 1	000 500 040	4.0	2007	005 500 540
14.01 Issuer Obligations	67,104	8,447,435	10,385,904	60,625,268	246,004,831	XXX	325,530,542	5.1	293,592,643	4.8	XXX	325,530,542
14.02 Residential Mortgage-Backed Securities	16,672,998	49,950,765	57, 137,890	78,723,020	6,540,714	XXX	209,025,387	3.3	364,483,810	6.0	XXX	209,025,387
14.03 Commercial Mortgage-Backed Securities	31,352,684	79, 125, 924	103,757,969	17,200,321		XXX	231,436,898	3.7	160,611,047	2.6	XXX	231,436,898
14.04 Other Loan-Backed and Structured Securities	23,436,734	94,326,133	139,326,948	356,766,804	949,869,562	XXX	1,563,726,181	24.7	1, 163, 625, 009	19.1	XXX	1,563,726,181
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans					22,892,553	XXX	22,892,553	0.4	149,675,359	2.5	XXX	22,892,553
14.08 Totals	71,529,520	231,850,257	310,608,711	513,315,413	1,225,307,660		2,352,611,561	37.2	2, 131, 987, 868	35.0	XXX	2,352,611,561
14.09 Line 14.08 as a % of Col. 7	3.0	9.9	13.2	21.8	52.1		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7,												
Section 11	1.1	3.7	4.9	8.1	19.4		37.2	XXX	XXX	XXX	XXX	37.2

#### **SCHEDULE DA - VERIFICATION BETWEEN YEARS**

Short-Term Investments

Short-Term Investments													
·	1	2	3	4	5								
				Other Short-term	Investments in Parent,								
	Total	Bonds	Mortgage Loans	Investment Assets (a)	Subsidiaries and Affiliates								
				, ,									
Book/adjusted carrying value, December 31 of prior year													
Book/adjusted carrying value, December 31 of prior year	<del></del>												
Cost of short-term investments acquired	8,469,347	8,469,347											
3. Accrual of discount	48.793	48.793											
	, , ,	,											
A Harratina di valvatiani in consequi (de consequi)													
Unrealized valuation increase (decrease)													
5. Total gain (loss) on disposals	2,403	2,403											
6. Deduct consideration received on disposals	8.520.543	8,520,543											
o. Deduct consideration received on disposals	0,020,040												
7. Deduct amortization of premium													
Total foreign exchange change in book/adjusted carrying value													
9. Deduct current year's other than temporary impairment recognized													
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)	ļ												
11. Deduct total nonadmitted amounts													
The Sound total northern the state of the st													
12. Statement value at end of current period (Line 10 minus Line 11)													

<sup>(</sup>a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

#### **SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS**

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 9, prior year)		127,431,395
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	220,426,129	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		321,959,710
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	2,353,681	
	3.2 Section 2, Column 19	(2,413,867)	(60, 186)
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		247, 129, 999
6.	Considerations received/(paid) on terminations, Section 2, Column 15		355,049,618
7.	Amortization:		
	7.1 Section 1, Column 19	(107,030,348)	
	7.2 Section 2, Column 21	(103,533,182)	(210,563,530)
8.	Adjustment to the book/adjusted carrying value of hedged item:		
	8.1 Section 1, Column 20		
	8.2 Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Section 1, Column 18		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		130,847,769
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		130,847,769

#### **SCHEDULE DB - PART B - VERIFICATION**

**Futures Contracts** 

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				(328,602)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Deposits - Cash De	tive Cash Char	nge Column)		
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedges				
	3.11 Section 1, Column 15, current year minus(6	,847,739)			
	3.12 Section 1, Column 15, prior year	(328,603)	(6,519,136)		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus				
	3.14 Section 1, Column 18, prior year			(6,519,136)	
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				
3.3	Subtotal (Line 3.1 minus Line 3.2)				(6,519,136
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 1	5)	(31,636,044)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)(31	,636,044)			
	4.23 SSAP No. 108 Adjustments		(31,636,044)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				(6,847,739
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

# Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open NONE

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open  ${f N} \ {f O} \ {f N} \ {f E}$ 

#### **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying	Value Check
1.	Part A, Section 1, Column 14.	130,847,770	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(6,847,739)	
3.	Total (Line 1 plus Line 2)		124,000,031
4.	Part D, Section 1, Column 5	130,847,769	
5.	Part D, Section 1, Column 6	(6,847,738)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Che	eck
7.	Part A, Section 1, Column 16	391,616,028	
8.	Part B, Section 1, Column 13	(6,847,739)	
9.	Total (Line 7 plus Line 8)		384,768,289
10.	Part D, Section 1, Column 8	393,622,579	
11.	Part D, Section 1, Column 9		
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure	Check
13.	Part A, Section 1, Column 21	5,499,798	
14.	Part B, Section 1, Column 20	10,906,787	
15.	Part D, Section 1, Column 11	16,406,585	
16.	Total (Line 13 plus Line 14 minus Line 15)		

#### SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) 3 Money Market Other (a) Total Bonds Mutual funds ..95,485,598 .94,926,091 .559,507 1. Book/adjusted carrying value. December 31 of prior year Cost of cash equivalents acquired ... ..7, 167, 759, 062 ..2,696,914 ..7, 165, 062, 148 .51,878 .3,086 .48,792 Accrual of discount Unrealized valuation increase (decrease) 5. Total gain (loss) on disposals 6.483.327.583 .2,700,000 .6,480,627,583 Deduct consideration received on disposals Deduct amortization of premium . 8. Total foreign exchange change in book/adjusted carrying value 9. Deduct current year's other than temporary impairment recognized Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-10. .779,968,950 779,409,448 .559,502 Deduct total nonadmitted amounts 12. Statement value at end of current period (Line 10 minus Line 11)
779,
(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: 779,968,950 779,409,448 559,502

# Schedule A - Part 1 - Real Estate Owned NONE

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

Schedule A - Part 3 - Real Estate Disposed NONE

						gage Loans OWI	NED December 3	1 of Current Yea						
1	2	Loca	ation	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
15515104		Irvine	CA		04/20/2015	3.600	20,422,705							11/01/2019
15518110		Cockeysville	_ MD		05/02/2018	4.150	30,000,000				-			10/15/2019
80514245	CF	West Covina	CA		02/04/2015	4.140	5, 192, 996							06/27/2019
80514247 80514248		Chattanooga Goodlettsville	. TN		03/11/2015	3.840 3.970	9,209,620 6,655,974							06/20/2019
80514302	 CF	Toms River	N.J		10/01/2013	7.200	1,344,047		(65,218)		-		17,736,813	
80514304		Laguna Beach	CA.		10/01/2013	7.400	318,725		(12,365)		-		3,470,000	
80514306	CF	Toms River	NJ.		10/01/2013	6.250	.501,994		(18,694)				6,663,187	
80514311	CF	Athens	GA		10/01/2013	5.150	4,771,511		(50,985)				17,200,000	08/23/2019
80514313	CF	Durango	CO		10/01/2013	6.380	11,873,382		(218,029)		-			08/23/2019
80514316	CF	Shakopee	. MN		10/01/2013	5.890	9, 186, 519		(37,459)		-			08/19/2019
80514317 80514321	Ut	Salem	OR		10/01/2013	3.500 6.100	4,646,358 2,507,022		(48,256)		-			09/30/2019
80514327		Las Cruces	- NM		10/01/2013	5.800	6,694,991		(48,236)		-			09/26/2019
80514328	CF	Madison	VA		10/01/2013		3,086,824		9,404					06/18/2019
80514329	CF	Berkeley	CA.		10/01/2013	5.280	24,758,014		127,210					11/13/2019
80514331	CF	Tempe	_ AZ		10/01/2013	5. 170	19,856,226		(5,953)				66,000,000	08/26/2019
80514332	CF	Washington	_ DC		10/01/2013	5.000	8,445,420		97,084		-			09/17/2019
80514333 80514334		Vancouver	WA		10/01/2013	5.200	5,916,427		(15,853)				19,000,000	
80514334		Huntington Beach	.   CA		10/01/2013	4.590 4.850	13,857,591 11.339.571		31,011 96,264				70,000,000	09/26/2019
80514336	CF	Plymouth	MN		10/01/2013	4.500	8,361,183		23.840					08/19/2019
80514338		San Mateo	CA.		10/01/2013	4.400	6,461,793		(9,830)					08/20/2019
80514340	CF	Phoenix	AZ		10/01/2013	4.700	27,273,697		176,434				66,030,000	11/21/2019
80514342	CF	Palm Beach Gardens	. FL		10/01/2013	4.600	36,757,151		(107,042)					11/27/2019
80514347		Ankeny	I I A		10/01/2013	4.500	2,244,813		25,375		-			09/29/2019
80514349 80515100		Franklin Costa Mesa	CA		10/01/2013	6.200 3.930	13,572,105		(69,519)		-			10/14/2019
80515100A	CF	Costa Mesa	CA		07/13/2018	5.500	1,540,063							06/27/2019
80515103	CF	Beech Grove	IN.		05/05/2015	4.000	2, 181, 350							10/07/2019
80515122		Irvine	CA		04/07/2015	3.670							89,000,000	
80515128	CF	San Pedro	CA		03/19/2015	3.930	7,719,000						20,700,000	
80515128A	CF	San Pedro	CA		07/13/2018	5.500	4,208,669							06/27/2019
80515129 80515129A		Santa Clara	CA		03/19/2015	3.930 5.500	10,101,000							06/27/2019 06/27/2019
80515130	CF	Vancouver	WA		03/19/2015	3.930	5,742,000				-			06/27/2019
80515130A		Vancouver	WA.		07/13/2018	5.500	1,775,571							06/27/2019
80515131	CF	Vancouver	WA		03/19/2015	3.930	6,642,000						13,700,000	06/27/2019
80515131A	CF	Vancouver	WA		07/13/2018	5.500	2,272,364							06/27/2019
80515137 80515146	CF	Dallas Bonita Springs			07/10/2015	4.010 4.140	10,562,012 6,016,727				-			08/30/2019
80515172		Bellevue	FL		10/09/2015	4.110	3,852,759				-			08/22/2019
80515199	CF	Lexington	KY.		12/14/2015	4.500	30,846,443							11/22/2019
80515216	CF	Tuscaloosa	. AL		12/16/2015	4.290	6,835,195						15,300,000	08/31/2019
80515235		Hayward	_ CA		02/10/2016	4.170	11,500,000						18,100,000	
80516132	CF	Santa Monica	CA		06/01/2016	3.800	36,200,000						86,600,000	
80516138 80516171	UF	Seattle	.   WA		06/28/2016 09/15/2016	3.950 3.500	16,418,653 23,876,779		-		-			06/27/2019 10/11/2019
80516188	CF	Homewood	AL		10/03/2016	3.650	23,876,779				-			09/03/2019
80516190	CF	Decatur	GA		11/14/2016	3.820	21,251,696							10/01/2019
80516213	CF	Austin	TX		11/02/2016	3.900	15,482,957							10/10/2019
80516224		Pembroke Pines	- FL		12/22/2016	3.810	13,205,319				-			08/23/2019
80516232 80516235		Various Nashville	TX		12/09/2016 01/18/2017	3.710 4.010	11,328,285 28,500,000							06/27/2019
80516235		Nashville	CA		02/06/2017	4.010	28,500,000							10/31/2019
80516238	] CF	Hamilton	NJ.		12/29/2016	4.240	6,755,514						10,300,000	
80516241	CF	Lutherville-Timonium	MD.		02/28/2017	3.980	14,647,359						28,300,000	
80517111	CF	Manhattan Beach	CA		03/02/2017	3.980	32,343,168						63,300,000	
80517200		Portsmouth			10/10/2017	4.020	8,037,939						12,700,000	06/18/2019

#### **SCHEDULE B - PART 1**

Showing All Mortgage		

1	1 2 Location				6	7	o December 3	TO CUITCHE TO		14	15			
<b>'</b>		3	1011	3	O	'	Book	9	10	ook Value/Recorde 11	12	13	14	13
		3	4					9	10	• •	12	13		D
							Value/Recorded			Current Year's		T		Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
80517222	_CF	Mesa	AZ		12/11/2017	4.060	9,176,663						17,600,000	
80517238	. CF	Skokie	IL		02/21/2018	4.350	12,800,000						19,200,000	
80518104		Portland	0R		03/12/2018	4.100	10,367,672						17,400,000	
80518117		San Antonio	TX		04/24/2018	4.640	23,000,000						34,600,000	
80518120		Atlanta	GA		05/01/2018	4.550	8,778,809						14,000,000	
80518131		New Castle	PA		07/13/2018	4.450	6,305,187						13,500,000	
80518132	. CF	Hermitage	PA		07/13/2018	4.450	7,760,230						17,300,000	
80518198 80518227		Indian Land	SC		08/28/2018	4.310	13,020,000 7.500.000						20,800,000	
	UF	Delray Beach	CA		12/18/2018	4.510							15,300,000	
80518238 80519505	. UF	Alhambra	FL		06/23/2017	4.620 3.960	4,900,381 11,700,000						9,100,000 24,300,000	
80519508	. UF	Vancouver	WA		08/23/2017	4.200	7.900.000						24,300,000	
80519509	. UF	Vancouver	WA		08/10/2017	4.200	12.000.000						16,300,000	
80519511	. OI	Reseda	ΓΔ		09/06/2017	4.250	12,964,116						21,200,000	
80519515	CF	Tampa	FI		12/14/2018	4.840	11,254,661		(24,605)				16.500.000	
80519516	CF	Ashburn	VA		12/24/2018	4.730	8,200,021		(27,039)					11/06/2019
5300058		San Diego	CA		08/05/2019	4.100	44.000.000		(2. , 500)					07/10/2019
5300064		Columbus	OH		10/29/2019	3.750	43,000,000							08/30/2019
9282017	. CF	Irving	TX		10/02/2017	4.160	19, 285, 275						29,000,000	08/21/2017
5300070		Conway	AR		12/04/2019	3.550	28,400,000						40,000,000	10/29/2019
5300071		Conway	AR		12/05/2019	3.450	46,500,000						71,250,000	
BGA03GEH2		Bellevue	WA		05/01/2015	5. 120	14, 196, 058		(82,375)				21,350,000	
BGA03GEJ8		Bellevue	WA		12/27/2012	4.650	9,399,262		(28,519)				14,400,000	05/01/2015
0599999. Mortgages in	good sta	anding - Commercial mortgages-all oth	er				1,070,109,453		(343,089)				2,342,251,292	XXX
0899999. Total Mortgag							1.070.109.453		(343,089)				2.342.251.292	XXX
1699999. Total - Restru							,,,		(6:0):22				, , , , , , , , , , , , , , , , , , , ,	XXX
		overdue interest over 90 days												XXX
		ne process of foreclosure												XXX
3399999 - Totals	goo iii ti	To proceed or forcedodate					1,070,109,453		(343,089)				2,342,251,292	

General Interrogatory:

1.	Mortgages in good standing \$	unpaid taxes \$	interest due and unpaid.
2	Poetructured mortagage \$	2 aavet biennu	interest due and unnaid

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

### SCHEDULE B - PART 2

Showina	All Mortgage Lo	nans ACOLIIRED	AND ADDITIONS	MADE During the C	Current Vear

1	Location		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
5300058 5300064	San Diego	CA		08/05/2019	4.100	44,000,000		77,000,000
5300064	Columbus	OH		10/29/2019	3.750	43,000,000		60,000,000
5300070	Conway	AR		12/04/2019	3.550	28,400,000		40,000,000
	Conway	AR		12/05/2019	3.450	46,500,000		71,250,000
0599999. Mortgages in good star	nding - Commercial mortgages-all other					161,900,000		248,250,000
0899999. Total Mortgages in goo						161,900,000		248,250,000
1699999. Total - Restructured Mo	ortgages							
2499999. Total - Mortgages with	overdue interest over 90 days							
3299999. Total - Mortgages in the	e process of foreclosure							
							<del> </del>	·
					<b></b>		<u> </u>	<u> </u>
							1	
							1	
3399999 - Totals						161,900,000		248,250,000

#### E06

#### **SCHEDULE B - PART 3**

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

					All Mortgage		JOLD, Halls										
1	Location		4	5	6	7			in Book Value				14	15	16	17	18
	2	3	1			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)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
80514300	LaFayette	GA	Турс	10/01/2013	11/26/2019	90,317	(Decrease)	(2,427)	necognized	Other	(0+9-10+11)	DOOK Value	4,055	3,385	Бізрозаі	(670)	(670)
80514344	Plainfield	IN		10/01/2013	08/28/2019	11,460,444		55,876			55,876	/	11,243,584	11,505,798		262,214	262,214
80514345	Seekonk	MA		10/01/2013	12/02/2019	10,316,306		58.899			58,899		10,375,205	10,375,205			202,214
0199999. Mortgages clo						21,867,067		112,348			112.348		21,622,844			261,544	261,544
15515104	Irvine	CA		04/20/2015		20,905,563		112,040			112,040		21,022,044	482,858		201,344	201,044
80514245	West Covina	CA		02/04/2015		5,353,585								160,589			
80514247	Chattanooga	TN		03/11/2015		9,386,070								176,450			
80514248	Goodlettsville	TN		03/12/2015		6,965,265								309, 291			
80514300	LaFayette	GA		10/01/2013		90,317								83,835			
80514302	Toms River	NJ	ļ	10/01/2013		2, 164, 328		<b>}</b>	<b>}</b>	<b>}</b>	ļ		}	755,063			
80514304 80514306	Laguna Beach	CA		10/01/2013		420,312		}	}	}	}		}	89,222			
80514306	Toms River	NJ		10/01/2013										287,076 673,317			
80514313	Durango	GA		10/01/2013		13,388,451								1,297,041			
80514316	Shakopee	MN		10/01/2013		9,672,438								448,460			
80514317	Salem	OR.		10/01/2013		4,932,917								286,559			
80514321	Las Cruces	NM		10/01/2013		2,927,886								372,608			
80514327	Herndon	VA		10/01/2013		7,036,161								233, 199			
80514328	Madison	WI		10/01/2013		3, 150, 125								72,705			
80514329	Berkeley	CA		10/01/2013		25,252,649								621,845			
80514331 80514332	Tempe	AZDC		10/01/2013		20,336,394 8,705,747								474,215 320,290			
80514332	Washington			10/01/2013		6,265,477								320, 290			
80514334	Huntington Beach			10/01/2013		14, 184, 847								358, 266			
80514335	Ankeny	IA		10/01/2013		11,536,316								293,009			
80514336	Plymouth	MN		10/01/2013		8,606,526								269, 183			
80514338	San Mateo	CA		10/01/2013		6,710,777								239, 154			
80514340	Phoenix	AZ		10/01/2013		28,082,478								985, 215			
80514342	Palm Beach Gardens	FL		10/01/2013		38, 183, 661								1,319,468			
80514344	Plainfield	IN		10/01/2013		11,460,444								272,736			
80514345 80514347	Seekonk			10/01/2013		10,215,834 2,281,145								205,261			
80514349	Franklin	NJ		10/01/2013		13,977,937								336,313			
80515103	Beech Grove	IN		05/05/2015		2,280,990								99,640			
80515122	Irvine	CA		04/07/2015		34, 127, 886											
80515137	Dallas	TX		07/10/2015		11,252,100								690,088			
80515146	Bonita Springs	FL		07/30/2015		6,284,201								267,474			
80515172	Bellevue	WA		10/09/2015		3,925,006								72,247			
80515199	Lexington	KY	<b></b>	12/14/2015		31,705,077		<b></b>	<b></b>	<b></b>	<b></b>		}	858,634			
80515216 80516138	Tuscaloosa	AL		12/16/2015 06/28/2016		7, 124, 263 16, 832, 374							·	289,068 413,721			
80516171	Brownstown			09/28/2016		24,900,647								1,023,868			
80516188	Homewood	AL		10/03/2016		10,654,391								429,271			
80516190	Decatur	GA		11/14/2016		21,856,826								605, 130			
80516213	Austin	TX		11/02/2016		15,800,615								317,657			
80516224	Pembroke Pines	FL		12/22/2016		13,478,883								273,564			
80516232	Various	TX		12/09/2016		11,566,807								238,522			
80516236	Santa Monica	CA	l	02/06/2017		13,282,176							ļ	252,715			
80516238 80516241	HamiltonLutherville-Timonium	NJMD		12/29/2016 02/28/2017		6,949,814 14,941,017								194,300 293,657			
80517111	Manhattan Beach	CA		02/28/2017		14,941,017								293,657			
80517200	Portsmouth	VAVA		10/10/2017									·	153,048			
80517222	Mesa	AZ		12/11/2017		9,348,492								171,829			
80518104	Portland	OR		03/12/2018		10,557,619								189,948			
80518120	Atlanta	GA		05/01/2018		8,984,345								205,536			
80518131	New Castle	PA	ļ	07/13/2018		6,452,373								147 , 186			
80518132	Hermitage	PA		07/13/2018		7,941,382								181 , 152			
80518238	Delray Beach	FL		12/18/2018		5,000,000								99,619			

#### **SCHEDULE B - PART 3**

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

1	Locatio	n	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	Excluding		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	0'1	0	T	Acquired	Date	Prior Year	(D )	'/Accretion	D	Othor	(8+9-10+11)	Dools Value	Disposal	eration	Disposal	Disposal	Disposal
Loan Number	City	State	l ype	Acquired	Dale	FIIOI Teal	(Decrease)	/Accretion	Recognized	Other	(0+9-10+11)	Book Value	Dispusai	eration	Disposai	Disposai	Dispusai
	City  Reseda	State	rype	09/06/2017	Date	13,000,000	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	BOOK Value	Disposai	35,884	Disposai	Disposai	Disposai
	- 1	State CA FL	rype		Date		(Decrease)	Accretion	Recognized	Otrier	(8+9-10+11)	BOOK Value	Disposai		Disposai	Disposai	
80519511	- 1	StateCA	Type	09/06/2017	Date	13,000,000	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	BOOK Value	Disposai	35,884	Disposal	Disposal	Disposai
80519511 80519515 9282017	- 1	State	Type	09/06/201712/14/2018	Date	13,000,000	(Decrease)	/Accretion	Recognized	Other	(6+9-10+11)	BOOK Value	315,230	35,884 158,353	Disposal	(14,515)	(14,515)
80519511 80519515 9282017 BGA03GEH2	Reseda Tampa Irving	State	Type	09/06/2017 12/14/2018 10/02/2017	Date	13,000,000 11,437,620 19,600,646	(Decrease)	Accretion	Recognized	Other	(8+9-10+11)	BOOK Value			Disposai		
80519511 80519515 9282017 BGA03GEH2	Reseda	State   CA	Type	09/06/2017 12/14/2018 10/02/2017 05/01/2015	Date		(Decrease)	ACCIGION	Recognized	Other	(0+9-10+11)	BOOK VAIUE	315,230		Disposal	(14,515)	(14,515)

#### **SCHEDULE BA - PART 1**

Showing Other Lon		

					Showing Other Long-Ter	iii iiivestea /	100010 0111												
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted (	Carrying Val	ue	18	19	20
			4	5								13	14	15	16	17			ı
														Current					i
													Current	Year's		Total			i
											Book/		Year's	Other-		Foreign			i
						NAIC					Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	i
						Designation					Carrying		ciation)	Temporary		Change in		ment	i
						and					Value	Unrealized	· · · · · · · · · · · · · · · · · · ·	Impair-	Deferred	Book/			Percen-
CUSIP						Admini-	Data	T					or (Amorti-				lovest		
							Date	Туре			Less	Valuation	,	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-				_	Name of Vendor	strative	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Symbol	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
					Brightwood Capital Fund Managers III, LL	L													1
BGA05C-C9-9 _	BRIGHTWOOD CAPITAL (LEVERED) BRIGHTWOOD			DE		-	07/16/2015		7,288,174	7,288,174	7,288,174	255,686						2,500,000	1.584
DDOODL EV O	DD LOUTHOOD OADLTAL (LAN EVEDED)			DE	Brightwood Capital Fund Managers III, Ll	-	09/12/2014		40, 400, 040	40, 400, 040	40 400 040	900,297						F 700 000	04.540
	BRIGHTWOOD CAPITAL (UNLEVERED)			DF	Centaurus Renewable Energy		11/09/2016	·	13,103,243	13, 103, 243							656.014	5,700,000	24.513
	CRE FIVE POINTS LLC			DF	Centaurus Renewable Energy		06/01/2016	·	13.891.013	13,891,013							148.540		17.400
	CRE GRANDVIEW IDAHO LLC			DF	Centaurus Renewable Energy		07/26/2016		12.821.101	12,821,101							287.097		40.000
Dunio01 20 0 1					GSO Energy Select Opportunities Associa		2010 2010 2010												1
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END			DE		`	10/28/2015		11,868,631	11,868,631	11,868,631	390,986						12,625,082	0.856
BGA06B-EP-2	LENNAR CORPORATION			DE	Lennar Multifamily BTC Venture GP, LLC .		11/12/2015		77,083,324	77,083,324	77,083,324								4.540
	MTP ENERGY OPPORTUNITIES FUND OPEN_END F			DE	Magnetar Financial LLC		05/26/2015		22,029,471	22,029,471	22,029,471	1, 158, 864							2.781
	STRATEGIC GROWTH BANCORP INC SGCP HOLDCO			DE	SGCP Holdco LLC		08/31/2015		13,809,194	13,809,194	13,809,194	1,520,276							11.789
	Joint Venture Interests - Common Stor	<u>ck - U</u> na	uffiliated						205,643,651	205,643,651	205,643,651	(4,511,714)		1			1,091,651	20,825,082	XXX
	GOODGREEN HOLDINGS 2015-1 GOODGREEN HOLD				YGRENE		07/20/2015		4,544,187	4,544,187	4,544,187		(733,656				1,210,276		100.000
	ALTUS_TL_11				Spec FIN		12/13/2018						(1,366	)					100.000
2999999.	Collateral Loans - Unaffiliated								4,544,187	4,544,187	4,544,187		(735,022	)			1,210,276		XXX
000000-00-0	RABBI TRUST								3,998,737	1,872,364	1,872,364	43,329							100.000
4699999.	Any Other Class of Assets - Unaffiliate	d							3,998,737	1,872,364	1,872,364	43,329							XXX
	TAPIOCA VIEW, LLC		Wilmington	DE	ACCORDIA		09/30/2013		104,000,000	112,554,050	112,554,050	9,828,306						l	100.000
000000-00-0	GOTHAM ISSUER, LLC		Wilmington	DE	ACCORD I A		09/30/2013		270	270									100.000
4799999.	Any Other Class of Assets - Affiliated		•						104.000.270	112.554.320	112.554.050	9.828.306						İ	XXX
	Total - Unaffiliated								214.186.575	212.060.202	212.060.202	(4,468,385)	(735.022	1	1		2.301.927	20.825.082	
	Total - Affiliated								104.000.270	112.554.320	112.554.050	. , , , , , , , ,	(100,022	/			2,301,321	20,020,002	XXX
5099999										,,.	, , .	-, ,	/705 000		-		0.004.007	22 225 222	
1 5099999	- Lotais								318 . 186 . 845	324.614.522	324 . 614 . 252	5.359.921	(735.022	')[	1	1	2.301.927	20.825.082	XXX

#### **SCHEDULE BA - PART 2**

Showing Other Long-Term	Invested Assets At	COLUBED AND ADDITION	ONS MADE December :	R1 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	GSO ENERGY SELECT OPPORTUNITIE OPEN END		DE	GSO Energy Select Opportunities Associat	10/28/2015			213,465		0.856
	LENNAR CORPORATION		DE	Lennar Multifamily BTC Venture GP, LLC	11/12/2015			7,925,296		4.540
BGA03Y-5G-5	MTP_ENERGY_OPPORTUNITIES_FUND_OPEN_END_F		DE	Magnetar Financial LLC	05/26/2015			12,521,401		2.781
	Venture Interests - Common Stock - Unaffiliated							20,660,162		XXX
BGA0Q4-7K-5	ALTUSTERMLOAN16 TERM LOAN 9.487% 09/3			SPEC FIN	09/06/2019		3,360,434			0.000
BGA0PR-8S-7	ALTUS_TL_1 TERM LOAN 9.727% 09/30/21 ALTUSTERMLOAN17 TERM LOAN 9.556% 09/3 ALTUS_TL_12 TERM LOAN 9.730% 04/01/22		CT	SPEC FIN	08/05/2019		19,742,547			0.000
BGA0QB-SU-4	ALTUSTERMLOAN17 TERM LOAN 9.556% 09/3			SPEC FIN	09/30/2019		3,360,434			0.000
BGA0N8-9N-1	ALTUS_TL_12 TERM LOAN 9.730% 04/01/22			SPEC FIN	04/01/2019		9, 157, 181			0.000
BGAONL-QM-5	ALIUS IL 13 IERM LOAN 9.701% 05/08/22			SPEC FIN	05/08/2019		3,360,434			0.000
	ALTUS_TL_14 TERM LOAN 9.772% 06/20/22			SPEC FIN	06/20/2019		2,520,325			0.000
	teral Loans - Unaffiliated						41,501,355			XXX
4899999. Total							41,501,355	20,660,162		XXX
4999999. Total	- Affiliated	·								XXX
							·····			
5099999 - Tota	ls						41,501,355	20,660,162		XXX

#### **SCHEDULE BA - PART 3**

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

				Showing Other Long-Term	invested As:	sets DISP	OSED, II	ansierred											
1	2	Location		5	6	7	8		Change	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					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		Temporary			Change in	Less		Exchange			
							Encum-		\ -I			, ,		Encum-		Gain	Realized	Total	
					D-4-			Valuation		Impair-	Deferred	Carrying	Book/					Gain	
OLIOID				N (B )	Date	D: .	brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances	0 11	(Loss)	Gain		Invest-
CUSIP			_	Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on .	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
BGA05C-C9-9	BRIGHTWOOD CAPITAL (LEVERED) BRIGHTWOOD		DE	Capital Distribution	07/16/2015	10/31/2019	1,292,319					(558,720)		1,292,319	733,599				558,720
BRSCPL-EX-3	BRIGHTWOOD CAPITAL (UNLEVERED)		DE	Capital Distribution	09/12/2014	12/23/2019	7,051,967					(4,274,786)		7,051,967	2,777,181				4,274,786
BGA0AN-0A-9 BGA065-V0-1	CRE 3 PEAKS SOLAR		UE	Capital Distribution	11/09/2016	12/30/2019	1,102,600	(656,014)				(656,014)		578,981	560,905				656,014
BGA065-V0-1 BGA06B-EP-2	LENNAR CORPORATION		UE	Capital Distribution	10/28/2015	12/30/2019 12/19/2019	3,751,797 6,948,989					(3, 190, 892)	}	3,751,797 6.948.989	6.948.989				3, 190, 892
BGA03Y-5G-5	MTP ENERGY OPPORTUNITIES FUND OPEN END F		DE	Capital Distribution		12/ 19/2019	4,592,453					(2,064,262)		4,592,453	2,528,191				2,064,262
BGA051-30-3	STRATEGIC GROWTH BANCORP INC SGCP HOLDCO		N.I	Capital Distribution	08/31/2015	01/11/2019	2.345.028					(2.345.028)		2.345.028					2.345.028
BGA097-AD-9	CRE FIVE POINTS LLC		DF	Capital Distribution		.11/01/2019	,010,020	(148,540)				(148,540)		E,040,0E0					148,540
BGA05V-BJ-6	CRE GRANDVIEW IDAHO LLC		DE	Capital Distribution	07/26/2016	12/25/2019		(287,097)				(287,097)							287.097
1999999. Joi	int Venture Interests - Common Stock	- Unaffiliated	•		•	•	27.085.153	(13,600,026)				(13,600,026)	)	26.561.534	13.548.865				13,600,026
BGA0Q4-7K-5	ALTUSTERMLOAN16 TERM LOAN 9.487% 09/3			Redemption 100.0000		11/22/2019	3,360,434							3,360,434	3,360,434				68, 191
BGA0PR-8S-7	ALTUS_TL_1 TERM LOAN 9.727% 09/30/21		CT	Redemption 100.0000	08/05/2019	11/22/2019	19,742,547							19,742,547	19,742,547				581,434
BGA09E-WJ-7	ALTUS_TL_1 TERM LOAN 9.202% 09/30/21		CT	Redemption 100.0000	10/03/2016	11/22/2019	8,333,334												753, 159
BGA0KW-T2-5	ALTUS_TL_2-10 TERMLOAN 9.200% 09/30/21			Redemption 100.0000	09/27/2018	11/22/2019	25,203,252							25,203,252	25,203,252				2,312,909
BGA05E-9S-7	GOODGREEN HOLDINGS 2015-1 GOODGREEN HOLD			Redemption 100.0000	07/20/2015	05/01/2019	281,244							281,244	245,987		(35,216)	(35, 216)	
BGAOQB-SU-4	ALTUSTERMLOAN17 TERM LOAN 9.556% 09/3			Redemption 100.0000	09/30/2019	11/22/2019	3,360,434							3,360,434	3,360,434				47,318
BGA0N8-9N-1	ALTUS_TL_12 TERM LOAN 9.730% 04/01/22			SPEC FIN		08/05/2019	9, 157, 181							9, 157, 181	9, 157, 181				303,234
BGAONL-QM-5 BGAOP4-MX-1	ALTUS_TL_13 TERM LOAN 9.701% 05/08/22 ALTUS_TL_14 TERM LOAN 9.772% 06/20/22			SPEC FIN		08/05/2019 08/05/2019	3,360,434 2,520,325							3,360,434 2,520,325	3,360,434				
BGAOLQ-JS-1	ALTUS_TL_14			SPEC FIN	12/13/2018	08/05/2019	3,023,024							3.023.024	3.024.390		1.366	1,366	204,748
	llateral Loans - Unaffiliated			GI LO I IN	12/ 10/ 2010	1.00/03/2013	78,342,209							78,342,209	78,308,318		(33.850)	(33.850)	
000000-00-0			1			12/30/2019	459.043							459.043	459.043		(33,630)	(33,630)	4,051,020
	y Other Class of Assets - Unaffiliated					<u> </u>	459.043							459.043	459.043				
	tal - Unaffiliated						105.886.405	(13,600,026)				(13,600,026)		105.362.786	92.316.226		(33.850)	(33,850)	17.991.64
	tal - Affiliated						, , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						.,. ,	, , , , , , , , , , , , , , , , , , , ,		(,,	,,,	,,,,,,,,
5099999 - To	otals						105.886.405	(13.600.026)				(13.600.026)	)	105.362.786	92.316.226		(33.850)	(33,850)	17.991.64

### E10

### **SCHEDULE D - PART 1**

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7		air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desia-								Year's	Change							
			0		3		Rate					Current									
			r		nation					<b>D</b> 17		Current	Other-	in							o
		С	е		and		Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted	_		Stated
		0	İ		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
912810-RC-4	UNITED STATES TREASURY GOVT BND	SD			1	402,361	122.8830	491,532	400,000	402,067		(55)			3.625	3.592	FA	5,477	14,500	02/04/2014	08/15/2043
912828-ND-8	UNITED STATES TREASURY GOVT BND	SD			1	445,031	100.6680	437,906	435,000	435,619		(1,632)			3.500	3.112	MN	1,966	15,225	09/30/2013	05/15/2020
	UNITED STATES TREASURY SENIOR GOVT BND	SD			1	873,235		863,748	885,932	873,439		204			1.625	1.785		5,438		11/04/2019	08/15/2029
	UNITED STATES TREASURY SENIOR GOVT BND				1	13,866	97.4960	13,716	14,068	13,870		3			1.625	1.785		86		11/04/2019	08/15/2029
0199999. Sub	ototal - Bonds - U.S. Governments - Issue	er Obli	gation	าร		1,734,493	XXX	1,806,902	1,735,000	1,724,995		(1,480)			XXX	XXX	XXX	12,967	29,725	XXX	XXX
0599999. Tot	al - U.S. Government Bonds					1,734,493	XXX	1,806,902	1,735,000	1,724,995		(1,480)		-	XXX	XXX	XXX	12,967	29,725	XXX	XXX
	ELECTRICITE DE FRANCE SA CORP BND 144A		D		1FE	3,864,420	145.4710	4,364,130	3,000,000	3,745,719		(23, 164)			6.950	4.925	JJ	89,771	208,500	03/28/2014	01/26/2039
268317-AK-0	ELECTRICITE DE FRANCE SA SENIOR CORP BND	4	D		1FE	4,770,830	114.8080	5, 166, 360	4,500,000	4,749,985		(5,691)			4.875	4 . 495		96,891	219,375	04/27/2016	01/22/2044
	ELECTRICITE DE FRANCE SA ELECTRICITE DE		D		1FE	5,315,600	118.1280	5,758,740	4,875,000	5,314,984		( 174)			6.000	5.500		129, 188	292,500	12/19/2014	01/22/2114
0699999. Sub	ototal - Bonds - All Other Governments -	Issuer	Oblig	ations		13,950,850	XXX	15,289,230	12,375,000	13,810,688		(29,029)			XXX	XXX	XXX	315,850	720,375	XXX	XXX
	al - All Other Government Bonds					13,950,850	XXX	15,289,230	12,375,000	13,810,688		(29,029)			XXX	XXX	XXX	315,850	720,375	XXX	XXX
13063A-7D-0	CALIFORNIA STATE OF MUNI BND GO			1	1FE	3,857,855	152.7020	4, 199, 305	2,750,000	3,775,591		(31,885)			7.300	4 . 443	AO	50 , 188	200,750	10/26/2018	10/01/2039
13063B-JC-7	CALIFORNIA STATE OF MUNI BND GO			1	1FE	37,471,995	165.0710	41,267,750	25,000,000	36,529,227		(339, 089)			7.600	4.243	MN	316,667	1,900,000	02/08/2017	11/01/2040
	CONNECTICUT STATE OF CONNECTICUT ST			1	1FE	12,980,577	128.7750	14,558,014	11,305,000	12,855,332		(87, 112)			5.850	4.385		194,729	661,343	01/29/2019	03/15/2032
452152-BM-2	ILLINOIS STATE OF MUNI BND GO			1	2FE	5,478,710	117.2540	5,862,700	5,000,000	5,342,105		(30, 114)			6.630	5.618	FA	138 , 125	331,500	12/19/2014	02/01/2035
1199999. Sub	ototal - Bonds - U.S. States, Territories ar	nd Pos	sessi	ions - Iss	uer																
Ob	ligations					59,789,137	XXX	65,887,769	44,055,000	58,502,255		(488, 200)			XXX	XXX	XXX	699,709	3,093,593	XXX	XXX
1799999. Tot	al - U.S. States, Territories and Possessi	ions Bo	onds			59.789.137	XXX	65.887.769	44.055.000	58.502.255		(488, 200)			XXX	XXX	XXX	699.709	3.093.593	XXX	XXX
	CHICAGO CITY OF CHICAGO ILL			1	2FE	4,549,400	110 . 1250	5,506,250	5,000,000	4,616,750		12,684			6.207	7.012		155, 175	310,350	09/30/2013	01/01/2036
167560-PL-9	CHICAGO ILL MET WTR RECLAMATIO MUNI BND			1	1FE	4,345,080	_ 130.8320	5,233,280	4,000,000	4,295,343		(9, 102)			5.720	5.107		19,067	228,800	09/30/2013	12/01/2038
54438C-PA-4	LOS ANGELES CALIF CMNTY COLLEG LOS ANGEL			1	1FE	22,462,581	164. 1750	29,781,345	18,140,000	22, 158, 960		(55,733)			6.750	5.264	FA	510, 188	1,224,450	09/30/2013	08/01/2049
592112-DR-4	MET GOVT NASHVILLE & DAVIDSON MET GOVT N			1	1FE	4,333,400	126.9840	5,079,360	4,000,000	4,266,487		(12,217)			5.707	5.053	JJ	114, 140	228,280	09/30/2013	07/01/2034
1899999. Suk	ototal - Bonds - U.S. Political Subdivision	s - Issı	ıer O	bligation	S	35,690,461	XXX	45,600,235	31,140,000	35,337,540		(64,368)			XXX	XXX	XXX	798,570	1,991,880	XXX	XXX
2499999. Tot	al - U.S. Political Subdivisions Bonds					35,690,461	XXX	45,600,235	31,140,000	35,337,540		(64, 368)			XXX	XXX	XXX	798,570	1,991,880	XXX	XXX
010869-AU-9	ALAMEDA CORRIDOR TRANSN AUTH C ALAMEDA C				1FE	2,583,859	69.5090	3,854,274	5,545,000	3, 170, 297		126,318			0.000	4.108	MON			12/19/2014	10/01/2033
02765U-EK-6	AMERICAN MUN POWER-OHIO INC MUNI BND REV			1	1FE	4,022,424	171.2070	4,793,796	2,800,000	3,925,410		(18,986)			8.084	5.263	FA	85,511	226,352	03/25/2014	02/15/2050
	BAY AREA TOLL AUTHORITY MUNITAX BND REV			1	1FE	23,804,895		27,272,448	16,800,000	23,523,521		(101,365)			7.043	<u>4</u> .584	AO	295,806	1, 183, 224	03/03/2017	04/01/2050
	BAY AREA TOLL AUTHORITY MUNITAX BND REV	.+		1	1FE	19, 127, 799	161.3850	21,770,837	13,490,000	18,847,748		(80, 202)	}		6.907	4.504		232,939	931,754	02/08/2017	10/01/2050
167593-H6-2	CHICAGO ILL O HARE INTL ARPT MUNITAX BN			I	1FE	5, 109,700		6,032,750	5,000,000	5, 107, 999		(1,701)			4.472	4.340		111,800	123,601	12/20/2018	01/01/2049
167725-AC-4 167736-YU-5	CHICAGO ILL TRANSIT AUTH SALES MUNI BND			1	1FE	15,764,917 7,449,860	135.0920 139.1170	17,717,316 7,651,435	13,115,000 5,500,000	15,234,579 7,226,644		(111,904) (49,694)			6.899 6.742	5.176 4.421		75,400 61,802	904,804 370,810	03/05/2015	12/01/2040
2028 1P-CT-7	CHICAGO CITY OF MUNITAX BND REVCOMMONWEALTH FINANCING AUTH PA MUNI BND			1	1FE	10,738,625		12,292,050	9,500,000			(52,836)			6.742	5.122		61,802		03/21/2015	06/01/2039
235036-4X-5	DALLAS FORT WORTH TEX INTL ARP MUNITAX				1FE	935.000		925.379	935.000	935.000					3. 144	3. 144		4,899	5,634	08/08/2019	11/01/2045
389532-FW-7	GRAYS HARBOR CNTY WASH PUB UTI GRAYS HAR	1		1	1FE	3.450.279		4,523,082	3.185.000	3,420,309		(5,673)			6.707	6.072		106,809	213.618	10/08/2013	07/01/2040
544495-WA-8	LOS ANGELES CALIF DEPARTMENT 0 LOS ANGEL			1	1FE	1,921,194		2,487,642	1,550,000	1,895,969		(4,621)			6.603	5. 145		51, 173	102,347	09/30/2013	07/01/2050
574300-HZ-5	MARYLAND ST TRANSN AUTH MARYLAND ST TRAN			1	1FE	4,798,198	133.4700	5,739,210	4,300,000	4,745,675		(9,628)			5.888	5. 124	JJ	126,592	253, 184	09/30/2013	07/01/2043
59259Y-DC-0	METROPOLITAN TRANSPT AUTHORITY METROPOLI	.4		1	1FE	2,347,320	140.7230	2,814,460	2,000,000	2,305,407		(7,715)			6.687	5.453		17,089	133,740	09/30/2013	11/15/2040
592643-AA-8	METROPOLITAN WASH D C ARPTS AU METROPOLI			1	2FE	35,315,234	161 . 1320	40,581,094	25, 185,000	34,613,429		(167,426)			7.462	4.928	AO	469,826	1,879,305	01/26/2017	10/01/2046
626207-YM-0	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV	-+		1	1FE	6,124,289		7,579,887	5,503,000	6, 102, 409		(4, 356)			6.655	5.927	AO	91,556	366,225	03/21/2014	04/01/2057
646136-6S-5	NEW JERSEY ST TRANSN TR FD AUT MUNITAX			4	2FE	4,595,000		4,557,872	4,595,000	4,595,000		(440.040)	}		4. 131	4.131		6,855	4 077 504	12/05/2019	06/15/2042
646136-WV-9 646136-XR-7	NEW JERSEY ST TRANSN TR FD AUT MUNI BND			1	2FE 2FE	19,849,431 1,604,920	100.2630	18,631,873	18,583,000 1.460.000	18,583,000		(116,046)			6.875	5.467 5.787		56,781 4.257	1,277,581 95,791	09/30/2013	12/15/2039
646139-W3-5	NEW JERSEY ST TURNPIKE AUTH MUNI BND REV			1	2FE	650.855	156.8660	784.330				(3, 276)			7.414	5.787		18.535	95,791	09/30/2017	01/01/2040
64972F-H2-5	NEW YORK CITY MUN WATER FINANC MUNI BND	1		1	1FE	778,617	140.0560	980,392	700,000	768,954		(1,763)			5.750	4.996		1.789	40,250	09/30/2013	06/15/2041
	NEW YORK CITY MUN WATER FINANC MUNI BND			1	1FE	3,912,106		4,960,618	3,440,000	3,858,087		(9,863)			5.952	5.042		9,100	204,749	09/30/2013	06/15/2042
	NEW YORK ST TWY AUTH MUNITAX BND			1	1FE	11,011,444		10,947,908	10,990,000	11,010,941		(503)			3.500	3.476		65, 177	, , , ,	10/28/2019	01/01/2042
677632-PA-3	OHIO STATE UNIVERSITY MUNI BND REV			1	1FE	20,121,330		28,901,508	22,800,000	20, 128, 225		973			4.800	5.442		91,200	1,094,400	04/23/2014	06/01/2111
677704-A6-5	OHIO UNIV MUNITAX BND REV			1	1FE	9,837,889	128.9060	11,066,580	8,585,000	9,836,154		(616)			5.590	4.872		39,992	479,902	02/04/2015	12/01/2114
709223-VZ-1	PENNSYLVANIA ST TURNPIKE COMMI PENNSYLVA	-+		1	1FE	11, 102,300	134 . 6580	13,465,800	10,000,000	10,957,895		(26,554)			6. 105	5.319		50,875	610,500	09/30/2013	12/01/2039
73358W-3L-6	PORT AUTH NY & NJ MUNITAX BND				1FE	7,500,000	95.0920	7, 131, 900		7,500,000		/0.000			3.287	3.287		92,447	407.040	08/08/2019	08/01/2069
	PORT AUTH NY & NJ MUNITAX BND REV			4	1FE	4,455,640 3,638,842		5, 181,800	4,000,000	4,437,964 3,630,821		(6,389)			4.926	4.291 4.074		49,260 37.614	197, 040 150, 458	01/26/2017	10/01/2051
10000W-JA-0	PORT AUTH NY & NJ MUNITAX BND REV			1	IFE	842, 860, د	122.3000	4, 136, 400	3,375,000			(2,487)			4.458	4.0/4	MU	L37,614	L13U , 458	03/03/201/	10/01/2062

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11			usted Carryin	g Value			- In	nterest		Da	ates
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
73358W-XQ-2	PORT AUTH NY & NJ MUNITAX BND REV			1	1FE	24,695,411	. 125.9680	27,838,928	22, 100,000	24,590,809		(34, 298)			4.810		A0	224,413	1,063,010	02/08/2017	10/15/2065
783186-NH-8	RUTGERS UNIVERSITY NEW JERSEY RUTGERS ST	+		1	1FE	3,233,550	. 130 . 4010	3,912,030	3,000,000	3,203,063		(5,573)			5.665	5. 125		28,325	169,950	09/30/2013	05/01/2040
79467B-CM-5 79467B-CN-3	CHICAGO SALES TAX SECURITIZATI MUNITAX	+			1FE	3,500,000 3,500,000	112.0990	3,923,465 4,066,125	3,500,000	3,500,000					4.637 4.787	4.637 4.787		81,148 83,773	68,074 70,276	01/17/2019	01/01/2040
797400-FN-3	SAN DIEGO COUNTY REG TRANSPT SAN DIEGO C	†		1	1FE		144.3370	11,398,293				(14,322)			5.911	5. 124		116,698	466,792	09/30/2013	04/01/2048
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNT SAN FRANC	1		1	1FE	19,817,214	131.0940	23,098,763	17,620,000	19,540,217		(50,577)			6.000	5.142		176,200	1,057,200	09/30/2013	11/01/2040
79765R-TL-3	SAN FRANCISCO CALIF CITY & CNT SAN FRANC	<b>.</b>		1	1FE	12,601,675	_152.0340	15,279,417	10,050,000	12,439,317		(29,937)			6.950	5.365		116,413	698,475	10/09/2013	11/01/2050
80168N-EP-0	SANTA CLARA VY CALIF TRANSN AU SANTA CLA	· <b> </b>		1	1FE	18,763,170	. 122.3000	21,096,750	17,250,000	18,400,150		(66,051)		}  -	5.876	5. 136		253,403	1,013,610	09/30/2013	04/01/2032
913366-DF-4	UNIVERSITY CALIF REGTS MED CTR MUNI BND	<del> </del>		1	1FE1FE	10,998,200	. 143.9810	11,518,480	8,000,000	10,620,128		(82, 189)			6.583	4.161		67,293	526,640	01/08/2015	05/15/2049
913366-EP-1 91412G-HA-6	UNIVERSITY CALIF REGTS MED CTR MUNITAX B UNIVERSITY OF CALIFORNIA UNIVERSITY CALI	·		I¦	1FE1FE	9,242,353 57,591,731	144.3970	11,408,807 81,098,598		9,072,949 57,610,081		(31,006)			6.548 4.858	5.346 5.552		66, 107 408.344	517,357 3,195,738	09/30/2013	05/15/2048 05/15/2112
	btotal - Bonds - U.S. Special Revenues -	leeun	r Ohli	uations		415,392,900	XXX	493,349,395	377,537,000	410,344,061		(971,240)			XXX	XXX	XXX	3,926,427	20,320,171	XXX	XXX
30265A-AN-4	FREMF 13-K33 SUB CMBS 13-K33-B 144A	13300		4	1FM	3, 189, 225	103.6710	3,628,500	3,500,000	3,350,730		35,632			3.499	4.916		10,205	124, 158	10/04/2013	08/25/2046
30265A-AQ-7	FREMF 13-K33 FREMF 13-K33	1		4	1FM	9,320,316	. 101.4210	12, 170, 578	12,000,000	10,777,324		286,762			3.499	6.910		34,988	425,686	10/04/2013	08/25/2046
30288L-AN-3	FHSTR SUB CMBS_16-K53 B 144A			4	1FM	14,948,047	104.5340	15,680,160	15,000,000	14,964,350		1,074			4.020	4.164		50,245	611,456	07/26/2016	03/25/2049
30291R-AC-9	FREMF_13-K34 SUB CMBS 13-K34 C 144A	- <b></b>		4	1FM	12,985,648	_102.9590	16,473,418	16,000,000	14,671,009		314,050			3.734	6.533		49,789	605,877	11/07/2013	09/25/2046
30292K-AQ-2	FREMF FREMF_14-K717	·}		4	1FM	3,805,148	.101.6480	4,065,901	4,000,000	3,938,268		28,282			3.630	4.661		12,098	147,241	11/20/2014	11/25/2047
30293X-AJ-9 30294D-AN-3	FREMF SUB CMBS_15-K51 B 144AFREMF SUB CMBS	+		4	1FM 1FM	17,677,640 15,185,214	104.3860	20,877,212 18,683,548	20,000,000 18,000,000	18,520,794		211,803 264,650			3.954	5.612 6.204		65,894 58,862		12/09/2015	10/25/2048 01/25/2049
	btotal - Bonds - U.S. Special Revenues -	Comr	norcis	al Mortas	The second second	13, 103,214	103.7370	10,000,340	10,000,000			204,030			0.324	0.204	MON		1 10,324	01/21/2010	01/23/2049
	cked Securities	COIIII	Hereic	ai iviorige	age-	77,111,238	XXX	91,579,317	88.500.000	82.365.889		1,142,253			XXX	XXX	XXX	282,081	3,432,586	XXX	xxx
	tal - U.S. Special Revenues Bonds					492,504,138	XXX	584.928.712	466.037.000	492.709.950		171.013			XXX	XXX	XXX	4,208,508	23,752,757	XXX	XXX
00108W-AJ-9	CENTRAL & SOUTHWEST CORP SENIOR CORP BND	1		11	1FE	13, 109, 908	. 110.9940	12,909,712	11,631,000	13, 107, 059		(2,849)			4, 150	3,451	MN	80.448	87,046	12/20/2019	05/01/2049
00115A-AL-3	AEP TRANSMISSION COMPANY LLC SENIOR CORP	1		2	1FE	7,966,470	96.7590	7,740,720	8,000,000	7,966,686		216			3. 150	3. 172	MS	77,000		09/09/2019	09/15/2049
00206R-CU-4	AT&T INC SENIOR CORP BND	<b></b>		1	2FE	15,072,269	. 127 . 4180	17,519,975	13,750,000	14,996,415		(21,951)			5.650	5.028	FA	293,486	776,875	03/29/2016	02/15/2047
00206R-JL-7	AT&T INC SENIOR CORP BND	<b></b>		2	2FE	1, 146, 633	114.2160	1, 142, 160	1,000,000	1,144,742		(1,891)			4.850	3.936	JJ	22,364	24,250	06/05/2019	07/15/2045
002824-AV-2	ABBOTT LABORATORIES CORP BND			1	1FE1FE		. 138.9570	18,606,342 2,595,664	13,390,000	15,539,184 2,210,618		(67,333) (2,197)			6.000	4.721 4.129		200,850	803,400	09/30/2013	04/01/2039
002824-BH-2 00287Y-BS-7	ABBOTT LABORATORIES SENIOR CORP BND	†		2	2FE		131 . 4260	2,595,664	1,975,000			(2, 197) 10			4.900 4.250	4.129		8,333 47,222	72,888	08/01/2019	11/30/2046
007944-AG-6	ADVENTISTHEALTH SENIOR CORP BND			2	1FE		97.6180	9,761,800	10,000,000	10,030,419		(281)			3.630	3.613		61,508		10/25/2019	03/01/2049
00817Y-AF-5	AETNA INC CORP BND			1	2FE	1,786,947	135.0740	2,026,110	1,500,000	1,737,799		(8,981)			6.625	5. 181	JD	4,417	99,375	09/30/2013	06/15/2036
00817Y-AJ-7	AETNA INC AETNA INC	- }		1	2FE	5,539,900	107.8720	5,393,600	5,000,000	5,493,976		(14,227)			4.500	3.829	MN	28,750	225,000	08/04/2016	05/15/2042
00817Y-AZ-1 010392-EC-8	AETNA INC SENIOR CORP BND			1	2FE	1,993,640	.101.7220	2,034,440 5.075.840	2,000,000	1,993,932		121			3.875	3.893	FA	29,278	77,500	08/07/2017	08/15/2047
010392-EC-8 012725-AD-9	ALABAMA POWER COMPANY CORP BND	·		l'	1FE2FE	4,487,643 16,902,671	126.8960	5,075,840	4,000,000 15,125,000	4,375,489 16,769,736		(20,252)			5.700 5.450	4.731 4.695		86, 133 68, 693	228,000 824,313	09/30/2013	02/15/2033
020002-AT-8	ALLSTATE CORPORATION THE CORP BND	İ		1	1FE	5,792,391	. 134.4670	6,723,350	5,000,000	5,648,835		(25,903)			5.950	4.791		74,375	297,500	09/30/2013	04/01/2036
023135-AQ-9	AMAZON.COM INC SENIOR CORP BND	ļ		1	1FE	2,306,040	. 131.0420	2,620,840	2,000,000	2,286,667		(6,802)			4.950	4.023	JD	7 , 150	99,000	01/06/2017	12/05/2044
023135-BJ-4	AMAZON.COM INC SENIOR CORP BND 144A	<b></b>		1	1FE	17,305,488	.117.6850	20,017,042	17,009,000	17,295,792		(4,553)			4.050	3.945		246,843	688,865	12/20/2018	08/22/2047
023135-BM-7	AMAZON.COM INC SENIOR CORP BND 144A	·+		1	1FE	19,912,879	.121.9920		20,000,000	19,915,353		896			4.250	4.273		304,583	850,000	06/08/2018	08/22/2057
025816-BF-5 03040W-AT-2	AMERICAN EXPRESS COMPANY SENIOR CORP BND AMERICAN WATER CAPITAL CORP SENIOR CORP	+		1	1FE 2FE	6, 148, 367 8, 133, 600	117.8240 113.2790	7,364,000 9,062,320	6,250,000 8,000,000	6,151,865 8,131,719		2,487 (1,881)			4.050 4.200	4.156 4.101		19,688 112,000	253, 125 168,000	03/08/2019	12/03/2042
03073E-AN-5	AMERICAN WATER CAPITAL CORP SENTOR CORP	·			2FE2FE		102.8520					(1,881)			4.200	4. 101		112,000	348,500	06/09/2016	03/01/2045
031162-BA-7	AMGEN INC CORP BND	I		1	2FE		135.0700	10,440,911	7,730,000	9,218,446		(47,855)			6.400	4.830		206, 133	494,720	01/07/2015	02/01/2039
031162-BZ-2	AMGEN INC SENIOR CORP BND	.		1	2FE	9,647,300	. 112.0550	11,485,638	10,250,000	9,690,005		11,201			4.400	4.774		75, 167	451,000	12/11/2015	05/01/2045
031162-CD-0	AMGEN INC SENIOR CORP BND	·}		2	2FE	5,661,600	.116.2460	5,812,300	5,000,000	5,658,114		(3,486)		ļ ļ	4.563	3.795	JD	10 , 140	114,075	09/17/2019	06/15/2048
031162-CF-5 032095-AH-4	AMGEN INC SENIORCORPBND	·}		1	2FE2FE2FE	5,733,750 8,317,008	117.8230	5,891,150 9.321,752	5,000,000 8,325,000	5,730,543 8,317,321		(3, 207)			4.663 4.350	3.851 4.362	JD	10,362	116,575	09/17/2019	06/15/2051
032095-AH-4 032654-AJ-4	ANALOG DEVICES INC SENIOR CORP BND	·		1	2FE2FE	7,336,980	107.5100	7,525,700				(26,615)			4.350	3.048	JD	30, 178		06/13/2019	12/15/2025
032654-AK-1	ANALOG DEVICES INC SENIOR CORP BND	<u> </u>		1	2FE	9,253,618	122.6640	10,971,068		9,246,994		(5,909)			5.300	5.060		21,068	474,032	12/20/2018	12/15/2045
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC CORP BND			2	2FE	22,480,372	.118.6120	28,259,309	23,825,000	22,496,990		16,617			4.900	5.297	FA	486,427	583,713	05/15/2019	02/01/2046
03523T-BT-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	<b></b>		1	2FE		.112.1610	2,801,782	2,498,000	2,498,000					4.439	4.439		26, 181	110,886	08/21/2017	10/06/2048
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO	<del> </del>		1	2FE	4, 197, 560	118.3730	4,734,920	4,000,000	4, 183, 960		(4,733)			4.950	4.615		91,300	198,000	12/16/2016	01/15/2042
035240-AN-0 03524B-AF-3	ANHEUSER-BUSCH INBEV WORLDWIDE SENIORCORANHEUSER-BUSCH INBEV FINANCE I SENIOR CO	+		I	2FE 2FE	2,883,586 3.663,240	114.4400	3,318,760	2,900,000 3,500,000	2,884,094 3,648,645		268		}	4.625	4.635 4.339		28, 162 67, 448	133, 400	03/20/2018	04/15/2048

## SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lr	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
			1							Dools/	Lingaslinad							Admitted			Stated
			e		and Admini-		Used to			Book/	Unrealized	Year's	Than-	Book/		C#cotive			Amazint		
OLICID		0	-	D	-	A -41	Obtain	F=:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	\A/I= = :=	Amount	Amount		Contractual
CUSIP	5		g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
036752-AD-5 037735-CV-7	ANTHEM INC SENIORCORPBNDAPPALACHIAN POWER CO SENIOR CORP BND			1	2FE 1FE	12,464,817 6,570,028	110.4120 114.2310	13, 166, 631 6, 361, 524	11,925,000 5,569,000	12,456,993		(5,564)			4.375 4.450	4.102	JD	43,477 20,652	412,344 123,910	09/17/2019	12/01/2047 06/01/2045
037833-BX-7	APPLE INC SENIOR CORP BND	<del>-</del>  -		1	1FE	16,261,462			14,000,000			(32,429)			4.450	3.381		20,652	418,500	09/17/2019	02/23/2046
037833-CD-0	APPLE INC SENIOR CORP BND			1	1FE	8,014,602		8,620,903		8,013,786		6,259			3.850	3.555		120,170	101,794	09/17/2019	08/04/2046
037833-DG-2	APPLE INC SENIOR CORP BND			2	1FE	5,424,900		5,552,800	5,000,000	5,422,354		(2,546)			3.750	3.280		25.000	93,750	09/17/2019	11/13/2047
037833-DQ-0	APPLE INC SENIOR CORP BND			1	1FE	8,527,024		8,532,392	8,800,000	8,528,269		1,245			2.950	3.110		79,322		10/11/2019	09/11/2049
038222-AM-7	APPLIED MATERIALS INC SENIOR CORP BND			1	1FE	7,085,600		8,223,979	6,805,000	7,077,067		(3,497)			4.350	4.096		74,004	274,268	08/01/2019	04/01/2047
039483-BC-5	ARCHER DANIELS MIDLAND CO CORP BND	-		1	1FE	9,947,944		11,879,830		9,810,235		(24,975)		ļ	5.765	4.941		170,240	510,721	09/30/2013	03/01/2041
039483-BM-3	ARCHER DANIELS MIDLAND CO SENIOR CORP BN			[]	1FE	2,497,149		2,765,759	2,525,000	2,498,363		535			3.750	3.812		27,880	94,688	09/22/2017	09/15/2047
039483-BQ-4 040555-CU-6	ARCHER DANIELS MIDLAND CO SENIOR CORP BN			1	1FE	3,285,721 4,679,386		3,789,874 5,200,109	3,100,000 4,938,000	3,283,142 4,685,046		(2,579) 5,196			4.500 3.750	4.146 4.065		41,075 23,661	69,750 185,175	03/14/2019	03/15/2049 05/15/2046
040555-CX-0	ARIZONA PUBLIC SERVICE COMPANY SENIOR CO			2	1FE	4,679,386	113.4090		4,938,000	4,685,046					4.200	3.461		224,751	100, 1/0	12/20/2018	08/15/2048
049560-AK-1	ATMOS ENERGY CORPORATION CORP BND	-		1	1FE	10,869,352	129. 1790	12,917,900	10,000,000	10,757,832		(20,332)			5.500	4.917	JD	24.444	550,000	09/30/2013	06/15/2041
05379B-AQ-0	AVISTA CORP SECURED CORP BND			1	1FE	14,250,147	114.7600	14,052,362	12,245,000	14,238,208		(11,939)			4.350	3.438	JD	44,388	266,329	09/17/2019	06/01/2048
05523U-AL-4	BAE SYSTEMS HOLDINGS INC SENIOR CORP BND			1	2FE	2,586,222		3,073,464	2,700,000	2,594,371		2, 114			4.750	5.028		29,925	128,250	12/03/2015	10/07/2044
05531G-AB-7	BB&T CORP SUB CORP BND MTM			2	1FE	10,628,300		10,851,700	10,000,000	10,603,482		(24,818)			3.875	3.111		109,792	194,826	07/18/2019	03/19/2029
057224-AZ-0	BAKER HUGHES A GE COMPANY LLC CORP BND			1	1FE	5,329,681		5,891,150	5,000,000	5,285,245		(8,019)			5. 125	4.691		75,451	256,250	09/30/2013	09/15/2040
059165-EC-0 059165-EL-0	BALTIMORE GAS AND ELECTRIC CO CORP BND			1	1FE	9,851,724 11,909,840		11,611,415 11,761,560	8,338,000 12,000,000	9,592,945 11,910,394		(46,942)			6.350 3.200	5.011 3.239		132,366 116,267	529,463	09/30/2013	10/01/2036 09/15/2049
06051G-FC-8	BALTIMORE GAS AND ELECTRIC CO SENIOR CORBANK OF AMERICA CORP SENIOR CORP BND			2	1FE	6,648,900		7,825,860	6,000,000	6,608,540		(14, 182)			5.000	4.318		133.333	300,000	01/06/2017	01/21/2044
06051G-FQ-7	BANK OF AMERICA CORP SUB CORP BND				2FE		123.9320	774,575	625,000			397			4.750	4.979		5,773	29,688	08/27/2015	04/21/2045
06051G-GG-8	BANK OF AMERICA CORP SENIOR CORP BND MTN			1	1FE	17,915,597		19,639,263	16,100,000	17,844,893		(36,457)			4.443	3.798		.319.908	715,323	01/04/2018	01/20/2048
06051G-HA-0	BANK OF AMERICA CORP SENIOR CORP BND MT			1	1FE	3,881,347		4,657,026	4,100,000	3,884,434		3,087			3.946	4.263		71,006	80,893	03/18/2019	01/23/2049
07274N-AQ-6	BAYER US FINANCE II LLC SENIORCORPBND144			1	2FE	19,931,200		22,931,200	20,000,000	19,932,803		1,070			4.875	4.897	JD	16,250	975,000	06/18/2018	06/25/2048
07274N-BA-0	BAYER US FINANCE II LLC CORP BND				2FE	2,623,218	114.8850	2,872,125	2,500,000	2,616,306		(4,659)			5.500	5.065	JJ	57,674	137,500	07/12/2018	07/30/2035
07274N-BD-4 07274N-BH-5	BAYER US FINANCE II LLC SENIOR CORP BND			2	2FE 2FE	3,902,509 5,289,660	86.9630	4,087,261 5,791,560	4,700,000 6.000.000	3,930,277		17,919 1,476			3.600 4.700	4.797 5.400	JJ	78,020	169,200	07/12/2018	07/15/2042
075887-AV-1	BAYER US FINANCE II LLC SENIOR CORP BND BECTON DICKINSON AND COMPANY CORP BND			1	2FE	9,957,888	96.5260 123.9420		8,554,000	5,295,148 9,755,699		(36,657)			6.000	4.871	MNI	65.581	282,000 513,240	09/30/2013	07/15/2064 05/15/2039
075887-BX-6	BECTON DICKINSON AND COMPANY SENIOR CORP			1	2FE	4,255,905		5,066,850	4,250,000	4,255,752		(107)			4.669	4.660	.ID	13,780	198,433	03/28/2018	06/06/2047
084659-AP-6	BERKSHIRE HATHAWAY ENERGY CO SENIORCORPB			1	1FE	3,520,275		3,955,476	3,675,000	3,524,832		2,685			3.800	4.040	JJ	64,394	139,650	05/08/2018	07/15/2048
097023-AX-3	BOEING CO BOEING CO			1	1FE	18,033,679		19,835,359	13,525,000	17,356,983		(121,697)			6.875	4.632		273,787	929,844	09/30/2013	03/15/2039
097023-BS-3	BOEING CO SENIOR CORP BND			1	1FE		97.7320	879,588	900,000	872,673		615			3.375	3.553	JD	1,350	30,375	05/16/2016	06/15/2046
097023-BZ-7	BOEING CO SENIOR CORP BND			1	1FE	4,611,156	103.2970	4,545,068	4,400,000	4,610,261		(895)			3.625	3.358	MS	53, 167		10/11/2019	03/01/2048
097023-CQ-6 097023-CR-4	BOEING CO SENIOR CORP BND			2	1FE	25, 369, 100 8, 327, 550		26,588,000 8,545,440	25,000,000 8,000,000	25,367,452 8,326,638		(1,648)			3.750 3.950	3.667 3.748		393,229		09/17/2019	02/01/2050 08/01/2059
097023-CH-4 099724-AH-9	BORGWARNER INC SENIOR CORP BND			1	2FE	9,711,174			9,875,000	9,713,480					4.375	4.484		127,209	216,016	09/17/2019	08/01/2059
110122-BU-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND	[		2	1FE	6,219,842		7,825,019		6,219,790		(53)			5.000	4.863		115,222		11/22/2019	08/15/2045
110122-BV-9	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND			2	1FE	11,969,161	119.3310	14,319,720	12,000,000	11,969,246		86			4.350	4.366		66,700		11/22/2019	11/15/2047
11041R-AL-2	BAE SYSTEMS FINANCE INC BAE SYSTEMS FINA			1	2FE	2,308,827	127 . 8390	2, 198, 831	1,720,000	2, 106, 823		(43,430)			7.500	4.000		64,500	129,000	12/19/2014	07/01/2027
114259-AQ-7	BROOKLYN UNION GAS COMPANY THE SENIOR CO			2	1FE	11,799,735	112.0750	11,374,492	10,149,000	11,788,986		(10,749)			4.273	3.371		127,691	216,833	09/11/2019	03/15/2048
114259-AU-8	BROOKLYN UNION GAS COMPANY THE SENIOR CO			1	1FE	9,691,162	115.0240	9,284,737	8,072,000	9,681,134		(10,029)			4.487	3.394	MS	117,712	40. 500	09/10/2019	03/04/2049
115637-AP-5 12189L-AA-9	BROWN-FORMAN CORPORATION SENIOR CORP BND BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1FE	2,429,284 4,643,916		2,701,820 5,203,786	2,200,000 3,854,000	2,425,963 4.621,765		(3,321)			4.500 5.750	3.857 4.253	JJ	45,650 36.934	49,500 221,605	05/08/2019	07/15/2045 05/01/2040
12189L-AE-1	BURLINGTON NORTHERN SANTA FE L SENTON CO			2	1FE	3,481,470		3,881,910	3,000,000	3,469,012		(12, 458)			5.730	4.263			162.000	01/25/2019	06/01/2041
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1FE	2,093,080		2,317,520	2,000,000	2,082,753		(2,326)			4.400	4.110		25,911	88,000	03/12/2015	03/15/2042
12189L-AW-1	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1FE	7,984,517	113.5400	8,742,580	7,700,000	7,969,977		(4,897)			4. 150	3.926		79,888	298,800	08/01/2019	04/01/2045
12189L-AX-9	BURLINGTON NORTHERN SANTA FE L SENIOR CO	ļ		1	1FE	15,857,344	122.0200	16,777,750	13,750,000	15,702,661		(45,582)			4.700	3.817	MS	215,417	646,250	06/09/2016	09/01/2045
12189L-AZ-4	BURLINGTON NORTHERN SANTA FE L SENIOR CO			1	1FE	4,509,155		5,204,409	4,738,000	4,513,982		4,646			3.900	4. 197		76,993	184,782	12/20/2018	08/01/2046
12189T-AD-6	BURLINGTON NORTHERN SANTA FE SENIOR CORP				1FE	7,677,724		8,241,440	5,587,000	7,418,032		(74,377)			7.290	4.454		33,941	407,292	05/25/2016	06/01/2036
124857-AN-3 125523-AH-3	CBS CORP SENIOR CORP BND	······		[¦	2FE 2FE	4,402,043 2,054,750		4,989,510 2,215,780	4,500,000 2,000,000	4,407,462 2,053,043		1,796 (1,707)			4.600 4.375	4.739 4.003		95,450 18,472	207,000 43,750	07/31/2017	01/15/2045
12626P-AF-0	CRH AMERICA INC SENIOR CORP BND			1	2FE		128.8750	13, 183, 913				4,898			6.400	6.522		138,219		11/20/2013	10/15/2033
12626P-AN-3	CRH AMERICA INC SENIOR CORP BND 144A			1	2FE	5,001,469	_116.7770	5,897,239	5,050,000	5,005,044		840			5. 125	5. 188		30,914	258,813	05/20/2015	05/18/2045
126408-GU-1	CSX CORP CORP BND			1	2FE	5,222,868	126 . 6290	6,331,450	5,000,000	5, 194, 899		(5, 120)			5.500	5. 191	A0	58,056	275,000	09/30/2013	04/15/2041
126408-HC-0	CSX CORP SENIOR CORP BND	L		1	2FE	5,703,212		6,280,959	5,810,000	5,709,042		1,671			3.950	4.050	MN	38,249	229,495	06/23/2016	05/01/2050

## SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lr	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			,		nation		Rate					Current	Other-	in							
			'		l l					Book/	Lloroolinod							Admitted			Stated
			e		and Admini-		Used to				Unrealized	Year's	Than-	Book/		⊏ffe etive			Amazint		
OLICID		0	1	DI	-	A =4=1	Obtain	F=:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	14/1	Amount	Amount		Contractual
CUSIP	B		g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
126408-HF-3 126650-CN-8	CSX CORP SENIOR CORP BND			1	2FE 2FE	1,523,355 3,514,090	104 . 7540	1,571,310 3,558,960	1,500,000 3,000,000	1,523,205 3,478,897		(150) (11,015)			3.800	3.707	MN	9,500 68,760	28,500 153,750	08/01/2019	11/01/2046 07/20/2045
12739J-AA-9	CADENCE BANK NA CADENCE BANK NA			2	2FE	6,000,000		6,326,160	6,000,000	6,000,000		(11,015)			6.250	6.248		3, 125	375,000	09/20/2016	06/28/2029
133434-AD-2	CAMERON LNG LLC SECURED CORP BND 144A			1	1FE	5,500,000		5,620,120	5,500,000	5,500,000					3.701	3.700		10, 178		12/05/2019	01/15/2039
14149Y-AW-8	CARDINAL HEALTH INC SENIOR CORP BND			1	2FE	2,115,360		2,007,440	2,000,000	2,106,525		(2,658)			4.600	4.237		27.089	92,000	06/08/2016	03/15/2043
141781-AY-0	CARGILL INC CORP BND 144A	SD		1	1FE	100,000		103,229	100,000	100,000					4.307	4.307		562	1,723	09/30/2013	05/14/2021
141781-BC-7	CARGILL INC CARGILL INC	<b></b>		1	1FE			6,448,963	5,729,000	5,792,615		(1,817)			4. 100	4.020		39, 148	234,889	12/20/2018	11/01/2042
149123-BE-0	CATERPILLAR INC CATERPILLAR INC	- <del> </del>		1	1FE	7,027,029		8,011,335	5, 100,000	6,897,533		(27,764)			7.375	5.035		125,375	376, 125	12/19/2014	03/01/2097
149123-CE-9 14916R-AD-6	CATERPILLAR INC SENIOR CORP BND			1	1FE	21,496,125		25,250,200	20,000,000	21,491,178		(1,393)			4.750	4.354		121,389	712,500	12/19/2019	05/15/2064
14916R-AD-6 15361G-AU-9	CATHOLIC HEALTH INITIATIVES SECURED CORP CENTRAL HUDSON GAS & ELEC CORP CENTRAL H	†l		1	2FE 1FE	15,667,240 5,206,698		16,434,080 6,331,408	16,000,000 4,720,000	15,681,641 5,140,518		6,887			4.350 5.800	4.489 5.082		116,000 45,627		03/08/2019	11/01/2042
155431-AA-7	CENTRAL TIOSON GAS & ELEC CONF CENTRAL TI				1FE	21.813.970		22.678.530	21,000,000	21,772,013		(27,048)			4.823	4.553		168.805	1.012.830	02/02/2018	02/01/2038
161175-BA-1	CHARTER COMMUNICATIONS HOLDING SENIOUR C			1	2FE	15,668,866	123.9730	19,215,815	15,500,000	15,661,422		(2,743)			6.484	6.399	AO	189.837	1,005,020	11/02/2018	10/23/2045
161175-BN-3	CHARTER COMMUNICATION OPER LLC SECUREDCO			1	2FE	7,542,031	116.7920	7,766,668	6,650,000	7,538,877		(3, 154)			5.750	4.867	A0	95,594		10/10/2019	04/01/2048
171340-AL-6	CHURCH & DWIGHT CO INC SENIORCORPBND			1	2FE	6,504,183		7,638,400	7,000,000	6,516,766		8,906			3.950	4.383		115,208	276,500	12/13/2018	08/01/2047
172967-AS-0	CITIGROUP INC - LT GTD CORP BND			1	1FE	8,973,256		10,412,110	7,468,000	8,968,256		(1,021)			6.875	5.713		193,961	513,425	03/25/2014	02/15/2098
172967-EP-2	CITIGROUP INC - LT GTD CORP BND				1FE	3,718,667		4, 198, 290	3,000,000	3,609,470		(19,898)			6.875	5.142		66,458	206,250	09/30/2013	03/05/2038
172967-HA-2 172967-HS-3	CITIGROUP INC - LT GTD SUB CORP BND	+			2FE 2FE	3,550,994 35,220,019		4,497,139 43,409,776	3,080,000 34,025,000	3,519,797 35,140,073		(8,770)			6.675 5.300	5.581 5.063		61,677 275,508	205,590 1,803,325	02/17/2016	09/13/2043 05/06/2044
185508-AE-8	CLECO POWER LLC CORP BND	+		1	2FE	8,806,059		9,976,909	4,025,000 م4,025,000 م	5, 140, 073 على		(28,639)			6.500	5.591		42.797	1,803,325	04/2//2016	12/01/2035
19416Q-EJ-5	COLGATE-PALMOLIVE CO SENIORCORPBND			1	1FE	9,927,700		11,783,600	10,000,000	9,929,781		1,509			4.000	4.044		151, 111	400,000	07/12/2018	08/15/2045
195869-AL-6	COLONIAL PIPELINE CO CORP BND 144A			1	1FE	3,645,822		4,064,070	3,000,000	3,540,188		(19, 130)			6.375	4.842		79,688	191,250	09/30/2013	08/01/2037
20030N-AM-3	COMCAST CORPORATION CORP BND			1	1FE	3,369,081		3,397,080	2,400,000	3,216,715		(33, 288)			6.450	3.748		45,580	154,800	01/30/2015	03/15/2037
20030N-AY-7	COMCAST CORPORATION SENIOR CORP BND			1	1FE		142.4800	712,400	500,000	616,386		(3,579)			6.550	4.712		16,375	32,750	06/05/2015	07/01/2039
20030N-BU-4	COMCAST CORPORATION SENIOR CORP BND			1	1FE	2,478,150		2,537,425	2,500,000	2,479,673		462			3.400	3.447		39, 194	85,000	07/12/2016	07/15/2046
20030N-CM-1 20030N-CZ-2	COMCAST CORPORATION SENIORCORPBND			1	1FE	12,218,900	123.4770	12,347,700	10,000,000 24,000,000	12,209,271		(9,629)			4.700	3.468		99,222 128,800		10/11/2019	10/15/2048
20268J-AD-5	COMCAST CORPORATION SENIOR CORP BND			1	1FE	23,938,320 25,635,000	102.5190 97.5830	24,604,560 25,015,402	25,635,000	23,938,171 25,635,000		( 149)			3.450	3.404		353.343		11/07/2019	02/01/2050 10/01/2049
205887-AX-0	CONAGRA BRANDS INC SENIOR CORP BND			1	2FE	2,551,424		2,807,320	2,000,000	2,405,686		(26,886)			8.250	5.693		48,583	165,000	09/30/2013	09/15/2030
207597-DV-4	CONNECTICUT LIGHT AND POWER CO CONNECTIC			1	1FE	3,987,051		4,438,791	3,280,000	3,860,597		(22,862)			6.350	4.782		17,357	208,280	09/30/2013	06/01/2036
20826F-AR-7	CONOCOPHILLIPS CO SENIOR CORP BND			1	1FE	14,347,000	143.1420	14,314,200	10,000,000	14,325,180		(21,820)			5.950	3.410		175, 194		10/11/2019	03/15/2046
209111-ES-8	CONSOLIDATED EDISON CO OF NEW CONSOLIDAT			1	1FE	3,678,518		4, 131, 150	3,000,000	3,566,238		(20, 257)			6.300	4.712		71,400	189,000	09/30/2013	08/15/2037
209111-FA-6	CONSOLIDATED EDISON CO OF NEW CORP BND	+		1	1FE	5,779,832		6,585,000	5,000,000	5,672,858		(19,320)			5.700	4.671		12,667	285,000	09/30/2013	06/15/2040
209111-FL-2	CONSOLIDATED EDISON CO OF NEW SENIORCORP			1	1FE	2,230,785		2,548,387	2,350,000	2,233,976 12,034,318		2,225			3.875	4.179 3.523		4,047 57,500	91,063	08/02/2018	06/15/2047
209111-FQ-1 209111-FV-0	CONSOLIDATED EDISON CO OF NEW SENIOR COR	· <del> </del>  -		1	1FE	12,041,800 5,498,075		11,628,900 6,250,255	10,000,000 5,500,000			(7,482)			4.500	4. 127		57,500	225,000 117,219	09/06/2019	05/15/2058 05/15/2049
209111-FW-8	CONSOLIDATED EDISON CO OF NEW SENIOR COR			1	1FE	19,900,600		20,667,600	20,000,000	19,900,779		179			3.700	3.724		108,944		11/05/2019	11/15/2059
21036P-AT-5	ANTHEM INC SENIOR CORP BND			1	2FE	9,208,207	109. 1270	10, 176, 093	9,325,000	9,212,198		2,034			4.500	4.578		60,613	419,625	03/23/2018	05/09/2047
219350-BQ-7	CORNING INC SENIOR CORP BND			2	2FE	20,358,560	109.5630	21,912,600	20,000,000	20,358,422		( 138)			5.450	5.350		127 , 167		11/14/2019	11/15/2079
224044-AN-7	COX COMMUNICATIONS INC SENIOR CORP BND				2FE	461,632	121.1010	492,881	407,000	448,663		(3,747)			6.800	5.300		11,532	27,676	04/06/2016	08/01/2028
224044-BR-7	COX COMMUNICATIONS INC CORP BND 144A	+		]	2FE	4,986,605		6,377,400	5,000,000	4,989,040		349			6.450	6.472		26,875	322,500	09/30/2013	12/01/2036
224044-BY-2 22541L-AE-3	COX COMMUNICATIONS INC SENIOR CORP BND 1			1	2FE	1,034,820 14.537.988		1,084,240 16.150.970	1,000,000 11,000,000	1,031,343		(770) (157, 278)			4.700 7.125	4.480 4.534		2,089 361,396	47,000 783.750	01/07/2015	12/15/2042 07/15/2032
23204H-BM-9	CUSTOMERS BANK CUSTOMERS BANK			2	2FE	6,000,000		6.275.400	6,000,000	6,000,000		(157,276)			6. 125	6.123		5.104		06/25/2014	06/26/2029
233331-AJ-6	DTE ENERGY COMPANY DTE ENERGY COMPANY			1	2FE	9,008,780		10,346,676	7,901,000	8,766,523		(44,210)			6.375	5.221		106,334	503,689	09/30/2013	04/15/2033
240019-BT-5	DAYTON POWER AND LIGHT CO SECURED CORP B			1	2FE	6,234,526	102.4940	6,431,499	6,275,000	6,234,994		468			3.950	3.987		11,016	130 , 128	06/03/2019	06/15/2049
247109-BT-7	DELMARVA POWER & LIGHT COMPANY SECURED C	<b></b>		1	1FE	2,679,443		2,716,464	2,415,000	2,659,397		(6,052)			4. 150	3.535		12,806	100, 223	07/06/2016	05/15/2045
254010-AB-7	DIGNITY HEALTH UNSECURED CORP BND			1	2FE	5,246,716		6,525,435	6,275,000	5,352,118		19,459			4.500	5.655		47,063	282,375	10/08/2013	11/01/2042
254687-DV-5	WALT DISNEY CO SENIOR CORP BND	+			1FE	2,194,046		2,824,380	2,000,000	2, 193, 138		(908)			6.550	5.510		38,572		11/26/2019	03/15/2033
254687-EH-5 254687-EX-0	WALT DISNEY CO SENIOR CORP BNDWALT DISNEY CO SENIOR CORP BND	†		2	1FE	4,706,488 7,072,725		5,946,120 8,748,190	4,000,000 6,700,000	4,704,137 7,072,029		(2,351)			6.650 4.950	5. 133 4. 575		33,989		11/26/2019	11/15/2037
254687-FB-7	WALT DISNEY CO SENIOR CORP BND	†I		2	1FE	3,412,693		4,054,666	3, 175,000			(469)			4.750	4.275		19,270		11/26/2019	10/ 15/2045
25746U-BM-0	DOMINION ENERGY INC CORP BND			1	2FE	4,067,856	117.3460	4,576,494	3,900,000	4,064,373		(3,483)			4.900	4.586		79,625	95,550	03/08/2019	08/01/2041
260003-AF-5	DOVER CORP CORP BND	<b></b>		1	2FE	1, 100, 549	119.5060	1, 195, 060	1,000,000	1,081,463		(3,435)			5.375	4.641	AO	11,347	53,750	09/30/2013	10/15/2035
260003-AG-3	DOVER CORP CORP BND			1	2FE	241, 134	132.6290	265,258	200,000	239,944		(1, 190)			6.600	4.926	MS	3,887	13,200	02/07/2019	03/15/2038

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (	Current Ye	ar								
1	2		Cod	des	6	7		Fair Value	10	11			usted Carryin	g Value			Ir	nterest		Da	ites
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			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	е		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	q	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	l n	Char		Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
260543-BJ-1	DOW CHEMICAL COMPANY THE CORP BND				2FE	10,227,933	132.6450		8,300,000	9,839,083		(118,617)			7.375	4.968	MN	102,021	612, 125	12/17/2018	11/01/2029
260543-CE-1	DOW CHEMICAL COMPANY THE SENIOR CORP BND			. 1	2FE	5,522,400	116 . 5740		5,000,000	5,499,422		(13,409)			5.250	4.521		33,542	262,500	03/22/2018	11/15/2041
260543-CV-3	DOW CHEMICAL COMPANY THE SENIOR CORP BND			. 2	2FE	4,458,546	115.6830		4, 100,000	4,457,919		(626)			4.800	4.271		25, 147		11/25/2019	05/15/2049
26078J-AF-7 26138E-AT-6	DUPONT DE NEMOURS INC SENIOR CORP BND			. []	2FE2FE	37,163,350 3,318,815	123.3880		35,000,000 3,700,000	37, 129, 349 3, 326, 901		(33,032)			5.419	5.015 5.214		242,350 21,275	1,828,160 166,500	12/20/2018	11/15/2048 11/15/2045
26138E-AY-5	KEURIG DR PEPPER INC SENIOR CORP BND			1	2FE	7, 144, 066	107.7870		7.150.000	7.144.386		107			4.420	4.425		14.046	316,030	12/05/2016	12/15/2046
26441C-AP-0	DUKE ENERGY CORP SENIOR CORP BND			1	2FE	1,012,745	118.5970	1,019,934	860,000	1,001,985		(3,272)			4.800	3.784		1,835	41,280	07/14/2016	12/15/2045
26441C-AT-2	DUKE ENERGY CORP SENIOR CORP BND			. 1	2FE	4,563,708	103.4450		4,650,000	4,567,889		1,724			3.750	3.856		58, 125	174,375	07/31/2017	09/01/2046
26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP B			. 1	1FE	9,075,589	135. 1870		6,692,000			(82,027)			6.000	3.603		185, 145	401,520	08/02/2016	01/15/2038
26442C-AZ-7 26882P-BE-1	DUKE ENERGY CAROLINAS LLC SECURED CORP B	-+		2	1FE 2FE	4,867,200 3,197,739	99.6680 141.4620		5,000,000 2,550,000	4,868,015 3,114,651		815 (19,389)			3.200	3.341 5.085		60,889 37,683	178,500	09/17/2019	08/15/2049 10/15/2037
277432-AP-5	EASTMAN CHEMICAL COMPANY SENIOR CORP BND				2FE		141.4620		2,350,000			( 164)			4.650	4.452	AO	2.454	11.625	03/10/2015	10/15/2044
278865-AM-2	ECOLAB INC SENIOR CORP BND			1	1FE	528,985	131.7120		442,000	521,660		(2,228)			5.500	4.220	JD	1,553	24,310	10/14/2016	12/08/2041
278865-AW-0	ECOLAB INC SENIOR CORP BND			. 1	1FE	4,205,945	103.6740		4,225,000	4,207,175		382			3.700	3.725		26,054	156,325	10/13/2016	11/01/2046
278865-BA-7	ECOLAB INC SENIORCORPBND144A			. 1	1FE	8,357,721	111.7050		8, 170,000	8,356,064		(1,739)			3.950	3.812		26,893	279,976	08/01/2019	12/01/2047
28370T-AF-6	EL PASO PIPELINE PARTNERS OPER SENIOR CO			- [ ]	2FE	3,049,629	106.8420		3,300,000	3,074,723 6,649,954		5,048			4.700	5.215		25,850	155, 100	06/19/2014	11/01/2042
291011-BB-9 29273R-AJ-8	EMERSON ELECTRIC CO CORP BND ENERGY TRANSFER OPERATING LP CORP BND			·	1FE 2FE	6,812,945 4,064,015	135.7530	7,737,921	5,700,000 3,500,000			(29, 437)			6.125 7.500	4.791 6.210		73,704	349, 125 262, 500	09/30/2013	04/15/2039
29273R-AZ-2	ENERGY TRANSFER OPERATING LP SENIOR CORP			1	2FE	1,083,054	111.7030		1,000,000	1,080,387		(1,716)			5.950	5.342	AO	14,875	59,500	05/17/2018	10/01/2043
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING ENTERPRISE			1	2FE	10,650,534	135.9500	12,593,049	9,263,000	10,511,309		(31,002)			6.450	5.361	MS	199, 155	551,088	03/08/2019	09/01/2040
29379V-AV-5	ENTERPRISE PRODUCTS OPERATING SENIOR COR			. 1	2FE	547,695	129.0420		500,000	543,354		(1,048)			5.700	5.045		10,767	28,500	06/05/2015	02/15/2042
29379V-BU-6 294429-AG-0	ENTERPRISE PRODUCTS OPERATING SENIOR COR			. [ ]	2FE	11,529,200	117.4750		10,000,000	11,523,547		(5,653)			4.800	3.910 5.718		200,000 177,450	354.900	10/11/2019	02/01/2049
30161N-AN-1	EXELON CORPORATION SENIOR CORP BND			.	2FE2FE	5,886,922 5,224,100	128.6510 107.5860		5,070,000 5,000,000	5,777,876 5,203,191		(20,909)			3.950	3.096		8,778		05/28/2019	07/01/2037 06/15/2025
30161N-AV-3	EXELON CORPORATION SENIOR CORP BND			1	2FE	4,605,740	112.4280		4,400,000	4,592,021		(4,341)			4.450	4. 167	AO	41.336	195,800	08/23/2016	04/15/2046
31428X-AT-3	FEDEX CORP SENIOR CORP BND			1	2FE	6,217,260	96.4720		7,500,000	6,364,747		26,676			3.875	5.001	FA	121,094	290,625	09/30/2013	08/01/2042
31428X-BE-5	FEDEX CORP SENIOR CORP BND			. 1	2FE	4,485,861	105.3140		4, 100,000	4,464,951		(8,034)			4.750	4. 176	MN	24,885	194,750	08/09/2017	11/15/2045
31428X-BN-5	FEDEX CORP SENIORCORPBND			. []	2FE	5, 337, 000	100.4610		5,000,000	5,323,533		(6,750)			4.400	4.002	JJ	101,444	220,000	12/06/2017	01/15/2047
31428X-BS-4 316773-CH-1	FEDEX CORP SENIORCORPBND			.   1	2FE2FE	3,989,554	109.3260		4,000,000 20,700,000	3,989,774		(260,649)			4.950 8.250	4.967 5.031	AU	40,700 569,250	195,525 1,707,750	05/01/2019	10/17/2048
33616C-AB-6	FIRST REPUBLIC BANK SUB CORP BND			2	2FE	984,976	132. 6040		1,000,000	985,859		273			4.375	4.466	MO	18,229	43,750	07/26/2016	08/01/2046
33616C-AC-4	FIRST REPUBLIC BANK SUB CORP BND	1		2	2FE	2,559,362	114. 1280		2,600,000	2,561,278		694			4.625	4.723		46,096	120,250	02/06/2017	02/13/2047
341081-EU-7	FLORIDA POWER & LIGHT CO CORP BND			. 1	1FE	4,406,350	125.9050		3,940,000	4,316,257		(16, 186)			5.400	4.541		70,920	212,760	09/30/2013	09/01/2035
341081-FP-7	FLORIDA POWER & LIGHT CO SECURED CORP BN			. 2	1FE	5,934,830	109.2110		5,500,000	5,932,261		(2,569)			3.700	3.264		16,958	101,750	09/17/2019	12/01/2047
341081-FQ-5 34959J-AH-1	FLORIDA POWER & LIGHT CO SECURED CORP BN			. 2	1FE2FE	6,048,054 8,183,057	114.1240		5,400,000 7,974,000	6,044,050 8,171,814		(4,004)			3.950	3.290 4.138		71,100 15,239	342,882	09/17/2019	03/01/2048
349631-AN-1	BEAM SUNTORY INC CORP BND		1	¦	2FE	10,461,940	103.5450		10,000,000			(4, 584)			5.875	5.512		270,903	587,500	09/30/2013	01/15/2036
370334-CJ-1	GENERAL MILLS INC SENIORCORPBND			1	2FE	3,227,788	119.3070		3,275,000	3,229,022		752			4.700	4.791		31,640	153,925	08/01/2018	04/17/2048
37045V-AF-7	GENERAL MOTORS CO SENIOR CORP BND				2FE	2,226,240	112.3540	2,247,080	2,000,000	2,212,286		(4, 298)			6.250	5.448		30,903	125,000	06/21/2016	10/02/2043
37045V-AL-4	GENERAL MOTORS CO SENIOR CORP BND			.  1	2FE	5,629,650	117.3130		5,000,000	5,596,383		(9,792)			6.750	5.848	AO	84,375	337,500	03/17/2016	04/01/2046
37145Q-AC-4 375558-AX-1	SUEZ WATER RESOURCES INC UNITED WATERWOR	-+	-	-	5GI 1FE	2,239,016 3,779,160	106.6050 120.1780		2,000,000 3,500,000	2,092,437 3,753,383		(26,803)			6.970 4.800	5.328 4.310	M9	46,467 42,000	139,400 168,000	09/30/2013	02/03/2023
375558-BA-0	GILEAD SCIENCES INC SENIOR CORP BND			1	1FE	8,229,691	116.2500	8,835,000	7.600.000			(13,499)			4.500	4.014		42,000	342,000	07/31/2017	02/01/2045
375558-BD-4	GILEAD SCIENCES INC SENIOR CORP BND	1		1	1FE	18, 111, 896	120.2540		15,700,000	18,077,989		(17,959)			4.750	3.812		248,583	270,750	10/11/2019	03/01/2046
375558-BK-8	GILEAD SCIENCES INC SENIOR CORP BND			2	1FE	16,301,750	111.4060	16,710,900	15,000,000	16,296,566	ļ	(5, 184)		ļ	4. 150	3.641	MS	207,500		11/07/2019	03/01/2047
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC CORP BND		-	. [1	1FE	7,031,900	143.5950	7,179,750	5,000,000	7,009,877		(22,023)			6.375	3.412	MN	40,729	159,375	09/17/2019	05/15/2038
384802-AC-8 406216-AS-0	. WW GRAINGER INC SENIOR CORP BND		-	.   1	1FE2FE	11,096,275	103. 1340 138. 6430		11,527,000 10,000,000	11, 103, 610 14, 748, 601		13,725			3.750 7.600	3.971 5.118	MN	55,234 287,111	421,013 760,000	08/01/2019	05/15/2046
406216-AY-7	HALLIBURTON COMPANY CORP BND 144A	·-t		1	2FE2FE	7,972,426	138.6430		6,000,000			(4,974)			7.600	5.118		131,617	447,000	09/30/2013	08/15/2039
413875-AT-2	HARRIS CORPORATION SENIOR CORP BND		1	1	2FE	5, 162, 289	123.3770		4,525,000	5, 127, 207		(13,633)			5.054	4. 186		40,657	228,694	07/31/2017	04/27/2045
416515-AS-3	HARTFORD FINANCIAL SERVICES GR CORP BND			. 1	2FE	1,986,980	130.8010	2, 158, 217	1,650,000	1,949,011		(11,818)			5.950	4.411	AO	20,726	98 , 175	08/10/2016	10/15/2036
416515-BA-1	. HARTFORD FINANCIAL SERVICES GR HARTFORD			. [1	2FE	1,496,774	140.3930		1,242,000	1,463,450		(6,071)			6.625	5. 191	MS	20,799	82,283	09/30/2013	03/30/2040
418056-AS-6	HASBRO INC CORP BND	-+	-	. 1	2FE	9,947,487	115.7510		8,630,000	9,790,479		(32,038)			6.350	5.257	MS	161,357	548,005	06/23/2015	03/15/2040
437076-BD-3 437076-BF-8	. HOME DEPOT INC SENIOR CORP BND	-†	1	1	1FE1FE	2,373,285 2,507,300	127.2870		2,173,000 2,275,000	2,368,765 2,495,580		(4,521)			4.875	4.266 3.792		40,019 29,474	105, 934 100, 100	01/09/2019	02/15/2044
U-IU-U-U-	THOME DELOT THE CENTER OF DIAD		-1	. [ 1		, 101, 301	10.0230	200, 51 17,200	£,21J,000			(J,UI/)				2. ו שב	mV	4/4		11 02/24/20	00/ 10/2040

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CUSIP		ď	q	Bond	-	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char		Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
437076-BH-4	HOME DEPOT INC SENIOR CORP BND	-	- ''	1	1FE	424,500	117.9250		375,000	424,028	(Decrease)	(472)		value	4.250	3.477	ı alu	3,984	7,969	08/01/2019	04/01/2046
437076-BP-6	HOME DEPOT INC SENIOR CORP BND	1		1	1FE.	7,406,324	104. 1520	7,863,476	7,550,000	7,411,997		1,792			3.500	3.590	MS	77,807	264, 250	09/06/2016	09/15/2056
437076-BX-9	HOME DEPOT INC SENIOR CORP BND	I		1	1FE.	24,579,677	123.5330	25,497,211	20,640,000	24,550,055		(29,622)	)		4.500	3.446	JD	64,500	520,650	09/17/2019	12/06/2048
438516-AT-3	. HONEYWELL INTERNATIONAL INC CORP BND			1	1FE	322,964	134.9370	377,824	280,000	315,571		(1,330)			5.700		MS	4,699	15,960	09/30/2013	03/15/2037
444859-BB-7	HUMANA INC SENIOR CORP BND			1	2FE	517,360	112.5730	562,865	500,000	515,639		(403)			4.625	4.404		1,927	23, 125	04/28/2015	12/01/2042
444859-BE-1	HUMANA INC SENIOR CORP BND			1	2FE	9,667,229	118.1370	10,455,125	8,850,000	9,606,545		(17,465)			4.950	4.372		109,519	438,075	07/21/2016	10/01/2044
454889-AT-3 455434-BH-2	INDIANA MICHIGAN POWER CO SENIOR CORP BN	+			1FE1FE	5,489,763 4,515,808	114.4660 129.2770	5,485,211 5,171,080	4,792,000 4,000,000	5,487,870 4,428,345		(1,893)			4.250 6.050	3.440 5.092		76,938 60,500	242,000	11/07/2019	08/15/2048
458140-AY-6	INDIANAPOLIS POWER & LIGHT CO CORP BND 1	†		li	1FE	9,225,237	129. 2770			4,428,345		(16,022)			4.100	3.598		48.226	347, 229	12/20/2018	05/11/2047
458140-BG-4	INTEL CORPORATION			1	1FE	1,037,673	110.0980	1,078,960	980,000	1,037,185		(488)			3.734	3.405		2,338	18,297	08/01/2019	12/08/2047
459200-AP-6	INTERNATIONAL BUSINESS MACHINE	-		1	1FE	7,981,979	156.5820	9,394,920	6,000,000	7,973,908		(1,636)	)		7.125	5.338	JD	35,625	412,538	08/01/2019	12/01/2096
459200-KB-6	. INTERNATIONAL BUSINESS MACHINE SENIOR CO			1	1FE	6,073,600	112.8030	6,503,093	5,765,000	6,068,320	ļ	(5, 280)			4. 150	3.765	MN	30,571	119,624	06/21/2019	05/15/2039
460146-CN-1	. INTERNATIONAL PAPER CO SENIOR CORP BND	-+		1	2FE	2,814,539	115.0760	3,279,666	2,850,000	2,816,895		569			5. 150	5.232	MN	18,755	146,775	06/23/2015	05/15/2046
460146-CQ-4 460146-CS-0	INTERNATIONAL PAPER CO SENIOR CORP BNDINTERNATIONAL PAPER CO SENIOR CORP BND	+		1	2FE2FE	12, 130,870	107.1050 106.4750	13,056,100 3,859,719	12,190,000 3,625,000	12, 130, 085 3, 679, 783		153			4.400 4.350	4.430 4.257		202,625 59,571	316,360 316,360	06/20/2019	08/15/2047 08/15/2048
461070-AN-4	INTERSTATE POWER AND LIGHT CO SENIOR COR	- †		1	2FE	1, 131, 899	100.4730	1,267,718	1,248,000	1,134,278		3,320			3.700	4.276		13,596	46, 176	12/20/2018	09/15/2046
46625H-HF-0	JPMORGAN CHASE & CO CORP BND	T		l'	1FE	1, 199, 130	144.9170	1,449,170	1,000,000	1,168,971		(5,519)			6.400	4.985		8, 178	64,000	10/16/2013	05/15/2038
46625H-JM-3	JPMORGAN CHASE & CO SUB CORP BND				1FE	14,034,080	133.9510	17,413,630	13,000,000	13,931,659		(20,060)			5.625	5.099		274,219	731,250	03/27/2014	08/16/2043
46625H-LL-2	JPMORGAN CHASE & CO SUB CORP BND				1FE	10,601,212	127 . 2860	13,778,710	10,825,000	10,617,759		3,857			4.950	5.084	JD	44,653	535, 838	08/31/2015	06/01/2045
46647P-AA-4	JPMORGAN CHASE & CO SENIOR CORP BND			1	1FE	3,428,736	118.1910	4,232,420	3,581,000	3,431,601		2,754			4.260	4.524		54,664	152,551	12/20/2018	02/22/2048
46647P-AV-8 478165-AH-6	. JPMORGAN CHASE & CO SENIORCORPBND	-+		1	1FE1FE	8,015,600 5,743,230	111.6290	8,930,320 6,562,553				(1,310)			4.203 4.750	4.179 4.326		147,572 53,899	336, 240 237, 500	07/18/2018	07/23/2029 10/15/2046
485134-BH-2	KANSAS CITY POWER & LIGHT COMP KANSAS CI			1	1FE	6,433,341	122.0340	7,520,416	5,780,000	6,320,401		(21,576)			6.050	5.178		44.683	349,690	12/09/2016	11/15/2035
485134-BS-8	KANSAS CITY POWER & LIGHT COMP SECURED C	<u> </u>		1	1FE	3,679,798	113.4730		3,700,000	3,680,079		281			4. 125	4. 157		38, 156	78,008	03/18/2019	04/01/2049
485260-BK-8	KANSAS GAS & ELEC CO KANSAS GAS & ELECTR				1FE	850,212	133.8280	936,796	700,000	826,674		(4, 281)			6.530	4.992	JD	2,032	45,710	09/30/2013	12/15/2037
487836-AT-5	. KELLOGG COMPANY CORP BND			1	2FE	4,883,197	139.7850	5,241,938	3,750,000	4,602,307		(56, 171)			7 . 450	4.806	AO	69,844	279,375	12/19/2014	04/01/2031
487836-BQ-0	KELLOGG COMPANY SENIOR CORP BND			1	2FE	6, 114,640	111.6400	6,810,040	6, 100,000	6,113,879		(267)			4.500	4.485	AO	68,625	274,500	02/26/2016	04/01/2046
49271V-AD-2 49327V-2B-9	KEURIG DR PEPPER INC SENIOR CORP BND	-+		2	2FE2FE	15,000,000 14,947,500	120 . 4850 107 . 4290	18,072,750	15,000,000 15,000,000	15,000,000 14,951,467		3,967			5.085 3.900	5.085 3.942	MN	76,275 126,750	381,375 341,250	06/06/2019	05/25/2048
494550-AW-6	KINDER MORGAN ENERGY PARTNERS CORP BND	·†		1	2FE	7,955,060	132.4880	9,274,160	7,000,000			(25, 423)			6.950	5.873		224,331	486,500	06/30/2016	01/15/2038
494550-BD-7	KINDER MORGAN ENERGY PARTNERS SENIOR COR	1		1	2FE.	13,018,027	126.5900	15, 190, 800	12,000,000	12,891,311		(23,670)			6.500	5.859	MS	260,000		10/15/2013	09/01/2039
50540R-AS-1	LABORATORY CORP OF AMER HLDGS LABORATORY			1	2FE	10,570,641	112.5990	11,793,619	10,474,000	10,559,923		(2,368)			4.700	4.639	FA	205, 116	492,278	06/23/2015	02/01/2045
532457-BT-4	ELI LILLY AND COMPANY SENIOR CORP BND			1	1FE	1,425,948	115.8380	1,621,732	1,400,000	1,425,854		(94)			3.950		MS	16,283	31 , 183	08/01/2019	03/15/2049
539830-BL-2	LOCKHEED MARTIN CORPORATION SENIOR CORP			1	1FE	8,231,083	127 . 1570	8,869,201	6,975,000	8,208,622		(16,222)			4.700	3.638	MN	41,889	212,088	08/01/2019	05/15/2046
546676-AY-3 548661-DQ-7	LOUISVILLE GAS AND ELECTRIC CO SENIOR CO	+			1FE2FE	7,571,552 11,352,337	115.2290	7,592,439 12,342,885	6,589,000 11,425,000	7,568,886 711,355,830		(2,666) 1,356			4.250 4.050	3.432 4.087		70,008 74,548		11/07/2019 04/19/2017	04/01/2049
550550-AC-1	LUTHER BURBANK SAVINGS LUTHER BURBANK SA	+		2	2FE2FE	11,352,337	108.0340	12,342,885	10,300,000	10,300,000		1,000			6.500	6.500		1,860		09/29/2014	09/30/2024
55336V-AL-4	MPLX LP SENIOR CORP BND	1		1	2FE	8,827,281	108 . 1210	9,406,527	8,700,000			(2,091)	)		5.200		MS	150,800	452,400	08/01/2018	03/01/2047
55336V-AN-0	MPLX LP SENIORCORPBND			1	2FE	3,934,342	101.8940	4,075,760	4,000,000	3,936,836		1,035			4.700	4.803	AO	39,689	188,000	05/17/2018	04/15/2048
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO			2	2FE	15,293,863	102.8520	15,324,948	14,900,000	15,293,784		(79)			3.950	3.800	MS	215,802		12/20/2019	03/01/2050
56585A-BE-1	MARATHON PETROLEUM CORP SENIOR CORP BND	-		2	2FE	2,314,378	106.4080	2,500,588	2,350,000	2,314,868		489			4.500	4.595		26,438	52,875	05/23/2019	04/01/2048
571676-AF-2 571676-AH-8	MARS INC SENIOR CORP BND 144A			2	1FE1FE	16,594,200 9,239,468	113.2000	16,980,000	15,000,000 8.050.000	16,585,072 9,236,494		(9, 128) (2, 974)			3.950	3.373		148 , 125 84 . 525	299,542	09/17/2019	04/01/2049
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO			1	1FE	6,794,821	106 . 6050	7.507.124		6.798.484		13.888			4.004	4.218		106.519	281,962	12/20/2018	08/15/2046
575718-AA-9	MASSACHUSETTS INSTITUTE OF TEC MASSACHUS	1		1	1FE	30,755,100	152.7340	39,737,072	26,017,175	30,740,225		(3,085)			5.600	4.729		728,481	1,456,962	01/30/2015	07/01/2111
579780-AP-2	MCCORMICK & COMPANY INCORPORAT SENIOR CO			1	2FE	1,493,900	110.3600	1,655,400	1,500,000	1,494,162		110			4.200	4.224		23,800	63,000	08/09/2017	08/15/2047
58013M-EF-7	MCDONALDS CORPORATION SENIOR CORP BND MT			1	2FE	5, 185, 280	135.4630	5,418,520	4,000,000	5,058,252		(38, 193)			6.300		MS	84,000	252,000	06/23/2016	03/01/2038
58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP BND			[]	2FE	5,885,450	118.6040	5,930,200	5,000,000	5,762,722		(36,965)			4.700	3.420		14,361	235,000	07/11/2016	12/09/2035
58013M-FA-7 58013M-FC-3	MCDONALDS CORPORATION SENIOR CORP BND	-}		<u> </u>	2FE2FE	31,225,504 4,920,929	120.5610 113.7070	32,702,171 5,156,612	27, 125,000 4,535,000	30,942,828 4,916,961		(88,431)			4.875 4.450	3.980 3.937		80,810 67,269	1,322,344 100,904	08/09/2017 06/20/2019	12/09/2045
58013M-FC-3 58013M-FH-2	MCDONALDS CORPORATION SENIOR CORP BND M	†	1	1	2FE2FE	7,068,300	114.6150			7,076,386	<u> </u>				4.450	4.815			348,583	10/20/2019	03/01/2047
585055-BU-9	MEDTRONIC INC SENIOR CORP BND	1		li	1FE	7,066,300	125.9560	893,028	709,000	728,904		(422)			4.430	4.439		9.655	32,791	09/02/2015	03/15/2045
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE CORP BND			1	1FE	12,098,183	116.0660	14,099,698	12,148,000	12,101,462		744			4.200	4.221	JJ	255, 108	433,083	12/20/2018	07/01/2055
59022C-AJ-2	BANK OF AMERICA CORP CORP BND			1	2FE	5,847,006	135. 1730		5,260,000	5,771,263		(18,461)			6.110	5.237	JJ	135,696	321,386	08/31/2015	01/29/2037
59023V-AA-8	MERRILL LYNCH & CO INC CORP BND			1	2FE	15,824,445	157 . 6410	18, 128, 715	11,500,000	15,339,885		(125,970)			7.750	4.958	MN	116,358	891,250	05/16/2016	05/14/2038

						SI	howing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
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CUSIP		d l	q	Bond strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e li	n l	Char Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
594918-BM-5	MICROSOFT CORPORATION SENIOR CORP BND		1	1FE	3,376,950	. 133 . 6030	4,008,090	3,000,000	3,366,378	(	(3,607)			4.750	4.086	MN	22,958	130,625	08/01/2019	11/03/2055
594918-BT-0	MICROSOFT CORPORATION SENIOR CORP BND		1	1FE	9,617,000	.113.0750	11,307,500	10,000,000	9,640,195		7,576			3.700	3.919	FA	146,972	370,000	11/10/2016	08/08/2046
594918-CA-0	MICROSOFT CORPORATION SENIOR CORP BND		1	1FE	4,403,770	122.7060	4,908,240	4,000,000	4,391,415		(6,304)			4.250	3.667	FA	68,472	148,750	08/01/2019	02/06/2047
60871R-AH-3	MOLSON COORS BREWING CO SENIOR CORP BND		1	2FE	1,490,355	99.8150	1,497,225	1,500,000	1,490,971		181			4.200	4.238	JJ	29,050	63,000	06/28/2016	07/15/2046
	MONONGAHELA PWR CO SECURED CORP BND 144A		1	1FE	13, 138, 400	129.3800	12,938,000	10,000,000	13, 114, 544		(23, 856)			5.400	3.452	JD	24,000	270,000	09/17/2019	12/15/2043
	MORGAN STANLEY SENIOR CORP BND		1	1FE	1,035,080	119.9280	1, 199, 280	1,000,000	1,033,566		(661)			4.375	4.167	JJ	19,323	43,750	08/08/2017	01/22/2047
	MORGAN STANLEY SENIOR CORP BND		1	1FE	29,455,440	117.6320	34,503,818	29,332,000	29,447,882		(3,460)			4.300	4.271	JJ	539,546	1,261,276	01/06/2017	01/27/2045
	MORGAN STANLEY SENIOR CORP BND		[]:	1FE1FE	498,530	100.4160	502,080	500,000	499,501	}	971		L	2.800	3.021	JD	583	14,000	02/07/2019	06/16/2020
	MOUNTSINAIHOSPITAL CORP BND		[]	1FE	16,635,825 2,850,000	99.7040	16,371,397 3,221,583	16,420,000 2,850,000	16,635,340 2,850,000		(485)			3.737	3.663	JJ	68 , 179 62 . 244	124 . 488	12/19/2019	07/01/2049
	NESTLE HOLDINGS INC. SENIORCORPBND144A		4	1FE		113.0380					(997)			4.000	3.942	MS		421,000	08/01/2019	09/24/2048
	NEW YORK STATE ELECTRIC & GAS SENIOR COR		¦	1FE	4,844,100	95.8140	4.790.700	5.000.000	4.844.995					3.300	3.468	MS	53. 167	42 I, UUU	09/18/2019	09/24/2048
	NISOURCE INC SENIOR CORP BND		ر ا	2FE	10,734,597	116.3140	10,642,731	9, 150,000	10,733,721		(876)			4.800	3.695	FA	165.920		12/19/2019	02/15/2044
65473Q-BF-9	NISOURCE INC SENIOR CORP BND		1	2FE	6,561,120	.110.9480	6,656,880	6,000,000	6,539,071		(11,316)			4.375	3.836	MN	33,542		12/29/2017	05/15/2047
	NISOURCE INC SENIORCORPBND		1	2FE	1,807,110	105.4610	1,898,298	1,800,000	1,806,976		(118)			3.950	3.927	MS	17,973	71,100	12/20/2017	03/30/2048
655844-AF-5	NORFOLK SOUTHERN CORPORATION SENIOR CORP			2FE	7,537,952	. 137 . 4130	8,258,521	6,010,000	7,292,026		(44,851)			7.050	5. 171	MN	70,618	423,705	09/30/2013	05/01/2037
	NORFOLK SOUTHERN CORPORATION SENIOR CORP		2	2FE	3,546,611	110.0930	4, 168, 121	3,786,000	3,549,564		2,953			4.050	4.413	FA	57,926	153,333	02/01/2019	08/15/2052
	NORFOLK SOUTHERN CORPORATION SENIORCORPB		1	2FE	2,944,780	113.0580	3,391,740	3,000,000	2,946,915		963			4. 150	4.258	FA	42,538	124,500	07/30/2018	02/28/2048
	NORTH SHORELONG ISLAND JEWISH SENIOR COR			1FE	12,277,301	133.6050	13, 113, 331	9,815,000	12,050,747		(51,027)			6. 150	4.571	MN	100,604	603,623	02/20/2015	11/01/2043
		SD	1	1FE	293,599	121.9750	329,333	270,000	290,347		(826)			5.250	4.567	JJ	6,536	14, 175	11/20/2013	07/15/2035
	NORTHERN STATES POWER COMPANY CORP BND		]	1FE1FE	1,948,023	121.9750	2, 171, 155	1,780,000	1,915,384		(5,880)			5.250	4.567	JJ	43,091	93,450	09/30/2013	07/15/2035
	NORTHERN STATES POWER COMPANY CORP BND			2FE	1,025,467 6,458,765	138.4750	1, 163, 190 7, 186, 700	840,000 5.000,000	991,900 6,075,120		(6,050) (69,962)			6.250 7.750	4.662 5.182	JD	4,375 146.389	52,500 387,500	09/30/2013	06/01/2036
	NORTHROP GRUMMAN CORP SENIORCORPBND		'	2FE	3,783,444	120.8700	3,988,710	3,300,000	3,759,736		(11,949)			4.750	3.842	.ID	13,063	156,750	12/20/2017	06/01/2043
	NORTHROP GRUMMAN CORP SENIOR CORP BND		2	2FE	1,993,847	. 107.7490	2,373,710	2,203,000	1,998,390		4,403			3.850	4.467	AO	17,905	84.816	12/20/2018	04/15/2045
	NORTHROP GRUMMAN CORP SENIOR CORP BND		1	2FE	2.558.914	111.7090	3.045.187	2.726.000	2.562.625		3,031			4.030	4.406	AO	23, 192	109.858	12/20/2018	10/15/2047
667274-AC-8	NORTHWELL HEALTHCARE INC SECURED CORP BN		1	1FE	7,000,000	107.5770	7,530,390	7,000,000	7,000,000					4.260	4.260	MN	49,700	298,200	09/19/2017	11/01/2047
667274-AD-6	NORTHWELL HEALTHCARE INC CORP BND		2	1FE	7,240,000	.100.6760	7,288,942	7,240,000	7,240,000					3.809	3.809	MN	45,962	26,811	09/17/2019	11/01/2049
	NUCOR CORPORATION CORP BND		1	1FE	5,496,655	135.4700	6,773,500	5,000,000	5,424,228		(13,430)			6.400	5.641	JD	26,667	320,000	09/30/2013	12/01/2037
	NUCOR CORPORATION SENIOR CORP BND		1	2FE	11,395,400	113.4600	11,346,000	10,000,000	11,389,472		(5,928)			4.400	3.605	MN	73,333	220,000	10/11/2019	05/01/2048
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		1	2FE	2,252,626	122.8420	2,456,840	2,000,000	2,249,962		(2,663)			6.450	5.312	MS	37,983		09/18/2019	09/15/2036
678858-BL-4	OKLAHOMA GAS AND ELECTRIC COMP OKLAHOMA		1	1FE	5,634,262	128 . 1980	6,217,603	4,850,000	5,527,716		(19, 284)			5.850	4.771	JD	23,644	283,725	09/30/2013	06/01/2040
	ORACLE CORPORATION CORP BND		1	1FE	17,913,312	144.3780	20,357,298	14, 100,000	17,696,762	}	(122,034)			6.500	4.446 3.748	AU	193,483	916,500	01/09/2019	04/15/2038
68389X-BF-1 68389X-BJ-3	ORACLE CORPORATION SENIOR CORP BND		[]	1FE1FE	26,891,019 13,745,219	113.0010	28,679,654 14,402,193	25,380,000 12,938,000	26,883,988 13,745,280		(5,710) (49)			4. 125 4. 000	3.748	MIN	133,774 238,634	745,800 117,520	10/11/2019	05/15/2045 07/15/2046
	ORLANDO HEALTH OBLIGATED GROUP SENIOR CO		[¦	1FE	2,769,075	. 109.8650	14,402,193	2,500,000	2,768,959		(49)			4.000	3.621	AO	238,634	117, 320	12/19/2019	10/01/2048
	PNC BANK NATIONAL ASSOCIATION SUBCORPEND			1FE	2,992,680	109.7660	3,292,980	3,000,000	2,700,555		693			4.050	4.080	.i.i	52,313	121,500	07/23/2018	07/26/2028
	PPG INDUSTRIES INC PPG INDUSTRIES INC.		1	1FE	16,531,371	116.7440	18,449,054	15,803,000	16,440,901		(16,668)			5.500	5. 181	MN	111,060		09/30/2013	11/15/2040
	PPL ELECTRIC UTILITIES CORPORA SECURED C		[1	1FE	6,964,300	. 138 . 6240	6,931,200	5,000,000	6,734,870		(68,486)			6.450	3.743	FA	121,833	322,500	06/22/2016	08/15/2037
69351U-AM-5	PPL ELECTRIC UTILITIES CORPORA PPL ELECT		]1	1FE	9,670,591	140.0270	11,202,160	8,000,000	9,428,454		(43,823)			6.250	4.821	MN	63,889	500,000	09/30/2013	05/15/2039
	DUKE ENERGY INDIANA LLC CORP BND		1	1FE	6,251,853	132.0150	7,643,669	5,790,000	6,171,038		(14,862)			6.120	5.491	A0	74,807	354,348	09/30/2013	10/15/2035
	PACIFICORP PACIFICORP		1	1FE	2,588,051	140.2010	2,942,819	2,099,000	2,512,370		(13,675)			6.350	4.741	JJ	61,460	133, 287	09/30/2013	07/15/2038
701094-AL-8	PARKER HANNIFIN CORPORATION SENIOR CORP		1	2FE	8,791,117	109.1160	8,936,600	8, 190,000	8,791,238		( 129)			4.100	3.663	MS	111,930	79,950	12/19/2019	03/01/2047
70109H-AN-5	PARKER HANNIFIN CORPORATION SENIOR CORP		1	2FE	4,433,631	113.2710	4,332,616	3,825,000	4,385,443		(14,727)			4.450	3.537	MN	18,913	170,213	07/28/2016	11/21/2044
70213H-AC-2	PARTNERS HEALTHCARE SYSTEM INC SENIOR CO		[]	1FE	9,538,256	111.9590	11, 126, 485	9,938,000	9,555,424	}	4,362			4.117	4.330	JJ	204,574	409, 147	12/20/2018	07/01/2055
707631-AA-5 718172-AC-3	PENNSTATEHEALTH CORP BNDPHILIP MORRIS INTERNATIONAL IN CORP BND		1	1FE	7,000,000 13,467,709	102.3670	7, 165, 690 14, 654, 413	7,000,000 10,605,000	7,000,000 13,227,105		(93,547)			3.806	3.806 4.382	MNI	39,963		10/29/2019 05/17/2018	05/16/2038
718172-BL-2	PHILIP MORRIS INTL INC SENIOR CORP BND			1FE	9,396,376	138.1840	9,730,336	8,800,000	9,351,185		(13,039)			4.250	3.856	MN	52,983		04/28/2016	11/10/2044
	PHILLIPS 66 PARTNERS LP SENIOR CORP BND		1	2FE	6,372,125	113.6230	7,101,438	6,250,000	6,370,818		(1,307)			4.230	4.770	AO	76,563	153, 125	04/25/2019	10/01/2046
	PLAINS ALL AMERICAN PIPELINE L CORP BND		1	2FE	828,080	.115.0200		700,000			(3,997)			6.700	5.301	MN	5.993	46,900	09/30/2013	05/15/2036
	PLAINS ALL AMERICAN PIPELINE L SENIOR CO		[i	2FE	291,238	118.1780	295,445	250,000	285,979		(1,268)			6.650	5.352	JJ	7,666	16,625	06/05/2015	01/15/2037
740816-AD-5	PRESIDENT AND FELLOWS OF HARV PRES & FEL		]1	1FE	1,537,880	135.5260	1,814,693	1,339,000	1,507,045		(5,541)			5.625	4.617	A0	18,830	75,319	09/30/2013	10/01/2038
	PRINCIPAL FINANCIAL GROUP INC CORP BND		1	1FE	1,597,359	129.7870	1,817,018	1,400,000	1,563,746		(6, 104)			6.050	5.011	A0	17,881	84,700	09/30/2013	10/15/2036
	PUBLIC SERV CO OF NH SECURED CORP BND		1	1FE	3,491,705	106.8810	3,740,835	3,500,000	3,491,793		88			3.600	3.613	JJ	64,050		06/24/2019	07/01/2049
744538-AA-7	PUBLIC SERV CO OF NH CORP BND		1	1FE	2, 133, 602	121.4350	2,428,700	2,000,000	2, 109, 226		(4,438)			5.600	5.092	AO	28,000	112,000	09/30/2013	10/05/2035

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2	C	odes	6	7		Fair Value	10	11	Change	e in Book/Adj	justed Carryin	g Value			I	nterest		Da	ates
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		0	i	Admir		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d (				Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r	n Cha			Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
74456Q-BB-1	PUBLIC SERVICE ELECTRIC & GAS SECURED CO		[ ]	1FE.		109.5510	1, 128, 375	1,030,000	1,065,622		(1,017)			3.800	3.575	JJ	19,570	39, 140	04/27/2016	01/01/2043
745332-BU-9 747525-AF-0	PUGET SOUND ENERGY INC CORP BND		[]	1FE.		123.2740 105.7690	6,163,700 6,346,140	5,000,000 6,000,000	5,362,595 6,087,389		(15,572)			5.483 3.450	4.811 3.141		22,846 23,575	274, 150 103, 500	09/30/2013 05/29/2019	06/01/2035 05/20/2025
747325-AF-0	QUEST DIAGNOSTICS INCORPORATED SENIOR CO			2FE.		110.4760	10,495,220	9,500,000	9,473,465		1,300			4.200	4.236		1,108	319,200	03/29/2019	06/30/2029
755111-BZ-3	RAYTHEON COMPANY SENIOR CORP BND		1	1FE.		116.5150	427,610	367,000	377,413		264			4.200	4.017		685	15,414	12/20/2018	12/15/2044
761713-BB-1	REYNOLDS AMERICAN INC SENIOR CORP BND		1	2FE.	26,307,013	114.7690	25,019,642	21,800,000	26,008,896		(89,082)			5.850	4.549		481,780	1,275,300	12/20/2016	08/15/2045
761713-BV-7	REYNOLDS AMERICAN INC SENIOR CORP BND		[!	2FE_	5,409,015		5,417,320	4,000,000	5,293,232		(34,041)			8.125	5.470		54, 167	325,000	05/10/2016	05/01/2040
761713-BW-5 773903-AJ-8	REYNOLDS AMERICAN INC SENIOR CORP BOND	-+	[ ]	2FE.		122.3640		680,000 2,250,000	796,422 2,384,036		(2,718)		<b>}</b>	7.000 4.200	5.621 3.852		19,437	47,600 47,250	03/24/2016	08/04/2041
773903-AJ-8 78349A-AC-7	RWJ BARNABAS HEALTH INC CORP BND		¦	1FE.	2,385,502		2,628,765	15,200,000	2,384,036		(1,466)			3.477	3.529			41,250	11/07/2019	03/01/2049
797440-BM-5	SAN DIEGO GAS & ELECTRIC CO CORP BND		1	1FE	7,973,332		9,030,800	8,000,000	7,977,356		654			4.500	4.521		136,000	360,000	09/30/2013	08/15/2040
797440-BW-3	SAN DIEGO GAS & ELECTRIC CO SECUREDCORPB	4	1	1FE.	3,470,110	110.0490	3,851,715	3,500,000	3,471,019		524			4. 150	4.200	MN	18,560	145,250	08/01/2018	05/15/2048
824348-AX-4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		1	2FE.	5,340,680		5,797,068	5, 100,000	5,339,061		(1,915)			4.500	4.205		19, 125	147 , 375	08/02/2019	06/01/2047
832696-AP-3 837004-CJ-7	J M SMUCKER CO SENIOR CORP BND DOMINION ENERGY SOUTH CAROLINA SECURED C		1	2FE. 1FE			5,767,929 6.634.080	5,343,000	5,882,362 6,604,782		(12,716)			4.375 5.100	3.752 3.739		68,828 21,675	233,756 130.050	10/14/2016	03/15/2045
842400-FH-1	SOUTHERN CALIFORNIA EDISON CO. CORP BND		2	2FE.		130.0800	10,148,880	5, 100,000 8,000,000	10,677,868		(3,390)			5. 100	3.447		198,333	476,000	09/17/2019 07/26/2016	06/01/2065
842400-FL-2	SOUTHERN CALIFORNIA EDISON CO. CORP BND		1	2FE	11,889,182		13,005,900	10,000,000	11,609,976		(50,389)			6.050	4.761		178, 139	605,000	09/30/2013	03/15/2039
842587-CX-3	SOUTHERN COMPANY THE SENIOR CORP BND		1	2FE.		110.9070	6,654,420	6,000,000	6,225,842		(4,889)			4.400	4.160		132,000	264,000	01/05/2017	07/01/2046
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		2	1FE.	10,084,800		10,065,300	10,000,000	10,084,712		(88)			3.400	3.351		128,444		11/08/2019	08/15/2046
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		[]	1FE_	6,839,328		6,691,160	6,351,000	6,836,048		(3,280)			3.700	3.273		88,773		09/10/2019	08/15/2047
84756N-AE-9 854502-AA-9	SPECTRA ENERGY PARTNERS LP SENIOR CORP B		[]	2FE1FE.	4,982,888 8,771,399	125.6880	5,687,382	4,525,000 8,610,000	4,936,061 8,750,901		(8,943)			5.950 5.200	5.266 5.071		71,797 149,240	273,763 447,720	02/06/2014	09/25/2043
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP B		····   ' ·····	1FE.	7,569,074		8,488,932	6,900,000	7,560,938		(8, 136)			4.850	4.263		42,761	329,012	08/01/2019	11/15/2048
855244-AS-8	STARBUCKS CORPORATION SENIOR CORP BND		1	2FE	13,068,185		13,868,661	11,903,000	13,057,153		(11,032)			4.500	3.930		68,442	267,818	06/20/2019	11/15/2048
855244-AT-6	STARBUCKS CORPORATION SENIOR CORP BND		1	2FE.	3,990,960		4,339,360	4,000,000	3,991,159		199			3.550	3.577		53,644	36,289	05/02/2019	08/15/2029
863667-AJ-0	STRYKER CORPORATION SENIOR CORP BND		[]	1FE.	2,274,562		2,770,902	2,300,000	2,276,204		455			4.625	4.694		31,322	106,375	03/03/2016	03/15/2046
871829-AY-3 871829-BD-8	SYSCO CORPORATION SENIOR CORP BND		[]	2FE. 2FE	6,519,007 6,519,007	120.1910 114.2970	6,850,887 14,401,422	5,700,000 12.600.000	6,490,506 12,709,213		(17,932)			4.850 4.500	3.975 4.435		69,113 141,750	276,450 567.000	05/17/2018 01/11/2019	10/01/2045 04/01/2046
87305Q-CM-1	TTX COMPANY SENIOR CORP BND 144A			1FE.	1,273,674		1,438,646	1,275,000	1,273,787		25			4.200	4.206		26,775	53,550	06/06/2016	07/01/2046
875127-AV-4	TAMPA ELECTRIC COMPANY TAMPA ELECTRIC CO		1	1FE.		136.2710	2,725,420	2,000,000	2,383,260		(15,065)			6.550	4.842		16,739	131,000	09/30/2013	05/15/2036
883556-BG-6	THERMO FISHER SCIENTIFIC INC SENIOR CORP		1	2FE.		128 . 1230	2,562,460	2,000,000	2,319,690		(7,792)			5.300	4.223		44, 167	106,000	03/12/2015	02/01/2044
883556-BY-7	THERMO FISHER SCIENTIFIC INC SENIOR CORP		[]	2FE.	10,418,785		11,905,635	10,500,000	10,423,437		1,826			4. 100	4.144		162,633	420, 250	08/01/2019	08/15/2047
88579Y-BD-2 88579Y-BK-6	3M CO SENIOR CORP BND MTM		]	1FE.			16,561,950 24,546,445	15,000,000 25,218,000	16,605,343 24,541,905		(7,707)			4.000	3.406		178,333 284,578		10/11/2019	09/14/2048
88732J-AU-2	TIME WARNER CABLE LLC SENIOR CORP BND			2FE	24,339,720		315,875	250,000	24,341,903		(423)			6.750	6.172			16,875	06/05/2015	06/26/2049
88732J-BB-3	TIME WARNER CABLE LLC SENIOR CORP BND		1	2FE_	568,800	111.7110	670,266	600,000	571,491		638			5.500	5.891	MS	11,000	33,000	06/05/2015	09/01/2041
893521-AB-0	TRANSATLANTIC HOLDINGS INC TRANSATLANTIC	.4	1	2FE.	14,714,540		17,847,360	12,000,000	14,399,479		(59,650)		ļ	8.000	6.233		82,667	960,000	11/20/2013	11/30/2039
896517-AA-7	TRINITY HEALTH CORP SENIOR CORP BND		[ ]	1FE.		98.8170	3,952,680	4,000,000	4,000,000		/44 4701			3.434	3.434		4,960 40.417	040 500	12/05/2019	12/01/2048
898813-AQ-3 902494-BD-4	TUCSON ELECTRIC POWER CO SENIOR CORP BND			1FE. 2FE.	12,440,900	122.06/0	12,206,700	10,000,000 3,000,000	12,426,424		(14,476)			4.850 4.550	3.496		40,41/	242,500 136,500	09/11/2019 12/29/2017	12/01/2048 06/02/2047
904764-AH-0	UNILEVER CAPITAL CORP CORP BND		i	1FE	3,083,850		3,406,900	2,500,000	3,053,428		(30,422)			5.900	3.720		18.847	147,500	01/24/2019	11/15/2032
907818-DP-0	UNION PACIFIC CORPORATION SENIORCORPBND		1	1FE.		111.4690	8, 135,008		7,409,601		(2,901)			4.250	4.146		65,479	310, 165	03/23/2018	04/15/2043
907818-EG-9	UNION PACIFIC CORPORATION SENIOR CORP BN		1	1FE.		110.0810	3,742,754	3,400,000	3,240,649		998			4.375	4.622		19,007	148,750	02/29/2016	11/15/2065
907818-EJ-3	UNION PACIFIC CORPORATION SENIOR CORP BN		[:]	1FE.	947,847		1, 120, 756	1,028,000	949,488		1,587			4.050	4.552		13,878	41,634	12/20/2018	03/01/2046
907818-EM-6 911312-BQ-8	UNION PACIFIC CORPORATION SENIOR CORP BN			1FE.	11,515,088 17,220,700		12,244,992 17,570,550	11,526,000 15,000,000	11,510,904 17,214,860		(3,065)			3.799 4.250	3.802		109,468 187,708	418,878	08/01/2019 11/08/2019	10/01/2051
911312-BQ-6 911312-BS-4	UNITED PARCEL SERVICE INC SENIOR CORP BN		1	1FE.	4,973,750		5,066,350	5,000,000	4,974,002		252			3.400	3.437		63,750		09/17/2019	09/01/2049
913017-BJ-7	UNITED TECHNOLOGIES CORPORATN CORP BND		1	2FE_	2,225,785	128 . 5090	2,570,180	2,000,000	2, 181, 233		(8,012)	)		5.400	4.571		18,000	108,000	09/30/2013	05/01/2035
913017-BP-3	UNITED TECHNOLOGIES CORPORATN SENIOR COR		1	2FE.	6,932,250	138.8790	6,943,950	5,000,000	6,720,667		(64,522)			6. 125	3.571	JJ	141,215	306,250	07/26/2016	07/15/2038
913017-BT-5	UNITED TECHNOLOGIES CORPORATN SENIOR COR		[]	2FE.	25,017,699		26, 136, 456	21,800,000	24,758,587		(85,045)			4.500	3.610		81,750	981,000	12/06/2017	06/01/2042
913017-CJ-6 91324P-CR-1	UNITED TECHNOLOGIES CORPORATN SENIOR COR		[]	2FE. 1FE		108.9770	2,724,425	2,500,000 15,200,000	2,486,591 16.672.841		285			3.750 4.750	3.782		15,625 332,922	93,750 722,000	10/27/2016	11/01/2046 07/15/2045
91324P-DV-1	UNITEDHEALTH GROUP INC SENIOR CORP BND			IFE.			34,345,272	31,800,000	32,907,775		(32,303)			4.750	3.703		533,975	122,000	12/20/2016	08/15/2059
914886-AA-4	UNIVERSITY OF SOUTHERN CALIFOR UNIVERSIT		1	1FE.			33,718,800	24,000,000	26,322,123		(1,423)			5.250	4.781		315,000	1,260,000	09/30/2013	10/01/2111
91913Y-AU-4	VALERO ENERGY CORPORATION SENIOR CORP BN	1	2	2FE		104.8220	5,241,100	5,000,000	4.981.433		1.333			3.400	3.462		50.056	85,000	06/12/2019	09/15/2026

## SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ig-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			- li	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
			'		l l					Book/	Lingadiand							Admitted			Stated
			e		and Admini-		Used to				Unrealized	Year's	Than-	Book/		⊏ffootius			Amaunt		
OLICID		0	-	D	-	A =4=1	Obtain	F=:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	\A/I= = :=	Amount	Amount		Contractual
CUSIP	B	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
920253-AE-1 92343V-CK-8	VALMONT INDUSTRIES INC SENIOR CORP BND	+		]	2FE	4,803,550 8,917,350	99.7880	4,989,400 11,296,740	5,000,000	4,811,691 8,928,231		1,782 2,846			5.250 4.862	5.494	AU	65,625	262,500	02/19/2015	10/01/2054
92343V-CZ-5	VERIZON COMMUNICATIONS INC SENIOR CORP B				2FE 2FE	6,805,643			9, 100,000 7,406,000	6,821,498		2,846			4.862	5.159	MC	159,771 101,880	442,442 346,008	12/19/2016	08/21/2046 03/15/2055
92343V-DS-0	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE	37, 120, 575		42,589,462	33,218,000	37,050,285		(48,758)			5.012	4.310		351,476	1, 124, 843	06/27/2019	04/15/2049
92343V-DV-3	VERIZON COMMUNICATIONS INC SENIOR CORP B			1	2FE	11,145,055		14,257,740	10,500,000	11, 122, 457		(9,245)			5.500	5.092		168,438	563,750	08/01/2019	03/16/2047
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO SENIOR CO			1	1FE	6,416,814		7,252,347	6,571,000	6,420,629		6,945			4.000	4.141		33,585	262,840	12/20/2018	11/15/2046
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO SENIORCOR	ļ		1	1FE	2,227,964		2,570,961	2,375,000	2,231,701		2,705			3.800	4. 169		26,574	90,250	08/02/2018	09/15/2047
92976G-AG-6	WELLS FARGO BANK NA CORP BND	ļ		<u>_</u>	1FE	5,260,631		6,254,189	4,720,000	5, 170, 734		(16,376)			5.850	5.011		115,050	276, 120	09/30/2013	02/01/2037
94106L-BK-4	WASTE MANAGEMENT INC SENIOR CORP BND			[]	2FE	11,380,000		11,442,400	10,000,000	11,373,075		(6,925)			4. 150	3.402	JJ	252,458	400 500	09/17/2019	07/15/2049
94973V-BB-2 94974B-GQ-7	ANTHEM INC SENIOR CORP BND			l'	2FE	3,281,790 26,439,439		3,384,900 32,355,756	3,000,000 26,450,000	3,259,946 26,441,159		(6,712)			4.650 4.900	4.067 4.901	MN	64,325 158,406	139,500 1,296,050	07/26/2016	01/15/2043 11/17/2045
94980V-AG-3	WELLS FARGO BANK NA CORP BND	·			1FE	1.142.410	122.3260	1,331,900	1.000.000			(4,492)			5.950	4.901		20,660		10/16/2013	08/26/2036
963320-AV-8	WHIRLPOOL CORPORATION SENIOR CORP BND			1	2FE	2,480,025	103. 7030	2,592,575	2,500,000	2,481,282		361			4.500	4.549	JD	9,375	112,500	05/18/2016	06/01/2046
96332H-CG-2	WHIRLPOOL CORPORATION WHIRLPOOL CORPORAT			1	2FE	3,484,634	107.8710	3,236,130	3,000,000	3,434,833		(10,981)			5. 150	4. 168	MS	51,500	154,500	01/30/2015	03/01/2043
96949L-AE-5	WILLIAMS COMPANIES INC SENIOR CORP BND	<b>_</b>		2	2FE	10,676,600		10,947,800	10,000,000	10,671,014		(5,586)			4.850	<u>4</u> .427	MS	161,667	242,500	06/27/2019	03/01/2048
96950F-AF-1	WILLIAMS COMPANIES INC CORP BND			1	2FE	5,272,448		6,203,550	5,000,000	5,240,093		(6,026)			6.300	5.891	AO	66,500	315,000	09/30/2013	04/15/2040
96950F-AP-9	WILLIAMS COMPANIES INC SENIOR CORP BND	+		1	2FE	4,961,450		5,398,650	5,000,000	4,965,049		695			4.900	4.949	JJ	112,972	245,000	06/24/2014	01/15/2045
976843-BM-3 98389B-AN-0	WISCONSIN PUBLIC SERVICE CORPO SENIOR CO			2	1FE 2FE	9,988,500 659,911	100 . 2550 112 . 8530	10,025,500 765,143	10,000,000	9,988,674 662,122		174			3.300 4.800	3.306		125,583 9,582	173,397 32,544	08/07/2019	09/01/2049 09/15/2041
98419M-AK-6	XYLEM INC INDIANA SENIOR CORP BND			1	2FE	3,314,909	109.0210	3.743.781	3,434,000	3,317,319		2,330			4.800	4.597		25.040	150,238	12/20/2018	11/01/2046
BGA0E9-64-4	BSP 2013-IIA RR SENIOR CORP BND			'	1FE	9,014,000	100.5040	1	1			2,000			4.047	4.047		20,040	197, 261	07/02/2018	07/22/2030
BGA0E9-65-1	OCTAGON FUNDING SENIOR CORP BND				1FE		100.0900	1	1						4.010	4.010			178,207	07/02/2018	01/20/2027
BGA0EG-FD-8	ATLAS CLO FUNDING I LLC TERMLOAN				1FE	21,750,000	99.2100	21,578,175	21,750,000	21,739,228		(103,690)			3.979	3.660		185, 116	1, 131, 048	07/17/2017	07/16/2029
BGA0F3-9G-6	WINDR 2017-3 RR TERMLOAN	<b></b>			1FE	26,250,000	99.6500	26, 158, 125	26,250,000	26,250,642		(15,371)			4. 193	3.523		238,494	1,287,161	09/13/2017	10/15/2030
BGAOF3-TS-8	BSP 2017 VI RR CORP BND				1FE		100.5140	1							4.047	4.047			215,744	07/02/2018	01/18/2026
BGA0FE-TF-2 013716-AU-9	OCTAGON FUNDING CORP BND	·	۸	1	1FE	17,400,717	99.9990	21,055,045	15,500,000	17,005,045		(72,271)			3.668	3.668 5.141	FMAN	42.194	256,479 949,375	07/02/2018	05/21/2027 12/15/2033
064159-HB-5	BANK OF NOVA SCOTIA SUB CORP BND		Α	l'	2FE	5,337,300	109.8610	5,493,050	5,000,000	5,312,112		(25, 188)			4.500	3.336	.ID	9.375	112,500	06/14/2019	12/16/2025
0778FP-AB-5	BELL CANADA SENIOR CORP BND		A	1	2FE	20,661,988		22,032,571	19,450,000	20,654,688		(7,299)			4.300	3.938	JJ	529.688		08/02/2019	07/29/2049
136055-AA-8	CANADIAN IMPERIAL BANK BD 144A		A	1	1FE		120 . 9690					(6,282)			7.262	4.434	AO	11,201	49,784	09/30/2013	04/10/2032
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO CORP BND		A	1	2FE		134.6180	184,427	137,000	149, 123		(423)			5.950	5. 172		1,042	8, 152	09/30/2013	05/15/2037
67077M-AP-3	NUTRIEN LTD CORP BND		A	[]	2FE	3,828,750		3,916,050	3,000,000	3,777,152		(30,547)			7 . 125	4.821		22,563	213,750	04/10/2018	05/23/2036
67077M-AU-2 775109-AX-9	NUTRIEN LTD SENIOR CORP BNDROGERS COMMUNICATIONS INC SENIOR CORP BN	+	A	]	2FE 2FE	5,553,400 4,173,862	119.2650 111.7000	5,963,250 4,300,450	5,000,000 3,850,000	5,548,742 4,148,023		(4,658)			5.000 4.500	4.329 3.979		62,500	125,000 173,250	06/20/2019	04/01/2049
775109-AX-9	ROGERS COMMUNICATIONS INC SENIOR CORP BN		Δ	1	2FE	1,763,046		1,817,258	1,438,000	1,738,154		(7,655)			5.450	4.055		19,593	78,371	07/26/2016	10/01/2043
775109-BN-0	ROGERS COMMUNICATIONS INC SENIOR CORP BN		Α	1	2FE	18, 135, 841		19,452,876	17,375,000	18, 129, 305		(6,536)			4.350	4.089		125,969	380,006	06/27/2019	05/01/2049
87971M-BK-8	TELUS CORPORATION SENIORCORPBND	ļ]	A	1	2FE	9,483,332	110.2570	10,088,516	9, 150,000	9,481,143		(2, 189)			4.300	4.083	JD	17,487	215,305	08/02/2019	06/15/2049
893526-DF-7	TRANSCANADA PIPELINES LTD CORP BND	ļ	A	1	2FE	7,524,102	123.9080	8,673,560	7,000,000	7,415,961		(19,626)			5.600	5.011		99,089	392,000	09/30/2013	03/31/2034
00507U-AH-4	ALLERGAN FUNDING SCS SENIOR CORP BND		D	[]	2FE	8,460,038	108.9880	9, 127, 745	8,375,000	8,452,301		(1,795)			4.850	4.784	JD	18,053	406, 188	01/08/2015	06/15/2044
046353-AM-0 046353-AU-2	ASTRAZENECA PLC SENIORCORPBND		D	]	2FE 2FE	3,509,776 4,612,815	116.6210 116.8670	4, 165, 702 5, 492, 749	3,572,000 4,700,000	3,511,107 4,614,110		1,332 1,295			4.375 4.375	4.487 4.489	MN	19,534 76,538	156,275 102,813	01/31/2019	11/16/2045 08/17/2048
055451-AV-0	BHP BILLITON FINANCE USA LTD SENIOR CORP		D	1	1FE	10,770,102			8,527,000	10.748.014		(19,492)			5.000	3.387	MS	107.772	231,925	09/17/2019	09/30/2043
05964H-AF-2	BANCO SANTANDER SA SRBN CORP BND		D		1FE	5, 128, 600		5,264,100	5.000.000	5, 122, 965		(5,635)			3.800	3.451	FA	67,556	95.000	07/18/2019	02/23/2028
05971K-AC-3	BANCO SANTANDER SA CORP BND		D		1FE	29,208,500		29,888,560	29,000,000	29,200,995		(7,505)			3.306	3.221		10,653	479,370	07/19/2019	06/27/2029
05971K-AD-1	BANCO SANTANDER SA CORP BND		D		1FE	7,000,000		7,099,680	7,000,000	7,000,000					2.706	2.706		2, 105	94,710	06/20/2019	06/27/2024
067316-AH-2	BACARDI LTD SENIORCORPBND144A	ļ	D	[]	2FE	2,721,320	116.1880	3,253,264	2,800,000	2,723,210		1,305			5.300	5.492		18,962	148,400	08/01/2018	05/15/2048
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC CORP BND		D	[]	2FE 2FE	11,823,571	153.7940	12,303,520	8,000,000	10,813,837		(184, 864)			9.625	5.342 3.599		34,222	770,000	09/30/2013	12/15/2030
111021-AL-5 21684A-AD-8	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C		D	'	2FE	5,590,850 7,174,090		5,748,400 8,957,900	5,000,000 7,000,000	5,566,925 7,162,280		(23,925)			5. 125 5. 250	5.087		19,219 150,063	128 , 125 367 , 500	07/19/2019	12/04/2028 08/04/2045
21685W-CJ-4	COOPERATIEVE RABOBANK OA SOB CONF BIND	†	D		1FE	6, 130, 251			5,245,000			(3,039)			5.250	4. 143		28,301	275,363	01/06/2017	05/04/2045
225433-AF-8	CREDIT SUISSE GROUP FUNDING GU SENIOR CO		D		2FE	3,296,040		4, 166, 547	3,300,000	3,296,508		69			4.875	4.882		20,556	160,875	01/15/2016	05/15/2045
23291K-AK-1	DHEUROPEFINANCEIISARL SENIOR CORP BND		D	1	2FE	9,828,102	101.8890	10,010,594	9,825,000	9,828,051		(51)			3.400	3.397	MN	50, 108		10/30/2019	11/15/2049
25156P-AC-7	DEUTSCHE TELEKOM INTL FIN BD	ļ	D		2FE	15,213,237	147.3200	16,205,200	11,000,000	14,044,915		(213,558)			8.750	5.272		42,778	962,500	09/30/2013	06/15/2030
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL CORP BND	ļ	D	1	2FE	3,823,635	118.0580	4, 132,030	3,500,000	3,800,295		(8,068)	ļ		4.875	4.271		54,505	170,625	01/13/2017	03/06/2042
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL SENIORCOR	<b></b>	D	1	2FE	9,934,900	114.5310	11,453,100	10,000,000	9,937,993		2,049			4.750	4.801	JD	13, 194	475,000	06/14/2018	06/21/2038

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Code	es	6	7		Fair Value	10	11	Change	e in Book/Ad	justed Carryin	g Value			l)	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		1 - 1	:		Admini-											Cff a ative		Amount	Amaunt		
OLICID		0	1	DI	-	A =4=1	Obtain	F-:-	D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	\A/I= = -		Amount		Contractual
CUSIP	B	a	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
29278G-AC-2 35177P-AX-5	ENEL FINANCE INTERNATIONAL NV SENIOR COR	ļ	)	1	2FE2FE	9,784,418 7,486,470	112.6280	11,037,544	9,800,000 6,185,000	9,785,072 7,379,848		261			4.750 5.375	4.760 4.042	MN	46,550 155,140	465,500 .332,444	05/22/2017	05/25/2047
404280-AH-2	HSBC HOLDINGS PLC CORP BND	·+	)	·	2FE	7,550,376		8,502,621	6,150,000	7,402,521		(44,529)			6.500	4.042		117,704	399,750	07/31/2016	01/13/2042
404280-AQ-2	HSBC HOLDINGS PLC SUB CORP BND		١		1FE	12, 126, 182		14,926,174	11,800,000	12,101,528		(6,274)			5.250	5.065		184, 129	619,500	08/31/2015	03/14/2044
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINA SENIOR CO	1	)	1	2FE	1,677,444		1,878,292	1,661,000	1,677,228		(216)			4.650	4.583		12,873	77,237	02/01/2019	11/01/2044
50247V-AB-5	LYB INTERNATIONAL FINANCE BY SENIOR CORP	11	)	1	2FE	2,207,920		2,362,480	2,000,000	2, 188, 751		(4,384)			5.250	4.590		48,417	105,000	03/12/2015	07/15/2043
50247V-AC-3	LYB INTERNATIONAL FINANCE BV SENIOR CORP	11	)	1	2FE	5,949,218	112.6800	6,479,100	5,750,000	5,939,636		(4,325)			4.875	<u>4</u> .644		82,536	280,313	03/22/2018	03/15/2044
685218-AB-5	ORANGE SA SENIOR CORP BND		)	1	2FE	19,668,709	132.7620	21,407,873	16, 125,000	19,427,023		(82,002)		ļ	5.500	4. 130	FA	357,214		08/09/2017	02/06/2044
714264-AK-4	PERNOD-RICARD SA PERNOD-RICARD SA	<del>  </del>	)	1	2FE	13,560,427	123.5360	15, 194, 928	12,300,000	13,422,641		(29, 882)			5.500	4.810	JJ	311,942	676,500	04/01/2015	01/15/2042
74977R-CM-4 76720A-AD-8	COOPERATIEVE RABOBANK UA RABOBANK NEDERL	†	J	1	1FE	2,525,295	149.1640 122.4980	3,729,100 918,735	2,500,000 750,000	2,525,251 745,924		(8)			5.800 4.750	5.742 4.790		36,653 9,797	145,000 35,625	09/30/2013	09/30/2110
76720A-AD-8 76720A-AG-1	RIO TINTO FINANCE USA PLC SENIOR CORP BN	†	·	1	1FE	6,597,213			7,750,000			23,477			4. 125	5. 115		9,797	319,688	03/11/2015	08/21/2042
822582-AY-8	SHELL INTERNATIONAL FINANCE BY SENIOR CO	1	)	1	1FE	9,028,650		9, 146, 475	7,500,000	9,016,796		(11,854)			4. 123	3.309		131,760		09/17/2019	08/12/2043
822582-BF-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	Ii	)	1	1FE	12,253,500		11,938,200	10,000,000	12,233,773		(19,727)			4.375	3.097		60,764	218,750	08/22/2019	05/11/2045
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO	ļl	)	1	1FE	8,494,425	113.9610	8,547,075	7,500,000	8,487,945		(6,480)	)		4.000	3.252		42,500	150,000	09/17/2019	05/10/2046
82620K-AF-0	SIEMENS FINANCIERINGSMAATSCHAP SENIORCOR		)	1	1FE	4,081,818		4,635,150	3,900,000	4,076,419		(3,905)			4.400	4.111		16,207	171,600	08/01/2018	05/27/2045
853254-AN-0	STANDARD CHARTERED PLC SUB CORP BND 144A		)		2FE	1,677,919		2, 161, 118	1,680,000	1,678,108		36			5.700	5.709		25,270	95,760	03/28/2014	03/26/2044
879385-AD-4 87938W-AU-7	TELEFONICA EUROPE BV CORP BND	ļ	)	1	2FE	3,503,291		4,310,250	3,000,000	3,377,742		(23,672)			8.250	6.592 4.402		72,875	247,500	09/30/2013	09/15/2030
87938W-AU-7 87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND TELEFONICA EMISIONES SAU SENIOR CORP BND	†	)	1	2FE 2FE	11,288,000 6,235,000		11,869,100 6,272,850	10,000,000 5,000,000	11,278,293 6,233,809		(9,707)			5.213 5.520	4.056		163,630 92,000	260,650	07/30/2019	03/08/2047 03/01/2049
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA SENIOR CO	†	)	1	1FE	3,200,000	105.2160	3,366,912	3,200,000	3,200,000		(1, 191)			3.461	3.461	.I.I	52,607		07/08/2019	07/12/2049
902674-XN-5	UBS AG LONDON BRANCH SENTORCORPBND144A	1	)		1FE	15,782,796	125.2960	19,859,416	15,850,000	15,784,295		1,073			4.500	4.526	JD	9.906	713,250	06/20/2018	06/26/2048
927320-AA-9	VINCI SA SENIOR CORP BND 144A		)	1	1FE	1,970,102		2, 155, 752	1,975,000	1,970,399		297			3.750	3.780	A0	16,664	37,031	04/03/2019	04/10/2029
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP BND	.     [	)	1	2FE	1,001,610		1,081,098	900,000	1,000,819		(791)			5.250	<u>4</u> .544		4,069	23,625	07/03/2019	05/30/2048
92857W-BS-8	VODAFONE GROUP PLC SENIOR CORP BND		)	1	2FE	11,598,800		11,597,000	10,000,000	11,598,237		(563)	)		4.875	3.952		16,250		12/20/2019	06/19/2049
961214-EG-4 BGA0F4-C3-9	WESTPAC BANKING CORP SUB CORP BND	·+[	)		2FE	2,000,000		2,200,180	2,000,000	2,000,000					4.421	4.421		38,561	405.750	07/16/2019	07/24/2039
	BATTALION CLO LTD CORP BND	·   ;	·		1FE		100 . 3950 100 . 3280	1							4.041 4.001	4.041 4.001			125,753 96,640	07/02/2018	10/23/2027
	NEUBERGER BERMAN CLO LIMITED SENIOR CORP	11	?		1FE		99.6200	1	1						3.627	3.627			166 . 655		01/20/2028
	ototal - Bonds - Industrial and Miscellaned	ous (Ui	naffili	ated) - Is													01100 11111				
	ligations	, ao (o.		u.ou,		3.433.757.991	XXX	3.753.976.879	3.174.037.727	3.413.074.309		(5.408.064)	1		XXX	XXX	XXX	37.616.958	118.407.001	XXX	XXX
	BAFC_05-G SUPSEN WHOLE CMO 05-G	1		4	1FM		100.9000	916,919	908,737	923,287		(1,333)			3.793	1.747		2,873	37,820	06/15/2017	10/20/2035
	BAF_15-R3 WHOLE CMO R3_7A2 144A	I		4	1FM	14,926,233		14,394,907	30,527,985	14,973,858		47,625			2.004	4.835		11,894	415,041	12/25/2019	04/29/2037
12464Y-AC-3	CBASS_07-CB5 SENIORABS07-CB5			4	1FM	5,481,950		5,468,377	7 , 183 , 555	5,403,891		(56, 989)			2.042	4.678		2,344	185, 455	12/13/2017	04/25/2037
16678R-FB-8	CHEVY CHASE MORTGAGE FUNDING C CCMFC_06	ļ		4	1FM	5,897,928		7,080,814	7, 125, 535	6,047,432		145,076			1.942	7.012		2,306	184,935	03/10/2016	12/25/2046
16678R-FC-6 16678Y-AA-0	CCMFC 2006-1A A2 CCMFC_06-1A			4	1FM	8,490,427	77.2390 106.3200	10,721,890 10,142,286	13,881,414 9,539,372	8,737,409 9,927,172		390,586 517,246			1.992	16.484		4,609 3,056	370,292	05/20/2016 06/21/2018	12/25/2046 08/25/2047
16678Y-AA-U	CHEVY CHASE MORTGAGE FUNDING C WHOLE CMO			4	1FM	9,247,229 8,276,193	106 . 3200	10, 142, 286	9,539,372	9,927,172		421,682			1.922	6.128			212,882 192,220	06/21/2018	05/25/2047
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO	1		4	1FM	10,388,472	53.4500	10,577,103	19,788,909	10,432,459		43,987			1.843	4 . 480		6.078	306, 138	12/26/2019	11/25/2036
25151K-AC-3	DBALT 07-3 SUPSEN ABS 07-3-2A1			4	1FM	5,635,310		6,833,400	7,164,401	5,765,468		17,501			2.542	6.821		3.035	223, 189	10/20/2015	10/25/2047
362341-Z3-6	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-1-			4	1FM	5,907,696		4,951,883	10,350,732	5,344,684		(470,677)	) [		2.232	1.395		3,850	169,039	03/22/2019	01/25/2036
362375-AC-1	GSAA_06-10 SENI ORABS06-10	<b></b> ].		4	1FM	7,650,240	43.6060	6,597,155	15, 128, 879	6,709,578		(449,597)			5.985	3.955		75,450	300,262	12/20/2017	06/25/2036
36242D-UR-2	GSR_05-AR1 SUB WHOLE CMO 05-AR1 B1	<del></del>		4	1FM	2,237,926	71.6020	2,532,313	3,536,635	2,359,728		119, 175			4.011	14.532		11,821	149,284	12/31/2015	01/25/2035
36298Y-AB-6 41161P-A8-6	GSAA 2006-14 A2 SENIOR ABS_06-14 A2 HARBORVIEW MORTGAGE LOAN TRUST CMO 06-1	·		4	1FM	6, 163,716 10,354,098	40.7200 95.5600	5,733,671 11,269,895	14,080,758 11,793,563	5,052,115 10,461,100		(533, 496) 674, 721			2.132	6.272 7.813		5,003 8.534	280,294 292,345	04/28/2016	09/25/2036 03/19/2036
41161Y-A8-6	HARBORVIEW MORTGAGE LOAN TRUST CMO_06-1	<del> </del>  -		4 1	1FM	5,757,823		6,956,111	7,584,201	5,905,303		115,238			1.974	8.061		5,534	292, 345	07/20/2015	11/19/2036
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS	† ·		4	1FM	27,546,735		28,758,912	32,851,874	27,835,881		123.072			1.974	4.398		10.688	807.358	01/05/2018	04/27/2037
43741B-AC-3	HMBT 2007-1 12A1 RMBS_07-1-12A1	I		4	1FM	5,416,341		5,207,233	6,427,681	5,334,216		(90,885)			3.845	7. 186		20,597	251,037	04/22/2016	04/25/2047
45668G-AG-7	INDX_06-AR14 SENIOR ABS 06-AR14	ļ		4	1FM	6,032,057	96.4760	7,564,723	7,841,058	6,115,819		35,692			1.992	8.672	MON	2,603	196,360	04/21/2016	11/25/2046
525226-AN-6	LXS 2006-12N 2A1 ABS_06-12N 2A1A	ļ		4	1FM	5,788,684	95.2450	7,224,845	7,585,499	6,281,666		141,610			1.967	8.252		2,487	188,001	04/15/2016	08/25/2046
52523Y-AC-8	LXS 2006-19 A3 ABS 06-19 A3			4	1FM	2,985,368	86.6260	3,459,685	3,993,797	3,066,725		228,553			2.292	7.445		1,526	108,766	10/23/2013	12/25/2036
52524Y-AC-7	LXS 2007-12N 1A3 LXS_07-12N			4	1FM	8,384,258	97.2010	9,751,260	10,032,107	8,701,126		154,457			1.992	6.809		3,331	251,227	12/02/2014	07/25/2047
617487-AD-5 64828M-BK-2	MSM 2006-16AX 2A MSM_06-16AX	<del> </del>  -		4	1FM	3,884,142 5,101,762		4, 156, 820 5, 248, 376	9,466,086 4,921,308	3,298,784 5.079.830		(282, 338)			2.042 5.423	7.989 4.608		3,222	147,260	10/17/2013	11/25/2036
U4020M-DN-2	NNL      -OM-DJ MMDJ     -JA DJ   144A	.		4	. J I F M	L	L. 100.040U	L	L4,9∠1,308	L	L	L	/ L	L		4.008	MUN	L	L∠0ö,823	1/29/2018	04/23/203/

## SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	C	odes		6	7	I	air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			lı	nterest		Da	tes
		3 4	1	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
		1 1	=		NAIC								Current	Exchange							
					Desia-								Year's	Change							
					nation		Rate					Current	Other-	in							
		c c			and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
			. I	- 1,	Admini-		Obtain									Effootivo		Amount	Amount		
OLIOID		0	' I _		-			<b>-</b> ·		Adjusted	Valuation	(Amor-	Temporary	Adjusted	<b>.</b> .	Effective	14/1		Amount		Contractual
CUSIP	B	d (			strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e ı	ı C	har S	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
65537K-AA-8	NOMURA HOME EQUITY LOAN INC NH SENIORABS		4		1FM	7,351,893	94.6480	7,508,356	7,932,950	7,364,115		1,236			2.112	5. 199		2,792	206,056	07/26/2018	02/25/2037
86360N-AK-8 86364D-AA-8	SARM 2006-5 2A2 RMBS_06-5 2A2 SARM 2007-7 1A1 RMBS 07-7 1A1		4		1FM 1FM	4,045,464 2,851,617		4,377,162 3,126,126	6,431,142 3,297,251	4, 150, 419 2, 852, 440		104,955			3.782 2.092	9.186 4.952		20,268 1,150	256,779 85,915	06/29/2016	06/25/2036
89175J-AD-2	TPMT 2017-6 WHOLECM02017-6		4		1FM	3,346,383	99.2350	3, 490, 109	3,517,000	3,367,046		11,837			3.250	3.836		9,525	114,303	01/10/2018	10/25/2057
BGAOLX-DR-4	VIKING 18 AEXCESSCF ABS 8 APOCOM		4		1FE	144.950.850	113.3850	159,607,274	140,766,080	144.950.850		8.854.263			0.000	5.400			114,000	12/21/2018	12/20/2034
	ototal - Bonds - Industrial and Miscellaned	ous (Una	ffiliated	d) -		,,			,,			, , , , , , , , , , , , , , , , , , , ,									
	sidential Mortgage-Backed Securities	,		/		335.020.890	XXX	364.167.999	413.606.383	335.318.778		10.217.332			XXX	XXX	XXX	249.873	6.395.926	XXX	xxx
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIE ALEXANDRI		1		2FE	7,568,334		8,543,312	7,575,000	7,570,350		381			4.500	4.508		142,978	340,875	07/09/2014	07/30/2029
03879Q-AF-1	VEREIT OPERATING PARTNERSHIP L ARC PROPE	1	1		2FE	3,935,000		4,321,960	4,000,000	3,966,812		7, 162			4.600	4.826		74,111	184,000	03/02/2015	02/06/2024
05348E-BB-4	AVALONBAY COMMUNITIES INC SENIOR CORP BN	1	2		1FE	9,484,244	114.0320	9,464,656	8,300,000	9,476,999		(7,245)			4. 150	3.348	JJ	172,225		09/17/2019	07/01/2047
05524R-AE-6	BAMLL_13-FRR1 CMBS 2013-FRR1 A2 144A		4		1FM	24,845,718	98.6300	31,237,371	31,671,149	31,055,159		1,383,850			0.000	10.281	MON			09/30/2013	04/26/2020
05525M-AG-1	BAMLL_14-520M BAMLL_14-520M		4		1FM	12, 172, 787		13,088,895	12,500,000	12,234,077		11,850			4.214	4.515		29,263	534,053	12/19/2014	08/15/2046
05538U-AG-8	BB-UBS TRUST BBUBS_12-SHOW SUB CMBS_012	<b></b>	4		1FM	6,916,885		7,049,341	6,925,000	6,921,186		1, 134			4.026	4.136		23,233	282,673	11/16/2016	11/07/2036
05538U-AJ-2	BB-UBS TRUST BBUBS_12-SHOW SUB SUB CMBS		4		1FM	11,764,536	99.7470	12,343,669	12,375,000	12,054,072		58,790			4.026	4.735		41,518	505, 137	11/25/2014	11/05/2036
05549R-AE-7 05604F-AN-5	BBCMS_18-CBM SUBSUBCMBS18-CBM144A		4		1FM 1FM	11,604,106 6,564,477		11,609,679 6,746,066	11,635,000 6,630,000	11,602,209 6,587,770		(33,044)			3.631	3.549 3.799		18,776 20.073	493, 151 240, 881	07/19/2018 11/09/2016	07/15/2037 03/10/2033
07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM	<del> </del>	4		1FW 2FE	1,907,465		0,746,006	2,370,095	2,035,623		(8,035)			2.012	799 . د		795	240,881	09/30/2013	03/10/2033
10112R-BB-9	BOSTON PROPERTIES LP SENIOR CORP BND		4		2FE	9,981,500	104.4940		10,000,000	9,982,328					3.400	3.422		9.444	170,000	06/12/2019	06/21/2029
12595B-BD-2	CSAIL 17-C8 CMBS 2017-C8 85		4		1FM	7.834.702	99.3900	7.981.035	8.030.000	7.877.196		17.347			3.677	4.058		24,605	299.360	06/20/2017	06/17/2050
23306N-AL-6	DBWF MORTGAGE TRUST DBWF_15-LC SUB CMBS		4		1FM_	5,347,751	93.6520	5,619,143	6,000,000	5,585,603		58,822			3.421	4.768		17,106	208, 119	06/17/2015	06/10/2034
313747-AV-9	FEDERAL REALTY INVESTMENT TRUS SENIOR CO	ļ	1		1FE		115.4520	256,303	222,000	220,322		36			4.500	4.551	JD	833	9,990	05/20/2015	12/01/2044
43300L-AJ-9	HILTON USA TRUST HILT_16-HHV SUB CMBS_16		4		1FM	14,079,022		15,237,747	14,300,000	14, 143, 177		19,966			4.333	4.486		49,973	607,999	11/22/2016	11/05/2038
49446R-AM-1	KIMCO REALTY CORPORATION SENIOR CORP BND		1		2FE	8,748,801		9,440,408	8,900,000	8,759,966		2,998			4.250	4.353		94,563	378, 250	05/04/2016	04/01/2045
61763X-BM-7	MSBAM_14-C18 MSBAM_14-C18		4		1FM	15,016,406		15,980,982	15,000,000	15,014,407		(45, 190)			5.279	5.209		65,988	802,848	09/17/2014	08/15/2031
63874N-AG-5	NCMS_2018-S0X_SUBCMBS2018-S0X	<del> </del>	4		1FM 1FE	19,594,425		21,019,614	19, 149, 000	19,543,027		(41,896)			4.932	4.601		78,705	926,689	07/23/2018	06/17/2028
756109-AT-1 78413M-AN-8	REALTY INCOME CORPORATION SENIOR CORP BNSFAVE COMMERCIAL MORTGAGE SECU SUB CMBS				1FM	1,999,360 4,420,759	121.2510 96.1410	2,425,020 4,230,221	2,000,000 4,400,000	1,999,390 4,417,504		11			4.650 4.534	4.652 4.458		27,383 16.089	93,000 95,754	03/08/2017	03/15/2047 01/05/2043
92277G-AB-3	VENTAS REALTY VENTAS CAP CORP SENIOR COR		1		2FE		124.4850	311,213	250,000	308,793		(1,487)			5.700	4.118		3,602	14,250	01/30/2015	09/30/2043
92277G-AF-4	VENTAS REALTY LP VENTAS REALTY LP		1		2FE	8,020,875		8.612.912	8,025,000	8.021.308		50			4.375	4.378		146,289	351.094	01/14/2015	02/01/2045
95000A-BA-4	WELLS FARGO COMMERCIAL MORTGAG SUB CMBS	Ī	4		1FM		104. 1200	5,205,986	5,000,000	4,958,340		3,877			4.740	4.972		95,398	240,264	12/08/2015	12/15/2048
3499999. Sul	btotal - Bonds - Industrial and Miscellaned	ous (Una	ffiliated	d) -																	
Co	mmercial Mortgage-Backed Securities	,		•		197, 265, 609	XXX	213,420,955	205, 257, 244	204,335,618		1,436,841			XXX	XXX	XXX	1,152,950	6,938,221	XXX	XXX
00432C-BJ-9	ACCSS_04-A4_ABS04-A4		4		1FE	9,806,627	95. 1500	9,515,000	10,000,000	9,806,627		30,258			3.224	3.730	MON	27,307	415,557	07/19/2017	07/01/2039
03879M-AA-1	ARC Rail 2013-1 B ABS_13-1 A 144A	l	4		1FE	5,553,934		5,553,934	5,553,934	5,553,934					3.000	3.018		<i>7</i> , 405	166,618	01/14/2015	07/01/2038
03879M-AB-9	ARC Rail 2013-1 B ABS_13-1 B 144A		4		2FE	8,288,386		8,288,386		8,288,386					4.000	4.033		14,815	331,795	01/14/2015	07/01/2038
03879M-AC-7	ARC Rail 2013-1 C ARC_13-1	<del> </del>	4		5GI	6,503,251		6,503,251	6,503,251	6,503,251					0.000	36.730		100 1	4 004 0=-	11/15/2019	12/31/2050
04769#-AA-7 09539#-AE-7	ATLANTAASSETHOLDINGSLLC TERMLOAN	<del> </del>			1FE 3PL	25,968,938		25,968,938	25,968,938	25,968,938 32,500,000		}		}	0.000	7.550		108,450	1,824,973	03/26/2018	11/30/2066
194262-AK-7	BLUE_EAGLE_18-1_EQUITY	†			3PL	32,500,000	97.6300 91.0260	31,729,750 28.673.285	32,500,000	32,500,000		362.914			10.251	10.378		721,833 84,728	124,834	10/03/2019	05/23/2034
26362#-AA-1	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS	·	💆		1FE	33,809,046	91.0200	33,809,046	33,809,046	33,809,046		914, 20لا			0.000	6.940		162,909	2,028,549	12/08/2017	11/30/2067
26362#-AB-9	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS	I			1FE.	24,995,493		24,995,493	24,995,493	24,995,493					0.000	6.940		120,441	1,580,172	06/06/2018	11/30/2067
33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% TERM LOAN				2PL	10,851,913		10,874,776	10,520,929	10,848,825		(3,088)			4.500	4.296		38 , 138	160,839	09/13/2019	07/25/2041
38022A-AA-9	GOAL SL TRUST 2017-A CLASS A ABS 2017-A	ļ	4		1FE	10,915,526		10,841,855	11,627,105	10,855,050		(45,851)			3. 197	4.457		7,227	428,776	07/12/2017	10/25/2035
38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% TERM LOAN	ļ			2PL	28,452,652	103.2850	29, 182, 540	28,254,271	28,449,137		(3,515)			4.500	4.441		105,954	450,917	09/16/2019	10/25/2036
429827-AS-7	HEF_04-1 ABS 04-1 B2 144A	·	4		1FE	3,877,500		4,033,512	4,700,000	4,271,216		30, 177		<b></b>	2.770	3.838		723	161,536	10/08/2013	01/01/2044
456730-AA-7	INFINITY AIRCRAFT HOLDINGS LLC SENIOR SE	<del> </del>			1FE	26,023,749	100.0000	26,023,749	26,023,749	26,023,749		(70 545)		<b>}</b>	0.000	8.800			649,392	10/15/2018	12/15/2067
46602A-AL-6 63543V-AE-3	IVYH_7A ABS7A	t	4		1FE 4FE	15,000,000 7,474,585	99.9890	14,998,410 11,938,976	15,000,000 12,722,698	15,005,293		(78,515) 375,493			3.916	3.489 6.879		117,476 4,478	678,554 334,090	10/23/2017	10/20/2029
63939C-AE-7	NAVSL 2014-AA B ABS 14-AA-B 144A	+	4		4FE 1FE			11,531,744	11,400,000	10,745,925		74,023			3.500	4.459		4,478	334,090	12/19/2014	08/15/2044
63939E-AE-3	NAVSL 2015-AA B ABS 15-AA B 144A	[	4		1FE	24,364,960		25,871,275	25,500,000	24,713,764		90, 183			3.500	4.221		39.667	892,500	01/13/2015	12/15/2044
63940E-AB-6	NAVSL 16-1A SENIOR ABS 16-1A B 144A		4		1FE	24, 196, 875			29,000,000	25,250,978		113,066			3.292	4.416		15,911	1, 108, 470	09/30/2016	02/25/2071
64033M-AC-2	NSLT 2014-4A B NSLT_14-4A	ļ	4		1FE	8,362,227	89.2830	8,481,850	9,500,000	9, 162, 625		3,875			3.292	3.357	MON	5,212	363, 120	05/14/2014	09/25/2051
78448P-AE-0	SMB_15-A ABS 144A	. <b> </b>	4		1FE	15,588,867	99.6290	16,438,780	16,500,000	15,989,617		77,322			3.500	4.142		25,667	577,500	06/23/2015	10/16/2045
78448P-AF-7	SMB 2015-A C ABS 144A	<u> </u>	4		1FE	2,894,783	102.7920	3,083,753	3,000,000	2,938,106		6,904			4.500	4.885	MON	6,000	135,000	04/15/2015	10/15/2048

## Schedule D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	des	6	7		Fair Value	10	11	Change	in Book/Ad	justed Carryin	g Value			lr	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			, ·		nation		Rate					Current	Other-	in							
		С	<u>'</u>							Book/	Unrealized		Than-					Admitted			Stated
		0	e		and Admini-		Used to Obtain					Year's		Book/		C#cotive		Admitted	Amazint		
OLICID		_		D	-	A -41			D	Adjusted	Valuation	(Amor-	Temporary	Adjusted	D-4-	Effective	14/1		Amount		Contractual
CUSIP	D	d	g	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description Out Street Street	е	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
78448Q-AE-8 83417B-AA-6	SMB PRIVATE EDUCATION LOAN TRU SMB 2015 SOCTY 13-1 ABS 13-1 A 144A			. 4	1FE2FE		100.4610	7,032,269	7,000,000 2,782,913	6,593,214 2,764,168		58,553			3.500	4.671 5.051	MON	10,889 4,082	245,000 133,580	07/23/2015	12/17/2040
86771Y-AA-9	SUNRUN CALLISTO SUNRN 15-1A ABS			4	1FE	2,781,394	103.6180			2,764,168		2, 135			4.400	4.452		15,603	510,636	07/02/2015	07/20/2036
88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% TERM LOAN			7	2PL	20,050,168	103.0620	20,471,210	19,863,033	20,046,952		(3,216)			4.500	4.421		72,003	446,918	09/13/2019	10/25/2036
BGA01T-20-6	RIN LTD ABS N LTD			4	5G1	16,868,249	88.6200	14,948,642	16,868,249	16,868,249		(0,210)			0.000	4.740		2,000	573,460	09/11/2019	10/20/2028
BGA05E-9R-9	GoodGreen 2015-1 G00DGREEN 2015-1			4	1FE	71,879,357	105.9980	76, 190, 857	71,879,357	71,883,168		3,812			4.380	4.378		682, 135	3, 148, 316	04/17/2017	10/15/2054
BGA0C1-S7-2	SOCTY_CE_III_DEBT_TERM_LOAN				2FE	91,505,995	115.0000	105,231,894	91,505,995	91,505,995		(99, 120)			5.810	5.851		1, 151, 908	5,316,498	12/16/2016	01/16/2035
BGA0CA-J7-2	. VIVINT_SOLAR SENIOR SECURED TERM LOAN				2FE	52,671,194	115.0000	60,571,873	52,671,194	52,671,194		(61,563)	)		6.040	6.084		547,897	3, 181, 340	01/05/2017	01/05/2035
BGAODH-CC-2	SCTY CE IV TERM LOAN SCTY CE IV TERM LOA				2FE	28,756,086	108 . 3470	31, 156, 402	28,756,086	28,756,086					5.000	5.027		286,775	1,649,645	04/20/2017	04/21/2032
BGAODV-Q4-4 BGAODX-EQ-4	BLUE EAGLE 2016-1 A SENIOR SECURED TERM				1FE1FE	27,338,936	99.3110		27,338,936 6,291,189	27,236,389					3.501	3.515 4.272		207,372 57,943	1,078,722 198,094	06/14/2019	05/23/2032
BGAODX-EQ-4	BLUE EAGLE 2016-1 B (AA RATED) SENIOR SE				1FE	6,291,189 3,405,231	99.0000	6,228,277		6,291,189 3,405,231					5.001		JAJO		160,065	06/14/2019	05/23/2032
BGAODX-ET-8	BLUE EAGLE 2016 - C (A RATED) SENTOR SE				2FE	1,930,138	97.4100	1,880,147	1,930,138	1,930,138					6.251	6.298		26,141	24,870	09/30/2019	05/23/2032
BGAODX-EU-5	BLUE EAGLE 2016-1 CLO - E (BB SENIOR SEC				3FE	1,880,000	97 . 1200	1,825,856	1,880,000	1,880,000					10.001	10 . 121		40,737	13,935	09/20/2019	05/23/2032
BGA0EG-LQ-2	LK-CPT1 A-FL LK-CPT1 A-FL				1FE	4,351,227	103.8400	4,529,208	4,361,718	4,351,279		52			3.459	3.484		12,990	53, 139	09/13/2019	09/25/2037
BGA0EG-LR-0	FC0I_05-2A LK-CPT1 A-FX				1FE	5,046,302	103.8400	5,235,414	5,041,809	5,046,163		( 139)	)		3.450	3.451		14,495	66,718	09/13/2019	09/25/2037
BGA0EG-LS-8	LK-CPT1 B TERM LOAN				2FE	999,525	103.8400	1,038,400	1,000,000	999,527		2			4.950	4.980		4,263	14,069	09/13/2019	09/25/2042
BGA0G9-RQ-0	VENTR_2015-21A RR TERMLOAN				1FE	23,896,351	99.5400	23,786,428	23,896,351	23,894,491		(28,255)			4.037	3.914		208,994	1, 126, 888	12/27/2017	04/15/2027
BGA0GZ-BP-1 BGA0J6-FK-9	ATLAS CLO FUNDING I LLC TERMLOAN				2FE 1FE	24,027,424	97.9800	23,542,070	24,027,424	24,024,487		144,942			3.347 0.000	3.140 5.650	JAJO	171,986	1,082,505	02/15/2018	01/15/2031
BGA0J6-FL-7	CBCOV 2018-1 LLC CBCOV 2018-1 LLC			4	1FE	165,908,903	100.0000 100.0000	165,908,903 42,295,015	165,908,903 42,295,015	165,908,903 42,295,015		(4,816,249)			0.000	5.650			9,673,862	09/19/2018	01/15/2054 01/15/2054
BGA0J6-FM-5	WRIGLEY INVESTCO LLC HNREF 2018-1 LLC			4	1FE	217,605,736	100.0000	217,605,736	217,605,736	217,605,736		(6,122,412)			0.000	5.650			12,688,182	09/19/2018	01/15/2054
BGAOK8-WW-8	DS COACHELLA HOLDCO LLC DS COACHELLA HOL			4	1FE	32,357,537	100.0000	32,357,537	32,357,537	32,357,537		(0, 122, 412)	,		0.000	6.490				02/07/2019	12/31/2052
BGAOKQ-MH-2	EXL SOLAR HOLDCO LLC			4	1FE	12,981,318	100.0000	12,981,318	12,981,318	12,981,318					0.000	5.790				12/28/2018	01/25/2065
BGAOLT-FG-5	LENDSL TRUST_18 ABS 8-A A-FL			4	1FE	2,670,989	101.2700	2,704,911	2,670,989	2,662,732		(6,701)			2.709	2.747	MON	6,230	85,393	04/04/2019	01/25/2049
BGAOLT-FH-3	_ LENDSL_TRUST_18_ABS_8-A_A-FX			. 4	1FE	23,518,575	101.2700	23,817,260	23,518,575	23,501,757		(5,595)			4. 150	4 . 149		84,046	785,802	12/26/2019	01/25/2049
BGAOLT-FJ-9	LENDSL TRUST_18 ABS 2018-A B			. 4	2FE	551,359	101.2700	558,361	551,359	550,970		(54)			4.900	4.905		2,326	22, 196	12/26/2019	01/25/2049
BGAOMX-V3-6 BGAOMX-V4-4	SERVHL TRUST 2019-1 TERM LOAN				1FE1FE	28,097,338	100.0000	28,097,338	28,097,338	28,097,338					4.000	3.468 3.684		94,503	503,645	12/16/2019	04/25/2049
BGAOMX-V5-1	SERVHL TRUST 2019-1 TERM LOAN				2FE	968,874 1,614,790	100.0000	968,874 1,614,790	968,874 1,614,790	968,874 1,614,790					4.250 4.750	4.118		3,462 6.450	18,453	12/16/2019	04/25/2049
BGAONS-GC-3	MACT TRUST MACT 19-1 TERM LOAN				1FE	1,014,750	100.0000	1,014,730		,014,730					3.750	3.740		74,995	2,804	11/26/2019	03/25/2045
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA				1FE	87,598,644	100.0000	87,598,644		87,598,644					0.000	6.860		203,936	287,210	12/19/2019	03/31/2067
BGA0QA-3T-6	INFINITY LD ASSET HOLDINGS LLC TERM LOA				1FE	23,832,143	100.0000	23,832,143	23,832,143	23,832,143					0.000	6.860	MON	55,483	95,797	09/26/2019	03/31/2067
BGAOQT-JL-5	CREWRIGHTCEDEBT TERM LOAN				1FE	33,792,686	100.0000	33,792,686	33,792,686	33,792,686					0.000	6.380				11/22/2019	12/31/2052
BGAOQZ-AM-8	INFINITY LD ASSET HOLDINGS LLC INFINITY				1FE	121,715,610	100.0000	121,715,610	121,715,610	121,715,610					0.000	6.860		283,362	304,006	11/27/2019	12/31/2067
BGAOQZ-AN-6	INFINITY LD ASSET HOLDINGS LLC INFINITY				1FE	25,694,777	100.0000 100.0000	25,694,777	25,694,777	25,694,777					0.000	6.860		59,819	64, 177	11/27/2019	12/31/2067
BGAOR9-DD-2 BGAOR9-DH-3	BLUEEAGLE2019-1A(AAARATED TERM LOANBLUEEAGLE2019-1A(AAARATED TERM LOAN	-+			1FE1FE	11,408,156	100.0000	11,408,156	11,408,156 2,088,501	11,408,156					1.720	1.724 4.559		6,541 3,157		12/27/2019	12/20/2024
BGAOR9-F6-5	BLUEEAGLE2019-1A(AAARATED TERM LOAN				1FE	1,886,388	100.0000	1,886,388	1,886,388	1,886,388					5.935	5.977		3,732		12/31/2019	12/20/2024
BGAOR9-GC-1	BLUEEAGLE2019-1A(AAARATED TERM LOAN				2FE	2,021,130	100.0000	2,021,130	2,021,130	2,021,130					1.935	1.939		1,303		12/31/2019	12/20/2024
033296-AG-9	ANCHV_2015-1A_AR_ABS_2015-1A		D	4	1FE	20,000,000	100.8580	20, 171, 600	20,000,000	20,000,000					3.900	3.900	JJ	329,333		06/27/2019	07/28/2037
26827E-AC-9	ECAF LTD 2015-1A ABS		D	. 4	1FE	9, 113, 333	100.4860	9, 157, 658	9, 113, 333	9, 113, 323		(3)	)		4.947	4.998		20,037	450,837	06/15/2015	06/15/2040
28165R-AA-0	_ EDVES_16-1 ABS_16-1-C 144A		C	. 4	1FE	9,293,498	99.2040	9,674,131	9,751,754	9,541,415		2,826			3.042	4.000		4,944	348,020	07/28/2016	05/26/2036
28165R-AB-8	EDVES_16-1 ABS_16-1-B144A		C	- 4	1FE	3,550,781	99.5200	3,980,812	4,000,000	3,783,312		32,270			3.292	4.401		2, 195	152,891	07/28/2016	10/26/2037
28165R-AC-6	EDVES_16-1 ABS_16-1-C 144A	+	Ü	. 4	1FE1FE	989,906	99.2070	1, 190, 483	1,200,000	1,078,640 1,473,579		17,391 3,115		<b></b>	3.542	5.658 5.045		708	48,909 51,878	07/28/2016	06/27/2039
36318W-AG-5 55818Y-BL-4	. GALXY_13-15A ABS_13-15A_CR	- +	D	4	1FE	1,470,464 4,750,000	95.9980	1,439,972	1,500,000 4,750,000	4,756,496		(2,081)			3.790	3.673		35,005		05/23/2017	10/15/2030
83610K-AE-3	SNDPT 17-2A ABS 17-2A C		D	4	1FE	12,000,000	96.2220	11,546,616	12,000,000	12,037,067		(84,246)			4.440	3.769	JAJO	100,632	611,691	05/19/2017	07/21/2030
87232B-AD-4	TSYMP_17-1A ABS_2017-1A_C		D	4	1FE	3,500,000	99.9400		3,500,000	3,512,046		(23,775)			4.351	3.682	JAJ0	32,994	173, 149	06/29/2017	07/15/2030
92331A-AL-8	VENTR_28 ABS_2017-28A CF 144A	<u></u>	D	4	1FE	2,800,000	99.9570		2,800,000	2,802,916		(1, 194)		<u> </u>	4 . 453	4.415		24,590	124,684	06/14/2017	07/22/2030
3599999. Su	ıbtotal - Bonds - Industrial and Miscellaned	ous (l	Jnaffi	liated) -	Other															-	
	an-Backed and Structured Securities			,		1,671,537,550	XXX	1,711,173,991	1,692,196,327	1,681,737,128		(11,376,900)	)		XXX	XXX	XXX	7,519,019	59,522,043	XXX	XXX
	tal - Industrial and Miscellaneous (Unaffilia	ated)	Bond	s		5.637.582.040	XXX	6.042.739.824	5,485,097,681	5,634,465,833		(5,130,791)			XXX	XXX	XXX	46.538.800	191,263,191	XXX	XXX
	tal - Hybrid Securities		- 50	-		5,55.,50E,540	XXX	5,572,700,024	5, .50,007,001	3,301,100,000	1	(0,100,701)	1		XXX	XXX	XXX	.5,000,000	.57,200,101	XXX	XXX
1000000. 10	.ajona occanico				l l		/V//\	1	1	1	1		1		, v v v	/\/\\	/V/\			7000	////

# E10.12

#### **SCHEDULE D - PART 1**

_								Showing All Loi		3 Owned Dece											
1	2		Code	es	6	7	F	air Value	10	11	Change	in Book/Adjı	usted Carryin	g Value			lr	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F		NAIC								Current	Exchange							
			0		Desig-								Year's	Change							
			r		nation		Rate					Current	Other-	in							
		С	e		and		Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i		Admini-		Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		ď	ď	Bond	strative	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Symbol	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
38141G-FD-1	GOLDMAN SACHS GROUP INC/THE CORP BND	1	2FE	8.898.012	138.9130	11.828.442	8,515,000	8,845,616	(200,0000)	(9,823)	riocogriizoa	Value	6.750	6.381		143,691	574.763		10/01/2037		
	GOLDMAN SACHS GROUP INC/THE SUB CORP BND	2FE	53,503,730		67,608,200	55,000,000	53,593,215		24,885			5. 150	5.334			2,832,500		05/22/2045			
4999999. St	oligations	62,401,742	XXX	79,436,642	63,515,000	62,438,831		15,062			XXX	XXX	XXX	450,545	3,407,263	XXX	XXX				
5599999. To		62,401,742	XXX	79,436,642	63,515,000	62,438,831		15,062			XXX	XXX	XXX	450,545	3,407,263	XXX	XXX				
6099999. St			XXX								XXX	XXX	XXX			XXX	XXX				
BGAOQV-SL-0	ALTUSTERMLOANB TERM LOAN				2FE	22,892,928	99.0760	22,795,430	23,007,968	22,892,553		(375)			5.000	5.057	JAJ0	137,409		11/22/2019	06/30/2045
6499999. St	btotal - Bonds - Unaffiliated Bank Loar	ns - Acqui	ired			22,892,928	XXX	22,795,430	23,007,968	22,892,553		(375)			XXX	XXX	XXX	137,409		XXX	XXX
6599999. St	btotal - Unaffiliated Bank Loans					22,892,928	XXX	22,795,430	23,007,968	22,892,553		(375)			XXX	XXX	XXX	137,409		XXX	XXX
7699999. To	tal - Issuer Obligations					4,022,717,574	XXX	4,455,347,052	3,704,394,727	3,995,232,679		(6,947,319)			XXX	XXX	XXX	43,821,026	147,970,008	XXX	XXX
7799999. To	tal - Residential Mortgage-Backed Sec	curities				335,020,890	XXX	364, 167, 999	413,606,383	335,318,778		10,217,332			XXX	XXX	XXX	249,873	6,395,926	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						274,376,847	XXX	305,000,272	293,757,244	286,701,507		2,579,094			XXX	XXX	XXX	1,435,031	10,370,807	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						1,671,537,550	XXX	1,711,173,991	1,692,196,327	1,681,737,128		(11,376,900)			XXX	XXX	XXX	7,519,019	59,522,043	XXX	XXX
8099999. Total - SVO Identified Funds							XXX		·						XXX	XXX	XXX			XXX	XXX
8199999. To	tal - Affiliated Bank Loans			XXX								XXX	XXX	XXX			XXX	XXX			
8299999. To	tal - Unaffiliated Bank Loans					22,892,928	XXX	22,795,430	23,007,968	22,892,553		(375)			XXX	XXX	XXX	137,409		XXX	XXX
8399999 - T	otal Bonds					6,326,545,789	XXX	6,858,484,744	6,126,962,649	6,321,882,645		(5,528,168)			XXX	XXX	XXX	53, 162, 358	224,258,784	XXX	XXX

#### E11

#### **SCHEDULE D - PART 2 - SECTION 1**

Showing All PREFERRED STOCKS Owned December 31 of Current Year

-	2	Codoo	E	6	7	owing All		air Value	11		Dividends			Change in E	Pools/Adjusted	Carrying Value		20	21
!	2	Codes	3	0	′	0	Г		11	40								20	21
		3 4					9	10		12	13	14	15	16	17	18	_19		1
																	Total		1
							Rate										Foreign	NAIC	1
							Per								Current		Exchange	Desig-	1
							Share							Current	Year's	Total Change	Change in	nation	1
				Par	Bo	Book/	Used to						Unrealized	Year's	Other-Than-		Book/	and	1
CUSIP			Number	Value		justed	Obtain				Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted		Admini-	1
Identi-		For-	of	Per		arrying	Fair			Declared	Received	Declared But	Increase/	tization)		Carrying Value		strative	Date
fication	Description			Share		alue		F-!V-!	Actual Cost									Symbol	
		Code eign					Value	Fair Value		but Unpaid	During Year	Unpaid	(Decrease)	Accretion	Recognized	(15 + 16 - 17)	Value		Acquired
	PALANTIR TECHNOLOGIES INC PFD STK		2,446,982.000			14,681,892	6.000	14,681,892										5G1	06/26/2019
8499999. Si	ubtotal - Preferred Stock - Industria	al and Miscella	aneous (Unaffiliated)	Perpetual Pr	eterred	14,681,892	XXX	14,681,892	14,999,999									XXX	XXX
																		4	
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8999999 - I	otal Preferred Stocks					14,681,892	XXX	14,681,892	14,999,999									XXX	XXX

#### F12

#### **SCHEDULE D - PART 2 - SECTION 2**

Showing All COMMON STOCKS Owned December 31 of Current Year

Showing All Colvinion STOCKS Owned December ST of Current Teal																	
1	1 2 <u>Codes</u> 5		6 Fair Value 9			Dividends			Change in Book/Adjusted Carrying Value 17					18			
		3	4			7	8		10	11	12	13	14	15	16		1
						Rate											1
						Per									Total Foreign		1
						Share							Current Year's		Exchange		1
					Book/	Used to						Unrealized	Other-Than-	Total Change in			ı l
CUSIP				Number						A 4	N			Total Change in			NAIC
			_	Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted			
Identi-			For-	OT	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value		Date	Desig-
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)		quired	nation
	HOME PARTNERS OF AMERICA LLC			31,948.380	38,338,105	1,200.000	38,338,105	32,911,333								15/2017	
BGA030-JT-6	FEDERAL HOME LOAN BANK OF INDI	RF		200,000.000	20,000,000	100.000	20,000,000	20,000,000		467,851						20/2019	1
	FEDERAL HOME LOAN BANK OF INDI	RF	.	100,010.000	10,001,000	100.000	10,001,000	10,001,000		830,396						28/2018	
	ubtotal - Common Stock - Industrial and		าeous (เ		68,339,105	XXX	68,339,105	62,912,333		1,298,247						XXX	XXX
000000-00-0	Cape Verity I, Inc.			25,000.000	112,240,372	4,489.615	112,240,372	69,000,000				36,613,803		36,613,803		02/2013	1
000000-00-0	Cape Verity III, Inc.			25,000.000	257,335,355	10,293.410	257,335,355	194,032,945				22,038,605		22,038,605		02/2013	
	Gotham Re., Inc.			250,000.000	38,547,055	154.199	38,547,055	55,786,669				12,984,441		12,984,441		02/2013	
9399999. S	ubtotal - Common Stock - Parent, Subsi	idiaries an	nd Affilia	ates Other	408, 122, 782	XXX	408, 122, 782	318,819,614				71,636,849		71,636,849		XXX	XXX
			ļ														1
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			1														1
9799999 - T	otal Common Stocks				476,461,887	XXX	476,461,887	381,731,947		1,298,247		71,636,849		71,636,849		XXX	XXX
9899999 - T	otal Preferred and Common Stocks				491.143.779	XXX	491 . 143 . 779	396.731.946		1.298.247		71.636.849		71.636.849		XXX	XXX

#### **SCHEDULE D - PART 3**

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

1999-19	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
Cube   Cube	1	2	3	4	5	6	7	8	9				
Cube   Cube								-	Paid for Accrued				
	CLISIP			Date		Number of Shares							
1985-19   1985		Di-ti	F		Name of Vanden		A -41 O4	D V-I					
Section   Sect			Foreign			OT STOCK							
1999-19	-			11/04/2019	_MORGAN STANLEY & CO. INC								
199999   1999999   199999   199999   199999   199999   199999   199999   1999999   199999   199999   199999   199999   199999   199999   1999999   199999   199999   199999   199999   199999   199999   1999999   199999   199999   1999999   199999   199999   199999   199999   199999   199999   199999   199999   199999   199999   19999									3,259				
Property   10   10   10   10   10   10   10   1	20772G-F4-5	CONNECTICUT STATE OF CONNECTICUT ST		01/29/2019	CITICORP SECURITIES MARKETS		10,964,189		209,508				
Property   10   10   10   10   10   10   10   1	1799999, Subto	otal - Bonds - U.S. States. Territories and Possessions					10.964.189	9,480,000	209.508				
March 1987 Birth all was surface   March 1987 Bir				01/01/2019	Forethought Life								
March   19													
March   Marc													
Capacity													
Section   Sect													
Section   Sect													
199999-  20000-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-													
1987   1987						-							
1985   3   5   5   5   5   5   5   5   5				10/00/0010	Tv:				105 004				
1000004-27   151 Nr. 50000 pp 80						-			125,224				
Miles						-			40.004				
1977-1975   1985   19						-							
1000000000000000000000000000000000000									8,228				
2015-1-1-1						-							
1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000,000   1,000,000   1,000,000   1,000,000   1,000,000   1,000,000,000   1,000,00						-							
SIGNAD-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0						-			40.007				
CHING-F  ADER IN CREATIONS   5 720 700   5 500 00   50 70 700   5 70 700   5 500 00   5 70 700   5 500 00   5 70 700   5 500 00   5 70 700						-							
SOUTH   APPENDED CONTROL   APP					J.P. MURUAN SECURITIES INC	-    -							
MORE PRINTED IN CREME OF THE CONTROL IN CREME OF THE									60,878				
Description   Description													
Martin No. SIGNICOSPRIED   17   SIGNIC GOVER BO   17   SIGNIC GOVER BO   18   SIGNIC GOVE													
20775-07-7   PAULDHIN WRITE OF SHIP						-							
1975-197-7   PMF   DE STRING COPP BID   1977-197-9   1971-197-9   19													
Market   Company   Market   Company   Compan													
1983 0-2   SPEIR CORP BO													
SPACE   CONTINUED AND PRODUCT   SELECTION CONTINUED AND   SELECTION													
1,00,000   1,00,000													
200483-9-4   ROPET DIRECT COMPANY SELECT COMPANY													
MITCHAN PRICE STRUIT COMPAN STRUIR 0   1.170/2019   1.1													
5548F-8-4   AMURBAY COMMITTES INS SHIRR COPP BILD   5,948,244   8,300,000   74,555   74,550   5,947,250   5,947,						-							
SCAPPS-NO   MYSTA OPP SCARED COPP BID   1,2 25,5 000   15,7 25													
SSST CHAP   SSST COP SIL DOP													
DESTINGER   CONTROL   CO													
059907-47-5   BP   15-76 WILE (2018 7) 72   144   0.05 / 21 / 2019   0.05 / 2019   0.05 / 201						-			133,472				
1999   1997													
BAN OF ALERIACA CORP SHURT CORP BIO MT   3.881,347   4.100,000   2.5 616									51,483				
10,003,2019   Various   10,0													
197023-8-7   SETING OF BIND   1.1011/2019   A SECURITIES						-			25,616				
OP/07/2019   SENING OS SENING CORP BID   OP/07/2019   Various   S. 389, 100   S. 500, 000   S. 1, 15, 100   S. 100   S						-							
097023-01-4   BOEING CO SENIGR CORP BND   .99/17/2019   J.P. MORAN SECURITIES INC   .9.67/2019   J.P. MORAN SECURITIES INC   .9.67/2019   .9.67/20													
096724-H-9   BROWNER INC SENIOR CORP BIO   0,6727/2019   Various   9,911,174   9,9875,000   1,27,205   101129-B9-9   BISTON IMPRETIES LEY SENIOR CORP BIO   0,6712/2019   Tax Free Exchange   9,915,000   1,000   82,181   10122-BU-1   BRISTOL-INVERS SULIBB CO SENIOR CORP BIO   1,1722/2019   Tax Free Exchange   6,219,842   6,100,000   82,181   10122-BU-9   BRISTOL-INVERS SULIBB CO SENIOR CORP BIO   1,1722/2019   Tax Free Exchange   6,219,842   6,100,000   82,181   10122-BU-9   BRISTOL-INVERS SULIBB CO SENIOR CORP BIO   1,1722/2019   Tax Free Exchange   6,219,842   6,100,000   82,181   10122-BU-9   BRISTOL-INVERS SULIBB CO SENIOR CORP BIO   1,1722/2019   Tax Free Exchange   1,1722/2019   1,1722/2					Various								
101128-B8-9   SIGTON PROPERTIES LP SENUR COPP BND   10,000 000 000 000   10,000 000 000 000 000   10,000 000 000 000 000 000 000 000 000						-    -							
110122-BU-1   BRISTOL-INVERS SQUIBB CO SENIOR CORP BND   1.17/22/2019   Tax Free Exchange   1.17/22/2019   Tax Free Exc						-			127 , 209				
11/22/2019   BRISTOL-INVERS SQUIBB CO SENIOR COPP BND   11,969,161   12,000,000   10,150   114259-AD-7   BROXLIVI UNION GAS COMPANY THE SENIOR CO   09,111/2019   MORGAN STANLEY & CO. INC   11,799,735   10,149,000   214,422   114259-AD-7   BROXLIVI UNION GAS COMPANY THE SENIOR CO   0,910/2019   BK AIRER MERRIL LYNCH   9,619,735   10,149,000   214,422   115637-AP-5   BROIN-FORMAN CORPORATION SENIOR CORP BND   4,643,916   3,854,000   31,075   12189L-AE-1   BURLINGTON NORTHERN SANTA FE L SENIOR CO   0,970/2019   CITIGROUP GLOBAL MRT INC   4,643,916   3,854,000   3,454,701   12189L-AE-1   BURLINGTON NORTHERN SANTA FE L SENIOR CO   0,970/2019   CITIGROUP GLOBAL MRT INC   1,000,000   26,100   1289L-AE-3   BURLINGTON NORTHERN SANTA FE L SENIOR CO   0,970/2019   CITIGROUP GLOBAL MRT INC   1,000,000   26,100   1289L-AE-3   CIGNACORPORATION SENIOR CORP BND   4,643,916   3,854,000   26,100   1,000,000   2,000,000						-							
114259-AU-R   BROOKLYN LINION GAS COMPANY THE SENIOR CO   99/11/2019   MCRGAN STANLEY & CO. INC   11,799,735   10,149,000   214,424   114259-AU-R   BROOKLYN LINION GAS COMPANY THE SENIOR CO   99/10/2019   KR. AILER HERRIL LYNCH   9,691,162   8,072,000   8,048   115697-AP-5   BROIN-FORMAN COPPORATION SENIOR COPP BIND   9,691,162   8,072,000   8,048   2,200,000   3,073						-							
114259-AU-8   BROOKLYN UNION GAS COMPANY THE SENIOR CO   9,077,000   8,048   115637-AP-5   BROINN-FORMAN CORPORATION SENIOR CORP BND   0,5068/2019   Cape Verity III, Inc.   2,429,244   2,20,000   3,31,072   12189L-AN-1   BURLINSTON NORTHERN SANTA FE L SENIOR CO   0,10725/2019   CITIGROUP GLOBAL MKT INC   3,401,470   3,000,000   26,100   12189L-AN-1   BURLINSTON NORTHERN SANTA FE L SENIOR CO   0,08/01/2019   Cape Verity III, Inc.   1,108,650   1,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3,000,000   3,441,470   3					Tax Free Exchange	-							
115637-AP-5   BROINN-FORMAN CORPORATION SENIOR CORP BND   0.5708/2019   Cape Verity III, Inc.   0.5708/2019   Cape Verity III, Inc.   0.5708/2019   C1TIGROUP GLOBAL IMST INC   0.5708/2019   Cape Verity III, Inc.   0.5708/2019													
12189_A=9   BURLINSTON NORTHERN SANTA FE L SENIOR CO   .01/25/2019   CÎTIGRQUP ĞLOBAL MIT INC   .01/25/2019   CITIGRQUP GLOBAL MIT INC   .01/25/2019   CITIGRQ						-    -							
12189L-AE-1   BURLINGTON NORTHERN SANTA FE L CORP BND													
12189_AW-1   BURLINGTON NORTHERN SANTA FE L SENIOR CO   .08/01/2019   Cape Verity III, Inc.   .1,108,650   .1,000,000   .13,940   .25523_AH-3   .010McCMPRPARTI ON SENIOR/OPPBND 144A   .08/28/2019   Tax Free Exchange   .08/01/2019   .08/01					CITIGROUP GLOBAL MKT INC	-							
125523-AH-3													
126408-HF-3       CSX CORP SENIOR CORP BND       .08/01/2019       Cape Verity III, Inc.       .1,523,355       .1,500,000       .14,406         133434-AD-2       CAMERON LING LIC SECURED CORP BND 144A       .12/05/2019       J.P. MORGAN SECURITIES INC       .5,500,000       .5,500,000       .5,500,000       .25,006         149168-AD-6       CATERPILLAR INC SENIOR CORP BND       .12/19/2019       SEAPORT GROUP       .6,358,600       .5,000       .5,000       .27,408         19175-BN-3       CHARTER COMMUNICATION OPER LIC SECURED CORP       .03/08/2019       WELLS FARGO SECURITIES       .2,790,400       .9,7542,031       .6,650,000       .14,870									13,949				
126408-HF-3         CSX CORP SENIOR CORP BND         .08/01/2019         Cape Verity III, Inc.         .1,503,355         .1,500,000         .14,408           133434-AD-2         CAMERNO LING LIC SECURED CORP BND 144A         .12/05/2019         J.P. MORGAN SECURITIES INC         .5,500,000         .5,500,000         .5,500,000         .25,668           149123-CE-9         CATEMPILLAR INC SENIOR CORP BND         .12/19/2019         SEAPORT GROUP         .6,358,600         .5,000,000         .25,068           14916R-AD-6         CATHOLIC HEALTH INITIATIVES SECURED CORP         .03/08/2019         WELLS FARGO SECURITIES         .2,704,408         .3,000,000         .47,488           161175-BN-3         CHARTER COMMUNICATION OPER LLC SECUREDOO         .10/10/2019         BARCLAYS CAPITAL         .7,542,031         .6,650,000         .14,870					Tax Free Exchange								
149123-CE-9       CATERPILLAR INC SENIOR CORP BND       12/19/2019       SEAPORT GROUP       5,000,000       25,065         14916R-AD-6       CATHOLIC HEALTH INITIATIVES SECURED CORP       03/08/2019       WELLS FARGO SECURITIES       2,790,480       3,000,000       47,486         161175-BN-3       CHARTER COMMUNICATION OPER LLC SECUREDCO       10/10/2019       BARCLAYS CAPITAL       7,542,031       6,650,000       14,870				08/01/2019	Cape Verity III, Inc.				14,408				
14916R-AD-6     CATHOLIC HEALTH INITIATIVES SECURED CORP     .03/08/2019     WELLS FARGO SECURITIES     .2,790,480     .3,000,000     .47,486       161175-BN-3     CHARTER COMMUNICATION OPER LLC SECUREDCO     .10/10/2019     BARCLAYS CAPITAL     .7,542,031     .6,650,000     .14,870						.							
161175-BN-3 CHARTER COMMUNICATION OPER LLC SECUREDOD						.			25,069				
									47 , 488				
17323F-AB-6 CITIGROUP MORTGAGE LOAN TRUST WHOLE CMD									14,870				
	17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO		05/21/2019	CREDIT SUISSE ZURICH		10,082,334	19,482,771	39,575				

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year												
1	2	3	4	5	6	7	8	9 Paid for Accrued				
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends				
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO	. c.c.g		Interest Capitalization	o. Gradit	306,138	306, 138	2.11.00.1.00				
20030N-CM-1	CONCAST CORPORATION SENIORCORPBND		10/11/2019	BARCLAYS CAPITAL		12,218,900	10,000,000	1,306				
20030N-CZ-2	CONICAST CORPORATION SENIOR CORP BND		11/07/2019	Various		23,938,320	24,000,000	7,379				
20268J-AD-5	COMMONSPIRITHEALTH SENIOR CORP BND		08/07/2019	CITICORP SECURITIES MARKETS		25,635,000	25,635,000					
20826F-AR-7	CONOCOPHILLIPS CO SENIOR CORP BND		10/11/2019	MORGAN STANLEY & CO. INC		14,347,000	10,000,000	51,236				
209111-FQ-1	CONSOLIDATED EDISON CO OF NEW SENIOR COR		09/06/2019	J.P. MORGAN SECURITIES INC		12,041,800	10,000,000	143,750				
209111-FV-0	CONSOLIDATED EDISON CO OF NEW SENIOR COR		05/06/2019	J.P. MORGAN SECURITIES INC		5,498,075	5,500,000					
209111-FW-8	CONSOLIDATED EDISON CO OF NEW SENIOR COR	-	11/05/2019	Various		19,900,600	20,000,000					
219350-BQ-7	CORNING INC SENIOR CORP BND		11/14/2019	Various		20,358,560	20,000,000					
240019-BT-5	DAYTON POWER AND LIGHT CO SECURED CORP B		06/03/2019	Various		6,234,526	6,275,000					
254687-DV-5 254687-EH-5	WALT DISNEY CO SENIOR CORP BND		11/26/2019	Tax Free Exchange		2, 194, 046 4, 706, 488	2,000,000 4,000,000	25,836				
254687-EX-0			11/26/201911/26/2019	Tax Free Exchange Tax Free Exchange				8 , 128 				
254687-EX-U	. WALT DISNEY CO SENIOR CORP BND	-	11/26/2019	Tax Free Exchange								
25746U-BM-0	DOMINION ENERGY INC CORP BND	-	03/08/2019	SUSQUEHANNA PARTNERS		4,067,856	3,175,000	21,764				
260003-AG-3	DOVER CORP CORP BND 6.600% 03/15/38	-	02/07/2019	Cape Verity III, Inc.								
260543-CV-3	DOWER CORP CORP BIND 0.000% 03/13/36  DOW CHEMICAL COMPANY THE SENIOR CORP BIND	-	11/25/2019	Tax Free Exchange		4,458,546	4,100,000	5,467				
26138E-AT-6	KEURIG DR PEPPER INC SENIORCORPBND		05/01/2019	Cape Verity II. Inc.		92,927	100,000	2,075				
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC SECURED CORP B	-	09/17/2019	J.P. MORGAN SECURITIES INC		4,867,200	5,000,000					
278865-BA-7	ECOLAB INC SENIORCORPBND144A		08/01/2019	Cape Verity III, Inc.		2,344,629	2,164,000	14,484				
29379V-AQ-6	ENTERPRISE PRODUCTS OPERATING ENTERPRISE		03/08/2019	Various		1,741,638	1,438,000	2,834				
29379V-BU-6	ENTERPRISE PRODUCTS OPERATING SENIOR COR	-	10/11/2019	BK AMER MERRIL LYNCH		11,529,200	10,000,000	100,000				
30161N-AN-1	EXELON CORPORATION SENIOR CORP BND		05/28/2019	J.P. MORGAN SECURITIES INC		5,224,100	5,000,000	90,521				
31428X-BS-4	FEDEX CORP SENIORCORPBND		05/01/2019	Cape Verity II, Inc.		102,268	100,000	193				
33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% TERM LOAN		09/13/2019	Tax Free Exchange		10,851,913	10,520,929	13, 151				
341081-FP-7	FLORIDA POWER & LIGHT CO SECURED CORP BN		09/17/2019	J.P. MORGAN SECURITIES INC		5,934,830	5,500,000	61,050				
341081-FQ-5	FLORIDA POWER & LIGHT CO SECURED CORP BN		09/17/2019	J.P. MORGAN SECURITIES INC		6,048,054	5,400,000	10,665				
362341-Z3-6	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-1-		03/22/2019	No Broker		5,815,041	10,350,732	21,060				
375558-BD-4	GILEAD SCIENCES INC SENIOR CORP BND		10/11/2019	HSBC SECURITIES INC.		12,000,900	10,000,000	59,375				
375558-BK-8	GILEAD SCIENCES INC SENIOR CORP BND	-	11/07/2019	J.P. MORGAN SECURITIES INC		16,301,750	15,000,000	92,222				
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC CORP BND	-	09/17/2019	. J.P. MORGAN SECURITIES INC		7,031,900	5,000,000	109,792				
384802-AC-8 38682A-AA-0	WW GRAINGER INC SENIOR CORP BND		08/01/2019 09/16/2019	Various Tax Free Exchange		(246,274) 28,452,652	600,000 28,254,271	4,813 52.977				
437076-BD-3	HOME DEPOT INC SENIOR CORP BND		09/16/2019	AMHERST PIERPONT SECUI		2,373,285	2,173,000					
437076-BH-4	HOME DEPOT INC SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		424,500	2, 173,000	42,902				
437076-BX-9	HOME DEPOT INC SENIOR CORP BND		09/17/2019	Various		24.579.677	20.640.000					
454889-AT-3	INDIANA MICHIGAN POWER CO SENIOR CORP BN		11/07/2019	JEFFRIES & CO. INC.		5.489.763	4.792.000	49,218				
458140-BG-4	INTEL CORPORATION 3.734% 12/08/47		08/01/2019	Cape Verity III, Inc.		1,037,673	980,000	5,489				
459200-AP-6	INTERNATIONAL BUSINESS MACHINE		08/01/2019	Cape Verity III, Inc.		616,237	420,000	5,071				
459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		06/21/2019	CITIGROUP GLOBAL MKT INC		6,073,600	5,765,000	26,583				
460146-CQ-4	INTERNATIONAL PAPER CO SENIOR CORP BND		06/20/2019	Susquehanna International Ser		9,848,700	10,000,000	157,667				
460146-CS-0	INTERNATIONAL PAPER CO SENIOR CORP BND		08/02/2019	MORGAN STANLEY & CO. INC		1, 157, 119	1,150,000	23,762				
461070-AN-4	INTERSTATE POWER AND LIGHT CO SENIOR COR	.	01/01/2019	Forethought Life		(1,040,302)	(1,000,000)					
478165-AH-6	SC JOHNSON & SON INC SENIOR CORP BND 144	-	08/01/2019	Cape Verity III, Inc.		897,120	750,000	10,589				
485134-BS-8	KANSAS CITY POWER & LIGHT COMP SECURED C		03/18/2019	Various		3,679,798	3,700,000					
49271V-AD-2	KEURIG DR PEPPER INC SENIOR CORP BND	-	06/06/2019	Tax Free Exchange		15,000,000	15,000,000	23,306				
49327V-2B-9 532457-BT-4	KEYBANK NATIONAL ASSOCIATION SUB CORP BN		03/06/2019	Various		14,947,500	15,000,000	0.000				
532457-BT-4	ELI LILLY AND COMPANY SENIOR CORP BND		03/20/2019	WELLS FARGO SECURITIES			1,000,000 400.000	3,292 7,022				
532457-B1-4 539830-BL-2	LOCKHEED MARTIN CORPORATION SENIOR CORP		08/01/2019	Cape Verity III, Inc.		5,064,258	4,250,000					
539830-BL-2539830-BL-2	LOCKHEED MARTIN CORPORATION SENTOR CORP.	-	08/01/2019	Cape Verity III, Inc.								
546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO SENIOR CO		11/07/2019	BK AMER MERRIL LYNCH		7,571,552		31,893				
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP SENIOR CO		12/20/2019	Various			14,900,000					
56585A-BE-1	MARATHON PETROLEUM CORP SENIOR CORP BND		05/23/2019	Tax Free Exchange		2,314,378	2,350,000	15,275				
571676-AF-2	MARS INC SENIOR CORP BND 144A		09/17/2019	J.P. MORGAN SECURITIES INC		16,594,200	15,000,000	279,792				
571676-AH-8	MARS INC SENIOR CORP BND 144A		10/11/2019	J.P. MORGAN SECURITIES INC		9,239,468	8,050,000	14,088				
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY SENIOR CO		01/01/2019	Forethought Life		(840,555)	(850,000)					
58013M-FC-3	MCDONALDS CORPORATION SENIOR CORP BND M		06/20/2019	JEFFRIES & CO. INC.		4,920,929	4,535,000	63,345				
586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE CORP BND		01/01/2019	Forethought Life		(454,593)	(450,000)					
594918-BM-5	MICROSOFT CORPORATION SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		639 , 125	500,000	5,872				
594918-CA-0	MICROSOFT CORPORATION SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		1,179,610	1,000,000	20 , 778				
610202-BP-7	MONONGAHELA PWR CO SECURED CORP BND 144A		09/17/2019	SEAPORT GROUP		13,138,400	10,000,000	141,000				
61761J-B3-2	MORGAN STANLEY SENIOR CORP BND	.	02/07/2019	Cape Verity III, Inc.		498,530	500,000	1,983				

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
623115-AE-2	MOUNTSINATHOSPITAL CORP BND	roreign	12/19/2019	Various	UI Stock	16,635,825	16,420,000	21,799
641062-AN-4	NESTLE HOLDINGS INC. SENIORCORPBND144A		03/14/2019	Various		9,772,997	9,700,000	
641062-AN-4	NESTLE HOLDINGS INC. SENTOHOONPHIND 144A		08/01/2019	Cape Verity III, Inc.				7,822
649840-CR-4	NEW YORK STATE ELECTRIC & GAS SENIOR COR		09/18/2019	WELLS FARGO SECURITIES		4.844.100	5.000.000	6.875
65473Q-BC-6	NISOURCE INC SENIOR CORP BND		12/19/2019	J.P. MORGAN SECURITIES INC		10.734.597	9, 150, 000	156 . 160
655844-BV-9	NORFOLK SOUTHERN CORPORATION SENIOR CORP		02/01/2019	J.P. MORGAN SECURITIES INC		3,546,611	3,786,000	72,407
667274-AD-6	NORTHWELL HEALTHCARE INC CORP BND		09/17/2019	CITICORP SECURITIES MARKETS		7,240,000	7,240,000	
670346-AQ-8	NUCOR CORPORATION SENIOR CORP BND		10/11/2019	JEFFRIES & CO. INC.		11.395.400	10.000.000	201,667
674599-DF-9	OCCIDENTAL PETROLEUM CORPORATI SENIOR CO		09/18/2019	Tax Free Exchange		2,252,626	2,000,000	1,075
68389X-AE-5	ORACLE CORPORATION CORP BND		01/09/2019	CITIGROUP GLOBAL NKT INC		13.869.130	11,000,000	170,806
68389X-BF-1	ORACLE CORPORATION SENIOR CORP BND		10/11/2019	Various		16.274.014	14,600,000	237 . 142
68389X-BJ-3	ORACLE CORPORATION SENIOR CORP BND		11/08/2019	CITIGROUP GLOBAL MKT INC		10.938.900	10,000,000	131, 111
686514-AF-7	ORLANDO HEALTH OBLIGATED GROUP SENIOR CO		12/19/2019	STIFEL NICOLAUS & CO INC		2,769,075	2,500,000	23,285
701094-AL-8	PARKER HANNIFIN CORPORATION SENIOR CORP		12/19/2019	DEUTSCHE BANK AG		6,849,024	6,240,000	
701094-AL-8 70213H-AC-2	PARTNERS HEALTHCARE SYSTEM INC SENIOR CO.		01/01/2019	Forethought Life		2,172,724	2,200,000	
707631-AA-5	PENNSTATEHEALTH CORP BND		10/29/2019	MORGAN STANLEY & CO. INC		7,000,000	7,000,000	
718549-AE-8	PHILLIPS 66 PARTNERS LP SENIOR CORP BND		04/25/2019	MORGAN STANLEY & CO. INC		6,372,125	6,250,000	23,819
744482-BM-1	PUBLIC SERV CO OF NH SECURED CORP BND		06/24/2019	J.P. MORGAN SECURITIES INC			3,500,000	20,819
747525-AF-0	QUALCOMM INCORPORATED SENIOR CORP BND		05/24/2019	J.P. MORGAN SECURITIES INC		6,095,880		6,325
74834L-BA-7	QUEST DIAGNOSTICS INCORPORATED SENIOR CO		05/29/2019	J.P. MORGAN SECURITIES INC		9,472,165	9,500,000	b,325
74834L-BA-7	RAYTHEON COMPANY SENIOR CORP BND		03/07/2019	Forethought Life			9,500,000	
773903-AJ-8	ROCKHELL AUTOMATION INC SENIOR CORP BND		03/22/2019	Various		1,816,832		4,766
773903-AJ-8 773903-AJ-8								
	ROCKWELL AUTOMATION INC SENIOR CORP BND		08/01/2019	Cape Verity III, Inc.		568,670	500,000	8,808
78349A-AC-7	RIVJ BARNABAS HEALTH INC CORP BND		11/07/2019			15,056,268	15,200,000	7, 186
824348-AX-4	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP		08/02/2019	Various		3,900,641	3,650,000	22, 156
837004-CJ-7	DOMINION ENERGY SOUTH CAROLINA SECURED C		09/17/2019	J.P. MORGAN SECURITIES INC		6,608,172	5, 100,000	
845743-BQ-5	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		11/08/2019	MORGAN STANLEY & CO. INC		10,084,800	10,000,000	83,111
845743-BR-3	SOUTHWESTERN PUBLIC SERVICE CO SECURED C		09/10/2019	WELLS FARGO SECURITIES		6,839,328	6,351,000	17,624
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP B		03/22/2019	Various		6,913,727	6,350,000	116,427
854502-AJ-0	STANLEY BLACK & DECKER INC SENIOR CORP B		08/01/2019	Cape Verity III, Inc.		655,347	550,000	5,705
855244-AS-8	STARBUCKS CORPORATION SENIOR CORP BND		06/20/2019	J.P. MORGAN SECURITIES INC		13,068,185	11,903,000	58,027
855244-AT-6	STARBUCKS CORPORATION SENIOR CORP BND		05/02/2019	CITICORP SECURITIES MARKETS		3,990,960	4,000,000	
871829-BD-8	SYSCO CORPORATION SENIOR CORP BND		01/11/2019	J.P. MORGAN SECURITIES INC		6,744,150	7,000,000	91,000
883556-BY-7	THERMO FISHER SCIENTIFIC INC SENIOR CORP		08/01/2019	_ Cape_Verity III, Inc.		536,285	500,000	9,510
88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% TERM LOAN		09/13/2019	Tax Free Exchange		20,050,168	19,863,033	24,829
88579Y-BD-2	3M CO SENIOR CORP BND MTM		10/11/2019	Various		16,613,050	15,000,000	38,333
88579Y-BK-6	3M CO SENIOR CORP BND 3.250% 08/26/49		12/19/2019	Various		24,539,720	25,218,000	169,768
896517-AA-7	TRINITY HEALTH CORP SENIOR CORP BND		12/05/2019	BA SECURITIES		4,000,000	4,000,000	
898813-AQ-3	TUCSON ELECTRIC POWER CO SENIOR CORP BND		09/11/2019	CITIGROUP GLOBAL MKT INC		12,440,900	10,000,000	137 , 417
90131H-CD-5	21ST CENTURY FOX AMERICA INC SENIOR CORP		01/01/2019	Forethought Life		(2,391,819)	(2,203,000)	(10,174)
904764-AH-0	UNILEVER CAPITAL CORP CORP BND		01/24/2019	STIFEL NICOLAUS & CO INC		3,083,850	2,500,000	29,910
907818-EM-6	UNION PACIFIC CORPORATION SENIOR CORP BN		08/01/2019	Cape Verity III, Inc.		1,007,490	1,000,000	12,769
911312-BQ-8	UNITED PARCEL SERVICE INC SENIOR CORP BN		11/08/2019	- Various		17,220,700	15,000,000	102,708
911312-BS-4	UNITED PARCEL SERVICE INC SENIOR CORP BN		09/17/2019	MORGAN STANLEY & CO. INC		4,973,750	5,000,000	15,583
91324P-DV-1	UNITEDHEALTH GROUP INC SENIOR CORP BND		12/20/2019	Various		32,907,846	31,800,000	199,907
91913Y-AU-4	VALERO ENERGY CORPORATION SENIOR CORP BN		06/12/2019	J.P. MORGAN SECURITIES INC		4,980,100	5,000,000	42,028
92343V-CZ-5	VERIZON COMMUNICATIONS INC SENIOR CORP B		01/01/2019	Forethought Life		(5,844,905)	(3,947,000)	(48,662)
92343V-DS-0	VERIZON COMMUNICATIONS INC SENIOR CORP B		05/10/2019	Various		23,702,873	21,000,000	73, 245
92343V-DS-0	VERIZON COMMUNICATIONS INC SENIOR CORP B		06/27/2019	Various		7,581,203	550,000	5,590
92343V-DV-3	VERIZON COMMUNICATIONS INC SENIOR CORP B		08/01/2019	Cape Verity III, Inc.		629,655	500,000	10,389
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO SENIOR CO		01/01/2019	Forethought Life		(2,519,672)	(2,500,000)	
94106L-BK-4	WASTE MANAGEMENT INC SENIOR CORP BND		09/17/2019	BARCLAYS CAPITAL		11,380,000	10,000,000	134,875
94974B-GQ-7	WELLS FARGO & COMPANY SUB CORP BND		02/07/2019	Cape Verity III, Inc.		415,580	400,000	4,356
96949L-AE-5	WILLIAMS COMPANIES INC SENIOR CORP BND		06/27/2019	CREDIT SUISSE ZURICH		10,676,600	10,000,000	161,667
976843-BM-3	WISCONSIN PUBLIC SERVICE CORPO SENIOR CO		08/07/2019	WELLS FARGO SECURITIES		9,988,500	10,000,000	
BGA01T-20-6	RIN LTD ABS N_LTD		09/11/2019	Tax Free Exchange		16,868,249	16,868,249	
BGAODV-Q4-4	BLUE EAGLE 2016-1 A SENIOR SECURED TERM		06/14/2019	CREDIT		1,558,051	1,558,051	
BGAODX-EQ-4	BLUE EAGLE 2016-1 B (AA RATED) SENIOR SE		06/14/2019	_ CREDIT		4,234,949	4,234,949	
BGAODX-ER-2	BLUE EAGLE 2016 - C (A RATED) SENIOR SEC		06/14/2019	CREDIT		880,717	880,717	
BGAODX-ET-8	BLUE EAGLE 2016-1 - D (BBB RAT SENIOR SE		09/30/2019	CREDIT		1,930,138	1,930,138	
BGAODX-EU-5	BLUE EAGLE 2016-1 CLO - E (BB SENIOR SEC		09/20/2019	CREDIT		1,880,000	1,880,000	
BGA0EG-LQ-2	LK-CPT1 A-FL LK-CPT1 A-FL		09/13/2019	Tax Free Exchange		4,351,227	4,361,718	5,598
BGA0EG-LR-0	FCOI 05-2A LK-CPT1 A-FX		09/13/2019	Tax Free Exchange		5,046,302	5.041.809	3.781

## E13.3

#### **SCHEDULE D - PART 3**

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

		Snov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	LK-CPT1 B TERM LOAN 4.950% 09/25/42	roreign	09/13/2019	Tax Free Exchange	OI SLOCK	999,525	1,000,000	750
	AIMXL 2018-1 LLC AIMXL 2018-1 LLC		11/18/2019	Commonwealth Life		43.716.378	43,716,378	730
	DS COACHELLA HOLDCO LLC DS COACHELLA HOL		02/07/2019	SPEC FIN				
BGAOLT-FG-5	LENDSL TRUST 18 ABS 8-A A-FL		04/04/2019	SPEC FIN		252.017	252.016	
BGAOLT-FH-3	LENDSL TRUST 18 ABS 8-A A-FX		12/26/2019	SPEC FIN		8,370,072	8,370,072	
BGAOLT-FJ-9	LENDSL TRUST 18 ABS 2018-A B		12/26/2019	SPEC FIN			181.518	
	SERVHL TRUST 2019-1 TERM LOAN		12/16/2019	SPEC FIN		28.097.338	28,097,338	
BGAOMX-V4-4	SERVIL TRUST 2019-1 TERM LOAN		12/16/2019	SPEC FIN		968,874	968,874	
BGAOMX-V5-1	SERVIL TRUST 2019-1 TERM LOAN		12/16/2019	SPEC FIN		1,614,790	1,614,790	
BGAONS-GC-3	MACT TRUST MACT 19-1 TERM LOAN		11/26/2019	SPEC FIN			1,014,730	
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA		12/19/2019	INFINITY		87.598.644		
BGA0QA-3T-6	INFINITY LD ASSET HOLDINGS ELC TERM LOA		09/26/2019	INFINITY		23,832,143	23,832,143	
	CREWRIGHTCEDEBT TERM LOAN		11/22/2019	SPEC FIN		33,792,686	33,792,686	
BGAOQT-JL-5	INFINITY LD ASSET HOLDINGS LLC INFINITY		11/22/2019	INFINITY		121,715,610	121,715,610	
BGAOQZ-AM-8BGAOQZ-AN-6	INFINITY LD ASSET HOLDINGS ELC INFINITY  INFINITY LD ASSET HOLDINGS ELC INFINITY		11/27/2019	INFINITY		25,694,777	25,694,777	
BGAUQZ-AN-6BGAOR9-DD-2	INFINITY LU ASSET HOLDINGS ELC INFINITY		12/27/2019	OREDIT		25,694,777	25,694,777	
BGAOR9-DH-3	BLUEEAGLE2019-1A(AARATED TERM LOAN		12/2//2019	CREDIT		2,088,501	2,088,501	
	BLUEEAGLE2019-1A(AAARATED TERM LOAN		12/31/2019	CREDIT				
						1,886,388		
	BLUEEAGLE2019-1A(AAARATED TERM LOAN	Α	12/31/2019	CREDIT		2,021,130	2,021,130	4 050
	BANK OF NOVA SCOTIA SUB CORP BND	A	06/14/2019	Imperial Bank limited		5,337,300	5,000,000	1,250
0778FP-AB-5	BELL CANADA SENIOR CORP BND	A	08/02/2019	Various		20,661,988	19,450,000	126,354
	NUTRIEN LTD SENIOR CORP BND	A	06/20/2019	- Various		5,553,400	5,000,000	57,639
775109-BN-0	ROGERS COMMUNICATIONS INC SENIOR CORP BN	A	06/27/2019	Various		18, 135, 841	17,375,000	
87971M-BK-8	TELUS CORPORATION SENIORCORPBND	A	08/02/2019	Various		9,483,332	9, 150, 000	
033296-AG-9	ANCHV_2015-1A_AR ABS 2015-1A	D	06/27/2019	GREENSLEDGE		20,000,000	20,000,000	
046353-AM-0	ASTRAZENECA PLC SENIORCORPBND	D	01/31/2019	GOLDMAN SACHS & CO.		3,509,776	3,572,000	
046353-AU-2	ASTRAZENECA PLC SENIOR CORP BND	D	02/26/2019	JANNEY MONTGOMERY SCOTT		4,612,815	4,700,000	6,283
	BHP BILLITON FINANCE USA LTD SENIOR CORP	D	09/17/2019	Various		9,980,285	7,777,000	173,673
	BANCO SANTANDER SA SRBN CORP BND	D	07/18/2019	J.P. MORGAN SECURITIES INC		5, 128,600	5,000,000	78,639
	BANCO SANTANDER SA CORP BND	D	07/19/2019	Various		29,208,500	29,000,000	59,692
	BANCO SANTANDER SA CORP BND	D	06/20/2019	BK AMER MERRIL LYNCH		7,000,000	7,000,000	
	BRITISH TELECOMMUNICATIONS PLC SRUNSEC C	D	07/19/2019	CANTOR FITZGERALD EUR		5,590,850	5,000,000	34,878
	DHEUROPEFINANCEIISARL SENIOR CORP BND	D	10/30/2019	BA SECURITIES		9,828,102	9,825,000	
36318W-AG-5	GALXY_13-15A ABS_13-15A_CR	D	02/07/2019	Cape Verity I, Inc.		1,470,464	1,500,000	4,588
456873-AC-2	INGERSOLL-RAND LUXEMBOURG FINA SENIOR CO	D	02/01/2019	J.P. MORGAN SECURITIES INC		1,677,444	1,661,000	20 , 167
822582-AY-8	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	09/17/2019	J.P. MORGAN SECURITIES INC		8,840,972	7,500,000	35,073
	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	08/22/2019	CITICORP SECURITIES MARKETS		12,253,500	10,000,000	127,604
822582-BQ-4	SHELL INTERNATIONAL FINANCE BV SENIOR CO	D	09/17/2019	J.P. MORGAN SECURITIES INC		8,494,425	7,500,000	107,500
87938W-AU-7	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	07/30/2019	BARCLAYS CAPITAL		11,288,000	10,000,000	207,072
87938W-AX-1	TELEFONICA EMISIONES SAU SENIOR CORP BND	D	12/09/2019	MORGAN STANLEY & CO. INC		6,235,000	5,000,000	76,667
89153V-AU-3	TOTAL CAPITAL INTERNATIONAL SA SENIOR CO	D	07/08/2019	J.P. MORGAN SECURITIES INC		3,200,000	3,200,000	
927320-AA-9	VINCI SA SENIOR CORP BND 144A	D	04/03/2019	HUTCHINSON SHOCKEY ERLEY & CO		1,970,102	1,975,000	
92857W-BM-1	VODAFONE GROUP PLC SENIOR CORP BND	D	07/03/2019	RBC DOMINION SECURITIES INC.		1,001,610	900,000	4,988
92857W-BS-8	VODAFONE GROUP PLC SENIOR CORP BND	D	12/20/2019	BARCLAYS CAPITAL		11,598,800	10,000,000	6,771
961214-EG-4	WESTPAC BANKING CORP SUB CORP BND	D	07/16/2019	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000	1
3899999 Subtr	otal - Bonds - Industrial and Miscellaneous (Unaffiliated)					1,925,317,942	1,856,877,763	8,860,156
	ALTUSTERNILOANB TERM LOAN	П	11/22/2019	QDEC EIN		22,892,928	23,007,968	0,000,130
			11/44/4018	U LV   III				
	otal - Bonds - Unaffiliated Bank Loans					22,892,928	23,007,968	
8399997. Total	- Bonds - Part 3					1,995,832,415	1,925,985,731	9,072,923
8399998, Total	- Bonds - Part 5					979.909.354	777.248.492	1, 187, 724
8399999. Total						2.975.741.769	2.703.234.223	10,260,647
						2,970,741,769	, ., . , .	10,260,647
	- Preferred Stocks - Part 3						XXX	
8999998. Total	- Preferred Stocks - Part 5					1,932,249	XXX	
	- Preferred Stocks					1.932.249	XXX	
	FEDERAL HOME LOAN BANK OF INDI		12/20/2019	LOANS	84.000.000	8,400,000	////	
			12/20/2019	LUANO	04,000.000		\/\/\	
	otal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					8,400,000	XXX	
	Cape Verity III, Inc.		05/01/2019	contribution	0.000	166,032,945		
9399999. Subto	otal - Common Stocks - Parent, Subsidiaries and Affiliates Other					166,032,945	XXX	
	- Common Stocks - Part 3					174.432.945	XXX	
						117,702,340		
3/99998. 10tal	- Common Stocks - Part 5						XXX	

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

# Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

		Sno	wing All Lon	ig-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
9799999. Total	- Common Stocks					174,432,945	XXX	
9899999. Total	- Preferred and Common Stocks					176,365,194	XXX	
9999999 - Total	ls					3, 152, 106, 963	XXX	10,260,647

				;	Showing All Lo	ng-Term B	sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
		_					_		_	11	12	13	14	15						
												10		Total						
												Current	Total						Bond	
												Current	Total	Foreign	DI-/					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	Durina	Maturity
fication	Description	eian	Date	of Purchaser		sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
	UNITED STATES TREASURY GOVT BND	eigii		Maturity	Olock		860.000			Decrease		necognized		value	860,000	Disposai	on Disposar	Disposai		
	1		11/30/2019 _	Maturity		860,000		856,214	859,014		986		986						8,600	
	Subtotal - Bonds - U.S. Governments			1		860,000	860,000	856,214	859,014		986		986		860,000				8,600	XXX
452151-LF-8	. ILLINOIS STATE OF MUNITAX BND GO		10/30/2019	Forethought Life		742,323	695,000	673,081	678,048		996		996		679,044		63,279	63,279	32,491	
57582P-WH-9	MASSACHUSETTS COMMONWEALTH OF MUNI BND G			Forethought Life		93,294	80,000	78,457	78,824		64		64		78,888		14,406	14,406	4,500	
1799999.	Subtotal - Bonds - U.S. States, Territo	ories a	and Possess			835,617	775,000	751,538	756,872		1,060		1,060		757,932		77,685	77,685	36,991	XXX
				J.P. MORGAN SECURITIES																
167505-KH-8	CHICAGO ILL BRD ED MUNITAX BND GO		04/23/2019 _	INC		7,973,360	8,000,000	7,601,840	7,630,401		2,677		2,677		7,633,078		340,282	340,282	196,416	
544646-ZR-6	LOS ANGELES CALIF UNI SCH DIST LOS ANGEL			Forethought Life	ļ	76,004	55,000	67,352	65,311		(376)	ļ	(376)		64,935		11,069	11,069		07/01/2034
2499999. 3	Subtotal - Bonds - U.S. Political Subd	ivision	ns of States	, Territories and Pos	sessions	8,049,364	8,055,000	7,669,192	7,695,712		2,301		2,301		7,698,013	·	351,351	351,351	201,372	XXX
167725-AF-7	CHICAGO ILL TRANSIT AUTH SALES MUNITAX B		10/30/2019	Commonwealth Life		1,949,272	1,425,000	1,843,124	1,808,528		(8,345)		(8,345)		1,800,184		149,088	149,088		12/01/2040
34160P-DA-4	FLORIDA ST DEPT MGMT SVCS FLORIDA ST DEP		_08/01/2019	Maturity		500,000	500,000	500,000	500,000						500,000				26,430	08/01/2019
59259Y-BZ-1	METROPOLITAN TRANSPT AUTHORITY METROPOLI		10/30/2019	Forethought Life	ļ [	2,095,425	1,500,000	1,751,595	1,724,949		(4,962)	L	(4,962)	L	1,719,988		375,437	375,437	95,842	11/15/2039
603923-AQ-6	MINNEAPOLIS MINN MINNEAPOLIS MINN DEV RE		10/30/2019	. Commonwealth Life	ļ <b>ļ</b>	4,731,691	4,715,000	4,824,812	4,715,000	L	ļ	L	ļ	ļ	4,715,000		16,691	16,691	265,808	12/01/2025
				Redempt i on																
626207-YM-0	. GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV		04/01/2019	100.0000		37,000	37,000	41, 177	41,059		(270)		(270)		40,790		(3,790)	(3,790)		04/01/2057
645913-AA-2	NEW JERSEY ECONOMIC DEVELOPMEN NJ ST EDA		10/30/2019 _	Various		13,892,670	11,000,000	14,071,550	13,411,053		(158, 267)		(158,267)		13,252,786		639,884	639,884	989 , 175	02/15/2029
				CITICORP SECURITIES																
80168N-EP-0	. SANTA CLARA VY CALIF TRANSN AU SANTA CLA			MARKETS		12,531,200	10,000,000	10,877,200	10,705,044		(27,835)		(27,835)		10,677,209		1,853,991	1,853,991		04/01/2032
836753-JG-9	SOUTH BROWARD HOSP DIST FLA SOUTH BROWAR		05/01/2019 _	. Call 100.0000		3,000,000	3,000,000	3,278,160	3,018,923		(18,923)		(18,923)		3,000,000				109, 170	05/01/2044
3199999.	Subtotal - Bonds - U.S. Special Rever	nues				38,737,258	32, 177, 000	37, 187, 618	35,924,556		(218,602)	)	(218,602)		35,705,957		3,031,301	3,031,301	2,155,581	XXX
				SANDLER ONEIL &																
00177H-AC-3	. AMMC_2018-22A ABS2018-22A		08/14/2019	PARTNERS	L	6,825,000	7,000,000	7,000,000	7,022,199		(18,481)		(18,481)		7,003,718		(178,718)	(178,718)	231,591	04/25/2031
00213V-AA-2	ARCFI_13-1 ARLFR_13-1 0.000% 12/31/56		12/27/2019	Various		24,054,500	16,389,035	22,992,941	21,521,430		1,471,510		1,471,510		22,992,941		1,061,559	1,061,559		12/31/2056
00213V-AA-2	ARCFI_13-1 ARLFR_13-1 0.000% 12/31/56		10/03/2019	Paydown		2,999,044	2,999,044	4,032,452	3,938,226		(939, 182)		(939, 182)		2,999,044					12/31/2056
00287Y-AS-8	. ABBVIE INC SENIOR CORP BND		06/21/2019 _	Various		8,471,976	8,300,000	8,336,896	8,334,556		(342)		(342)		8,334,214		137,762	137 , 762	239,478	05/14/2045
				J.P. MORGAN SECURITIES																
00287Y-AW-9	. ABBVIE INC SENIOR CORP BND		06/21/2019	. INC		591,408	600,000	595,968	596 , 149		35		35		596 , 184		(4,776)	(4,776)		05/14/2046
02209S-AR-4	ALTRIA GROUP INC SENIOR CORP BND			BA SECURITIES		7,897,470	7,000,000	8, 118, 650	8,041,235		(22,221)		(22,221)		8,019,014		(121,544)	(121,544)		01/31/2044
02209S-AV-5	ALTRIA GROUP INC SENIOR CORP BND		10/10/2019	Various		10,706,880	12,000,000	12,246,243	12,235,314		(4,096)		(4,096)		12,231,218		(1,524,338)	(1,524,338)		09/16/2046
023135-BC-9	AMAZON.COM INC SENIOR CORP BND 144A		10/30/2019 _	Forethought Life	<b></b>	1,062,290	1,000,000	998,333	998,450		131		131		998,581		63,709	63,709		08/22/2027
026930-AA-5	. AMERICAN HOME MORTGAGE ASSETS WHOLE CMO		10/25/2019	Paydown	·	546,017	549,529	440,885	444,823		101, 194		101, 194		546,017		440.005		6,947	
026930-AA-5	. AMERICAN HOME MORTGAGE ASSETS WHOLE CMO		10/30/2019	Commonwealth Life		3,741,733	4,022,219	3,227,011	3,255,834		37,874		37,874		3,293,708		448,025	448,025	85,879	
032511-AY-3 03522A-AF-7	ANADARKO PETROLEUM CORPORATION CORP BND ANHEUSER-BUSCH INBEV FINANCE I SENIOR CO		09/18/2019 05/15/2019	Tax Free Exchange	·	2,252,626 22,480,372	2,000,000 23,825,000	2,299,780 22,466,927	2,259,070 22,471,100		(6,444) 9,273		(6,444) 9,273		2,252,626 22,480,372					09/15/2036 02/01/2046
03522A-AF-7 03879M-AA-1	ARC Rail 2013-1 B ABS 13-1 A 144A		12/15/2019	Various Paydown	<del>        </del>	1, 114, 317	23,825,000	22,466,927			9,2/3		9,2/3		1, 114, 317					02/01/2046
03879M-AA-1	ARC Rail 2013-1 B ABS_13-1 A 144A		05/15/2019	Paydown	† <b>†</b>		1, 114, 317	1, 114,317	1, 114,317		5,254		5,254		1, 114,317				3,833	
03879M-AC-7	ARC Rail 2013-1 B ABS_13-1 B 144A		05/15/2019	Paydown	·	276,905	250, 1/2	276,905	276,905				ე, 204		276,905				, იაა	12/31/2050
30013HI-AU-1	1 100 1011 2010 1 0 AIIO_10-1			Redemption		210,500		£10,303	Z10,300						210,303					12/01/2000
04769#-AA-7	ATLANTAASSETHOLDINGSLLC TERMLOAN		.05/15/2019	100.0000		497.403	497 . 403	497 . 403	497.403						497 . 403				4,004	11/30/2066
05524R-AA-4	BAMLL 13-FRR1 CMBS 13-FRR1-A1 144A		10/30/2019	Commonwealth Life	ļ	10,403,927	10,770,061	6.886.108	9,563,500		508.642		508,642		10,072,141		331.786	331.786	, , 004	12/26/2020
05530V-AN-9	BCAP 2007-AA3 2A WHOLE CMO 07-AA3		10/25/2019	Pavdown		278,771	282.914	234,366	236,883		41.888		41.888		278,771				3,566	05/25/2047
05530V-AN-9	BCAP 2007-AA3 2A WHOLE CMO 07-AA3		10/30/2019	Forethought Life		2,456,780	2,606,664	2,159,356	2,182,545		27,410		27,410		2,209,955		246,825	_246,825		05/25/2047
05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11		.08/01/2019	Paydown			(260,628)	(147,484)	(172, 116)		171.810		171,810		(306)		306	306	306	
05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11		09/24/2019	Commonwealth Life		31,075,023	37,707,466	21,337,907	24,901,746		969,055		969,055		25,870,801		5,204,222	5,204,222		
05538U-AJ-2	BB-UBS TRUST BBUBS_12-SHOW SUB SUB CMBS		10/30/2019	Commonwealth Life		4, 137, 260	4, 125, 000	3,949,526	4,015,610		14, 164		14, 164		4,029,774		107,486	107,486	154,078	
05946X-B8-5	BAFC_05-G SUPSEN WHOLE CMO 05-G		12/01/2019	Paydown	ļ [	958,631	958,631	970,612	975,385		(16,755)	L	(16,755)		958,631				17,350	
05946X-C3-5	BAFC_05-G RMBS_05-G-A3		09/01/2019	Paydown	ļ <b>.</b>	417, 197	417 , 197	417, 153	418,209		(1,012)	L	(1,012)		417, 197		<b></b>		8,034	10/20/2035
05946X-C3-5	BAFC_05-G RMBS_05-G-A3		09/24/2019	. Commonwealth Life	ļ	1,747,732	1,775,710	1,775,525	1,780,017		1,892		1,892		1,781,909		(34, 176)	(34, 176)		10/20/2035
05991B-AE-5	BAFC_15-R8 SUBWHOLECM015-R8144A		10/01/2019	Paydown			201,957	155,557	156,035		( 156 , 035)		(156,035)							06/26/2046
05991B-AE-5	BAFC_15-R8 SUBWHOLECM015-R8144A		10/30/2019	Commonwealth Life		5,817,704	7, 173, 350	5,525,265	5,542,244		196,095		196,095		5,738,339		79,365	79,365		06/26/2046
06051G-FQ-7	BANK OF AMERICA CORP SUB CORP BND		03/15/2019	MERRILL LYNCH & CO	ļ	3,863,260	3,775,000	3,505,503	3,520,192		990		990		3,521,182		342,077	342,077		04/21/2045
06051G-HG-7	BANK OF AMERICA CORP SENIORCORPBND		09/23/2019	BARCLAYS CAPITAL	ļ	10,835,500	10,000,000	9,812,100	9,818,843		10,644		10,644		9,829,487		1,006,013	1,006,013		03/05/2029
07274N-AA-1	BAYER US FINANCE II LLC SENIORCORPBND144		09/16/2019	Forethought Life	<b></b>	2,033,860	2,000,000	1,998,820	1,999,015		274		274		1,999,288		34,572	34,572	50,944	
07274N-AL-7	BAYER US FINANCE II LLC SENIORCORPBND144			Forethought Life	<del>        </del>	7,540,190	7,000,000	7, 106, 960	7, 103, 278		(7,246)		(7,246)		7,096,032		444 , 158	444 , 158		12/15/2028
07325M-AA-2	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM	l	12/26/2019	Paydown	L	448 , 154	448 , 154	360,676	386,429		61,725	L	61,725	L	448 , 154				6,241	03/25/2037

					Showing All L	_ong-Term E	Sonds and Sto	ocks SOLD, I	<u>REDEEM</u> ED	or Otherwis	<u>se DISPOS</u>	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13 Current	14 Total	15 Total Foreign	5.17				Bond	
									Prior Year Book/	Unrealized	Current Year's	Year's Other- Than-	Change in Book/ Adjusted	Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date '
07325V-AG-9	BAYV 2007-A 2A BAYV_07-A		08/28/2019 _	Paydown		623,669	623,669	485,305	512,387		111,282		111,282		623,669		057.004			05/28/2037
07325V-AG-9 073879-4G-0	BAYV 2007-A 2A BAYV_07-A		09/24/2019 .	Commonwealth Life Paydown		7,680,780 1.470.535	8,213,230 1,582,582	6,391,080 1,159,461	6,747,730 1,159,461		75,659		75,659 311,074		6,823,389 1.470,535		857,391	857,391	170,207	05/28/2037
073879-4G-0	BSABS 2005-AC9 A SENIOR WHOLE CMO 05-AC		03/22/2019	Security Withdraw		7,247,172	10,293,763	7,541,610	7,541,610		(294, 438)		(294,438)		7,247,172				39,608	
075887-AQ-2	BECTON DICKINSON AND COMPANY CORP BND		10/30/2019	Various		2,471,060	2,000,000	2,592,399	2,450,771		(32,898)		(32,898)		2,417,873		53, 187	53,187	167,500	
075887-BW-8	BECTON DICKINSON AND COMPANY SENIORCORPB		10/30/2019 .	Forethought Life		5,866,575	5,500,000	5,267,540	5,277,146		18,602		18,602		5,295,747		570,828	570,828		06/06/2027
075887-CE-7	. BECTON DICKINSON AND COMPANY BOND CORP		09/16/2019 .	Various		1,961,862	1,658,000	1,995,084	1,972,755		(24,557)		(24,557)		1,948,198		13,664	13,664		12/01/2026
092113-AN-9	BLACK HILLS CORPORATION SENIOR CORP BND		07/16/2019 .	Various MORGAN STANLEY & CO.			8,659,000	8,366,052	8,367,065		3,242		3,242		8,370,307		367,923	367,923	306,096	09/15/2046
09629C-AE-5	BLUEM_2017-1A ABS 2017-1A 144A		04/26/2019 .	MORGAN STANLEY & CO.		1,994,500	2,000,000	2.000.000	2,016,447		(2.936)		(2,936)		2,013,511		(19,011)	(19,011)	45.979	07/20/2029
10901U-AA-0	BDF_18-1A ABS2018-1A 4.250% 04/25/36		09/16/2019 .	Forethought Life		57, 140, 050	55,000,000	55,000,000	55,000,000						55,000,000		2,140,050	2, 140, 050	2,090,764	
10901U-AC-6	BDF_18-1A ABS2018-1A 4.650% 04/25/36		09/16/2019 .	Forethought Life		4, 161,076	4,000,000	4,000,000	4,000,022		(80)		(80)		3,999,941		161, 135	161 , 135		04/25/2036
11134L-AH-2	BROADCOM CORPORATION SENIOR CORP BND 144		08/06/2019 .	MARKETS		978,280	1,000,000	993,898	994,427		360		360		994,787		(16,507)	(16,507)	41,226	01/15/2027
118230-AM-3	. BUCKEYE PARTNERS LP SENIOR CORP BOND		08/27/2019 .	Various		16,251,813	19,000,000	20,358,070	20,252,994		(16,988)		(16,988)		20,236,006		(3,984,194)	(3,984,194)		11/15/2043
12464Y-AC-3	CBASS_07-CB5 SENIORABS07-CB5		12/26/2019 .	Paydown		604,353	604,353	461, 197	459,424		144,929		144,929		604,353					04/25/2037
126408-BP-7	CSX CORP CSX CORPORATION		09/16/2019 .	Forethought Life		2, 195, 425	1,720,000	2,079,528	1,968,716		(17,389)		(17,389)		1,951,327		244,099	244,099		05/01/2027
126408-HJ-5	CSX CORP SENIOR CORP BND		10/30/2019 .	Forethought Life MORGAN STANLEY & CO.	+	542,215	500,000	486,235	486,384		1,047		1,047		487,431		54,784	54,784	22, 16/	03/01/2028
12641L-BU-6	CSX CORP CSX CORPORATION		09/23/2019 .	INC		9,931,924	7,640,000	9,091,447	8,706,389		(62,302)		(62,302)		8,644,087		1,287,836	1,287,836	424,275	12/01/2028
12645Q-DU-9	CSR_11-6R CSMC2011-6R 5A2		10/01/2019	Paydown		593,883	1,289,091	1,055,020	1, 126, 663		(532,780)		(532,780)		593,883					09/28/2036
12645Q-DU-9	CSR_11-6R CSMC2011-6R 5A2		10/30/2019 .	Forethought Life		25,838,615	28,772,629	23,548,126	25, 147, 213		764,605		764,605		25,911,818		(73,204)	(73,204)		09/28/2036
12667G-T3-7	. COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05		08/25/2019 .	Paydown		238,873	283,591	198,011	186,343		52,530		52,530		238,873		/00 000	(00,000)	3,939	
12667G-T3-7 12668A-QH-1	. COUNTRYWIDE ALTERNATIVE LOAN T CWALT_05		09/24/2019 .	Commonwealth Life Pavdown		2,959,246	4,616,830	3,223,597 252,372	3,033,645 253,657		(50,571) 51,876		(50,571) 51,876		2,983,074 305,532		(23,828)	(23,828)	113,320	
12668A-QH-1	CWALT 2005-51 4A CWALT_05-51		10/30/2019	Commonwealth Life		2,913,763	3,041,871	2.512.611	2,525,397		18.223		18,223		2,543,620		370 . 143	370 . 143		11/20/2035
12668B-BN-2	CWALT 2005-81 A1 CWALT 05-81		110/25/2019	Paydown		374.588	374.588	277 . 195	291.723		82.865		82.865		374.588					02/25/2037
12668B-BN-2			10/30/2019 .	Commonwealth Life		2,940,588	3, 166, 312	2,343,071	2,465,875		13,733		13,733		2,479,608		460,980	460,980		02/25/2037
141781-AY-0	CARGILL INC CORP BND 144A		09/16/2019 _	Forethought Life		412,568	400,000	400,000	400,000						400,000		12,568	12,568		05/14/2021
14855T-AA-1	. CLAST_2015-1A ABS 2015-1A 144A		03/15/2019 _	Paydown		4,249,391	4,249,391	4,249,295	4,249,392						4,249,391				49,365	
151020-AU-8	CELGENE CORPORATION SENIOR CORP BND		11/22/2019 .	Various		6,219,842	6,100,000	6,228,161	6,221,972		(2, 129)		(2, 129)		6,219,842				393,281	08/15/2045
151020-AW-4 166754-AS-0	CELGENE CORPORATION SENIORCORPBND	-	11/22/2019 .	Tax Free Exchange Forethought Life		11,969,161	12,000,000	11,967,960	11,968,665 1,950,373		3.696		496		11,969,161		169.212	169.212		11/15/2047
16678R-FB-8	CHEVY CHASE MORTGAGE FUNDING C COMFC_06		12/26/2019	Paydown		1,317,857	1,419,821	1,175,210	1,176,093		141,764		141,764		1,317,857		103,212	100,212	21,208	
16678R-FC-6	CCMFC 2006-1A A2 CCMFC_06-1A		12/26/2019	Paydown		2,528,285	3,038,726	1,858,606	1,827,170		701,115		701, 115		2,528,285				48,215	12/25/2046
16678Y-AA-0	CCMFC 2006-3A A1 WHOLE CMO 144A		12/26/2019 .	Paydown		2,567,012	2,890,648	2,802,122	2,851,423		(284,411)		(284,411)		2,567,012				35,293	
16679B-AA-9	. CHEVY CHASE MORTGAGE FUNDING C WHOLE CMO		12/26/2019 .	Paydown		1,673,760	1,987,384	1,653,416	1,689,078		(15,318)		(15,318)		1,673,760				23,677	05/25/2048
17311X-AS-4 17311X-AS-4	CMLTI 2007-AMC2 A1 ABS_07-AMC2 A1 144A	-	10/25/2019 .	Paydown		388,298 4,070,602	388,298	300, 100	301,066 3,437,708		87,232 19,537	·	87,232 19,537		388,298	·	613.357	613.357		01/25/2037
1/311X-AS-4 195869-AJ-1	CMLTI 2007-AMC2 A1 ABS_07-AMC2 A1 144A COLONIAL PIPELINE CO COLONIAL PIPELN	-	10/30/2019 .	Forethought Life	<del> </del>	4,070,602	4,433,766 280.000	3,426,683	3,437,708		19,537	ļ	19,537		3,457,245	<b> </b>				01/25/2037
209111-ED-1	CONSOLIDATED EDISON CO OF NEW SENIOR COR		10/30/2019	Forethought Life	İ		700,000				(912)		(912)		721,408		105,957	105,957	31,337	
209111-EH-2	CONSOLIDATED EDISON CO OF NEW CORP BND		10/30/2019 .	Various		1,217,560	1,000,000	1,093,044	1,077,864		(2,758)		(2,758)		1,075,106		142,454	142,454	61,833	
224050-AE-4	COX ENTERPRISES INC SENIOR CORP BND 144A	.	10/30/2019	Forethought Life	ļ	1,208,268	945,000	1, 135, 414	1,098,658		(12,284)		(12,284)		1,086,374	ļ	121,893	121,893	90,215	07/15/2027
22546Q-AN-7	CREDIT SUISSE AG NEW YORK BRAN SENIOR CO		05/28/2019 .	Maturity		750,000	750,000	746,040	749,515		485	ļ	485		750,000				8,625	
23204G-AA-8	CUSTOMERS BANCORP INC CUSTOMERS BANCORP		06/26/2019 .	Maturity		5,000,000	5,000,000	5,000,000	5,000,000		40 545		40.545		5,000,000		05.070	OF 070		06/26/2019
23306N-AL-6 23332U-BU-7	DBWF MORTGAGE TRUST DBWF_15-LC SUB CMBS _DSLA 2004-AR4 1A RMBS_04-AR4 1A1A		10/30/2019 _	Commonwealth Life		1,884,748 3,303,326	2,000,000 3,303,326	1,782,584 2,713,149	1,842,260 2,730,095		16,515 573,231	·	16,515 573,231		1,858,775 3,303,326		25,972	25,972		06/10/2034 01/19/2045
23332U-BU-7		1	10/21/2019 .		·	16,756,546	17, 167, 271	14, 100, 139	14,188,211		(48,617)	ļ	(48,617)			ļ	2,616,952	2,616,952		01/19/2045
244199-AZ-8	DEERE & CO DEERE & CO 8.100% 05/15/30		10/30/2019	Forethought Life		406, 179	280,000	389,278	363,349		(4,709)		(4,709)		358,640		47,539	47,539	21,798	
25151K-AC-3	DBALT_07-3 SUPSEN ABS_07-3-2A1		12/26/2019 .	Paydown		891,607	901,338	708,966	723, 140		168,467		168,467		891,607				15, 123	10/25/2047
25151W-AA-1	DBALT 2007-AB1 A RMBS 07-AB1 A1		08/25/2019 _	Paydown		374,767	696,974	425, 171	431,847		(57,080)	ļ	(57,080)		374,767	ļ			7,742	04/25/2037
25151W-AA-1	DBALT 2007-AB1 A RMBS_07-AB1 A1		09/24/2019 .	Commonwealth Life		5,550,980	8,795,679	5,365,576	5,449,824		150,470	ļ	150,470		5,600,294	<b></b>	(49,314)	(49,314)	178,313	04/25/2037
26362#-AA-1	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS	-	11/30/2019 .	Redemption 100.0000 Redemption		1,943,236	1,943,236	1,943,236	1,943,236						1,943,236				147 , 349	11/30/2067
26362#-AB-9	DUBLINASSETHOLDINGS GLOBAL GOVT BONDS	1	11/30/2019	100.0000		1.436.719	1,436,719	1.436.719	1.436.719	1	1	1	I		1.436.719	I	1		28 560	11/30/2067

					Snowing All L	ong-Term B	onds and Sto	ICKS SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying				Value		Disposal		Gain (Loss)	(Loss) on	During	Maturity
	Description	_		of Purchaser			Day Value	Astual Cost		Increase/	tization)/	Impairment		Carrying	Disposai					Date
fication	Description	eign	Date		Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
27830K-AY-0	EATON 15-1A ABS2015-1A		40 (04 (0040	MORGAN STANLEY & CO.		0 707 FFF	0.075.000	3.989.906	0.000.070		(40, 400)		(40, 400)		3,964,557		(407.000)	(407,000)	407 440	04 (00 (0000
29336U-AC-1	_ ENLINK MIDSTREAM PARTNERS LP SENIOR CORP	-	12/04/2019	. INC		3,767,555	3,975,000 18,900,000		3,980,976 18,887,304		(16,420)	) <del> </del>	(16,420)		18,887,455		(197,002)	(197,002)	197,443	
32029G-AC-8	FIRST FRANKLIN MTG LOAN ASSET SENIOR ABS		10/25/2019	Pavdown		1.051.883	1.051.883		594.874		457.010		457.010		1.051.883		(2,000,201)	(2,003,207)		
32029G-AC-8	FIRST FRANKLIN MTG LOAN ASSET SENIOR ABS	-	10/30/2019	Various		13,564,544	21,033,663	12, 107, 154	11,895,207		(238.527)		(238,527)		11,656,680		1,907,864	1.907.864		03/25/2037 .
32029G-AE-4	FFML 07-FF2 SENIOR ABS 07-FF2 A2D		08/26/2019	Paydown		228,775	228,775	131.842	129.681		99.094		99.094		228,775					03/25/2037
32029G-AE-4	FFML_07-FF2 SENIOR ABS_07-FF2 A2D		09/24/2019	. Commonwealth Life		4,294,278	6,480,748	3,734,833	3,673,610		(39,876)	)	(39,876)		3,633,734		660,544	660,544	128,935	03/25/2037 .
337738-AR-9	FISERV INC SENIORCORPBND	.	10/30/2019 _	Forethought Life		607,723	550,000	541,761	541,847		588		588		542,435		65,287	65,287		10/01/2028
33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% ABS	-	08/01/2019 _	Paydown	·}	129,702	162,700	167,234	166, 175		(36,575)		(36,575)		129,600		102	102		07/25/2041
33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% ABS	-	09/13/2019	. Tax Free Exchange	-} <b>}</b>	10,917,878	10,583,888	10,833,646	10,809,974	<b></b>	107,904	J	107,904	·	10,917,878					07/25/2041 .
341081-ER-4	. FLORIDA POWER & LIGHT CO FLORIDA POWER A	-	10/30/2019 _	Various	+ <b> </b>	3,029,527	2,280,000	2,748,604	2,665,039		(15,890)	}	(15,890)		2,649,149		380,379	380,379	146,965	10/01/2033
345370-BM-1	FORD MOTOR COMPANY SENIOR CORP BND	1	12/17/2019	MILLENNIUM ADVISORS, LLC		3,827,599	2 261 000	4.469.237	4 201 500		(22,850)	J	(22,850)		4,368,746		(541, 147)	(541,147)	OEE FOR	06/15/2043
345370-BM-1	FORD MOTOR COMPANY SENTOR CORP BND		07/30/2019	BA SECURITIES	·    -		3,261,000		4,391,596 7,996,520		(22,850)	' <del> </del>	(22,850)				(541, 147)	(541, 147)		12/08/2046
362256-AA-7	GSAA 2006-16 A1 GSAA 06-16	1	10/25/2019	Paydown	-†			159,921			237,236		237,236				(090,752)	(080,752)	3,546	
362256-AA-7	GSAA 2006-16 A1 GSAA_06-16	1	10/30/2019	Forethought Life		2,762,421	6,206,436	2,571,047	2,392,408		(170,580)		(170,580)		2,221,828		540,593	540,593	100,042	
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 06 GSAA 06-1		10/01/2019	Pavdown		295.190	295, 190	151, 107	147.823		147.367	,	147,367		295.190					09/25/2036
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 06 GSAA 06-1		10/30/2019	Forethought Life		2,589,332	4,846,017	2,480,666	2,426,752		(114,002)	)	(114,002)		2,312,750		276,582	276,582		09/25/2036
3622E8-AF-2	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		10/01/2019	Paydown		128,234	128,234	54,019	53,816		74,418		74,418		128,234				1,345	09/25/2036 .
3622E8-AF-2	GSAA HOME EQUITY TRUST GSAA_06 GSAA_06-1		10/30/2019 _	Forethought Life		1, 198, 916	2,607,693	1,098,497	1,094,370		(63,361)	)	(63,361)		1,031,009		167,908	167,908		09/25/2036 .
3622EQ-AA-3	. GSAA HOME EQUITY TRUST GSAA_07 ABS_07-1		10/25/2019 _	Paydown		610,195	610, 195	289,767	269,775		340,420		340,420		610, 195					02/25/2037 .
3622EQ-AA-3	. GSAA HOME EQUITY TRUST GSAA_07 ABS_07-1	.	10/30/2019	Forethought Life		4,239,214	8,833,260	4, 194, 698	3,905,294		(256,673)	)	(256,673)		3,648,621		590,593	590,593	142,546	
362341-Z3-6	. GSAA HOME EQUITY TRUST GSAA_06 ABS_06-1	-	02/25/2019	Paydown		165,638	165,638	94,538	94,538 6,408,810		71, 100		71, 100		6.308.642				420	
362341-Z3-6 362375-AC-1	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-1 GSAA 06-10 SENIORABS06-10		03/22/2019 12/01/2019	Security Withdraw		6,308,642 788,362	11,228,722 788,362	6,408,810			(100, 168)	)	(100,168)		5,308,642					01/25/2036 .
36242D-UR-2	GSR_05-AR1 SUB WHOLE CMO 05-AR1 B1		12/01/2019	Paydown		1,075,265	1,467,184	928,502	929,500		145,765		145,765		1,075,265				36,620	
36298Y-AB-6	GSAA 2006-14 A2 SENIOR ABS_06-14 A2	-	12/26/2019	Paydown		1,007,715	1,007,715	441, 118	399,744		607,971		607,971		1,007,715				10,910	
37045V-AN-0	GENERAL MOTORS CO SENIORCORPBND		08/06/2019	BARCLAYS CAPITAL		5, 103, 500	5,000,000	5, 135, 644	5, 127, 988		(7,763)	)	(7,763)		5,120,225		(16,725)	(16,725)	179,083	
375558-BF-9	GILEAD SCIENCES INC SENIOR CORP BND		_09/16/2019 _	Forethought Life		7,232,808	6,844,000	6,795,681	6,798,357		4,001		4,001		6,802,358		430,449	430,449	260,908	
38022A-AA-9	GOAL SL TRUST 2017-A CLASS A ABS 2017-A		12/25/2019 _	Paydown		2,782,618	2,782,618	2,612,322	2,608,822		173,796		173,796		2,782,618				55,550	10/25/2035
38682A-AA-0	. GRANDVIEW SENIOR NOTE 4.5% ABS		03/01/2019	Paydown			(34,336)	(34,336)	(34,327)		34,327		34,327							10/25/2036 .
38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% ABS		09/16/2019	. Tax Free Exchange		28,468,204	28,268,315	28,268,315	28,261,409		206,795		206,795		28,468,204				771,454	10/25/2036 .
004041.15.0	ODEAT DIVIED EMEDON ODEAT DIVIED EMEDON	1	07/40/0046	STIFEL NICOLAUS & CO		0.045.0:-	6 774 5	0 400 70:	0 004 707						0.004.705		(40.45-		101 5	07 (04 (000
39121J-AE-0	GREAT RIVER ENERGY GREAT RIVER ENERGY		07/16/2019 _	INC		3,245,243	2,771,580	3,480,761	3,284,795		6,913		6,913		3,291,709		(46,466)	(46,466)	181,520	07/01/2038
39121J-AE-0	CDEAT DIVED ENERGY CREAT DIVED ENERGY	1	07/01/2019	Redemption 100.0000		235.252	235.252	295.448	278.814		(2.636)	J	(2.636)		276 . 178		(40.926)	(40,926)	14 710	07/01/2020
39121J-AE-0	GREAT RIVER ENERGY GREAT RIVER ENERGY	1	07/01/2019				235,252	295,448	2/8,814		(13,656)	\h	(2,636)		2/6,1/8		(40,926)	(40,926)		07/01/2038 .
402740-AB-0	GULFSTREAM NATURAL GAS SYSTEM CORP BND 1	1	09/16/2019 _	Forethought Life	· [ ]	3,449,610	3,000,833	3,475,176	3.299.411		(27, 103)	(1	(27, 103)		3,272,308		177.302	177.302		11/01/2035
41161P-A8-6	HARBORVIEW MORTGAGE LOAN TRUST CMO 06-1	1	1.12/19/2019	Pavdown	†	4,784,578	4,598,126	3.708.781	3.815.556		969.022		969.022		4.784.578			177,302		03/19/2036
41161P-JX-2	HVMLT 2004-11 1A HVML 04-11	1	10/21/2019	Paydown	[	555,823	581,525	354,528	354,275		201,547		201,547		555,823					01/19/2035
41161P-JX-2	HVMLT 2004-11 1A HVML_04-11	.	10/30/2019	. Commonwealth Life		4,533,079	6,575,670	4,008,868	4,006,019		(167,711)	)L	(167,711)		3,838,307		694,772	694,772	176,594	
41161V-AC-4	HVMLT_06-7 CMO_06-7 2A1A	.	10/21/2019	Paydown	.	268,833	268, 145	226,326	227,520	L	41,313		41,313		268,833		ļ		3,255	09/19/2036 _
41161V-AC-4	HVMLT_06-7 CMO_06-7 2A1A	.	10/30/2019	Commonwealth Life	.	2,617,453	2,807,114	2,369,320	2,381,820		24,503		24,503		2,406,323		211, 130	211, 130		09/19/2036
41161X-AC-0	. HARBORVIEW MORTGAGE LOAN TRUST CMO_06-9	-	12/19/2019	Paydown		1,478,601	1,662,325	1,262,015	1,269,082		209,519		209,519		1,478,601					11/19/2036
41164L-AA-7	HARBORVIEW MORTGAGE LOAN TRUST SENIORABS	-	12/26/2019	Paydown		3,996,169	4,219,600	3,538,191	3,559,522		436,648		436,648		3,996,169					04/27/2037 .
43741B-AC-3 438506-AS-6	HMBT 2007-1 12A1 RMBS_07-1-12A1	-	12/01/2019	Paydown	- <del> </del>	1,479,115	1,480,109	1,247,251 962.594	1,249,244		229,870		229,870		1,479,115		112.787	112.787		04/25/2047 .
438506-AS-6 45661K-AK-6	HONEYWELL INC CORP BNDINDX 2006-AR11 4 RMBS_06-AR11-4	1	10/30/2019 10/01/2019	Forethought Life	·+	1,017,552 1.356.459	790,000 1.403.858		913,643 1.060.534		(8,878)		(8,878) 295.925	·	904,765 1.356.459		112,787	112,/8/	45,941	
45661K-AK-6 45661K-AK-6	INDX 2006-AR11 4 MMBS_06-AR11-4	1	110/01/2019	PaydownForethought Life	- <del> </del>		1,403,858		1,060,534		(6.852)	, <del> </del>	295,925				1.484.382	1.484.382	32,087	
45668G-AG-7	INDX 06-AR14 SENIOR ABS 06-AR14	1	12/26/2019	Paydown	·†	1,276,203	1,276,203				(6,852)	<u>'</u>	(6,852)		1,276,203		1,404,302	1,404,302		11/25/2046
45669W-AA-4	INDX 2007-FLX5 1 RMBS_07-FL5 1A1		08/26/2019	Paydown	-	793,867	793,497	657,762	662.896		130.971		130,971		793,867					08/25/2037
45669W-AA-4	INDX 2007-FLX5 1 RMBS 07-FL5 1A1	.	09/24/2019	Commonwealth Life	[	5,761,583	5,970,160	4,948,909	4,987,536		45,758		45,758		5,033,294		728,289	728,289		08/25/2037
	-	1		Redemption																
456730-AA-7	. INFINITY AIRCRAFT HOLDINGS LLC SENIOR SE		11/30/2019	100.0000		31,988,854	31,988,854	31,988,854	31,988,854						31,988,854					12/15/2067 .
46644E-AE-4	JPMRR_2015-2 WHOLE CMO 5-2_2A2	-	10/01/2019 _	Paydown	ļ ļ	1,533,820	2,027,646	1,812,208	1,829,465		(295,645)	)	(295,645)		1,533,820					08/26/2046 _
46644E-AE-4	JPMRR_2015-2 WHOLE CMO 5-2_2A2		10/30/2019	Forethought Life		11,492,775	12,340,527	11,029,346	11, 134, 369	<b> </b>	365,642	<b> </b>	365,642		11,500,011		(7,236)	(7,236)	311,282	08/26/2046 .

					Showing All L	Long-Term E	sonus and Sic	ocks SOLD, I	REDEEMED	or Otherwis	se DISPUS	ED OF Dui	ing Current	rear						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Dools/					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
46647P-AV-8	JPMORGAN CHASE & CO SENIORCORPBND	Cigii	09/23/2019	SUMITOMO BANK	Otock	2,215,260	2.000.000	2.003.900	2.003.760	Decrease	(239)	necognized	(239)	value	2,003,521	Disposai	211.739	211.739	98.537	07/23/2029 _
478165-AF-0	1		10/30/2019			2,564,540	2,000,000	2,003,900	2,003,760		(239)	<u> </u>	(6,330)		2,003,521		418,566	418,566	139,278	
485170-AQ-7	SC JOHNSON & SON INC JOHNSON (S.C.) & SO KANSAS CITY SOUTHERN SENIOR CORP BND		12/10/2019	Forethought Life Various		11,041,102	10,000,000	9,013,847	9,060,292		19,352		19,352		9,079,644		1.961.458	1,961,458	461,853	
50076Q-AE-6	KRAFT HEINZ FOODS CO SENIOR CORP BND		08/09/2019	WELLS FARGO SECURITIES		2.540.746	2.505.000	2.463.132	2.467.205		529		529		2.467.734		73.012	73,012		
50076Q-AE-7	KRAFT HEINZ FOODS CO SENIOR CORP BND		_08/13/2019 _	Various		5,607,140	4,650,000	5,667,485	5,581,382		(16,665)		(16,665)		5,564,717		42.423	42.423		01/26/2039 .
50077L-AB-2	KRAFT HEINZ FOODS CO SENIOR CORP BND		08/09/2019	Various		4,699,150	5,000,000	4.738.900	4,747,698		2.850	'l	2,850		4.750.548		(51,398)	(51,398)		06/01/2046
50077L-AM-8	KRAFT HEINZ FOODS CO SENIOR CORP BND			WELLS FARGO SECURITIES .		1,237,320	1,200,000	1,379,150	1,371,128		(2,260)		(2,260)		1,368,868		(131,548)	(131,548)		07/15/2045 .
00077E AM 0				CREDIT SUISSE FIRST		, 201, 020	1,200,000				(2,200)	, <u> </u>								
50540R-AU-6	LABORATORY CORP OF AMER HLDGS SENIOR COR		_08/06/2019 _	BOSTON COR		1,049,350	1,000,000	998,490	998,672		80		80		998,751		50,599	50,599	33 700	09/01/2027 _
525226-AJ-5	LXS 2006-12N A32 RMBS 06-12N A32A		08/26/2019	Paydown		353.929	353.929	282,470	293.887		60.042		60.042		353.929		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,00,000	3,895	
525226-AJ-5	LXS 2006-12N A32 RMBS_06-12N A32A		09/24/2019	Commonwealth Life		3,226,405	3,348,552	2,672,470	2.780.489		39.528		39.528		2.820.018		406.387	406.387		08/25/2046 .
	LXS 2006-12N 2A1 ABS_06-12N 2A1A		12/26/2019	Paydown		1,059,056	1,069,036	815.808	865,327		193.729		193,729		1,059,056					08/25/2046
525227-AK-0	LEHMAN XS TRUST LXS 06-GP2 SUPSENABS06-G	1	10/25/2019	Paydown		2,068,005	2,066,454	1,946,683	1,946,855		121.150		121, 150		2,068,005				27 . 185	
525227-AK-0	LEHMAN XS TRUST LXS 06-GP2 SUPSENABS06-G		10/30/2019	Commonwealth Life		15,682,631	15,895,074	14,973,806	14,975,128		186		186		14,975,314		707,318	707.318		06/25/2046 .
525229-AG-5	LXS 2006-10N 1A4 LXS 06-10N	1	07/25/2019	Paydown			50,854	30,794	33,847		(33,847)		(33,847)						590	
525229-AG-5	LXS 2006-10N 1A4 LXS 06-10N		09/24/2019	Commonwealth Life		5,069,554	6,293,278	3,810,838	4, 188, 661		124,865		124,865		4,313,526		756,028	756,028	128,987	
52523Y-AC-8	LXS 2006-19 A3 ABS 06-19 A3		12/26/2019	Pavdown			140,489	105.016	99.838		(99,838)	)	(99,838)						1,900	
52524Y-AC-7	LXS 2007-12N 1A3 LXS 07-12N		12/26/2019	Paydown		1,700,089	1,750,162	1.462.684	1,491,018		209.071		209,071		1,700,089					07/25/2047
55336V-AR-1	MPLX LP SENIORCORPBND 4.000% 03/15/28		01/30/2019	BARCLAYS CAPITAL		4,297,995	4,500,000	4.362.885	4,368,172		969		969		4,369,141		(71, 146)	(71, 146)		03/15/2028
565122-AG-3	MAPLE ESCROW SUBSIDIARY INC SENIORCORPBN		06/06/2019	Tax Free Exchange		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000		,	, ,		05/25/2048
56585A-AT-9	MARATHON PETROLEUM CORP SENIORCORPBND 14		05/23/2019	Various		2,314,378	2,350,000	2,313,997	2,314,143		235		235		2,314,378				68 , 150	04/01/2048 _
576433-G7-5	MARM_06-0A1 SENIORABS06-0A1		10/01/2019	Paydown		1,201,090	1,434,709	1,359,112	1,351,385		(150, 295)		(150,295)		1,201,090				23,443	04/25/2046 _
576433-G7-5	MARM 06-0A1 SENIORABS06-0A1		10/30/2019	Forethought Life		7,496,336	7,813,357	7,448,994	7,359,580		183,443		183,443		7,543,022		(46,687)	(46,687)	279,861	04/25/2046
	-			MILLENNIÙM ADVISORS,																
579780-AN-7	MCCORMICK & COMPANY INCORPORAT SENIOR CO		08/06/2019	LLC		599, 156	575,000	578,610	578 , 159		(205)		(205)		577,954		21,202	21,202	19, 170	08/15/2027
585055-AT-3	MEDTRONIC INC CORP BND			Call 122.4060		11,628,570	9,500,000	10,574,154	10,453,004		(5,063)	)	(5,063)		10,447,940		(947,940)	(947,940)	2,386,337	03/15/2040
585055-BD-7	MEDTRONIC INC SENIOR CORP BND		03/11/2019	. Call 111.9180		2, 126, 442	1,900,000	2, 170, 940	2, 164, 586		(1,268)		(1,268)		2, 163, 318		(263,318)	(263,318)	269,403	03/15/2044
585055-BU-9	MEDTRONIC INC SENIOR CORP BND		07/12/2019	Various		4,839,580	4,291,000	4,421,700	4,414,021		(518)	)	(518)		4,413,502		(122,502)	(122,502)	648, 169	03/15/2045
594457-BT-9	DTE GAS CO CORP BND 5.700% 03/15/33		10/30/2019	Forethought Life		354, 152	280,000	299,064	295,613		(636)	)	(636)		294,977		59, 176	59,176	17,999	
594918-BT-0	MICROSOFT CORPORATION SENIOR CORP BND		10/11/2019	BA SECURITIES		6,208,125	5,500,000	5,473,325	5,474,543		427		427		5,474,970		733, 155	733 , 155	241,939	08/08/2046 _
61690X-AJ-3	MSRR_2015-R6 SUBWHOLECM02015-R6144A		09/25/2019	Paydown			(24,760)	(19,047)	(19, 142)		19,200		19,200		59		(59)	(59)	58	
61690X-AJ-3	MSRR_2015-R6 SUBWHOLECM02015-R6144A		10/30/2019	Forethought Life		3,038,087	3,712,006	2,855,528	2,869,712		20,326		20,326		2,890,038		148,050	148,050	55,819	07/26/2045
				MORGAN STANLEY & CO.							1									
61744Y-AP-3	MORGAN STANLEY SENIORCORPBND	<b></b>	09/23/2019 _	INC		10,661,900	10,000,000	9,645,100	9,657,316		20,446		20,446	ļ	9,677,761		984, 139	984,139		01/24/2029 _
617487-AD-5	MSM 2006-16AX 2A MSM_06-16AX	-	12/26/2019	Paydown		682,582	682,582	280,078	258,228		424,354	ļ	424,354	ļ	682,582		ļ	ļļ	6,003	
63543V-AE-3	NCSLT 2006-3 A5 NCSLT_06-3		12/26/2019	Paydown		277,302	277,302	162,915	218,083		59,220		59,220		277,302					10/27/2031 .
	NATIONAL RURAL UTILITIES COOP MTNC		07/16/2019	SEAPORT GROUP		17, 178, 558	11,800,000	16,024,944	15, 181, 956		(101,092)	)	(101,092)		15,080,864		2,097,694	2,097,694		03/01/2032 .
	NSLT_12-4A NSLT_12-4A 2.792% 07/26/49	-		BK AMER MERRIL LYNCH		1,442,578	1,500,000	1,348,594	1,472,594		282		282	ļ	1,472,876		(30,298)	(30,298)		07/26/2049 _
	NELNET STUDENT LOAN TRUST NSLT ABS_13-2			. BK AMER MERRIL LYNCH	<b></b>	4,504,746	4,500,000	4,500,000	4,500,000		770		770	}	4,500,770		3,976	3,976		08/26/2052 .
64128X-AE-0	NEUBERGER BERMAN GROUP LLC/NEU SENIOR CO		06/21/2019	Various		2,372,793	2,525,000	2,509,269	2,510,183		136		136	·	2,510,319		(137,526)	(137,526)		04/15/2045 .
64828M-BK-2	NRZT_17-3A-B3 RMBS_17-3A B3 144A		12/01/2019	Paydown		293,205	293,205	303,969	303,975		(10,769)	}	(10,769)		293,205				8,619	04/25/2057 .
054004 45 4	NODE ENERGY ING NODE ENERGY ING		00/04/0046	MORGAN STANLEY & CO.		F 000 455	4 000 0	F 000 0	4 040 0		/ 40 00=	J	/ 40 00=		4 004 04:		201 555	004 505	201 2	04/04/000=
654894-AF-1	NOBLE ENERGY INC NOBLE ENERGY INC		06/21/2019	INC	ļ	5,003,480	4,000,000	5,229,039	4,842,638		(40,697)	}}	(40,697)		4,801,941		201,539	201,539		04/01/2027
655044-AE-5	NOBLE ENERGY INC CORP BND		06/21/2019	BARCLAYS CAPITAL		6,777,060	6,000,000	6,733,517	6,657,189		(8, 135)	ነ}	(8, 135)		6,649,053		128,007	128,007		03/01/2041 .
65537K-AA-8	NOMURA HOME EQUITY LOAN INC NH SENIORABS		12/26/2019	Paydown		2,205,684	2, 193, 842	2,033,152	2,036,190		169,494		169,494		2,205,684				28,636	02/25/2037 .
655414 4 1 5	NMRR_15-8R WHOLECM02015-8R		_11/14/2019 _	NOMURA SECURITIES INIL.		4,370,073	8,568,771	4,556,848	3,828,860	727.988	399.340		1, 127, 328		4,956,188		(586, 114)	(586, 114)	40,628	08/25/2036 _
65541A-AJ-5	NMRR 15-8R WHOLECM02015-8R	1	111/01/2019			4,3/0,0/3	8,568,771	4,556,848	3,828,860		(246,049)	J			4,956,188		(586,114)	(586, 114)	40,628	
677415-CF-6	OHIO POWER CO OHIO POWER COMPANY	1	10/30/2019	PaydownForethought Life		3.668.740	2,670,000	245,829	3.040.205		(246,049)		(206,697)		3.025.052		643.688	643.688		02/15/2033 .
68268N-AM-5	ONEOK PARTNERS LP SENIOR CORP BND		05/01/2019	Cape Verity III, Inc		4,080,816	3,600,000	3,786,588	3,772,093		(1, 102)		(1, 102)		3,770,992		309.824	309,824		02/15/2033 .
69349L-AR-9	PNC BANK NATIONAL ASSOCIATION SUBCORPBND			KEY BANK		6, 133, 058	5,575,000	5,561,397	5,561,735		979		(1, 102)		5,562,714		570.344	570,344		09/15/2043 .
73102Q-AA-4	POLAR TANKERS INC SENIOR CORP BND 144A		10/30/2019	Forethought Life	ļ	1,678,554	1,365,000	1.565.396	1,553,391		(10.266)		(10,266)		1,543,125		135.429	135,429		05/10/2037 .
749685-AV-5	RPM INTERNATIONAL INC SENIOR CORP BND 1444		10/30/2019	Forethought Life	†	3,098,850	3,000,000	2,842,320	2,848,811		12,945		12,945	`	2,861,756		237,094	237,094		03/10/2037
	RALI 2006-Q04 2A RMBS 06-Q04 2A1		08/26/2019	Paydown		661.085		2,642,320	532,611		128,474		128,474		2,661,736		201,034		6,985	
	RALI 2006-Q04 2A RMBS_06-Q04 2A1		09/24/2019	Commonwealth Life		4,905,557	5,132,979	3.956.337	4,135,448		21.989		21,989		4, 157, 437		748.120	748 . 120		04/25/2046 .
	RESIDENTIAL ACCREDIT LOANS INC RALI 06-Q			Pavdown		122, 106	122, 106	95.699	96,255		25.850		25,850		122,106					12/25/2036
10110U-MA-0	INCORPERITAL ACCREDIT FOUND THE DATE OF	1	10/ 43/ 40 13	_ ι ω, αυπιι	p	144, 100	144, 100					<b></b>		p	144, 100		<b></b>		i, JOO	12/20/2000

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												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
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CUSIP					Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
75115G-AA-6	RESIDENTIAL ACCREDIT LOANS INC RALI 06-Q	- 3	10/30/2019	Forethought Life		854.744	861.134	674.903	678.827	200.0000	7.998		7.998	7 4.40	686.825		167.919	167.919	18.867	12/25/2036
761713-AT-3	REYNOLDS AMERICAN INC REYNOLDS AMERICAN		06/21/2019 .	BNP PARIBAS	<b>†</b>	1,248,300	1,000,000	1,241,100	1,212,857		(3,313	)	(3,313)		1,209,544		38,756	38,756	38,264	
7017 10 AT 0	THE THOUSE AMERITORIN THE THOUSE AMERITORIN		1.30/21/2013	CREDIT SUISSE FIRST					1,212,007			/	(0,010)							30/ 13/ 2007
816851-AP-4	SEMPRA ENERGY SEMPRA ENERGY		.07/16/2019	BOSTON COR		10.938.510	9,000,000	9.801.587	9.715.222		(10.487	)	(10.487)		9.704.735		1.233.775	1,233,775	409.500	10/15/2039
816851-BJ-7	SEMPRA ENERGY SENTORCORPBND		1.07/16/2019	BARCLAYS CAPITAL		787,312	800.000	789.232	789,432		106	/	106		789,538		(2,226)	(2,226)	30,844	
82321U-AA-1	SHENTON AIRCRAFT INV I LTD ABS_15-1A A 1		10/15/2019	Paydown		779,608	779,608	772.124	773, 123		6.485		6.485		779.608		12,220)			10/15/2042
82321U-AA-1	SHENTON AIRCRAFT INV I LTD ABS 15-1A A 1		110/30/2019 .	. Commonwealth Life		5.651.334	5.574.593	5.521.077	5.528.220		3, 173		3, 173		5,531,393		119.941	119.941		10/15/2042
020210-AA-1	SILNION AIRONALL INVILLID ADS_15-1A A 1		110/30/2019 .	MORGAN STANLEY & CO.			, 314, 330				, 170				, 301, 350		113,341	113,341	202,423	10/ 13/ 2042 .
824348-AW-6	SHERWIN-WILLIAMS COMPANY THE SENIOR CORP	1	_08/06/2019 _	INC		3,599,162	3,475,000	3,470,045	3,470,774		264		264		3,471,037		128, 124	128 , 124	82,256	06/01/2027 _
83149V-AC-3	SLM STUDENT LOAN TRUST SLMA 11 SUB ABS 1	1	08/06/2019 _ 01/11/2019 _	PERSHING		23,646,516	24.370.000	23, 121, 038	23,470,774		6.751	<b></b>	6.751		23.494.247		152.269	128 , 124		
83149V-AC-3 83417B-AA-6	SOCTY 13-1 ABS 13-1 A 144A	1	1.12/20/2019 .		+	23,646,516	24,370,000	23, 121,038	23,487,496		2.655	<b> </b>	2.655		23,494,247		152,269	102,269		04/25/2047 .
0341/B-AA-b	OUCIT_13-1 ADO_13-1 A 144A	1	112/20/2019 .	Paydown	-	353,899	353,899	353,705	351,243		2,655		2,655		353,899				9,728	11/20/2038 .
000110 40 5	CNIDDT 17 24 ADC2017 24	1	00/10/0010			94 070 750	9F 000 000	25 000 440	0F 400 000		(104.305	\	(404 005)		35.088.625		(814.875)	(014 075)	1 000 070	10 /00 /0000
83611G-AC-5	SNDPT_17-3A ABS2017-3A	-	08/12/2019 _	. INC		34,273,750	35,000,000	35,099,148	35, 192, 930			' <del> </del>	(104,305)				<u>(</u> 814,8/5)	(814,875)		10/20/2030 _
83613F-AC-5	SVHE 2007-0PT5 2A2 SENIOR ABS_07-0PT5 2A	-	10/25/2019 .	Paydown		1,499,089	1,499,089	1,027,846	990,881		508,207	J	508,207		1,499,089		0 100 0=-	0 (00 07:	11,339	
83613F-AC-5	SVHE 2007-0PT5 2A2 SENIOR ABS_07-0PT5 2A		10/30/2019 .	. Commonwealth Life		10,743,819	12,859,938		8,500,279		(160,437	)	(160,437)		8,339,842		2,403,976	2,403,976	244,536	
842400-EV-1	SOUTHERN CALIFORNIA EDISON CO. SOUTHERN		10/30/2019 _	Forethought Life		2,374,740	2,000,000	2,278,887	2,233,993		(8, 151	)	(8, 151)		2,225,842		148,898	148,898	124,583	
842400-FC-2	SOUTHERN CALIFORNIA EDISON CO. SECURED C		10/30/2019 _	Forethought Life		1,413,032	1,203,000	1,520,676	1,490,138		(10, 182	)	(10, 182)		1,479,957		(66,925)	(66,925)	84,586	
863579-B2-3	SARM_05-21 WHOLE CMO -21_1A		10/01/2019 .	Paydown		1, 197, 473	1,248,241	1, 114, 056	1, 111, 899		85,574		85,574		1, 197, 473					11/25/2035
863579-B2-3	SARM_05-21 WHOLE CMO -21_1A		10/30/2019 .	Forethought Life		5,241,670	5,949,775	5,310,174	5,299,894		(58, 199	)	(58, 199)		5,241,696		(26)	(26)	229,567	
86360N-AK-8	SARM 2006-5 2A2 RMBS_06-5 2A2		10/01/2019 _	Paydown			(4,600)	(2,894)	(2,894)		2,894		2,894							)06/25/2036
86364D-AA-8	SARM 2007-7 1A1 RMBS_07-7 1A1		12/26/2019 _	Paydown		818,927	818,927	708,246	714,319		104,608		104,608		818,927					08/25/2037 _
86771Y-AA-9	SUNRUN CALLISTO SUNRN_15-1A ABS		12/20/2019 _	Paydown		872, 189	872, 188	871,782	871,801		388		388		872, 189				22,095	
872227-AC-7	TBW MORTGAGE BACKED PASS THROU TBW_07-2		10/25/2019 .	Paydown		315,214	315,214	155,820	149, 176		166,038		166,038		315,214				2,333	
872227-AC-7	TBW MORTGAGE BACKED PASS THROU TBW_07-2		10/30/2019 _	Forethought Life		2,405,821	5, 123, 500	2,532,705	2,424,709		(86,976)	)	(86,976)		2,337,733		68,087	68,087	62,568	
872227-AK-9	TBW 2007-2 A6A TBW_07-2		10/01/2019 _	Paydown		281,968	281,968	164,814	164,814		117, 154		117, 154		281,968				3,860	
872227-AK-9	TBW 2007-2 A6A TBW_07-2		10/30/2019 _	Forethought Life		2,532,950	3,794,649	2,218,025	2,218,025		(51,250)	)	(51,250)		2, 166,775		366, 175	366 , 175	104,732	07/25/2037 _
87222E-AE-8	TBW MORTGAGE BACKED PASS THROU ABS 007-1		10/01/2019 .	Paydown		793,396	793,371	372,884	374,557		418,839		418,839		793,396				6,529	03/25/2037 .
87222E-AE-8	TBW MORTGAGE BACKED PASS THROU ABS 007-1		10/30/2019 _	Commonwealth Life		6,534,790	14,066,803	6,611,397	6,641,050		(373,346)	)	(373,346)		6,267,704		267,085	267,085	296,811	03/25/2037
872287-AL-1	TCI COMMUNICATIONS INC CORP BND		10/30/2019 _	Forethought Life		5, 265, 120	4,000,000	5,083,536	4,765,819		(57,521)	)	(57,521)		4,708,298		556,822	556,822	345, 167	02/15/2028
88159D-AA-3	TESLA_17-1 SENIORABS_17-1-A 144A		06/06/2019 _	_ CREDIT SUISSE ZURICH		5,771,939	5,843,153	5,842,354	5,841,958		76		76		5,842,034		(70,094)	(70,094)	161,644	10/20/2047
88159D-AA-3	TESLA 17-1 SENIORABS 17-1-A 144A		04/20/2019 _	Paydown		36,482	36,482	36,477	36,474		7		7		36,482				790	10/20/2047
				CRÉDIT SUISSE FIRST		·		•							•					
883556-BX-9	THERMO FISHER SCIENTIFIC INC SENIOR CORP		08/06/2019 _	BOSTON COR		1,039,910	1,000,000	992,630	993,511		396		396		993,907		46,003	46,003	31,378	08/15/2027 .
		1		MORGAN STANLEY & CO.																
88434G-AC-9	WINDR 2017-3A ABS 2017-3A	.1	04/26/2019 .	INC	L	1,994,500	2,000,000	2,000,000	2,012,115	L	(2,732	)L	(2,732)	L	2,009,383	L	(14.883)	(14.883)	47,636	10/15/2030 .
88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% ABS THREE P		1.06/03/2019	Paydown		154, 133	154, 133	154, 133	155.599		(1,466	jL	(1,466)		154, 133		L	(11,000)		10/25/2036 .
88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% ABS THREE P	1	09/13/2019 _	Tax Free Exchange		20,512,630	20,321,178		20,514,426		(1,796	)	(1,796)		20,512,630					10/25/2036
887317-AX-3	TIME WARNER INC SENIOR CORP BND	1	06/05/2019	Tax Free Exchange		1,146,633	1.000.000	1, 155, 340	1,148,050		(1,417		(1,417)		1,146,633					07/15/2045
		1	T	SANDLER ONE IL &			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,				,	., ., ., ., ., .,		, , , , , , , , , , , , , , , , ,					
89171U-AJ-8	TPMT 15-4 RMBS 15-4 B1 144A	1	05/22/2019 .	PARTNERS		73, 161, 776	70,276,000	72,893,129	72,825,634		(87,883	)	(87,883)		72,737,750		424.026	424.026	1 424 096	04/26/2055 .
89172E-AJ-3	TOWD POINT MORTGAGE TRUST TPMT RMBS 16-1	1	1.10/15/2019	Various		28,721,250	27.000.000	27.867.265	27,873,372		(5,471	í	(5,471)		27,867,901		853.349	853.349		02/25/2055 .
00112L NO 0	TOTAL MOTITANCE INCOLUMN INTERNATION	1	10/ 13/2013 .	SANDLER ONEIL &		20,721,230					(0,471	/			21,001,301				ان الو الو الو الو	02/20/2000 _
89172H-AE-7	TPMT 15-3 SUB WHOLE CMO 15-3 144A	1	11/01/2019 .	PARTNERS		21,029,205	20.004.000	20,587,377	20,515,806		(42.857	,	(42,857)		20,472,948		556.257	556,257	70/ 210	03/25/2054 .
0311211TAET1	11 m1_13-0 000 m10LL 0m0 13-0 144A	1	1	SANDLER ONEIL &	†	21,028,205	20,004,000		20,010,000		(42,007	<u>'</u>	(42,03/)		20,412,348					00/ 23/ 2004
00170D AE 6	TRUT 16 2 WHO ECHO16 21444		10/07/2019	PARTNERS		9.126.563	0 000 000	0 671 705	0 604 450		23.718		23.718		8.708.170		418.392	418.392	071 400	00/05/0055
89172P-AF-6	TPMT_16-2 WHOLECMO16-2144A	-	110/0//2019 .	SANDLER ONEIL &			9,000,000		8,684,452		23,718		∠3,718		8,708,170		418,392	4 18 , 392	∠11,483	08/25/2055 .
89173H-AD-8	TDNT 170 ADS 170 0 NO 144A	1	05/24/2019	PARTNERS		30,450,000	30,000,000	29,888,610	29,903,850		4.038		4,038		29.907.888		542, 112	542.112	556,250	04/25/2057
	TPMT_172 ABS_172 2 M2 144A	-			+	30,450,000	30,000,000					, <del></del>	(52,728)		29,907,888		1.022.859	1.022.859		
89173H-AE-6	TMPT_17-2 WHOLE CMO 172 144A	-	10/30/2019 .	Various	+			33,700,737	33,685,475			/ <del> </del>								04/25/2057 .
89173U-AE-7	TWPT_17-4 SUBWHOLECM017-4144A	-	10/30/2019 .	Forethought Life	+	43,999,346	42,645,000	41,947,331	42,001,447		100,736		100,736		42, 102, 183		1,897,162	1,897,162	1,407,354	06/25/2057 .
004751 10 0	TOUT COAT O WILD FOLLOWS TO	1	44 (40 (00 10	SANDLER ONEIL &		44.040.555	45 000 555	44 070 0:0	4, 000 0		40.6==		40.000		44 050 000		450.00	/50 an:	170 0	40 (05 (005
89175J-AD-2	TPMT_2017-6 WHOLECM02017-6	-	11/19/2019 .	PARTNERS	+	14,812,500	15,000,000	14,272,319	14,309,962		43,937	<b>}</b>	43,937		14,353,899		458,601	458,601	4/3,958	10/25/2057 _
		1		SANDLER ONEIL &																
89175J-AE-0	TPMT_17-6 WHOLECM02017-6		11/08/2019 .	PARTNERS		9,702,830	10,000,000	9,546,428	9,546,428		24,380		24,380		9,570,809		132,021	132,021		
89657A-AB-2	TRINITY RAIL LEASING LP TRL_18 SENIORABS		10/30/2019 _	Commonwealth Life		29,693,009	28,000,000	27,981,800	27,982,480		1,247	.}	1,247		27,983,727		1,709,281	1,709,281	1, 128, 307	
	21ST CENTURY FOX AMERICA INC SENIOR CORP	-	03/20/2019 _	Tax Free Exchange		2,200,755	2,000,000	2,234,719	2,202,832		(2,076	)	(2,076)		2,200,755					03/15/2033 _
90131H-BL-8	21ST CENTURY FOX AMERICA INC SENIOR CORP		1.03/20/2019 .	Tax Free Exchange		4,723,033	4,000,000	4,806,245	4,728,118		(5,085)	)	(5,085)		4,723,033		L		96,361	11/15/2037

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value		,	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
90131H-BP-9	21ST CENTURY FOX AMERICA INC SENIOR CORP	eigii	03/20/2019	Tax Free Exchange	Stock	1,998,893	1,750,000	2,021,795	2,000,311	Decrease	Accretion (1,418)	Recognized	(1.418)	value	1,998,893	Dispusai	on Disposar	Dispusai	73,865	
90131H-BR-5	21ST CENTURY FOX AMERICA INC SENIOR CORP		1.03/20/2019	Tax Free Exchange		17.065.429	13.880.000	17,236,176	17.076.121		(10,692)		(10,692)		17.065.429				339.578	
90131H-BZ-7	21ST CENTURY FOX AMERICA INC SENIOR CORP		03/20/2019 _	Tax Free Exchange		7,078,298	6.700.000	7.094.590	7,079,975		(1,677)		(1,677)		7.078.298					10/15/2045
90131H-CD-5	21ST CENTURY FOX AMERICA INC SENIOR CORP		03/20/2019	Tax Free Exchange		3,416,144	3,175,000	3,422,904	3,417,286		(928)		(928)		3,416,144					11/15/2046
913026-AT-7	EMBARQ FLORIDA INC CORP BND		01/24/2019 _	BANK OF NOVA SCOTIA		3,741,338	3,363,000	4,207,237	3,920,134		(5,922)		(5,922)		3,914,212		(172,875)	(172,875)	150,996	01/15/2025
				MORGAN STANLEY & CO.																
91324P-DK-5	UNITEDHEALTH GROUP INC SENIORCORPBND		09/23/2019 .	INC		7,848,295	7, 167, 000	7,238,097	7,235,482		(4,696)		(4,696)		7,230,786		617,509	617,509		06/15/2028 .
91913Y-AV-2	VALERO ENERGY CORPORATION SENIORCORPBND		10/30/2019 .	Various		9,729,090	9,000,000	9,113,280	9, 109, 492		(8,217)		(8,217)		9, 101, 275		627,815	627,815		06/01/2028
92343V-CM-4	VERIZON COMMUNICATIONS INC SENIOR CORP B	-	05/01/2019 _	Various	+	16,387,374	14,550,000	14,876,518	14,867,704	<b>}</b>	(1,337)	' <del> </del>	(1,337)		14,866,367		(316,367)	(316,367)		08/21/2054
92343V-CZ-5 92536F-AD-8	VERIZON COMMUNICATIONS INC SENIOR CORP B VERUS SECURITIZATION TRUST VER SUBWHOLEC	-	05/01/2019 .	Call 106.7280 BARCLAYS CAPITAL		3,070,565 6,007,500	2,877,000 6,000,000	2,537,316 5,991,753	2,546,361 6,000,277		995		995		2,547,356 5,991,947		329,644	329,644		03/15/2055 .
92536F-AD-8	CBS CORP BD 5.500% 05/15/33		10/30/2019	Various			3,000,000	2,963,919	2.970.305		1.149		(8,330)				626,295			
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO SENIORCOR	1	110/30/2019 .	Forethought Life		5,529,974	5,075,000	5,067,652	5,068,160						5,068,681		461,293	461,293		04/01/2028
929771-AE-3	WACHOVIA CORPORATION CORP BND		I.09/16/2019 .	Forethought Life		1, 193, 920	1,000,000	1,237,504	1,160,032		(14.953)		(14.953)		1.145.079		48.841	48.841		10/01/2025
92979D-AC-9	WACHOVIA MORTGAGE LOAN TRUST L RMBS_07-A		11/18/2019 .	. AMHERST PIERPONT SECUI .			8,359,248	8,095,298	8,482,900		(10,838)		(10,838)		8,472,062		(415,836)	(415,836)		03/20/2037
92979D-AC-9	WACHOVIA MORTGAGE LOAN TRUST L RMBS_07-A		11/01/2019 _	Paydown		862,412	1,010,313	978,412	1,025,258		(162,846)		(162,846)		862,412					03/20/2037
93934F-PT-3	WAMU MORTGAGE PASS-THROUGH CER WAMU_06-A		10/01/2019 _	Paydown		397,022	397,022	339,454	366,230		30,792		30,792		397,022				6,747	05/25/2046 .
93934F-PT-3	WAMU MORTGAGE PASS-THROUGH CER WAMU_06-A		10/30/2019 .	Forethought Life			2,445,885	2,091,232	2, 256, 187				8,823		2,265,010		88,945	88,945	62,558	
94353W-AA-3	WAAV_2017-1A ABS2017-1A144A		10/15/2019 .	Paydown		904,565	904,565	904,565			(631)		(631)		904,565				13,638	
94353W-AA-3	WAAV_2017-1A ABS2017-1A144A		10/30/2019 .	Commonwealth Life		8,318,712	8,262,435	8,262,435	8,268,198		(608)		(608)		8,267,590		51,122	51,122		11/15/2042 .
94987U-AL-7 94987U-AL-7	WFL_11-RR2		09/01/2019 _ _09/24/2019 _	Paydown Commonwealth Life		1,513,800 9,418,866	1,463,739 9,215,936	1,244,961 7,838,473	1,269,738 7,994,472		244,063 4.854		244,063 4,854		1,513,800 7,999,326		1.419.540	1,419,540		10/27/2035 . 10/27/2035 .
958254-AD-6	WESTERN MIDSTREAM OPERATING LP WESTERN G		08/22/2019 .	Various			20,625,000	20,319,369	20,341,715		2.793		2,793		20,344,508		(525,032)	(525,032)		
BGA01T-20-6	RIN LTD		09/11/2019 .	Tax Free Exchange		16,868,249	20,023,000	16,868,249	16,868,249				2,790		16,868,249		(323,002)	(323,032)	1,531,138	
BGA05E-9R-9	GoodGreen 2015-1 GOODGREEN 2015-1		110/15/2019	Paydown		16,211,016	16,211,016	16,211,016	16,211,016						16,211,016					10/15/2054
		1	Ī	Redemption																
BGA0C1-S7-2	SOCTY_CE_III_DEBT_TERM_LOAN		10/15/2019 .	100.0000		1,204,385	1,204,385	1,204,385	1,205,690		(740)		(740)		1,204,950		(564)	(564)	54,112	01/16/2035 .
				Redemption																
BGA0CA-J7-2	VIVINT_SOLAR SENIOR SECURED TERM LOAN		10/31/2019 _	100.0000		2,498,877	2,498,877	2,498,877	2,501,798		(995)		(995)		2,500,803		(1,925)	(1,925)	99,451	01/05/2035 .
				Redemption																
BGAODH-CC-2	SCTY CE IV TERM LOAN SCTY CE IV TERM LOA		10/21/2019 .			467,703	467,703	467,703	467,703						467,703					04/21/2032 .
BGAODV-Q4-4	BLUE EAGLE 2016-1 A SENIOR SECURED TERM		09/27/2019 .	CREDIT		38,279	38,279	38,279	38,279										1, 169	05/23/2032 _
BGAODV-Q4-4	BLUE EAGLE 2016-1 A SENIOR SECURED TERM		05/23/2019	Redemption 100.0000		971.781	971.781	971.781	971.781		1				971.781				24 1/15	05/23/2032
BGAODX-EQ-4	BLUE EAGLE 2016-1 B (AA RATED) SENIOR SE	1	09/27/2019 .	CREDIT		8,811	8,811	8,811	8,811						8,811				24, 143	
BGAODX-ER-2	BLUE EAGLE 2016 - C (A RATED) SENIOR SEC		09/27/2019 .	CREDIT		4,769	4,769	4,769	4,769						4,769				194	
				Redemption			,	,	·						,					
BGAODX-ER-2	BLUE EAGLE 2016 - C (A RATED) SENIOR SEC		04/15/2019 _	100.0000		565,431	565,431	565,431	565,431						565,431				16,036	05/23/2032
				Redempt i on							1									
BGAODX-ET-8	BLUE EAGLE 2016-1 - D (BBB RAT SENIOR SE		04/15/2019 .	100.0000		1,630,000	1,630,000	1,630,000	1,630,000						1,630,000				44,018	05/23/2032 .
DOVOEO ED O	ATLAC OLO FUNDINO IL LLO TERMICANI		07/15/0010	Redemption		40.750	40 750	40 750	40.050		(87)		(87)		40.074		(121)	(121)	4 040	07/10/0000
BGA0EG-FD-8 BGA0EG-LQ-2	ATLAS CLO FUNDING I LLC TERMLOANLK-CPT1 A-FL LK-CPT1 A-FL		07/15/2019 . 08/01/2019 .	100.0000 Paydown		48,750	48,750	48,750	48,958				(8/)		48,871		( 121)	( 121)		07/16/2029 .
BGA0EG-LQ-2	LK-CPT1 A-FL LK-CPT1 A-FLLK-CPT1 A-FL LK-CPT1 A-FL LK-CPT1 A-FL	1	09/13/2019 .	Tax Free Exchange	-	5,024,830	5,036,946		5,036,946	<u> </u>	(12, 116)		(12,116)		5,024,830					309/25/2037 .
BGA0EG-LR-0	LK-CPT1 A-FX LK-CPT1 A-FX	1	08/01/2019	Paydown		1,442,451	1,442,451	1,442,451	1,442,451				( 12, 110)		1,442,451					09/25/2037
BGA0EG-LR-0	LK-CPT1 A-FX LK-CPT1 A-FX		09/13/2019 _	Tax Free Exchange		5,776,968	5,771,825	5,771,825	5,771,825		5, 143		5, 143		5,776,968					09/25/2037
BGA0EG-LS-8	LK-CPT1 B LK-CPT1 B 4.950% 09/25/42		_09/13/2019	Tax Free Exchange		999,525	1,000,000	1,000,000	1,000,000		(475)	ļ	(475)		999,525					09/25/2042
1		1		Redempt i on						]	1		1							
BGA0G9-RQ-0	VENTR_2015-21A RR TERMLOAN		10/15/2019 _	100.0000		2,478,649	2,478,649	2,478,649	2,481,387		(2,951)		(2,951)		2,478,436		213	213	111,297	04/15/2027 .
L	I			Redemption														,		
BGA0GZ-BP-1	ATLAS CLO FUNDING I LLC TERMLOAN	-	10/15/2019 _	100.0000		43,987	43,987	43,987	43,716	<b>}</b>	300		300		44,016		(29)	(29)		01/15/2031
BGAOJ6-FK-9 BGAOJ6-FM-5	CBCOV 2018-1 LLC CBCOV 2018-1 LLC	-	10/01/2019 .	Paydown		3,721,395	3,721,395	3,721,395	3,721,395	<b>}</b>	<b>}</b>		ł		3,721,395					01/15/2054 .
BGAUJ6-FM-5	WRIGLEY INVESTCO LLC HNREF 2018-1 LLC WRIGLEY INVESTCO LLC HNREF 2018-1 LLC		10/01/2019 . 11/18/2019 .	Paydown		5,829,707 43,716,381	5,829,707 43,716,381	5,829,707 43,716,381	5,829,707 43,716,381						5,829,707 43,716,381					01/15/2054 .
	DS COACHELLA HOLDCO LLC DS COACHELLA HOL		111/18/2019 .	Paydown		1,006,671	1,060,945	1.060.945	1,060,945		(54,274)		(54,274)		1,006,671				400 , 143	12/31/2052
	LENDSL TRUST 18 ABS 8-A A-FL	1		SPEC FIN			355.775		355.550	·	(461)		(461)		355.088		687	687	6 474	01/25/2049

					Showing All L	.ong-Term E	Bonds and Sto	icks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
BGAOLT-FH-3	LENDSL TRUST_18 ABS 8-A A-FX		11/29/2019			2,009,940	2,009,940	2,009,940	2,008,465		(515)		(515)		2,007,950		1,991	1,991		01/25/2049
BGAOLT-FJ-9 BGAOLX-DR-4	LENDSL TRUST_18 ABS 2018-A BVIKING 18 AEXCESSCF ABS 8 APOCOM	-	11/29/2019 .	SPEC FIN			52,332 6,757,103	52,332	52,285				(10)		6,757,103		57	57	1,3/9	01/25/2049
136055-AA-8	CANADIAN IMPERIAL BANK BD 144A	Δ	12/16/2019 .	Paydown		5, 757, 103			6,717,015 67,642		40,088				6,757,103		(8,575)	(8,575)	3 101	04/10/2032
100000 AA 0	ONINDIAN INICITAL DANK DO 144A	^		J.P. MORGAN SECURITIES					07,042		(470)	/	(4/0)				(0,5/5)	(0,3/3)	, 101	04/ 10/2002
00507U-AU-5	ALLERGAN FUNDING SCS SENIOR CORP BND	D	06/27/2019 .	INC		6,904,674	6,775,000	6,739,567	6,741,826		324		324		6,742,150		162,524	162,524	255,662	03/15/2045
033296-AA-2		. D	07/29/2019 .	. Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				1,236,020	07/28/2030
05565Q-DH-8	BP CAPITAL MARKETS PLC SENIORCORPBND	D	10/30/2019 .	Forethought Life	<b></b>	3,656,576	3,375,000	3,368,208	3,368,563		454		454		3,369,017		287,560	287,560	116,227	11/28/2028
09627X-AG-6	BLUEM 15-1A ABS V3 5.751% 04/13/27	D	01/23/2019 .	CITIGROUP GLOBAL MKT		998.750	1,000,000	1,000,000	1,001,667		00		88		1,001,755	1	(3,005)	(3,005)	17 040	04/13/2027
09627X-AG-6 225401-AF-5	CREDIT SUISSE GROUP AG SENIORCORPBND144A	u	10/30/2019 .	Forethought Life	}					<b> </b>	(206)		(206)			<b> </b>	(3,005)	(3,005).		04/13/2027
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL SENIORCOR	D	10/30/2019	Forethought Life	***************************************	4.771.065	4,300,000	4.318.404	4.317.890		(1,314)		(1,314)		4.316.577		454,488	454 . 488		06/21/2028
28165R-AA-0	EDVES_16-1 ABS_16-1-C 144A	. C	12/26/2019	Paydown		4,442,765	4,442,765	4,233,990	4,345,650		97,115		97,115		4,442,765					05/26/2036
30256W-AA-5	FDF_1 ABS_2015-1A A 144A	D	09/16/2019 .	Various		101,446,000	100,000,000	100,000,000	100,000,000						100,000,000		1,446,000	1,446,000	3,727,778	11/12/2030
		1_		NOMURA SECURITIES INTL.																
42086P-AE-3	KING_2018-8A SENIORABS2018-8A144A	. C	08/07/2019 .	J.P. MORGAN SECURITIES		7,768,800	8,000,000	8,000,000	8,029,512		(19,419)	)	(19,419)		8,010,093		(241,293)	(241, 293)	262,920	04/20/2031
43475D-AA-5	HOLCIM CAPITAL CORPORATION LTD SENIOR HO	n	04/24/2019	INC		16,999,200	15.000.000	15.587.000	15,545,772		(3,021)	, l	(3,021)		15,542,751		1.456.450	1.456.450	603 058	09/12/2043
47048H-AE-7	JTWN 17-10A ABS 2017-10A	D	08/22/2019 .	MURIEL & SIEBERT		7,924,800	8,000,000	8.000.000	8.060.479		(31,797)	)	(31,797)		8.028.682		(103,882)	(103,882)		07/17/2029
				CITIGROUP GLOBAL MKT		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,				,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,	
55818Y-BG-5	MDPK_2015-17A ABS 2015-17A_CR	_ C	04/16/2019 _	INC		2,994,000	3,000,000	3,000,000	3,030,155		(3,780)	)	(3,780)		3,026,375		(32,375)	(32,375)		07/21/2030
780641-AH-9	KONINKLIJKE KPN NV CORP BND	- D	03/06/2019 _	BNP PARIBAS		8,251,779	6,580,000	8,418,663	8,025,921		(16,021)	)	(16,021)		8,009,900		241,879	241,879		10/01/2030
78413H-AB-5	SES SA SENIOR CORP BND 144A	- D	12/10/2019 .	IMPERIAL CAPITAL LLC CITIGROUP GLOBAL MKT		1,061,662	1,087,000	1,096,935	1,096,195		(184)	)	(184)		1,096,011		(34,349)	(34,349)	68 , 493	04/04/2043
81883E-AC-5	SHACK 2017-11A ABS 2017-11A 144A	С	.04/16/2019	INC.		3.595.275	3.625.000	3.625.000	3.660.252		(5, 184)		(5, 184)		3,655,068		(59.793)	(59.793)	78 207	08/15/2030
87938W-AC-7	TELEFONICA EMISIONES SAU CORP BND	D	08/28/2019	Various		5,489,162	4,000,000	4,226,308	4, 199, 412		(4, 180)	í	(4, 180)		4, 195, 232		1,291,452	1,291,452		06/20/2036
		1		MORGAN STANLEY & CO.			, ,		,,				,				, , , ,			
89531F-AE-7	TREST_17-1A ABS_2017-1A A2 144A	. D	08/21/2019 .	INC		4,970,000	5,000,000	5,000,000	5,038,516		(20,583)		(20,583)		5,017,933		(47,933)	(47,933)		07/25/2029
92331M-AB-4	VENTURE CDO LTD ABS 2017-26A C 144A	D	09/10/2019 .	CREDIT SUISSE ZURICH		4,920,700	5,000,000	5,000,000	5,049,309 10,029,408		(35,052)	}	(35,052)		5,014,256		(93,556)	(93,556)		01/20/2029
92917A-AE-6	VOYACLOLTDVOYA_18-1A VOYA_18-1A 144A Subtotal - Bonds - Industrial and Misc	. D	06/06/2019 _	CREDIT SUISSE ZURICH		9,608,000	10,000,000	1.712.745.669		707.040	11.258.220	)	(12,475)		10,016,933		(406,531) 47.521.669	(406,531) 47.521.669		04/19/2031 XXX
3899999.	Subtotal - Borius - Industrial and Mist	enane	eous (Onam	JANNEY MONTGOMERY SCOTT		1,780,183,643	1,782,586,603	1,712,745,669	1,715,702,106	767,340	11,258,220	<b> </b>	12,025,560		1,727,727,362		47,521,669	47,521,669	63,235,815	^^^
381430-47-9	GOLDMAN SACHS ACCESS INVESTMEN			UNINET MUNICUMENT SCUTT	0.000	23,954,689		25,373,174	23,635,000	1,825,753	59.620		1,885,373		25,520,373		(1,565,685)	(1,565,685)	74.820	
	Subtotal - Bonds - SVO Identified Fur	nds				23.954.689		25.373.174	23,635,000	1.825.753	59.620		1.885.373		25.520.373		(1.565.685)	(1,565,685)	74.820	XXX
	Total - Bonds - Part 4					1,852,620,571	1,824,453,603	1,784,583,405	1,784,573,260	2.593.093	11, 103, 585	†	13,696,678		1,798,269,637	1	49.416.321	49,416,321	65,713,179	
	Total - Bonds - Part 5					1.027.750.399	777,248,492	979.909.354	1,704,070,200	2,000,000	549.667		549.667		980,459,021		35.830.412	35,830,412	19, 156, 118	
	Total - Bonds Total - Bonds					2,880,370,970	2,601,702,095	2,764,492,759	1,784,573,260	2,593,093	11.653.252	<b>†</b>	14,246,345		2,778,728,658		85,246,733	85,246,733	84,869,297	XXX
		1	11/22/2019	Redemption 100.0000	12.186.992.000	12.186.992	0.00	12.186.992	12.186.992	1.086.653	(1,086,653)		17,240,043		12.186.992		00,240,700	00,240,700	1,710,041	7000
	Subtotal - Preferred Stocks - Industria				P / / / -			, 100,002		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
Preferred		ai ai ia	wildoonand	odo (orialillatoa) 110	accinable	12,186,992	XXX	12.186.992	12,186,992	1,086,653	(1,086,653)	)			12.186.992				1,710,041	XXX
	Total - Preferred Stocks - Part 4					12, 186, 992	XXX	12, 186, 992	12, 186, 992	1,086,653	(1,086,653)				12,186,992				1,710,041	XXX
	Total - Preferred Stocks - Part 5					1,932,249	XXX	1.932.249	12, 100, 332	1,000,033	(1,000,000)	1			1.932.249				271,127	XXX
	Total - Preferred Stocks					14, 119, 241	XXX	14, 119, 241	12,186,992	1.086.653	(1.086.653)				14,119,241					XXX
BGA030-JT-6	FEDERAL HOME LOAN BANK OF INDI	1	08/26/2019 _	I DANS	52.000.000	14,119,241	^^^	14,119,241 5.200.000	12,186,992 5,200,000	1,086,653	(1,086,653	7			5,200,000	1			1,981,168	^^^
BGA09H-M0-2	ALTUS WARRANT		09/13/2019		0.000	539.205											539.205	539.205		
BGA04H-NS-5	ELEMENT AVIATION INVESTMENT		04/12/2019		21,000,000.000	14,230,408		15,379,980	15,379,980						15,379,980		(1,149,572)	(1,149,572)	272,092	
	Subtotal - Common Stocks - Industria	al and				19,969,613	XXX	20,579,980	20,579,980						20,579,980		(610,367)	(610,367)	272,092	XXX
	Cape Verity II, Inc.			distribution		55,000,000		55,000,000	243,076,466	(188,076,467)			(188,076,467)		55,000,000		, , , , , , , , , , , , , , , , , , , ,	, ,,,,,,,	106,958,126	
	Subtotal - Common Stocks - Parent,	Subsid				55,000,000	XXX	55,000,000	243,076,466	(188,076,467)			(188,076,467)		55,000,000				106,958,126	XXX
	Total - Common Stocks - Part 4					74,969,613	XXX	75.579.980	263,656,446	(188,076,467)		1	(188,076,467)		75.579.980		(610.367)	(610.367)	107,230,218	
	Total - Common Stocks - Part 5					,000,010	XXX	. 2,0.0,000	225,000,740	(,0.0, 101)	1		(,0.0,.07)		. 2,0.0,000	1	(0.0,001)	(310,001)	,200,210	XXX
0.00000.							,,,,		ı			1		I .						,,,,,

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

### **SCHEDULE D - PART 4**

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

													ing carroin							
1	2	3	4	5	6	7	8	9	10	(	Change In Bo	ok/Adjusted (	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For	<ul> <li>Disposal</li> </ul>	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eig	n Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
9799999.	Total - Common Stocks					74,969,613	XXX	75,579,980	263,656,446	(188,076,467)			(188,076,467)		75,579,980		(610,367)	(610, 367)	107,230,218	XXX
9899999.	Total - Preferred and Common S				89,088,854	XXX	89,699,221	275,843,438	(186,989,814)	(1,086,653)	)	(188,076,467)		89,699,221		(610,367)	(610, 367)	109,211,386	XXX	
9999999 -	Totals		•			2,969,459,824	XXX	2,854,191,980	2,060,416,698	(184, 396, 721)	10,566,599		(173,830,122)		2,868,427,879		84,636,366	84,636,366	194,080,683	XXX

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

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16					
												.0		10	Total					
													Current	Total	Foreign					
							Day Value												Interest	
							Par Value						Year's	Change in	Exchange				Interest	5
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	Durina	and
fication	Description	eian	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	UNITED STATES TREASURY SENIOR GOVT BND	oigii		BNP PARIBAS		BARCLAYS CAPITAL	130,000,000	127,806,250	128,029,688	127,807,958	(20010400)	1,708	riccogriizca	1.708	Value	Вюроса	221,730	221,730	262,500	243,750
	Subtotal - Bonds - U.S. Governme	nte					130,000,000	127 . 806 . 250	128.029.688	127,807,958		1.708		1.708			221,730	221,730	262,500	243,750
0000000.0	Dublotai - Donas - O.S. Governine	1110	1		1	STIFEL NICOLAUS & CO INC	130,000,000	127,000,230	120,029,000	127,007,930		1,700		1,700			221,730	221,730	202,300	240,730
00912X-AT-1	AIR LEASE CORPORATION SENIOR CORP BND		04/04/2010	BMO Nesbitt Burns	08/06/2019	STITLE NICOLAGS & CO TINC	2,100,000	2,053,947	2, 130, 387	2,057,191		3,244		3,244			73, 196	73, 196	25,025	4,025
	AIR LEASE CORPORATION SENIOR CORP BND			Cape Verity III, Inc.		Forethought Life	100,000	91,246	103,510	91,902		656		656			11,609	11,609	3,927	1,269
023135-BC-9	AMAZON.COM INC SENIOR CORP BND 144A			Cape Verity III, Inc.		Forethought Life	250,000	248,320	265,573	248,449		129		129			17,124	17, 124	9,384	3,609
	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		T		10, 20, 20, 10	2	200,000	[	200,070	, 110	[		[		[	[	, .24	[	, , , , , , , , , , , , , , , , ,	, 550
03523T-BU-1			01/10/2019	Various	03/06/2019	Various	14,500,000	14,459,690	15,040,495	14, 459, 783		93		93			580,712	580,712	64,719	
	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1			J.P. MORGAN SECURITIES												]	,	
03523T-BV-9			01/10/2019	J.P. MORGAN SECURITIES INC	01/11/2019		5,000,000	4,983,350	5,095,150	4,983,350							111,800	111,800		
	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1			CORESTATES CAPITAL		1												
03523T-BX-5			01/10/2019	BARCLAYS CAPITAL	03/06/2019	MARKETS	10,000,000	9,990,000	10,329,500	9,990,186		186		186			339,314	339,314	51,875	
l	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CO		1												Ì	]				
035240-AQ-3			01/10/2019		01/16/2019	JANNEY MONTGOMERY SCOTT	5,000,000	4,984,250	5,062,790	4,984,250							78,540	78,540		
037833-AK-6	APPLE INC CORP BND 2.400% 05/03/23			Cape Verity III, Inc		Forethought Life	300,000	294,459	302,850	295,224		765		765			7,626	7,626	6,280	1,880
03836W-AB-9	AQUA AMERICA INC SENIORCORPBND		04/24/2019				4,400,000	4,400,000	4,705,096	4,400,000							305,096	305,096	80,631	
03836W-AB-9	AQUA AMERICA INC SENIORCORPBND		06/27/2019				225,000	232,900	240,602	232,667		(233)		(233)			7,935	7,935	4, 123	1,382
05533J-AY-9 05533J-AY-9	BCAP 2010-RR11 4 BCAP 2010-RR11		07/01/2019		08/01/2019	Paydown	306	306	231,409	306							(306)	(306)	944	
U00000-A1-9	BCAP 2010-RR11 4 BCAP 2010-RR11BAKER HUGHES A GE COMPANY LLC SENIOR COR		09/01/2019	Interest Capitalization	09/24/2019	Commonwealth Life MORGAN STANLEY & CO. INC	280,799	280,799	231,409	280,799							(49,390)	(49,390)	944	
05723K-AF-7	BAKER HUGHES A GE CUMPANY LLC SENTOR COR		.09/17/2019	J.P. MORGAN SECURITIES INC	12/05/2019	MUNGAN STANLET & CO. INC	7,000,000	6,927,760	7,118,090	6,928,401		641		641			189,689	189,689	138,040	74,573
05990Q-AV-5	BAF 15-R3 WHOLE CMO R3 7A2 144A			CREDIT SUISSE ZURICH		Paydown	(62,334)	(30,037)				30,536		30,536			(499)	(499)	498	(107)
	BAF 15-R3 WHOLE CMO R3 7A2 144A			Interest Capitalization	12/25/2019		(499)	(499)		(499							499	499	2	(101)
000004 /// 0	BSABS 2005-AC9 A SENIOR WHOLE CMO 05-AC		111/20/2010		12/20/2010	Taydomi	(400)	(400)			/						100	100		
073879-4G-0	BONDO 2000 NOO N GENTON MIGEE GING _00 NO		03/22/2019	Various	10/25/2019	Various	942,635	663,615	931,718	931,718		268, 103		268 , 103					6,456	2,008
	BSABS 2005-AC9 A SENIOR WHOLE CMO 05-AC						,,												,	, , , , , ,
073879-4G-0			03/22/2019	No Broker	10/30/2019	Commonwealth Life	9,460,086	6,659,901	6,369,485	6,437,357		(222,544)		(222,544)			(67,872)	(67,872)	128 , 168	20,149
	BECTON DICKINSON AND COMPANY SENIOR CORP					MORGAN STANLEY & CO. INC														
075887-BV-0			03/26/2019	DEUTSCHE BANK AG	08/06/2019		3,000,000	3,014,610	3, 121,560	3,013,692		(918)		(918)			107,868	107,868	67,821	31,388
	BP CAPITAL MARKETS AMERICA INC SENIOR CO	1																		
10373Q-AE-0				Cape Verity II, Inc.			3,000,000	3,309,030	3,376,230	3,299,016		(10,014)		(10,014)			77,214	<i>7</i> 7,214	61,746	18,347
11135F-AE-1	BROADCOM INC SENIORCORPBND144A			J.P. MORGAN SECURITIES INC		Forethought Life	15,000,000	14,889,150	15,232,950	14,895,421		6,271	<b> </b>	6,271	<b></b>	<b></b>	337,529	337,529	286,875	
141781-AC-8	CARGILL INC SENIOR CORP BND 144A		02/0//2019	Cape Verity III, Inc	09/16/2019	Forethought Life	300,000	359,826	372,366	354,970		(4,856)		(4,856)			17,396	17,396	21,265	7,744
141781-BJ-2	CARGILL INC SENIOR CORP BND 144A		07/10/2019	Various	10/11/2019	J.P. MORGAN SECURITIES	5,900,000	6,044,808	6,687,768	6,044,198		(610)		(610)			643.570	643.570	90,815	15,037
141/01-BJ-2	DBWF MORTGAGE TRUST DBWF 15-LC SUB CMBS			vai 10us	10/11/2019		, 900,000	0,044,808	0,08/,/08	0,044,198			<b></b>	(010)	l	<b></b>	043,3/0	043,370	داه,∪لا	15,03/
23306N-AL-6	DDIII WOTT GROLE TROOT DDIII _ 10-LC 30B CMB3		05/08/2010	Cape Verity I, Inc.	10/30/2019	Commonwealth Life	2,000,000	1,813,447	1,884,748	1,823,970		10.522		10.522			60.778	60.778	34,781	1,375
EGODON AL U	DAIMLER FINANCE NORTH AMERICA SENIOR COR				10/00/2019				1,004,740								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,50,776	, ۲۵۱ جرد	
233851-BR-4		1	02/07/2019	Cape Verity III, Inc.	09/23/2019	TDSI	600,000	593,646	600, 144	597,388		3,742		3.742			2,756	2,756	14,363	5,813
	DELL INTERNATIONAL LLC SECURED CORP BND		1							, 300										
24703D-AZ-4				J.P. MORGAN SECURITIES INC	09/16/2019	Forethought Life	11,700,000	11,669,931	12,325,716	11,671,761		1,830		1,830			653,955	653,955	281,873	
254687-DU-7	WALT DISNEY CO SENIOR CORP BND 144A			Tax Free Exchange		Tax Free Exchange	2,000,000	2,200,755	2, 194, 046	2, 194, 046		(6,710)		(6,710)						
254687-EG-7	WALT DISNEY CO SENIOR CORP BND 144A		03/20/2019	Tax Free Exchange	11/26/2019	Tax Free Exchange	4,000,000	4,723,033	4,706,488	4,706,488		(16,545)		(16,545)					181,767	
254687-EN-2	WALT DISNEY CO SENIOR CORP BND 144A			Tax Free Exchange	09/18/2019		1,750,000	1,998,893	2,704,730	1,995,496		(3,397)		(3,397)	ļ		(245,496)	(245,496)	1,014,434	
254687-EW-2	WALT DISNEY CO SENIOR CORP BND 144A			Tax Free Exchange		Tax Free Exchange	6,700,000	7,078,298	7,072,725	7,072,725		(5,573)		(5,573)	ļ				226,628	
254687-EY-8	WALT DISNEY CO SENIOR CORP BND 144A			Tax Free Exchange	09/18/2019		13,880,000	17,065,429	24,013,233	17,038,956		(26,473)		(26,473)			(3, 158, 956)	(3, 158, 956)	10,665,107	
254687-FA-9	WALT DISNEY CO SENIOR CORP BND 144A		03/20/2019	various	11/26/2019	Various	3, 175,000	3, 416, 144	3,412,693	3,412,693		(3,451)		(3,451)					99,463	
000540 011 5	DOW CHEMICAL COMPANY THE SENIOR CORP BND		40 (40 (00 40	v ·	44 (05 (00 10	T	4 400 000	4 450 050	4 450 540	4 450 540		(0.10)		(0.10)	Ì	]		]	404 400	00.007
260543-CU-5			10/10/2019	Various	17/25/2019	Tax Free Exchange	4, 100,000	4,459,358	4, 458, 546	4, 458, 546		(812)		(812)					101 , 133	68,687
26867L-AL-4	EMD FINANCE LLC EMDFINANCELLC		03/29/2019	J.P. MORGAN SECURITIES INC	08/06/2019	CREDIT SUISSE FIRST BOSTON COR	3,000,000	2,956,590	3,091,440	2.958.920		2.330		2.330			132.520	132.520	37.646	3,521
	FIVE POINTS SENIOR NOTE 4.5% ABS			Interest Capitalization	08/06/2019	Paydown	3,000,000	2,956,590	399, 191, 2	2,958,920		∠,330		∠,330			(102)		460, 73	ა,521
	FIVE POINTS SENIOR NOTE 4.5% ABS			Interest Capitalization		Tax Free Exchange	32,599	32,599	32,599	32,599					l	<b> </b>	(102)	( 102 )	995	
3303 IU-AA-7	FIVE POINTS SENIOR NOTE 4.5% ABS		1-21/01/2019			Redemption 100.0000							<b> </b>		<u> </u>	<b> </b>		<u> </u>		·
33831U-AA-7	TITLE TOTALO GENTOTE NOTE 4.50 TENNI EUAN		09/13/2010	Tax Free Exchange	12/24/2019	100.0000	95,557	98.564	95.557	98.555		(8)		(8)	l	]	(2,998)	(2.998)	545	119
0000 10 /III /		1								,000,000		(0)		h(0)			(£,000)	(L,000)		10

				9	Showing A	II Long-Term Bonds	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		e	17	18	19	20	21
	_	-				·	_	_			12	13	14	15	16					
												.0			Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
										Dools/		Current				Faraian			and	Doid for
							(Bonds)			Book/	Lineadinad	Current	Other-	Book/	Change in	Foreign	Doolined			Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP		_					Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-			Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	GSAA HOME EQUITY TRUST GSAA_06 ABS_06-1-	-																		
362341-Z3-6	OD MOUTE WORLD NOTE A 5% ADO		03/22/2019		12/26/2019	Paydown	877,261	492,845	877,261	877,261		384,416		384,416					7,318	1,785
38682A-AA-0 38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% ABS		09/13/2019		09/16/2019		101,893	101,893	101,893	101,893 98,990									191 186	
38082A-AA-U	GRANDVIEW SENIOR NOTE 4.5% ABS		09/01/2019	Interest Capitalization	09/16/2019	Tax Free Exchange	98,990	98,990	98,990	98,990									180	
38682A-AA-0	GRANDVIEW SENIOR NOTE 4.5% TERM LOAN		09/16/2019	Tax Free Exchange	12/24/2019	Tiedempt Toti	214,926	216,435	214,926	216,433		(2)		(2)	1		(1,507)	(1,507)	917	403
0000EN NN 0						STIFEL NICOLAUS & CO INC	217,320	210,400	17,320			(2	1	(2)	,		1,507	,,507)	11	
39121J-AE-0	GREAT RIVER ENERGY GREAT RIVER ENERGY		05/01/2019	Cape Verity II, Inc.	07/16/2019		2,771,580	3,100,983	3,245,243	3, 119, 708		18,725		18,725			125,536	125,536	94,853	57,778
						Redemption 100.0000							1					1		
39121J-AE-0	GREAT RIVER ENERGY GREAT RIVER ENERGY		05/01/2019		07/01/2019		235,252	263,212	235,252	262,645		(567)		(567)			(27,392)	(27,392)	7 , 356	4,904
40573L-AS-5	HALFMOON PARENT INC SENIORCORPBND144A		01/31/2019	BK AMER MERRIL LYNCH	08/28/2019	Tax Free Exchange	2,000,000	2,057,500	2,054,750	2,054,750		(2,750)	ļ	(2,750)	)				82,882	
447040 BD 0	HUNTSMAN INTERNATIONAL LLC SENIOR CORP B	1	00 (00 (00 10	MODOLIN OTHER EV & CO. 1512	00 (00 (00 10	MORGAN STANLEY & CO. INC	F 000 000	F 000 100	E 00E 000	5 044 400		(00.000	I	(00, 000)		]	00.000	00.000	407.005	04.070
44701Q-BD-3			03/26/2019	MORGAN STANLEY & CO. INC	08/06/2019	I D. MODO AN OCCUPATION	5,000,000	5,238,100	5,295,000	5,214,168	<b> </b>	(23,932)	¦	(23,932)	1	<b>}</b>	80,832	80,832	187,205	94,670
46625H-NX-4	JPMORGAN CHASE & CO SENIOR CORP BND		.02/07/2019	Cape Verity III, Inc.	09/23/2019	J.P. MORGAN SECURITIES	500,000	496,280	502,450	497,630		1,350	I	1,350		]	4,820	4,820	11,546	3,471
40023H-NA-4	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN WH			cape verity iii, iiic.	09/23/2019		000,000	490,200		497,000		1,330		1,330			4,020	4,020	11,340	
466286-AA-9	OF MONOAN ALTERNATIVE EVAN THO SOFSEN MIT	'	05/01/2019	Cape Verity II, Inc.	10/25/2019	Paydown	416,642	390,637	376,798	376,798		(13,839)		(13,839)	1				4,937	183
400200 781 0	JP MORGAN ALTERNATIVE LOAN TRU SUPSEN WH	1	20070172010	- oupe verity ii, iiio.		ayaomi						(10,000		(10,000)					,001	
466286-AA-9	or monorm releases to each time out out the		.05/01/2019	Cape Verity II, Inc	10/30/2019	Forethought Life	4,632,635	4,343,489	4,430,237	4,373,568		30,079		30,079			56,669	56,669	79,291	2,036
	JP MORGAN REREMIC JPMRR_14-6 WHOLE CMO 4	1		, ,				, , ,	, , ,	, , , , ,		,		,			,	,	,	,
46643N-AF-2			05/21/2019	CANTOR FITZGERALD EUR	10/25/2019	Paydown	220, 141	215,463				(215,463		(215,463)					1,008	460
	JP MORGAN REREMIC JPMRR_14-6 WHOLE CMO 4	ļ ļ																		
46643N-AF-2			05/21/2019				28,625,462	28,017,171	28,372,287	28,382,996		365,824		365,824			(10,708)		374,607	59,816
525229-AG-5	LXS 2006-10N 1A4 LXS_06-10N		08/26/2019		09/24/2019		3	3	2	3		(044)		(044)			(1)	(1)	400.750	F 740
534187-AR-0	LINCOLN NATIONAL CORPORATION CORP BND		02/07/2019	Cape Verity III, Inc	08/27/2019	Call 138.3760 RBC DOMINION SECURITIES	280,000	323,994	387,453	323,080		(914)		(914)			(43,080)	(43,080)	122,759	5,740
548661-DR-5	LOWES COMPANIES INC SENIOR CORP BND		.04/03/2019	BARCLAYS CAPITAL	04/04/2019	INC.	2,000,000	1,997,180	1,993,680	1,997,182		2		2			(3.502)	(3,502)	608	
548661-DR-5	LOWES COMPANIES INC SENIOR CORP BND		.04/03/2019			Forethought Life	2,000,000	1,997,180	2, 139, 480	1,997,315		135		135			142, 165	142.165	41,772	
0.000. 5 0	MARRIOTT INTERNATIONAL INC SENIOR CORP B	3	100,00,2010			J.P. MORGAN SECURITIES	2,000,000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
571900-BB-4			_03/26/2019	STIFEL NICOLAUS & CO INC	08/06/2019	INC	5,333,000	5,391,396	5,604,663	5, 387, 594		(3,802)		(3,802)			217,069	217,069	79,995	10,666
	MCCORMICK & COMPANY INCORPORAT SENIOR CO	1																		
579780-AN-7			02/07/2019		10/30/2019	Forethought Life	175,000	166 , 185	182,053	166,829		644		644			15,223	15,223	7 , 206	2,843
58933Y-AA-3	MERCK & CO INC SENIOR CORP BND		02/07/2019		09/23/2019	JANE STREET CAPITAL	300,000	306,327	306, 159	303,990		(2,337)		(2,337)	)		2, 169	2, 169	8,073	710
61690X-AJ-3	MSRR_2015-R6_SUBWHOLECM02015-R6144A			Interest Capitalization	06/25/2019	Paydown	(59)			(59)							59	59		
61690X-AJ-3	MSRR_2015-R6 SUBWHOLECM02015-R6144A		10/24/2019	Interest Capitalization	10/30/2019	Forethought Life NOMURA SECURITIES INTL.	54,613	54,613	44,698	54,613	<b> </b>		<b></b>				(9,915)	(9,915)	365	
65541A-AJ-5	NMRR_15-8R WHOLECM02015-8R		.08/01/2019	Interest Capitalization	11/14/2019	NOMURA SECURITIES INIL.	20, 103	20,103	10,252	20, 103			I			]	(9,850)	(9,850)	48	
65541A-AJ-5	NMRR 15-8R WHOLECM02015-8R		08/01/2019		11/14/2019	Paydown	20, 103	20, 103		20, 103							(220)	(220)	40	
68389X-AP-0	ORACLE CORPORATION SENIOR CORP BND		02/07/2019		09/16/2019	Forethought Life	310,000	305,083	312,573	305,868		784		784			6,705		7 , 147	2,411
70069F-GY-7	PPSI 2005-WLL1 M3 PPSI_05-WLL1		05/01/2019		10/25/2019	Paydown	71,993	72,215	71,993	71,993		(222)		(222)					620	39
70069F-GY-7	PPSI 2005-WLL1 M3 PPSI_05-WLL1		05/01/2019	Cape Verity II, Inc.	10/30/2019	Forethought Life	370,692	371,833	372,214	371,020		(813		(813)			1, 194	1, 194	5,861	198
749685-AX-1	RPM INTERNATIONAL INC SENIOR CORP BND		02/25/2019	WELLS FARGO SECURITIES	10/30/2019	Forethought Life	3,000,000	2,995,680	3,234,930	2,995,931		251		251			238,999	238,999	92,517	
040405 5	SOUTHERN CALIFORNIA EDISON CO. SECURED C		05 (05 (55 (5	L	00/65/55								l							
842400-FR-9	TIPEE DEAMS SENIOR MOTE A EN TERM LOAD		05/08/2019	Cape Verity III, Inc	09/23/2019	JANE STREET CAPITAL	500,000	506,360	511,350	505,072	<b></b>	(1,288)	<b>¦</b>	(1,288)		<b>}</b>	6,278	6,278	15,823	8,450
88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% TERM LOAN		00/13/2010	Tay Eroo Evohango	12/24/2019	Redemption 100.0000	458, 146	462.462	458 . 146	462.452		(10)	J	(40)		]	(4,306)	(4,306)	5,357	570
88579Y-BC-4	3M CO SENIORCORPBND 3.625% 09/14/28 _			Tax Free Exchange		Forethought Life			458, 146			(10)		(10)			(4,306)	(4,306)	5,357	573 7,200
000/01-00-4	TOWD POINT MORTGAGE TRUST TPMT RMBS 16-1	1	02/01/2019		10/ 30/ 20 19	SANDLER ONE IL & PARTNERS	000,000 بالمر	312,000		١١,٤٥٥ الو	ļ	(199	1	(199)	·	<u> </u>			491 کے۔۔۔۔۔	
89172E-AJ-3		1	.05/01/2019	Cape Verity II, Inc.	10/15/2019	S. BELLI VILLE & INHINERO		941,906	952,056	942,275		370	L	370	L	L	9,781	9,781	14,578	3, 179
1			1			SANDLER ONEIL & PARTNERS	200,000	,,,,,,,,									,.01	[		,
89172P-AF-6	TPMT_16-2 WHOLECM016-2144A		05/01/2019	Cape Verity II, Inc.	10/07/2019		3,255,000	3, 101, 284	3,300,773	3, 107, 131	ļ	5,848	ļ	5,848		ļ	193,642	193,642	50,443	9,557
	TOWD POINT MORTGAGE TRUST TPMT ABS 7-1_B	3				SANDLER ONEIL & PARTNERS							I			]		I		
89173F-AF-7			05/22/2019	SANDLER ONEIL & PARTNERS	10/03/2019		20,532,000	19,944,913	21, 199, 290	19,954,247		9,334		9,334			1,245,043	1,245,043	356,623	52,681
00477 ! 10 0	TOWDPOINTMORTGAGETRUSTTPMT ABS 9-2_M2 14	l l	00 (00 (00 (	OANDLED ONE IL O DADTAGO	44 (00 (00 =	SANDLER ONEIL & PARTNERS	0 405 000	0.710.0	0.000.0:-	0 744 651		/a a==	I	/0.0===			(055 555	(055 555)	101 70-	
89177J-AD-0	TYONN FOODS IND OFFICE CORP. BUD.			SANDLER ONEIL & PARTNERS	11/08/2019		9,485,000	9,748,802	9,086,345	9,741,924	<b> </b>	(6,878)	ŀ	(6,878)		<b>}</b>	(655,578)		101,766	6,916
902494-BK-8	TYSON FOODS INC SENIOR CORP BND		04/26/2019	various	10/30/2019	various	3,750,000	3,823,613	4,230,563	3,820,366	L	(3,246)	L	(3,246)	) <b>L</b>	L	410, 196	410, 196	114, 188	13,443

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

				S	Showing Al	II Long-Term Bonds	s and Stocks	ACQUIREL	During Yea	ir and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11				Carrying Value	9	17	18	19	20	21
•	_	_	-				,	,			12	13	14	15	16					
											12	10	14	13	-					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or ′			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
		Га.	Data		Diamagal	Name of			Canaid	Value at				Valu (12 +						
Identi-	6	For-	Date		Disposal	Name of	Shares		Consid-		Increase/	ization)/	Impairment	`	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired		Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
902494-BK-8	TYSON FOODS INC SENIOR CORP BND		06/27/2019	Cape Verity II, Inc.	10/30/2019 .	Forethought Life	50,000	54,358	56,408	54,226		(132)		(132)			2, 182	2, 182	1,523	779
	VERIZON COMMUNICATIONS INC SENIOR CORP B																			
92343V-CZ-5			01/01/2019	Forethought Life	05/01/2019 .	Call 106.7280	3,947,000	3,733,467	4,212,554	3,734,530		1,062		1,062			212,470	212,470	381,319	48,662
004407 111 4	WALGREENS BOOTS ALLIANCE INC SENIOR CORP		00 (07 (00 40		00 (00 (00 10		7 400 000	7 570 500	7 704 000	7 500 000		(40, 400)		(40, 400)			040 004	040 004		400.000
931427-AH-1			03/27/2019	Various	08/06/2019 _		7,400,000	7,573,530	7,781,322	7,563,098		(10,432)		(10,432)			218,224	218,224	203,089	102,326
DO10D1/ 04 4	BLUE EAGLE 2016-1 A SENIOR SECURED TERM		04 /44 /00:5	ODEDLE	05 (00 (00 1	Redemption 100.0000	0.4 65.1			04.05:										
BGA0DV-Q4-4			01/14/2019	CREDIT	05/23/2019 .	D-J1: 400 0000	21,004	21,004	21,004	21,004									522	
DOMOTO LO O	LV CDT4 A EL LV CDT4 A EL		00/10/0010	Tour Francisco	10/04/0010	Redemption 100.0000	675 000	670 000	675 000	670 040	Ì	,	Ì	-	1		1 047	1 047	4 470	007
BGA0EG-LQ-2	LK-CPT1 A-FL LK-CPT1 A-FL		09/13/2019	Tax Free Exchange	12/24/2019 .	D-J1: 400 0000	675,228	673,603	675,228	673,610	·	·/	·	·/		·	1,617	1,617	4,473	867
BGA0EG-LR-0	FC0I 05-2A LK-CPT1 A-FX		00/10/0010	Tay Free Eyebe	12/24/2019	Redemption 100.0000	730,016	730,666	730,016		]	(2.254)	l	(2,254)			1,604	1,604	3,552	548
	DS COACHELLA HOLDCO LLC DS COACHELLA HOL			Tax Free Exchange	12/24/2019 .		/30,016					(2,254)		(2,254)			1,604	1,604	3,552	548
BGAOK8-WW-8	DO CONCIDENTA MOLDOO ELO DO CONCIDENTA MOL		02/07/2019	SDEC EIN	12/01/2019	Paydown	1.749	1.749	1,659	1.659		(89)		(89)						
	SERVHL TRUST 2019-1 TERM LOAN		T	SPEC FIN	06/25/2019		514,992	514,992	514,992	514,994		(89)		(89)			(2)	(2)	1,777	
DUNUMA-19-0	OLITYTE INUST 2015-1 TERM LUMN		1	OI LO I IN		Redemption 100.0000	14, 992 ند	314,992		14, 994 لا	<u> </u>	2	<u> </u>		<u> </u>	<u> </u>	(2)	(2)		
BGAOMX-V3-6	SERVHL TRUST 2019-1 TERM LOAN		11/27/2019	SPEC FIN	11/30/2019	nedeliption 100.0000	3.275.574	3.275.574	3.275.574	3.274.341		(1,233)		(1,233)			1,233	1,233	37 , 785	
	SERVHL TRUST 2019-1 TERM LOAN		04/11/2019		_06/25/2019	SPEC FIN	17,758	17,758	17,758	17,758		(1,200)					1,200	1,200	65	
Dantomix VI I III	OEITHE 11001 2010 1 12111 2011		11,01,71,72010		200, 20, 20 10	Redemption 100.0000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												
BGAOMX-V4-4	SERVHL TRUST 2019-1 TERM LOAN		11/27/2019	SPEC FIN	11/30/2019	Todamperon Todago	112,951	112,951	112,951	112,950		(1)		(1)			1	1	1,384	
	SERVHL TRUST 2019-1 TERM LOAN			SPEC FIN	.06/25/2019	SPEC FIN	29,597	29,597	29,597	29,597									121	
						Redemption 100.0000		, , , , , , , , , , , , , , , , , , , ,												
BGAOMX-V5-1	SERVHL TRUST 2019-1 TERM LOAN		11/27/2019	SPEC FIN	11/30/2019		188,251	188,251	188,251	188,250		(1)		(1)			1	1	2,579	
BGAONS-GB-5	MACT TRUST MACT_19-1 TERM LOAN		11/26/2019	SPEC FIN	12/10/2019 .	SPEC FIN	3, 176, 248	3, 176, 248	3, 168, 307	3, 176, 248							(7,941)	(7,941)	37,761	
	_					Redemption 100.0000														
	MACT TRUST MACT_19-1 TERM LOAN			SPEC FIN	10/31/2019 .		90,225	90,225	90,225	90,225									461	
BGAONS-GC-3	MACT TRUST MACT_19-1 TERM LOAN		11/26/2019	SPEC FIN	12/10/2019		42,349,972	42,349,972	42,244,097	42,349,972							(105,875)	(105,875)	472,026	
						Redemption 100.0000														
	MACT TRUST MACT_19-1 TERM LOAN			SPEC FIN	10/31/2019 .		1,202,995	1,202,995	1,202,995	1,202,995							(7.070)		5,658	
BGAONS-GD-1	MACT TRUST MACT_19-1 TERM LOAN		11/26/2019	SPEC FIN	12/10/2019 .		2,911,561	2,911,561	2,904,282	2,911,561							(7,279)	(7,279)	38,941	
BGAONS-GD-1	MACT TRUST MACT 19-1 TERM LOAN		10 /01 /0010	SPEC FIN	10/31/2019	Redemption 100.0000		82,706	82,706										476	
BGAUNS-GD-1	INFINITY LD ASSET HOLDINGS LLC TERM LOA		10/31/2019	SPEC FIN	10/31/2019 .	Redemption 100.0000				82,700									4/0	
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA		11/06/2019	INFINITY	11/30/2019	nedeliption 100.0000	95, 131, 356	95, 131, 356	95, 131, 356	95, 131, 356									189,777	
DUAUVA-00-0	INFINITY LD ASSET HOLDINGS LLC TERM LOA		11 1/00/2019	IN INTT	1 1/ 30/ 20 19 .	Redemption 100.0000	ಶು, 131,330	33, 131,330		ರ, 101,000									108,777	
BGA0QA-3T-6	THE THIT LD AGGET HOLDINGS ELS TERM LOA		09/26/2019	INFINITY	11/30/2019	100.000	26, 167, 857	26, 167, 857	26, 167, 857	26, 167, 857									70 , 191	
	ORIGISGASOLAR3 TERM LOAN	1	12/26/2019		12/27/2019	SPEC FIN	73,722,623	73,722,623	82,392,000	73,722,623							8,669,377	8,669,377		
	ORIGISFLSOLAR4 TERM LOAN		12/27/2019		12/30/2019		72,354,596	72,354,596	85,201,292	72,354,596							12,846,697	12,846,697		
	ORIGISAZSOLAR1DEBT TERM LOAN		12/26/2019		12/27/2019		45,857,546	45,857,546	52,335,505	45,857,546							6,477,959	6,477,959		
	INFINITY LD ASSET HOLDINGS LLC INFINITY					Redemption 100.0000				, ,							,, 230	,, 230		
BGAOQZ-AM-8			11/27/2019	INFINITY	11/30/2019		290,995	290,995	290,995	290,995										
	INFINITY LD ASSET HOLDINGS LLC INFINITY					Redemption 100.0000			·											
BGAOQZ-AN-6			11/27/2019	INFINITY	11/30/2019		61,431	61,431	61,431	61,431	ļ		<b></b>			L				
BGAOR9-DD-2	BLUEEAGLE2019-1A(AAARATED TERM LOAN		12/20/2019		12/31/2019		669, 120	669, 120	669, 120	669, 120	ļ	L	ļ	ļ	<b> </b>	ļ ļ				
05581K-AB-7	BNP PARIBAS SA SENIOR CORP BND 144A	D	03/26/2019	STIFEL NICOLAUS & CO INC	09/16/2019 .	Forethought Life	2,000,000	2,017,520	2,084,940	2,016,002		(1,518)		(1,518)			68,938	68,938	52,144	16,467
	CREDIT AGRICOLE SA LONDON SENIORCORPBND1	_												1			_	_		
22535W-AA-5	DELETION E TELEVIOLE INTERPRETATION	D	02/07/2019	Cape Verity III, Inc	09/16/2019 .	Forethought Life	300,000	297,597	305,334	298,084		487		487			7,250	7,250	6,947	759
054505 55 5	DEUTSCHE TELEKOM INTERNATIONAL SENIORCOR	_	00/07/22		40 (02 :22 :															
25156P-BB-8	INO ODOED ANY OF ALL ODOEDDAND	υ	02/0//2019	Cape Verity III, Inc.		Forethought Life	500,000	505,815	554,775	505,449	····	(366)	ł	(366)		}	49,326	49,326	18,776	2,795
456837-AM-5	ING GROEP NV SENIORCORPBND	υ	02/08/2019	BARCLAYS CAPITAL	10/30/2019 .	Forethought Life	3,000,000	3,047,160	3,386,070	3,044,422		(2,738)		(2,738)			341,648	341,648	147 , 496	49,292
	LYB INTERNATIONAL FINANCE BV SENIOR CORP	D	02/26/2040	MORGAN STANLEY & CO. INC	00/06/0040	JANE STREET CAPITAL	3,000,000	3,075,870	2 172 670	3,070,008		(5.862)		(E 000)			103,662	100 000	67,667	04.000
50247V-AA-7	MIZUHO FINANCIAL GROUP INC SENIOR CORP B	J	03/20/2019	STAINLET & CU. TNC	08/00/2019	JAINE SIMEEL CAPITAL	000,000, د	3,0/5,8/0	3, 173, 670	0/0,008 د		(5,862)	·	(5,862)			103,062	103,662		24,333
60687Y-AB-5	MILLOND FINANCIAL UNDUP INC SENIOR CURP B	n	02/07/2010	Cape Verity III, Inc.	00/22/2010	SUMITOMO BANK	300,000	295,473	301,440	296,760	Ì	1,287	Ì	1,287			4,680	4,680	7 ,523	2,522
	NXP BV SENIOR CORP BND 144A	D		BARCLAYS CAPITAL		MARKETAXESS CORPORATI	6,700,000	6,804,520	6,922,976	6,794,151		(10,369)		(10,369)			128,825	128,825	113,225	19,472
	SUNCORP METWAY LTD SENIOR CORP BND 144A	J	00, 20, 20 15	TOTAL STATE OF THE			2,700,000	,,007,320				(10,009)		(10,009)			120,023	120,023	110,220	
8672EM-AD-6	January Con Service State Line 1776	D	02/07/2019	Cape Verity III, Inc.	09/23/2019	TDSI	550,000	544,473	550.655	547,319	Ì	2,846	Ì	2,846	1		3,336	3,336	11,776	3,590
		1	, 0., _010									_,040		,040			, 000	,000		,000

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

_					Jilowing A	ii Long-Tenn Bond	is and Stocks	AUGUINEL	During 16	al allu i uliy										
1	2	3	4	5	6	7	8	9	10	11	C	hange in Bo	ok/Adjusted (	Carrying Valu	е	17	18	19	20	21
											12	13	14	15	16					
												-		_	Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in					Interest	
										D 1/										D : 1 (
							(Bonds)			Book/		Current	Other-	Book/	Change in				and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	TELEFONICA EMISIONES SAU SENIOR CORP BND					MORGAN STANLEY & CO. INC	1				,		Ü	,		·				
87938W-AX-1		D	08/02/2019	Various	08/22/2019		11, 150,000	11,365,602	13,401,408	11,365,429		(173)		(173			2,035,979	2,035,979	299, 192	27,332
3899999.	Subtotal - Bonds - Industrial and N	/liscell	laneous (Ui	naffiliated)			647,248,492	648,991,706	694,300,593	649,530,033		538,327		538,327			33,309,594	33,309,594	17,873,625	943,974
464287-24-2	ISHARES IBOXX INVESTMENT GRADE		02/05/2019		06/06/2019 .		0.000	66, 134, 490	67,472,036			9,632		9,632			1,327,914	1,327,914	369,346	
	ISHARES IBOXX \$ HIGH YIELD COR			JANE STREET CAPITAL		BARCLAYS CAPITAL	0.000	9,873,450	9,884,345								10,895	10,895	50,861	
92206C-40-9	VANGUARD SHORT-TERM CORPORATE		06/26/2019	Various	08/05/2019	Various	0.000	127, 103, 458	128,063,737	127, 103, 458							960,279	960,279	599,786	
8099999.	Subtotal - Bonds - SVO Identified	Funds	3					203, 111, 398	205,420,118	203, 121, 030		9,632		9,632			2,299,088	2,299,088	1,019,993	
8399998.	Total - Bonds						777,248,492	979,909,354	1,027,750,399	980,459,021		549,667		549,667			35,830,412	35,830,412	19, 156, 118	1,187,724
BGA09E-VY-5	_ ALTUS_PE PFD STK 14.000% 09/30/23		04/01/2019	SPEC FIN	11/22/2019	Redemption 100.000	1,932,249.000	1,932,249	1,932,249	1,932,249									271, 127	
8599999.	Subtotal - Preferred Stocks - Indus	strial a	and Miscell	aneous (Unaffiliated) Red	eemable Pre	eferred		1,932,249	1,932,249	1,932,249									271,127	
8999998.	Total - Preferred Stocks							1,932,249	1,932,249	1,932,249									271,127	
9799998.	Total - Common Stocks																		-	
9899999.	Total - Preferred and Common Sto	ocks						1,932,249	1,932,249	1,932,249									271,127	
9999999 -	Totals							981,841,603	1,029,682,648	982,391,270		549,667		549,667			35,830,412	35,830,412	19,427,245	1, 187, 724

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

#### **SCHEDULE D - PART 6 - SECTION 1**

		Valu	uation of Share	es of Subsidiary,	Controlled or	Affiliated Comp	anies				
1	2	3	4	5	6	7	8	9	10	Stock o	f Such
										Company	Owned by
										Insurer on Sta	
						Do Insurer's				11	12
						Assets Include					
						Intangible					
						Assets					
						Connected with					
	Description,					Holding of					
	Name of Subsidiary,		NAIC		NAIC	Such	Total	Book/			
CUSIP	Controlled		Company	ID	Valuation	Company's	Amount of Such	Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Method	Stock?	Intangible Assets	Carrying Value	Amount	of Shares	Outstanding
		roreign	Oode	Number	Method	Olock:	intangible Assets	Carrying value	Amount	XXX	
09999999. Total Pre			45.475		00.1	110		110 010 070			XXX
000000-00-0	Cape Verity I, Inc.		15475		8B1	NO		112,240,372		25,000.000	100.0
000000-00-0	Cape Verity III, Inc.		15473		8B1	NO		257,335,355		25,000.000	100.0
	Gotham Re., Inc.		14333		8B1	NO		38,547,055		250,000.000	100.0
	- Common Stock - U.S. Life Insurer							408, 122, 782		XXX	XXX
1899999. Total Co	mmon Stocks							408, 122, 782		XXX	XXX
					· · · · · · · · · · · · · · · · · · ·						
						<b>.</b>					
1999999 - Totals		·			·			408, 122, 782		XXX	XXX

<sup>1.</sup> Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein:

1 CUSIP	2 Name of Lower-Tier Company		4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	5	r Company Owned / Insurer on ent Date 6 % of Outstanding
idontinoation	ratio of Editor Her Company	Traine of Company Listed in Coolers 1 Which Controls Lower Her Company	Column o, Occilon 1	Number of Offices	Cutatanding
0399999 - Total				XXX	XXX
0399999 - 10tai				AAX	AXX

<sup>2.</sup>Total amount of intangible assets nonadmitted \$

# Schedule DA - Part 1 - Short-Term Investments Owned NONE

					01 1 11						'- OF				,							
		1 0			Showing all	Options, (	Caps, Floo	ors, Collars,					per 31 of Cu			1-7	10	10	00	04	00	00
1	2	3	4	5	6	/	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
										Prior												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,		T (a)			D.1(			Price,	of Un-	Cost of Un-		Dl./			11	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s)			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	Year-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)
				e Excluding Variable Annuity Gua			18							XXX							XXX	XXX
0149999999. Subt	total - Purchased Op	tions - Hedg	ing Effective	e Variable Annuity Guarantees U	nder SSAP No.1	08	T							XXX							XXX	XXX
QDV INDII NDV/ADDCQ/201	Indexed Universal Life	Appual Exh 5		Wells Fargo Bank, National																		
023/25/0.00%-7.75%	Insurance		Equity	Association KB1H1DSPRFMYMCUF	XT09 10/25/2019	10/23/2020	2,729,827	2,729,827	7.75%		94,725		78,135		110,310			(16,590	)			
				Wells Fargo Bank,																		
SPX_INDU_NDX/ARBCS/201 023/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	F	National Association KB1H1DSPRFMYMCUF	XT09 10/25/2019	10/23/2020	1 500 450	1,593,452	5.25%		43.979		36,277		45,628			(7,703	,			
023/25/0.00%-5.25%	Insurance	neserves	Equity	Wells Fargo Bank,	1109 10/25/2019	10/23/2020	1,593,452	1,093,402			43,979				40,028			(7,703	1			
	Indexed Universal Life	Annual Exh 5		National																		
910/10/0.00%-7.75%	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUF	XT0909/10/2019	09/10/2020	2,409,176	2,409,176	7.75%				60,826		103,646			(26,627	)			
SPX_INDII_NDX/ARBCS/200	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																		
910/10/0.00%-5.25%	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUF	XT0909/10/2019	09/10/2020	1,666,251	1,666,251	5.25%		47,488				51,207			(14,459	)			
ODV (00 (010001 (0001 07				Wells Fargo Bank,																		
SPX/CS/210924/2984.87- 3704.73	Indexed Universal Life		Equity	National Association KB1H1DSPRFMYMCUF	XT0909/25/2019	09/24/2021	422	1,259,168	2984.87		107.533		93.435		148,866			(14.098	)			
0704.70	Triodi drioc	110001 700	Equity	Wells Fargo Bank,	X100	1.00/ 24/ 2021	1	1,200,100	2004.07						140,000			(14,000	/			
SPX/CS/210723/3003.67-	Indexed Universal Life			National																		
3813.10	Insurance	Reserves	Equity	<ul> <li>Association KB1H1DSPRFMYMCUF Wells Fargo Bank,</li> </ul>	XT0907/25/2019	07/23/2021	816	2,452,295	3003.67		201,333		158,473		299, 116			(42,861	)			
SPX/CS/210723/3003.67-	Indexed Universal Life	Annual Exh 5		National																		
3652.55	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUF	XT0907/25/2019	07/23/2021	1,975	5,932,568	3003.67		454,435		357,692		659, 126			(96,742	)			
SPX/CS/210225/2796.11-	Indexed Universal Life	Annual Evb E		Wells Fargo Bank, National																		
3718.83	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUF	XT0902/25/2019	02/25/2021	211	588,863	2796.11		53,763		31,000		105, 197			(22,763	)			
				Wells Fargo Bank,		Ī	T						,		.,							
SPX/CS/210225/2796.11- 3634.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	F	National Association KB1H1DSPRFMYMCUF	XT0902/25/2019	02/25/2021	542	1,514,217	2796.11		135.825		78,317		262,467			(57,508	,			
3034.94	Trisur arice	nesei ves	Equity	Wells Fargo Bank.	110902/23/2019	02/23/2021		1,314,217	2/90.11		133,623				202,407			(37,306	/			
SPX/CS/210225/2796.11-	Indexed Universal Life			National																		
3482.67	Insurance	Reserves	Equity	<ul> <li>Association KB1H1DSPRFMYMCUF Wells Fargo Bank,</li> </ul>	XT0902/25/2019	02/25/2021	1,683	4,704,729	2796.11		399,902		230,584		739, 171			(169,318	)			
SPX/CS/210125/2664.76-	Indexed Universal Life	Annual Exh 5		National																		
3464.19	Insurance		Equity	Association KB1H1DSPRFMYMCUF	XT0901/25/2019	01/25/2021	844	2,249,203	2664.76		212,775		114, 114		457 , 137			(98,661	)			
SPX/CS/201231/3230.78-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																		
3424.63	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUF	XT0912/31/2019	12/31/2020	490	1,583,144	3230.78		52,402		52,695		51,410			293				
	1	l		Wells Fargo Bank,							[											
SPX/CS/201228/3240.02- 3434.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUF	XT0912/31/2019	12/28/2020	275		3240.02		28,020		28, 178		28,421			158				
3434.42	Trisur arice	nesei ves	Equity	Wells Fargo Bank,	110912/31/2019	12/20/2020	2/3	090,040	3240.02		20,020		20, 1/0		20,421			130				
SPX/CS/201224/3240.02-				National																		
3429.68	Insurance	Reserves	Equity	<ul> <li>Association KB1H1DSPRFMYMCUF Wells Fargo Bank,</li> </ul>	XT0912/31/2019	12/24/2020	334	1,083,778	3240.02		33,310				33,799			190				
SPX/CS/201224/3239.91-	Indexed Universal Life	Annual Exh 5		National																		
3434.30	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUF	XT0912/31/2019	12/24/2020	203	657,847	3239.91		20,651		20,769		20,958			118				
SPX/CS/201224/3223.38-	Indexed Universal Life	Appual Exh 5		Wells Fargo Bank, National																		
3658.54	Insurance		Equity	Association KB1H1DSPRFMYMCUF	XT0912/24/2019	12/24/2020	561	1,807,693	3223.38		97,977		96,879		99,561			(1,098	)			
			_	Wells Fargo Bank,																		
SPX/CS/201224/3223.38- 3561.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUF	XT09 12/24/2019	12/24/2020	484	1,559,236	3223.38		75.311		74.467		76,260			(844	,			
0001.00	mout and	1/0301 469	Lquity	Wells Fargo Bank,		12/ 24/ 2020	1	1,303,200							10,200			(044	/			
SPX/CS/201224/3223.38-			<u>_</u>	National																		
3537.66	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUF	XT0912/24/2019	12/24/2020	4,706	15, 168, 419	3223.38	ļ	700,781		692,929		710,226	ļ	ļ	(7,852	)			

					01										/ ···							
-	2	3	4	5	Showing all	Options, (	Japs, Floo	ors, Collars,	Swaps and	Forwards	Open as of	13	er 31 of Cu	irrent Y	rear 16	17	18	19	20	21	20	23
1	Description of Item(s) Hedged,	3	·	5	6	,	8	9	Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	13		15	16		Total	Current	Adjustment	21		Hedge Effectiveness
	Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Rate or Index Received	discounted Premium (Received)	discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Foreign Exchange Change in	Year's (Amorti- zation)/	to Carrying Value of Hedged	Potential	of Refer- ence	at Inception and at Year-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/CS/201224/3223.38- 3513.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF) Wells Fargo Bank,	(T0912/24/2019 .	12/24/2020	592	1,908,056	3223.38		83,764		82,825		85,020			(939	)			
SPX/CS/201224/3223.38- 3473.19	Indexed Universal Life		Equity	National Association KB1H1DSPRFMYMCUF	(T0912/24/2019 .	12/24/2020	2,485	8,009,729	3223.38		317,986		314,423		321,408			(3,563	)			
SPX/CS/201224/3223.38- 3465.13	Indexed Universal Life Insurance		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T0912/24/2019 .	12/24/2020	23,507	75,770,398	3223.38		2,939,891		2,906,951		2,966,498			(32,940	)			
SPX/CS/201224/3223.38-3440.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T0912/24/2019 .	12/24/2020	8, 121	26, 176, 113	3223.38		937 , 105		926,605		944,937			(10,500	)			
SPX/CS/201224/3223.38- 3416.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T09 <sub></sub> 12/24/2019 .	12/24/2020	200	645,417	3223.38		21,041		20,805		21,210			(236	)			
SPX/CS/201224/3223.38- 3363.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T0912/24/2019 .	12/24/2020	419	1,351,662	3223.38		33,656		33,279		33,808			(377	)			
SPX/CS/201224/3223.38-3352.32	Indexed Universal Life Insurance		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T0912/24/2019 .	12/24/2020	201	647, 167	3223.38		14,950		14,782		14,983			(168	)			
SPX/CS/201224/3223.38-3328.14	Indexed Universal Life Insurance		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T0912/24/2019 .	12/24/2020	396	1,276,713	3223.38		24,513		24,238		24,452			(275	)			
SPX/CS/201203/3093.20- 3278.79	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T0912/04/2019 .	12/03/2020 .	173	534,578	3093.2		18,492				20,992			(1,295	)			
SPX/CS/201127/3140.98- 3329.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T0912/04/2019 .	11/27/2020	202	635,702	3140.98		20,317		18,870		23,638			(1,447	)			
SPX/CS/201125/3223.38- 3564.09	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T0912/24/2019 .	11/25/2020 .	244	786,050	3223.38		37,416		36,960		37,742			(456	)			
SPX/CS/201125/2632.56- 3501.30	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T0911/23/2018 .	11/25/2020 .	225	592,816	2632.56	60,823					132,672			(30,496	)			
SPX/CS/201125/2632.56- 3422.33	Indexed Universal Life		Equity	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUF)	(T0911/23/2018	11/25/2020 .	514	1,353,459	2632.56	134,805			60,831		287,559			(67,590	)			
SPX/CS/201125/2632.56- 3278.92	Indexed Universal Life	Annual Exh 5	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T0911/23/2018 .	11/25/2020 .	1,278	3,365,255	2632.56	309,267			139,558		620,625			(155,064	)			
SPX/CS/201125/2632.56- 3198.56	Indexed Universal Life		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)	(T0911/23/2018 )	11/25/2020 .	2,223	5,852,916	2632.56	502,765			226,875		968,209			(252,083	)			
SPX/CS/201120/3110.29- 3296.91	Indexed Universal Life	Annual Exh 5	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)		11/20/2020	291	905,218	3110.29		31,949		29,286		35,054			(2,662	)			
	Indexed Universal Life		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF)		11/10/2020	253		3093.08		38,342		33, 187		49, 185			(5, 155				
SPX/CS/201110/3093.08- 3394.66		Annual Exh 5		Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUF)		11/10/2020	9,615	29,739,829	3093.08		1,385,876		1, 199, 540		1,771,023			(186,336	)			
	Indexed Universal Life	Annual Exh 5	Equity	Wells Fargo Bank,   National   Association KB1H1DSPRFMYMCUF)			3,263		3093.08		401,665		1, 199, 540		499.977			(186,336	/			

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'	Description of Item(s) Hedged,	3	4	5	0	7	0	9	Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	13	14	15	16	17	Total	Current	Adjustment	21	Credit	Hedge Effectiveness
	Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Rate or Index Received	discounted Premium (Received)	discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Foreign Exchange Change in	Year's (Amorti- zation)/	to Carrying Value of Hedged	Potential	of Refer- ence	at Inception and at Year-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/CS/201110/3093.08- 3309.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFX	T0911/08/2019	11/10/2020	6,459	19,977,015	3093.08		737 , 152 .		638,039		907,555			(99, 113	)			
SPX/CS/201110/3093.08- 3301.76	Indexed Universal Life Insurance		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFX	T0911/08/2019	11/10/2020	12,296	38,032,084	3093.08		1,361,549 .		1, 178, 483		1,673,487			(183,065	)			
SPX/CS/201110/2781.01- 3615.31	Indexed Universal Life		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFX	T0911/09/2018	11/10/2020	351	976,675	2781.01	95,421			41,180		172,767			(47,977	)			
SPX/CS/201110/2781.01- 3462.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFX	T0911/09/2018	11/10/2020	1,935	5,380,128	2781.01	491,744			212,219		875,893			(247,245	)			
SPX/CS/201110/2781.01- 3378.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National - Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0911/09/2018	11/10/2020	1,861	5, 176,531	2781.01	445,699			192,348		776,873			(224,095	)			
SPX/CS/201029/3036.89- 3219.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0910/29/2019	10/29/2020	212	642,517	3036.89		21,075		17,552		27,001			(3,522	)			
SPX/CS/201023/3133.64- 3478.34	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0911/25/2019	10/23/2020	2,242	7,024,063	3133.64		342,774		307,025		421,487			(35,749	)			
SPX/CS/201023/3133.64- 3462.67	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0911/25/2019	10/23/2020	619	1,940,630	3133.64		92,568		82,914		113, 166			(9,654	)			
SPX/CS/201023/3022.55- 3430.59	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0910/25/2019	10/23/2020	702	2, 123, 271	3022.55		115,931 .		95,626		176,839			(20,304	)			
SPX/CS/201023/3022.55- 3256.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0910/25/2019	10/23/2020	5,235	15,823,007	3022.55		628,173		518, 154		849,760			(110,019	)			
SPX/CS/201023/3022.55- 3234.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0910/25/2019	10/23/2020	5,954	17,996,747	3022.55		662,280		546,288		882,508			(115,993	)			
SPX/CS/201023/3022.55- 3203.90	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National  Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0910/25/2019	10/23/2020	396	1, 197, 490	3022.55		39,038		32,201		51,010			(6,837	)			
SPX/CS/201023/3010.29- 3190.91	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0910/24/2019	10/23/2020	233	700,702	3010.29		23,263		19, 135		30 , 134			(4, 128	)			
SPX/CS/201023/2705.57- 3598.41	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0910/25/2018	10/23/2020	253	684,799	2705.57	70 , 123			28,678		139,706			(35,356	)			
SPX/CS/201023/2705.57- 3517.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0910/25/2018	10/23/2020	351	950,648	2705.57	95,065			38,878		187,886			(47,932	)			
SPX/CS/201023/2705.57- 3370.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0910/25/2018	10/23/2020	1,824	4,934,561	2705.57	459,408			187,881		873,866			(231,634	)			
SPX/CS/201023/2705.57- 3287.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0910/25/2018	10/23/2020	1,597	4,321,538	2705.57	376,838			154, 113		694,347			(190,002	)			
SPX/CS/201021/3006.72- 3187.12	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFX Wells Fargo Bank,	T0910/21/2019	10/21/2020	356	1,071,075	3006.72		35,238 .		28,545		46,213			(6,693	)			
SPX/CS/201014/2966.15- 3144.12	Indexed Universal Life		Equity	National Association KB1H1DSPRFMYMCUFX	T09 10/14/2019	10/14/2020	218	647 . 141	2966 . 15		21.550		17,035		28.784			(4.515	)			

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- 4	2	3	4	5	Showing all	Options, (	Japs, Floo	ors, Collars,	Swaps and	11	Open as of	13	er 31 of Cu	irrent y	ear 16	17	18	19	20	21	22	23
'	Description of Item(s) Hedged,	3	·	5	6	,	0	9	Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	13		15	16		Total	Current	Adjustment	21	Credit Quality	Hedge Effectiveness
	Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Rate or Index Received	discounted Premium (Received)	discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Foreign Exchange Change in	Year's (Amorti- zation)/	to Carrying Value of Hedged	Potential	of Refer- ence	at Inception and at Year-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/CS/201012/2970.27- 3148.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association	(T0910/11/2019	10/12/2020	193	573,816	2970.27		19,395		15,309		25,482			(4,086	)			
SPX/CS/201009/2938.13- 3158.49	Indexed Universal Life Insurance		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF;	(T0910/10/2019	10/09/2020	21,409	62,903,649	2938 . 13		2,497,275		1,961,137		3,514,525			(536, 138	)			
SPX/CS/201009/2938.13- 3143.80	Indexed Universal Life Insurance		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF	(T0910/10/2019	10/09/2020	4,823	14, 172, 026	2938 . 13		532,868		418,467		742,601			(114,401	)			
SPX/CS/201009/2938.13- 3114.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF:	(T09 <sub></sub> 10/10/2019	10/09/2020	350	1,028,745	2938 . 13		34, 154		26,822		46,623			(7,333	)			
SPX/CS/201009/2938.13- 3065.10	Indexed Universal Life	Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF	(T09 <sub></sub> 10/10/2019	10/09/2020	356	1,046,249	2938 . 13		26,156		20,541		34,626			(5,615	)			
SPX/CS/200928/2961.79- 3139.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF;	(T0909/30/2019	09/28/2020	262	776,975	2961.79		27 , 188		20,391		34,886			(6,797	)			
SPX/CS/200925/3022.55- 3430.59	Indexed Universal Life Insurance		. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF;	(T09 <sub></sub> 10/25/2019	09/25/2020	1,849	5,587,203	3022.55		295,004		238,899		465,029			(56, 105	)			
SPX/CS/200925/3022.55- 3355.03	Indexed Universal Life Insurance		. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF	(T09 <sub></sub> 10/25/2019	09/25/2020	243	734,902	3022.55		35,643		28,864		53, 139			(6,779	)			
SPX/CS/200925/3022.55- 3339.92	Indexed Universal Life Insurance		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF;	(T0910/25/2019	09/25/2020	312	941,566	3022.55		44,536		36,066		65,703			(8,470	)			
SPX/CS/200925/2984.87- 3313.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF;	(T0909/25/2019	09/25/2020	3,917	11,691,844	2984.87		609,145 _		449,202		884,476			(159,943	)			
SPX/CS/200925/2984.87- 3298.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF	(T0909/25/2019	09/25/2020	176	524,962	2984.87		26,563 _		19,588		38,245			(6,975	)			
SPX/CS/200924/2966.60- 3144.60	Indexed Universal Life	Annual Exh 5	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF	(T0909/24/2019	09/24/2020	170	502,878	2966.6		16,846		12,376		22,580			(4,470	)			
SPX/CS/200917/3005.70- 3186.04	Indexed Universal Life	Annual Exh 5	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF			244	734,237	3005.7		24,450		17,484		32, 152			(6,966	)			
SPX/CS/200904/2978.71- 3177.67		Annual Exh 5	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUF			354	1,054,247	2978.71		37,426		25,691		52,319			(11,735	)			
	Indexed Universal Life		Equity	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUF			207	606.734			22.085		14,991		31,273			(7,094	)			
	Indexed Universal Life		Equity	Wells Fargo Bank, National Association			262				27.170		17,911		40,226			(9,259				
SPX/CS/200825/2874.69- 3737.10		Annual Exh 5	Equity	Wells Fargo Bank, National Association			627	1,802,094	2874.69	162,188			52,932		259,347			(81,434				
SPX/CS/200825/2874.69-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National															/			
	InsuranceIndexed Universal Life	Annual Exh 5	Equity	Wells Fargo Bank, National	(T0908/24/2018		1,117	3,211,648							449,916			(138,356	/			
3492.75	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUF	(T0908/24/2018	1 08/25/2020	1,624	4.669.678	2874.69	381,513	1		124.510	i	628.830	1	1	(191.554	)i		1	i .

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1	Description of Item(s) Hedged,	3	4	5	6	7	8	9	Strike	11 Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	13	14	15	16	17	18 _Total	19 Current	20 Adjustment	21		23 Hedge Effectiveness
	Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Rate or Index Received	discounted Premium (Received)	discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Foreign Exchange Change in	Year's (Amorti- zation)/	to Carrying Value of Hedged	Potential	of Refer- ence	at Inception and at Year-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/200821/2924.43- 3128.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT	0908/22/2019 .	08/21/2020	259		2924.43		28,078		18, 192		40,899			(9,887	)			
SPX/CS/200820/2900.51- 3095.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National  Association KB1H1DSPRFMYMCUFXT Wells Fargo Bank,	0908/20/2019 .	08/20/2020	278	806,760	2900.51		29, 124		18,630		42,934			(10,494	)			
SPX/CS/200814/2888.68- 3091.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association Wells Fargo Bank.	0908/16/2019 .	08/14/2020	303	875,240	2888.68		32,471		20,455		48,600			(12,016	)			
SPX/CS/200814/2847.60- 3038.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT	0908/15/2019 .	08/14/2020	332	944,685	2847.6		33,536		21,066		51, 187			(12,470	)			
SPX/CS/200810/2979.39- 3115.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association RB1H1DSPRFMYMCUFXT	0909/10/2019 .	08/10/2020	321	957,397	2979.39		25,084		16,748		33,569			(8,336	)			
SPX/CS/200810/2918.65- 3314.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT	0908/09/2019 .	08/10/2020	407	1,188,786	2918.65		65,264		40,036		115,344			(25,228	)			
SPX/CS/200810/2918.65- 3050.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT	0908/09/2019 .	08/10/2020	2,841	8,290,805	2918.65		208,099		127,657		299,030			(80,442	)			
SPX/CS/200810/2918.65- 3028.10	Indexed Universal Life	Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT	0908/09/2019 .	08/10/2020	678	1,979,198	2918.65		42, 157		25,861		59,597			(16,296	)			
SPX/CS/200810/2833.28- 3683.26	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT	0908/10/2018 .	08/10/2020 .	601	1,702,306	2833.28	156,953			48,006		266,733			(78,915	)			
SPX/CS/200807/2883.98- 3077.34	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT	0908/07/2019 .	08/07/2020	270	777,319	2883.98		27,362		16,509		41,610			(10,853	)			
SPX/CS/200806/2881.77- 3079.98	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT	0908/06/2019 .	08/06/2020	181	521,467	2881.77		18,773		11,274		28,638			(7,499	)			
SPX/CS/200730/3013.18- 3217.88	Indexed Universal Life	Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT	0907/30/2019 .	07/30/2020	190	573,036	3013.18		20,687		12,043		28,543			(8,643	)			
SPX/CS/200727/3025.86- 3225.16	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT	0907/26/2019 .	07/27/2020	178	537,319	3025.86		18,591				25,737			(7,811	)			
SPX/CS/200724/3025.86- 3230.26	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT	0907/26/2019 .	07/24/2020 .	171	516,210	3025.86		18, 171				25,306			(7,699	)			
SPX/CS/200717/2984.42- 3185.69	Indexed Universal Life	Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT	0907/17/2019 .	07/17/2020	224	668,749	2984.42		23,674		12,961		34,046			(10,713	)			
SPX/CS/200714/3013.77- 3215.73	Indexed Universal Life		. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT	0907/12/2019 .	07/14/2020	187	562,529	3013.77		19,745		10,645		27,770			(9, 100	)			
SPX/CS/200713/3013.77- 3216.62			Equity	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUFXT		.07/13/2020	174				18,495		9,947		26,054			(8,548	)			
SPX/CS/200710/2918.65- 3312.67		Annual Exh 5	Equity	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUFXT			8, 161	23,819,976	2918.65		1,276,751		737,938		2,322,351			(538,812	)			
	Indexed Universal Life		Equity	Wells Fargo Bank,   National     Association   KB1H1DSPRFMYMCUFXT			208	621.481	2990.41		22.125		11.344		31,805			(10.780				
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	Description of Item(s) Hedged,	3	4	5	6	,	8	9	Strike	11 Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	13	14	15	16	17	18 _Total	19 Current	20 Adjustment	21		23 Hedge Effectiveness
	Used for Income	Schedule/	Type(s)	· · ·		Date of Maturity	Number		Rate or Index	discounted Premium	Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of	<b>5</b>	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	Year-end (b)
SPX/CS/200625/2717.07- 3532.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0906/25/2018 .	06/25/2020	371	1,009,319	2717.07	97,702			23,677		196,303			(48,987	)			
SPX/CS/200619/2954.18- 3155.28	Indexed Universal Life		Equity	National Association KB1H1DSPRFMYMCUFXTC	0906/20/2019	06/19/2020	261	769,599	2954.18		27,013		12,784		40,895			(14,229	)			
SPX/CS/200618/2917.75- 3114.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0906/18/2019 .	06/18/2020	187	544,775	2917.75		19,176		8,945		29,410			(10,231	)			
SPX/CS/200605/2826.15- 3014.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0906/05/2019	06/05/2020	179	506,933	2826 . 15		17,692		7,611		28,883			(10,081	)			
SPX/CS/200604/2803.27- 2993.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0906/04/2019	06/04/2020	224	627,557	2803.27		22,090		9,441		36,797			(12,649	)			
SPX/CS/200522/2856.27- 3048.28	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0905/22/2019 .	05/22/2020	235	671,341	2856.27		24,303		9,572		38,357			(14,731	)			
SPX/CS/200522/2721.33- 3388.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0905/25/2018 .	05/22/2020	1,075	2,926,541	2721.33	255 , 194			50,896		535,440			(129,031	)			
SPX/CS/200522/2721.33- 3306.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0905/25/2018 .	05/22/2020	1,657	4,509,556	2721.33	373,391			74,468		768,524			(188,793	)			
SPX/CS/200508/2886.73- 3189.84	Indexed Universal Life		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0906/10/2019	05/08/2020	218	628,772	2886.73		29,238		11,390		53,591			(17,848	)			
SPX/CS/200508/2723.07- 3539.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0905/10/2018	05/08/2020	386	1,050,201	2723.07	96,093			17,092		201,213			(48,450	)			
SPX/CS/200424/2639.40- 3286.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0904/25/2018 .	04/24/2020	1,326	3,498,934	2639.4	313,504			49,409		714,663			(157,408	)			
SPX/CS/200424/2639.40- 3206.87	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0904/25/2018 .	04/24/2020	2, 104	5,554,310	2639.4	469,895			74,056		1,031,342			(235,930	)			
SPX/CS/200409/2888.21- 3205.91	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0904/10/2019 .	04/09/2020	11,650	33,647,769	2888.21		1,645,376		413,407		3,044,105			(1,193,704	)			
SPX/CS/200409/2656.87- 3453.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0904/10/2018	04/09/2020	758	2,013,707	2656.87	195,330			26,698		436,690			(98,073	)			
SPX/CS/200409/2656.87- 3308.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	0904/10/2018 .	04/09/2020	1,768	4,696,715	2656.87	424 , 113			57,968		950,251			(212,944	)			
SPX/CS/200409/2656.87- 3228.10	Indexed Universal Life		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0904/10/2018 .	04/09/2020	1,555	4, 132, 607	2656.87	350,445			47,899		765,957			(175,956	)			
SPX/CS/200327/2815.44- 3040.68	Indexed Universal Life		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0903/28/2019 .	03/27/2020	221	622,468	2815.44		25,646		6, 195		44,888			(19,450	)			
SPX/CS/200210/2619.55- 3405.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0902/09/2018	02/10/2020	519	1,360,668	2619.55	140,285			7,631		319,261			(70,436	)			
SPX/CS/200210/2619.55- 3262.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0902/09/2018	02/10/2020	1,656	4,337,390	2619.55	411,618			22,389		967,409			(206,670	)			

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	Description of Item(s) Hedged,	3	4	5	6	7	8	9	10 Strike Price,	11 Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	13	14	15	16	17	18 Total	19 Current	20 Adjustment	21		23 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	Year-end (b)
SPX/CS/200210/2619.55- 3182.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT(	0902/09/2018	02/10/2020	2,229	5,839,023	2619.55	516,754			28,108		1,182,032			(259,458	)			
SPX/CS/200124/2796.11- 3173.58	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	0902/25/2019 .	01/24/2020	506	1,414,724	2796.11		72,575				181,820			(67,471	)			
SPX/CS/200124/2664.76- 2984.82	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	0901/25/2019 .	01/24/2020	12,511	33,339,456	2664.76		1,776,993		115, 129		3,944,014			(1,661,864	)			
SPX/CS/200124/2664.76- 2957.88	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	0901/25/2019 .	01/24/2020	615	1,639,478	2664.76		83, 122		5,385		178,089			(77,736	)			
SPX/CS/200124/2664.76- 2924.57	Indexed Universal Life	Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	0901/25/2019 .	01/24/2020	32,740	87,243,318	2664.76		4,091,712		265,097		8,410,039			(3,826,615	)			
SPX/CS/200124/2664.76- 2904.59	Indexed Universal Life	Annual Exh 5	Equity	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUFXTG	0901/25/2019 .	01/24/2020	816	2,174,652	2664.76		96,120		6,227		193,614			(89,892	)			
SPX/CS/200124/2664.76- 2897.82	Indexed Universal Life	Annual Exh 5	Equity	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUFXTG	0901/25/2019 .	01/24/2020	20,428	54,436,816	2664.76		2,357,114		152,714		4,710,640			(2,204,400	)			
SPX/CS/200124/2664.76- 2778.01	Indexed Universal Life	Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUFXTG	0901/25/2019 .	01/24/2020	1,849	4,926,387	2664.76		117.741				207.854			(110,112	)			
SPX/CS/200122/2632.90- 2836.43		Annual Exh 5	Equity	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUFXTG		_01/22/2020	197	519,648	2632.9		20.838		1,222		39,875			(19,616	)			
SPX/AVGCS/200210/10/27			Equity	Bank of America,National Association-NYB4TYDEB6GKMZ0031MB:		02/10/2020	2,278	6.169.815	2707.88		218.411		23.793		627.652			(194,618	)			
SPX/AVGCS/200210/10/27 07.88-3022.8		Annual Exh 5	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB			1,224	3,314,034	2707.88		120,299		13, 105		347.433			(107, 194	,			
	Indexed Universal Life	Annual Exh 5	Equity	Bank of America, National Association—NY B4TYDEB6GKMZ0031MB		02/25/2020	1,990	5,563,777	2796.11		181,936		27,443		429,675			(154,493	,			
SPX/AVGCS/200225/25/27 96.11-3119.78	Indexed Universal Life	Annual Exh 5		Bank of America, National Association—NY B4TYDEB6GKMZ0031MB.		02/25/2020	1, 125	3, 363, 777			104,448				242,978			(134,493				
SPX/AVGCS/200325/25/27 98.36-3037.43		Reserves	Equity	Bank of America,National		03/25/2020	1,652	4,624,050			155,830		36,564		371,315			(119,267	/			
SPX/AVGCS/200508/10/28	InsuranceIndexed Universal Life		Equity	Bank of America,National															/			
	InsuranceIndexed Universal Life		Equity	Association-NY B4TYDEB6GKMZ0031MB: Bank of America, National		05/08/2020	1,461	4,208,512			143,931		51,636		283,426			(92,295				
81.40-3160.27 SPX/AVGCS/200625/25/29			Equity	- Association-NY B4TYDEB6GKMZ0031MB: Bank of America,National		05/08/2020	858	2,472,135			88,502		31,751		174,399			(56,752				
17.38-3165.36	InsuranceIndexed Universal Life	Reserves	Equity	<ul> <li>Association-NY B4TYDEB6GKMZ0031MB;</li> <li>Bank of America, National</li> </ul>		06/25/2020	1,598	4,662,533			149,201		72,517		301,095			(76,684	)			
17.38-3179.94	InsuranceIndexed Universal Life	Reserves	Equity	Association-NY B4TYDEB6GKMZ0031MB; Bank of America,National	2706/25/2019 .	06/25/2020	250	729,052	2917.38		23,840		11,587		48,534			(12,253	)			
17.38-3197.39	Insurance	Reserves	Equity	Association-NY B4TYDEB6GKMZ0031MB	2706/25/2019 .	06/25/2020	1,032	3,011,601	2917.38		100,286		48,743		206,632			(51,544	)			

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1	Description of Item(s)	3	4		5	6	7	8	9	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial	13	14	15	16	17				21	Credit	Hedge
	Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		Counterparty	Trade	Date of Maturity or	Number of	Notional	Price, Rate or Index Received	of Un- discounted Premium (Received)	Cost of 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	of Refer- ence	Effectiveness at Inception and at Year-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/AVGCS/200810/10/29 18.65-3166.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National	B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	1,841	5,372,119	2918.65		181,040		111,058		354,313			(69,982	)			
SPX/AVGCS/200810/10/29 18.65-3181.33	Indexed Universal Life Insurance		Equity	America, National	B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	191	557,978	2918.65		19,250		11,809		38,279			(7,441	)			
SPX/AVGCS/200810/10/29 18.65-3199.10	Indexed Universal Life Insurance		Equity	America, National	B4TYDEB6GKMZ0031MB27	08/09/2019	08/10/2020	939	2,739,883	2918.65		96,718		59,331		196,093			(37,387	)			
SPX/AVGCS/200825/25/28 47.11-3103.35	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National	B4TYDEB6GKMZ0031MB27	08/23/2019	08/25/2020	231	657,825	2847 . 11		25, 195		16,468		51, 154			(8,727	)			
SPX/AVGCS/200925/25/29 84.87-3234.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY Bank of	B4TYDEB6GKMZ0031MB27	09/25/2019	09/25/2020	882	2,632,740	2984.87		91,093		67, 175		155,418			(23,918	)			
SPX/AVGCS/201224/25/32 23.38-3457.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National	B4TYDEB6GKMZ0031MB27	12/24/2019	12/24/2020	1,210	3,899,392	3223.38		113,472		112,201		118,275			(1,271	)			
SPX/AVGCS/201224/25/32 23.38-3488.25	Indexed Universal Life Insurance		Equity	America,National Association-NY Bank of	B4TYDEB6GKMZ0031MB27	12/24/2019	12/24/2020	926	2,984,620	3223.38		90,434		89,421		96,864			(1,013	)			
SPX/AVGCS/201224/25/32 23.38-3545.72	Indexed Universal Life Insurance		Equity	America, National	B4TYDEB6GKMZ0031MB27	12/24/2019	12/24/2020	166	536,416	3223.38		17,004		16,814		18,887			(191	)			
SPX/CS/200110/2596.64- 2707.00	Indexed Universal Life Insurance		Equity	America, National	B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	384	997,249	2596.64		23,236		587		42,350			(22,648	)			
SPX/CS/200110/2596.64- 2713.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY	B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	339	880,014	2596.64		21,560		545		39,569			(21,015	)			
SPX/CS/200110/2596.64- 2722.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY Bank of	B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	269	698,448	2596.64		18,299		463		33,850			(17,837	)			
SPX/CS/200110/2596.64- 2797.88	Indexed Universal Life Insurance		Equity	America, National Association-NY Bank of	B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2020	234	607,610	2596.64		23,636		598		47,045			(23,038	)			
SPX/CS/200110/2707.88- 2843.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National	B4TYDEB6GKMZ0031MB27	02/08/2019	01/10/2020	206	556,515	2707.88		14,970		411		27,788			(14,559	)			
SPX/CS/200110/2748.23- 3422.57	Indexed Universal Life Insurance		Equity	America, National	B4TYDEB6GKMZ0031MB27	01/10/2018	01/10/2020	1,611	4,427,956	2748.23	365,306			4,579		779,825			(183, 162	)			
SPX/CS/200110/2748.23- 3572.67	Indexed Universal Life Insurance		Equity	America, National Association-NY	B4TYDEB6GKMZ0031MB27	01/10/2018	01/10/2020	548	1,505,193	2748.23	129,748			1,626		265,089			(65,055	)			
SPX/CS/200124/2664.76- 2787.78	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	01/25/2019	01/24/2020	440	1, 171, 384	2664.76		30 , 105		1,950		53,673			(28, 154	)			
SPX/CS/200124/2664.76- 2867.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	01/25/2019	01/24/2020	268	715,123	2664.76		27,890		1,807		53,756			(26,083	)			
SPX/CS/200124/2796.11- 3089.70	Indexed Universal Life Insurance		Equity	Bank of America,National . Association-NY	B4TYDEB6GKMZ0031MB27	02/25/2019	01/24/2020	399	1,115,324	2796.11		51,640		3,632		113,755			(48,007	)			
SPX/CS/200210/2707.88- 2823.43	Indexed Universal Life		Equity	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2020	2,149	5,819,259	2707.88		136 . 171		14.834		242.596			(121.336	)			

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'	Description of Item(s) Hedged, Used for	3	Type(s)		5	6	Date of	8	9	Strike Price, Rate or	11 Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted	13	Book/	15	16	Unrealized	18 Total Foreign	19 Current Year's	20 Adjustment to Carrying	21	Credit Quality of	Hedge Effectiveness at Inception
Description	Income Generation or Replicated	Schedule/ Exhibit Identifier	of Risk(s) (a)		, Counterparty Clearinghouse	Trade Date	Maturity or Expiration	Number of Contracts	Notional Amount	Index Received (Paid)	Premium (Received) Paid	Premium (Received) Paid	Current Year Income	Adjusted Carrying Value	Code	Fair 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 Year-end (b)
			(a)	Bank of	Clearinghouse	Date	LAPITATION	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIC	value	Code	I all Value	(Decrease)	D./A.O.V.	Accietion	пеш	Lxposure	Littly	(0)
SPX/CS/200210/2707.88- 2836.58	Indexed Universal Life	Annual Exh 5 Reserves	Equity	America,National Association-NY Bank of	B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2020	1,827	4,946,712	2707.88		127,625		13,903		229,601			(113,722	)			
SPX/CS/200210/2707.88- 2944.76	Indexed Universal Life Insurance		Equity	America, National Association-NY	. B4TYDEB6GKMZ0031MB27		02/10/2020	19,707	53,364,009	2707.88		2,267,970		247,069		4,540,103			(2,020,901	)			
SPX/CS/200210/2707.88- 2951.59	Indexed Universal Life		Equity		B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2020	373	1,010,809	2707.88		43,869		4,779		88,432			(39,090	)			
SPX/CS/200210/2707.88- 2971.90	- Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2020	21,648	58,620,213	2707.88		2,690,668		293, 117		5,545,658			(2,397,550	)			
SPX/CS/200210/2707.88- 3005.75	- Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	. B4TYDEB6GKMZ0031MB27	02/08/2019	02/10/2020	418	1,131,690	2707.88		56,132				120,059			(50,017	)			
SPX/CS/200210/2707.88- 3033.71		Annual Exh 5	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27			6,434	17,422,595			909.459		99,075		2,016,957			(810,384				
SPX/CS/200225/2796.11- 2914.94	Indexed Universal Life	Annual Exh 5		Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27		02/25/2020	561	1,569,568			37.827		5,706		63,529			(32.121	,			
SPX/CS/200225/2796.11-	Indexed Universal Life	Annual Exh 5	Equity	Bank of America,National					7			,		,					,	/			
2928.91	InsuranceIndexed Universal Life		Equity	Bank of America,National				6,244	17 , 458 , 993			460,917		69,524		788,592			(391,394				
3040.60	Insurance		Equity	Association-NY Bank of America.National	. B4TYDEB6GKMZ0031MB27		02/25/2020	18,234	50,983,959	2796.11		2, 151, 523		324,531		4, 168, 482			(1,826,992	)			
3068.73	Insurance	Reserves	Equity	Association-NY Bank of	B4TYDEB6GKMZ0031MB27	02/25/2019	02/25/2020	21,450	59,977,689	2796.11		2,716,989		409,825		5,436,427			(2,307,164	)			
3385.68	Insurance	Reserves	Equity	America,National Association-NY Bank of	B4TYDEB6GKMZ0031MB27	03/09/2018	03/10/2020	1,981	5,520,425	2786.57	467,028			44,944		880,836			(234,491	)			
SPX/CS/200310/2786.57- 3470.35	Indexed Universal Life Insurance		Equity	America, National Association-NY Bank of	. B4TYDEB6GKMZ0031MB27	03/09/2018	03/10/2020	1, 113	3, 101, 360	2786.57	276,951			26,652		502,563			( 139 , 055	)			
SPX/CS/200310/2786.57- 3622.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National	. B4TYDEB6GKMZ0031MB27	03/09/2018	03/10/2020	464	1,293,913	2786.57	122,663					210,817			(61,588	)			
SPX/CS/200409/2881.40- 3270.39	Indexed Universal Life Insurance		Equity	America,National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2019	04/09/2020	444	1,279,805	2881.4		69,877		21,071		136,771			(48,807	)			
SPX/CS/200508/2881.40- 3133.52	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	05/10/2019	05/08/2020	21,830	62,901,375	2881.4		2,761,370 .		990,661		4,576,843			(1,770,709	)			
SPX/CS/200508/2881.40- 3169.54	Indexed Universal Life	Annual Exh 5	Equity	Bank of America, National Association-NY	. B4TYDEB6GKMZ0031MB27	05/10/2019	05/08/2020	750	2, 159, 655	2881.4		103,663				177,061			(66,473	)			
SPX/CS/200508/2881.40- 3198.35	· Indexed Universal Life	Annual Exh 5		Bank of America, National Association-NY	B4TYDEB6GKMZ0031MB27			9,930	28,611,661	2881.4		1,450,611		520,417		2,549,195			(930, 194				
SPX/CS/200522/2826.06-			Equity	Bank of America,National													·			/			
3136.92	Insurance		Equity	_ Association-NY Bank of America,National	B4TYDEB6GKMZ0031MB27	05/24/2019	05/22/2020	6, 127	17,314,182	2826.06		869, 172		347 , 176		1,586,209			(521,996	)			
3442.44	Insurance		Equity	Association-NY	B4TYDEB6GKMZ0031MB27	08/10/2018	08/10/2020	2,546	7,212,172	2833.28	597.889			182.874		1.039.488		1	(300,615	)			1

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4	2		1 4			nowing all (	Options, (	Japs, Floo	ors, Collars,			Open as of					17	10	10	1 20	01	20	- 00
1  Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange,	Counterparty	Trade	Date of Maturity or Expiration	Number of Contracts	9 Notional Amount	Strike Price, Rate or Index Received (Paid)	11 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	15	16 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	21  Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Description	or neplicated	identinei	(a)	Bank of	Jieannynouse	Date	Expiration	Contracts	Amount	(Faiu)	raiu	Faiu	IIICOIIIE	value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accietion	item	Exposure	Littly	(0)
SPX/CS/200810/2833.28- 3527.74	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America,National Association-NY Bank of	B4TYDEB6GKMZ0031MB27	08/10/2018 .	08/10/2020	1,780	5,043,868	2833.28	439,825			134,528		763,260			(221, 141	)			
SPX/CS/200810/2979.39- 3293.42	Indexed Universal Life Insurance		Equity	America, National	B4TYDEB6GKMZ0031MB27	09/11/2019 .	08/10/2020	429	1,277,582	2979.39		64,543		43,226		95,398			(21,317	)			
SPX/CS/200810/2979.39- 3381.61	Indexed Universal Life Insurance		Equity	America, National	B4TYDEB6GKMZ0031MB27	09/11/2019 .	08/10/2020	2, 167	6,457,680	2979.39		362,149		242,540		576,966			(119,609	)			
SPX/CS/200825/2984.87- 3298.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National	B4TYDEB6GKMZ0031MB27	09/25/2019 .	08/25/2020	281	839,516	2984.87		41,556		29,647		61,745			(11,909	)			
SPX/CS/200825/2984.87- 3387.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National	B4TYDEB6GKMZ0031MB27	09/25/2019 .	08/25/2020	1, 186	3,540,792	2984.87		197,930		141,206		313,039			(56,724	)			
SPX/CS/200910/2979.39- 3292.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National	B4TYDEB6GKMZ0031MB27	09/11/2019 .	09/10/2020	489	1,456,828	2979.39		74,274		51,805		107,399			(22,470	)			
SPX/CS/200910/2979.39- 3378.63	Indexed Universal Life Insurance		Equity	America,National Association-NY	B4TYDEB6GKMZ0031MB27	09/11/2019 .	09/10/2020	185	551,095	2979.39		32,821		22,892		48,780			(9,929	)			
SPX/CS/200925/2915.56- 3542.41	Indexed Universal Life		Equity		B4TYDEB6GKMZ0031MB27	09/25/2018 .	09/25/2020	1,480	4,313,788	2915.56	367,535			135, 138		544,797			(184,279	)			
SPX/CS/200925/2915.56- 3630.51	Indexed Universal Life		Equity		B4TYDEB6GKMZ0031MB27	09/25/2018 .	09/25/2020	1,985	5,787,753	2915.56	518,583			190,677		756,713			(260,014	)			
SPX/CS/200925/2984.87- 3387.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity		B4TYDEB6GKMZ0031MB27	09/25/2019 .	09/25/2020	2,090	6,238,278	2984.87		361,196		266,357		549,807			(94,839	)			
SPX/CS/201023/3133.64- 3556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity		B4TYDEB6GKMZ0031MB27	11/25/2019 .	10/23/2020	1,036	3,245,376	3133.64		172,005		154,066		216,379			(17,939	)			
SPX/CS/201110/3093.08- 3433.50	Indexed Universal Life Insurance		Equity		B4TYDEB6GKMZ0031MB27	11/08/2019 .	11/10/2020 .	1,631	5,043,965	3093.08		252,703		218,726		327,654			(33,977	)			
SPX/CS/201110/3093.08- 3510.65	Indexed Universal Life	Annual Exh 5 Reserves	Equity		B4TYDEB6GKMZ0031MB27	11/08/2019 .	11/10/2020	1,094	3,382,950	3093.08		187,415		162,217		249,414			(25, 199	)			
SPX/CS/201125/3133.64- 3439.17	Indexed Universal Life		Equity		B4TYDEB6GKMZ0031MB27	11/25/2019 .	11/25/2020 .	4,636	14,526,560	3133.64		679,843		615,277		808,507			(64,566	)			
SPX/CS/210108/2596.64- 3154.92	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	01/10/2019 .	01/08/2021	1,944	5,046,616	2596.64		412,309		211,929		834,219			(200,380	)			
SPX/CS/210108/2596.64- 3233.72	Indexed Universal Life	Annual Exh 5	Equity	Bank of America,National Association-NY	B4TYDEB6GKMZ0031MB27	01/10/2019 .	01/08/2021	1,496	3,883,526	2596.64		339,032		174,264		717,888			(164,768	)			
SPX/CS/210108/2596.64- 3375.63			Equity	Bank of America,National	B4TYDEB6GKMZ0031MB27			668	1,733,708	2596.64		164,009		84,301		373,946			(79,707	)			
	Indexed Universal Life	Annual Exh 5		Bank of America,National	B4TYDEB6GKMZ0031MB27			2,491	6,638,747	2664.76		553,008		296,585		1,055,219			(256, 423				
	Indexed Universal Life	Annual Exh 5	Equity	Bank of America,National	B4TYDEB6GKMZ0031MB27			1,466	3.905.927	2664.76		345.675		185.390		690.657			(250,425	4			

					Sho	owing all	Options (	Caps. Floo	ors. Collars.	Swaps and	l Forwards	Open as o	of Decemb	er 31 of Cu	rrent Y	'ear							
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	O											
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of 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/ Exhibit	of Diale(a)	Fushana		Tuesda	Maturity	Number	Niediesel	Index	Premium (Danai)	Premium (Descrived)	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Datastial	Refer-	and at
Description	Generation or Replicated	Identifier	Risk(s) (a)		e, Counterparty I 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	Year-end (b)
Description	or replicated	Identifier	(α)	Bank of	1 Olcaringriouse	Date	LAPITATION	Contracts	Amount	(i aid)	i aid	i aid	IIICOIIIC	Value	Couc	T all Value	(Decrease)	D./A.O.V.	Accidion	Item	LAPOSUIC	Littly	(6)
SPX/CS/210210/2707.88-				America, National																			
3290.07	Insurance	Reserves	Equity	. Association-NY Bank of	B4TYDEB6GKMZ0031MB27 .	02/08/2019	02/10/2021	2,674	7,241,846	2707.88		592,383		329 , 193		1, 115,977			(263, 190)				
SPX/CS/210210/2707.88-	- Indexed Universal Life	Annual Exh 5		America, National																			
3372.22	Insurance	Reserves	Equity	Association-NY Bank of	B4TYDEB6GKMZ0031MB27 .	02/08/2019	02/10/2021	1,574	4,261,927	2707.88		369,509		205,340		726,920			(164, 169)				
SPX/CS/210210/2707.88-	- Indexed Universal Life	Annual Exh 5		America, National																			
3520.24	Insurance	Reserves	Equity	Association-NY	B4TYDEB6GKMZ0031MB27 .	02/08/2019	_02/10/2021	465	1,259,154	2707.88		116,724		64,864		244,264			(51,859)				
SPX/CS/210225/2796.11-	- Indexed Universal Life	Annual Evh 5		Bank of America.National																			
3397.27	Insurance	Reserves	Equity	Association-NY	B4TYDEB6GKMZ0031MB27 .	02/25/2019	02/25/2021	2,037	5,695,912	2796.11		459,660		265,041		818,084			(194,619				
SPX/CS/210325/2798.36-	1-4	Americal Fish F		Bank of																			
3403.85	Indexed Universal Life Insurance	Reserves	Equity	America, National Association—NY	B4TYDEB6GKMZ0031MB27 .	03/25/2019	03/25/2021	1,610	4,506,615	2798.36		365,937		226,290		644,733			(139,647)				
			, , , , , , , , , , , , , , , , , , , ,	Bank of				,	, ,			, , ,		,		,							
SPX/CS/210325/2798.36- 3553.89	Indexed Universal Life Insurance	Reserves	Equity	America, National Association-NY	B4TYDEB6GKMZ0031MB27	03/25/2019	03/25/2021	833	2,330,183	2798.36		205,289		126,948		383,634			(78,342)				
		110001 400	Lquity	Bank of	D411DEDGGKM2000 IMDE/	2.00/20/20/0			2,000,100	2,00.00				120,040					(10,012				
SPX/CS/210625/2917.38- 3457.10	Indexed Universal Life Insurance		Familia.	America, National	B4TYDEB6GKMZ0031MB27 .	00 (05 (0040	06/25/2021	1,905	5,557,432	2917.38		391,799		201 204		624,519			(100,405)				
3437.10	Insurance	Reserves	Equity	Association—NY Bank of	B411DEBOGNMZ0031MB2/ .	00/23/2019	00/23/2021	,905		2917.38		391,799		291,394		024,019			(100,405)				
SPX/CS/211008/2938.13-				America, National																			
3393.54	Insurance	Reserves	Equity	. Association—NY Bank of	B4TYDEB6GKMZ0031MB27 .	10/10/2019	10/08/2021	1,346	3,954,988	2938 . 13		268,939		240,272		371,882			(28,667)				
SPX/CS/211008/2938.13-	Indexed Universal Life	Annual Exh 5		America, National																			
3482.68	Insurance	Reserves	Equity	Association—NY Bank of	B4TYDEB6GKMZ0031MB27 .	10/10/2019	10/08/2021	1,472	4,324,823	2938 . 13		326,524		291,719		467,883			(34,805)	<b>\</b>			
SPX/CS/211110/3093.08-	- Indexed Universal Life	Annual Exh 5		America, National																			
3666.26	Insurance	Reserves	Equity	Association-NY	B4TYDEB6GKMZ0031MB27 .	11/08/2019	11/10/2021	1,345	4, 159, 769	3093.08		311,567		290,709		358,729			(20,858)				
SPX_INDU_NDX/ARBCS/200	Indexed Universal Life	Annual Exh 5		Bank of America,National																			
325/25/0.00%-8.50%	Insurance	Reserves	Equity	Association-NY	B4TYDEB6GKMZ0031MB27 .	03/25/2019	03/25/2020	1,904,228	1,904,228	8.50%		73,503		17,247		133,480			(56,257)				
SPX/AVGCS/200310/10/27 43.07-2976.35	/ Indexed Universal Life	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573 .	03/08/2010	03/10/2020	1,768	4,850,159	2743.07		166,845		32, 157		408,748			(134,688)				
SPX/AVGCS/200310/10/27		Annual Exh 5	Lyurry	Barclays Bank PLC								•				,	·····	·····					
43.07-3013.63	Insurance	Reserves	Equity	(London) Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	03/08/2019	03/10/2020	1, 183	3,246,353	2743.07		118, 167		22,775		310,449			(95,392)				
88.21-3133.71	Insurance	Annual Exh 5 Reserves	Equity	(London)	G5GSEF7VJP5170UK5573 .	04/10/2019	04/09/2020	1,563	4,515,566	2888.21		141,337		38,798		268,747			(102,539)				
SPX/AVGCS/200409/10/28	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC								•				,							
88.21-3148.15 SPX/AVGCS/200409/10/28	Insurance	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	04/10/2019	04/09/2020	192	554,882	2888.21		17,701		4,859		33,248			(12,842)				
88.21-3165.84	Insurance	Reserves	Equity	(London)	G5GSEF7VJP5170UK5573 .	04/10/2019	.04/09/2020	1,122	3,241,654	2888.21		105,030		28,832		195,078			(76, 198				
SPX/AVGCS/200424/25/29 26.17-3176.24	Indexed Universal Life	Annual Exh 5 Reserves	Equi ty	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573 .	04/25/2019	04/24/2020	1,541	4,509,842	2926 . 17		137,550		43,784		226,850			(93,767				
SPX/AVGCS/200424/25/29	modi and	Annual Exh 5	Equity	Barclays Bank PLC		04/23/2019																	
26.17-3207.39	Insurance	Reserves	Equity	(London)	G5GSEF7VJP5170UK5573 .	04/25/2019	04/24/2020	989	2,894,838	2926 . 17		90,898		28,934		146,587	ļ	ļ	(61,964)	ļ			
SPX/AVGCS/200610/10/28 86.73-3132.10	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573 .	06/10/2019	06/10/2020	1.456	4,202,822	2886.73		134,911		59,918		290,443			(74,992				
SPX/AVGCS/200610/10/28	B Indexed Universal Life	Annual Exh 5		Barclays Bank PLC								•											
86.73-3146.54 SPX/AVGCS/200710/10/29	Insurance	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	G5GSEF7VJP5170UK5573 .	06/10/2019	06/10/2020	312	900,974	2886.73		29,642		13, 165		64,335			(16,477				
93.07-3248.56	Insurance	Reserves	Equity	(London)	G5GSEF7VJP5170UK5573 .	07/10/2019	07/10/2020	1,613	4,827,255	2993.07		148,438		78,365		237,008			(70,073				
SPX/AVGCS/200710/10/29 93.07-3280.00		Annual Exh 5		Barclays Bank PLC	G5GSEF7VJP5170UK5573	07/10/0010	07/10/2020	1 010	3.032.546	2993.07		96.283		E0 004		154 000			/AE 450				
93.07-3280.00 SPX/AVGCS/201009/10/29	Insurance	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC		07/10/2019	0// 10/2020	1,013	3,032,546	2993.07		96,283		50,831		154,092	}	}	(45,452)				
38.13-3181.88	Insurance	Reserves	Equity	(London)	G5GSEF7VJP5170UK5573 .	10/10/2019	10/09/2020	1,271	3,734,305	2938 . 13		132,941		104,400		237,861			(28,541)				

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-	1					nowing all	Options, (	Caps, Floo	rs, Collars,			Open as of					•						
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	0											
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of 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	Year-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/AVGCS/201110/10/30	Indexed Universal Life	Annual Exh 5	\ <i>y</i>	Barclays Bank PLC	<u> </u>					,,							, ,						(-/
93.08-3317.51	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	11/08/2019	11/10/2020	1,840	5,691,700	3093.08		168,474		145,822		242,288			(22,652)	)			
	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC	05005571/ IDE L70/ IVE570	04/40/0040	04/40/0000	0.074	5 004 000	0740 00	447.000			5 044		4 004 000			(004 500)				
3339.10 SPX/CS/200325/2588.26-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	_ G5GSEF7VJP5170UK5573	01/10/2018	01/10/2020	2,071	5,691,089	2748.23	447,889			5,614		1,001,993			(224,568)				
3144.74	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	03/23/2018	03/25/2020	1,681	4,350,431	2588.26	375,442			43,924		848,827			(188,244)	1			
SPX/CS/200325/2588.26-		Annual Exh 5		Barclays Bank PLC		2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2	200, 20, 2020	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2000.20										,			
3223.16	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	03/23/2018	03/25/2020	1,427	3,693,040	2588.26	339,390			39,706		800,794			(170, 168)				
SPX/CS/200325/2588.26-		Annual Exh 5		Barclays Bank PLC	05005571/55-5-1	00/55 :55 :	00 (07 :												,	l			
3364.74	InsuranceIndexed Universal Life	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	03/23/2018	03/25/2020	931	2,410,217	2588.26	237,647	}		27,803		585,061	<del> </del>	}	(119, 155)	·			
3015.04	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573	03/25/2019	03/25/2020	16, 108	45,077,256	2798.36		1,789,567		419,898		3, 176, 887			(1,369,669)	,			
SPX/CS/200325/2798.36-	mour and	Annual Exh 5	Equity	Barclays Bank PLC	_ doddLi 7 toi 017 concoro	1 2 200/ 20/ 20 10	2.00/ 20/ 2020	10, 100		2,00.00									(1,000,000	/			
3043.22	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	03/25/2019	03/25/2020	23,373	65,406,991	2798.36		2,832,123		664,520		5, 177, 206			(2, 167, 602)	)			
	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																			
3010.96	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	04/10/2019	04/09/2020	451	1,303,621	2888.21		31,808		8,732		49, 165			(23,077				
3019.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/10/2019	04/09/2020	276	796,872	2888.21		20.639		5,666		32.088			(14,973)				
SPX/CS/200424/2826.06-	Indexed Universal Life	Annual Exh 5	Equity	Barclays Bank PLC	_ 0303L1 / VOF31 / O0N33/3	104/ 10/ 20 19	04/09/2020	270		2000.21		20,009				,22,000			(14,975)	'			
2955.93	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	05/24/2019	04/24/2020	293		2826.06		21,546		7,491		34,258			(14,054	)			
SPX/CS/200424/2926.17-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																			
3182.21	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	04/25/2019	04/24/2020	19,418	56,820,578	2926 . 17		2,448,967		779,530		4,028,228		ļ	(1,669,437)				
SPX/CS/200508/2886.73- 3019.50		Annual Exh 5	F: 4	Barclays Bank PLC (London)	_ G5GSEF7VJP5170UK5573	.06/10/2019	.05/08/2020	050	700 105	2886.73		18.692		7 000		29.003			(44, 440)				
SPX/CS/200522/2826.06-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Barclays Bank PLC	. GOGOEF/VJP31/UUN33/3		1.05/08/2020	253		2880.73		18,092		7,282		29,003			(11,410)	·			
2932.04	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	05/24/2019	_05/22/2020	1,331	3,760,456	2826.06		81,226		32,444		124,526			(48,782	)			
SPX/CS/200522/2826.06-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																			
3073.34	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	05/24/2019	05/22/2020	21,832	61,699,786	2826.06		2,671,601				4,585,865			(1,604,474)	)			
SPX/CS/200610/2779.03- 3612.74	Indexed Universal Life	Annual Exh 5	F: 4	Barclays Bank PLC	G5GSEF7VJP5170UK5573	00 (00 (0040	06/10/2020	210	000 000	0770 00	79.546			17,615		147.872			(20, 004)				
SPX/CS/200710/2918.65-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclavs Bank PLC	_ GOGGEF / VJPO I / UUNOO / 3	06/08/2018	1.06/10/2020	310	860,886	2779.03	/9,540			17,013		147,872			(39,884)	'			
3063.78	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	08/09/2019	_07/10/2020	372	1,085,053	2918.65		29,730		17, 184		43,491			(12,547	)			
SPX/CS/200825/2847.11-	Indexed Universal Life	Annual Exh 5	,	Barclays Bank PLC								·											
2968.11	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	08/23/2019	08/25/2020	751	2, 139, 191	2847 . 11		51,768		33,837		73,777			(17,931)				
SPX/CS/200825/2984.87-		Annual Exh 5	F 1 &	Barclays Bank PLC	05005571/1051701//5570	00/05/00/0	00 /05 /0000	440	1 000 710	2004 27		05 470		05.000		40 700			/40 407	J			
3121.91 SPX/CS/200910/2979.39-	InsuranceIndexed Universal Life	Reserves	Equity	(London) Barclavs Bank PLC	. G5GSEF7VJP5170UK5573	09/25/2019	08/25/2020	449	1,338,716	2984.87		35,476		25,309		46,730			(10, 167)	1			
3101.84	Insurance	Reserves	Equity	(London)	G5GSEF7VJP5170UK5573	09/10/2019	09/10/2020	200	596,293	2979.39	[	14,222		9,892		18,646			(4,330)				
SPX/CS/200925/2984.87-	Indexed Universal Life	Annual Exh 5	,	Barclays Bank PLC			T	T	[											T			
3081.88	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	09/25/2019	09/25/2020	3, 139	9,369,114	2984.87		180,824		133,345		231, 194			(47,479)				
	Indexed Universal Life	Annual Exh 5	F 14	Barclays Bank PLC	000000001110000000000000000000000000000	40 //20 /200	40 /00 /000		0.000.55	2000 :-		54.07		40 4		20.0			/40 0	J			
3033.62 SPX/CS/201023/3022.55-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	_ G5GSEF7VJP5170UK5573	10/10/2019	10/09/2020	898	2,639,501	2938 . 13		51,074		40 , 109		66,224		·	(10,965)	<b>}</b>			
3120.78	Indexed Universal Life	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	10/25/2019	10/23/2020	1,004	3,034,968	3022.55		57,968		47,815	1	72,249			(10, 153	J			
SPX/CS/201023/3022.55-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC	. 333321 / 10/ 01/ 00/00/0	10, 20, 2010		1,004				5, ,500		,,010		2,240							
3143.45	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	10/25/2019	10/23/2020	185	559,987	3022.55		12,992		10,716		16,282			(2,275				
SPX/CS/201023/3022.55-		Annual Exh 5	<u>_</u>	Barclays Bank PLC											1					I			
3151.07	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	10/25/2019	10/23/2020	7,562	22,857,126	3022.55	}	555,428		458 , 150		704,541		}	(97,278)				
SPX/CS/201023/3022.55- 3226.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573	10/25/2019	10/23/2020	9,585	28,971,864	3022.55		1,037,219		855.559		1,374,688			(181,660	J			
SPX/CS/201125/3133.64-	Indexed Universal Life	Annual Exh 5	_quity	Barclays Bank PLC	_ 3340L111010110010010		10/ 20/ 2020	, 303				1,507,219											
3235.48	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	11/25/2019	11/25/2020	396	1,239,499	3133.64		23,860		21,594		26,560		ļ	(2,266)				
SPX/CS/201125/3133.64-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC											1					I			
3344.98	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	11/25/2019	11/25/2020	9,678	30,326,824	3133.64		1,088,733		985,334		1,262,378			(103,399)				
SPX/CS/201125/3133.64-	Indexed Universal Life	Annual Exh 5	Faui tv	Barclays Bank PLC	G5G9EE7V IP5 1701 IK5573	11/25/2010	11/25/2020	21 20/	66 727 526	2122 64		2 602 374		2 355 221	1	3 035 015			(247 153	J			!

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				1		nowing all	Options,	Caps, Floo	ors, Collars,			Open as of		_		_							
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												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	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
Description	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	Fair Malue	Increase/	Change in B./A.C.V.	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated Indexed Universal Life	Identifier Annual Exh 5	(a)	Barclays Bank PLC	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
3204.83	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	12/10/2018	12/10/2020	2, 118	5.585.596	2637.72	471.983			222,844		914,245			(236,649	)			
SPX/CS/201210/2637.72-	Indexed Universal Life	Annual Exh 5	,,	Barclays Bank PLC					, , , , , ,		, ,												
3285.54	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	12/10/2018	12/10/2020	1,526	4,025,989	2637.72	365 , 157			172,407		734,665			(183,087	)			
SPX/CS/210310/2743.07- 3250.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	_ G5GSEF7VJP5170UK5573	03/08/2019	03/10/2021	2,520	6,913,694	2743.07		530,280				911, 183			(213,442	,			
SPX/CS/210310/2743.07-	Indexed Universal Life	Annual Exh 5	Equity	Barclays Bank PLC	4040L1 / 101 01 / 100 (30 / 0		1.00/ 10/2021	2,320		2140.01									(210, 442	,			
3333.82	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	03/08/2019	03/10/2021	1,516	4, 159, 176	2743.07		345,212		206,262		620,581			(138,950	)			
SPX/CS/210310/2743.07-		Annual Exh 5	F ! &	Barclays Bank PLC	0500557V IDE 1701W5570	00/00/0040	00/10/0001	1 040	2 000 000	0740 07		000 700		100, 100		040 047			(404.054				
3483.43SPX/CS/210409/2888.21-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	_ G5GSEF7VJP5170UK5573	03/08/2019	03/10/2021	1,346	3,692,392	2743.07		333,792				646,247	<u> </u>	<u> </u>	(134,354	<b>}</b>			
3422.53	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	04/10/2019	04/09/2021	1,891	5,461,340	2888.21		406,870		259,897		642,539			(146,973	)			
SPX/CS/210409/2888.21-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																			
3510.89	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	04/10/2019	04/09/2021	1,989	5,744,864	2888.21		460 , 164		293,940		751, 181	·		(166,224	)			
3841.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	_ G5GSEF7VJP5170UK5573	04/10/2019	04/09/2021	224	646,814	2888.21		58,084		37, 102		99,934			(20,981	)			
SPX/CS/210525/2826.06-		Annual Exh 5	_qu. ( )	Barclays Bank PLC	00002.770.07700.0070														(20,001	/			
3587.90	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	05/24/2019	05/25/2021	518	1,464,921	2826.06		125,397				231,406			(37, 129	)			
SPX/CS/211008/2938.13- 3646.01	Indexed Universal Life Insurance	Annual Exh 5	Earri tu	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	10/10/2019	10/08/2021	341	1,003,231	2938.13		84.974		75,916		125,957			(9,058	,			
3040.01	Indexed Universal Life	Reserves Annual Exh 5	Equity	Barclavs Bank PLC	_ GOGOEF/VOFS1/OUNSS/S	10/10/2019	1.10/00/2021		1,003,231	2930.13						120,907				/			
SPX/CLQ/200225/25/3% _	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	02/25/2019	02/25/2020	1,838,306	1,838,306	3%		74,819		11,286		193,765			(63,533	)			
SPX/CLQ/200225/25/3.2%	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																			
2DV /OLO/200225/25/4 2%	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	. G5GSEF7VJP5170UK5573	02/25/2019	02/25/2020	1,475,499	1,475,499	3.2%		62,709				167,915			(53,250	)			
3F A / OLQ/ 200223/ 23/ 4.2/	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	02/25/2019	02/25/2020	4,519,132	4,519,132	4.2%		223,697		33,742		637,714			(189,955	)			
SPX/CLQ/200310/10/2.7%	Indexed Universal Life	Annual Exh 5	, , ,	Barclays Bank PLC					, , ,														
00V (01 0 1000010 (10 10 10 10	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	03/08/2019	03/10/2020	1,922,193	1,922,193	2.7%		74,004		14,263		179, 179			(59,741	)			
SPX/CLQ/200310/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	_ G5GSEF7VJP5170UK5573	03/08/2019	03/10/2020	892,624	892,624	2.9%		36,330		7,002		90,043			(29,328	,			
SPX/CLQ/200310/10/3.2%	Indexed Universal Life	Annual Exh 5	Equity	Barclays Bank PLC		1 1.00/ 00/ 2010	1.00/ 10/ 2020	302,024											(20,020	/			
	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	03/08/2019	03/10/2020	3,018,065	3,018,065	3.2%		132, 191		25,478		338,679			(106,713	)			
SPX/CLQ/200409/10/2.9%		Annual Exh 5 Reserves	Earti tu	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	04/10/2019	04/09/2020	1,739,627	1,739,627	0.00		71, 151		19,532		133,556			(51,619				
SPX/CL0/200409/10/3 2%	Insurance Indexed Universal Life	Annual Exh 5	Equity	Barclays Bank PLC	_ 0000EF/VJP01/UUK00/3	04/ 10/2019	04/09/2020	1,739,627	1,739,627	2.9%		11, 151		19,532		133,556			(31,619	/			
524, 250100/ 10/ 0.2/	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	04/10/2019	04/09/2020	4,646,651	4,646,651	3.2%		202,594		55,614		394,936		ļ	(146,980	)			
SPX/CLQ/200424/25/2.9%		Annual Exh 5		Barclays Bank PLC	05005571/ ID5 1701:::	04/05/05:5	04/04/05					05.5				400			(50.555				
SPX/CLQ/200424/25/3.2%	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	_ G5GSEF7VJP5170UK5573	04/25/2019	04/24/2020	2,086,952	2,086,952	2.9%		85,565		27,236		162,305		<u> </u>	(58,329	)			
or A/ OLG/ 200424/ 20/ 3 . 2%	Indexed Universal Life	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	04/25/2019	04/24/2020	2,826,228	2,826,228	3.2%		123,506		39,313		248,913		[	(84, 193				
SPX/CLQ/200508/10/3.2%	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC								,											
CDV (OLO (000010 (10 (0 00	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	05/10/2019	05/08/2020	3, 104,833	3, 104,833	3.2%		135,681		48,677		269,559			(87,005	)			
SPX/ULU/2006 10/ 10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	_ G5GSEF7VJP5170UK5573	06/10/2019	06/10/2020	2,508,967	2,508,967	3.2%		102,868		45,687		209,509			(57, 181	,			
SPX/CLQ/200625/25/2.7%		Annual Exh 5	Lydity	Barclays Bank PLC	4040L1 11010110011001100110	00/ 10/2019	1.00/ 10/ 2020		2,500,907	3.20													
	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	06/25/2019	06/25/2020	3,033,599	3,033,599	2.7%		108,603		52,785		216,591			(55,818	)			
SPX/CLQ/200625/25/2.9%	Indexed Universal Life	Annual Exh 5	Emil +u	Barclays Bank PLC	0500557V IDE 1701W5570	06/05/0040	06 /05 /0000	1 660 074	1 662 074	0.00		62,875		20 500		131,520			(20.046				
SPX/CLQ/200625/25/3 2%	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	_ G5GSEF7VJP5170UK5573	06/25/2019	06/25/2020	1,663,371	1,663,371	2.9%		b2,8/5		30,560		131,520	·····	<u> </u>	(32,316	J			
524, 230020, 20, 0.20	Insurance	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	06/25/2019	06/25/2020	2,836,183	2,836,183	3.2%		115, 149		55,966		246,222			(59, 183	)			
SPX/CLQ/200724/25/2.7%	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC	05005571/25	07.65	07/01/22	,															
QDV /OLD /200724 /25 /2 00	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	. G5GSEF7VJP5170UK5573	07/25/2019	07/24/2020	1,246,095	1,246,095	2.7%		46,853		26,792		70,343	ļ	<b>}</b>	(20,061	)			
UF A/ ULW/ 200/ 24/ 23/ 2. 9%	Indexed Universal Life	Reserves	Equity	(London)	_ G5GSEF7VJP5170UK5573	07/25/2019	07/24/2020	1,557,573	1,557,573	2.9%		61,524		35, 181		96,792			(26,343				
SPX/CLQ/200724/25/3.2%	Indexed Universal Life		, ,	Barclays Bank PLC																			
1	Insurance	Reserves	Fauity	(London)	G5GSEE7V, IP5 L70LIK5573	07/25/2019	07/24/2020	3 780 384	3 780 384	3 2%	1	150 15/		91 009	1	260 753			(68 145	)	l		ı

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				T		howing all	Options, (	Caps, Floo	rs, Collars,			Open as of							40				
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												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						_Total	Current	Adjustment		Quality	Effectiveness
	Used for	0.1	Type(s)				Date of	NI		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	, Counterparty	Trade	Maturity	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 Year-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)
	Indexed Universal Life	Annual Exh 5	(4.)	Barclays Bank PLC	<b>y</b>					,,							(= 00.000)						(3)
ODV (00 (000440 (0000 04	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	310/25/2019	10/23/2020	2,694,669	2,694,669	2.8%		94,583		78,018		181,079			(16,565)				
SPX/CS/200110/2596.64- 2947.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2D0CW37	701/10/2019	_01/10/2020	261	677,494	2596.64		38,820				91,317			(37,839)				
SPX/CS/200910/2979.39-		Annual Exh 5	_qu. ( )	5.0	2.000011101 17 125001101														(0.,000)				
3153.09	Insurance	Reserves	Equity	BNP PARIBAS	213800RK6FY7V2D0CW37	709/10/2019	09/10/2020	177	527,816	2979.39		16,943				23,016			(5, 159)				
SPX/CS/201110/3093.08- 3193.61	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2D0CW37	711/08/2019	11/10/2020	850	2,629,602	3093.08		50,225		43,472		58,950			(6,753)				
SPX/CS/201110/3093.08-		Annual Exh 5				, 55, 2010																	
3216.80	Insurance	Reserves	Equity	BNP PARIBAS	213800RK6FY7V2D0CW37	711/08/2019	11/10/2020	219	678,257	3093.08		15,668		13,561		18,515		ļ	(2, 107)				
SPX/CS/201110/3093.08- 3224.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2D0CW37	711/08/2019	11/10/2020	236		3093.08		17.847		15,448		21, 138			(2,400)				
SPX/CS/201110/3093.08-	modi and	Annual Exh 5										,		,									
3232.27	Insurance	Reserves	Equity	BNP PARIBAS	213800RK6FY7V2D0CW37	711/08/2019	11/10/2020	186	576,060	3093.08		14,805		12,814		17,560			(1,991)				
3247.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2D0CW37	711/08/2019	11/10/2020	299	923,418	3093.08		25,948		22,459		31,033			(3,489)				
		Annual Exh 5	Equity	DIW TANTONO	2 TOOOGISTON TO TEEDOONON	1 117 007 2010	10/2020					20,040		, 400									
3234.33	Insurance	Reserves	Equity	BNP PARIBAS	213800RK6FY7V2D0CW37	712/10/2019	12/10/2020	564	1,765,803	3132.52		33,903		32, 104		37,610			(1,799)				
925/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2D0CW37	709/25/2019	09/25/2020	1,534,451	1,534,451	5.25%		44.039		32,475		47.479			(11,563)				
SPX_INDU_NDX/ARBCS/201		Annual Exh 5	Equity	DIW TANTONO	2 TOOOGISTON TO TEEDOONON	2 2 2007 207 20 10		1,004,401								, , 470			(11,000)				
224/25/0.00%-5.25%	Insurance	Reserves	Equity	BNP PARIBAS	213800RK6FY7V2D0CW37	712/24/2019	12/24/2020	1,536,485	1,536,485	5.25%		<u>4</u> 2,407		41,932		33,652			(475)				
SPX/CS/200124/2839.25- 3449.69	Indexed Universal Life	Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76	601/25/2018	.01/24/2020	1,675	4,756,547	2839.25	386 . 232			12,424		666 . 436			(194,466)				
		Annual Exh 5	Equity	Citibank, National	. LOTODZIIZTI OZIIILI ATC	5 0 1/ 25/ 20 10	01/24/2020	1,075		2003.23				12,727					(134,400)				
3536.35	Insurance	Reserves	Equity	Association	E570DZWZ7FF32TWEFA76	601/25/2018	01/24/2020	1,072	3,043,851	2839.25	258,727			8,323		426,708			(130,268)				
SPX/CS/200124/2839.25- 3690.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76	601/25/2018	01/24/2020	480	1,361,904	2839.25	122 . 163			3.930		190,912			(61,509)				
***************************************		Annual Exh 5	Lquity	Citibank, National	. L3/002  2/11/02   L1 A/0	501/23/2010	01/24/2020	400	1,301,304	2009.20	122, 103					190,912			(01,303)				
3537.73	Insurance	Reserves	Equity	Association	E570DZWZ7FF32TWEFA76	605/25/2018	05/22/2020	856	2,328,917	2721.33	214,260			42,732		448,149			(108,334)				
SPX/CS/200710/2793.84- 3631.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	_ E570DZWZ7FF32TWEFA76	607/10/2018	07/10/2020	361	1,009,421	2793.84	93,775			24,685		169,729			(47,018)				
SPX/CS/200910/2877.13-		Annual Exh 5	Equity	Citibank, National	. LOTODZIIZTI OZIIILI ATC	5077 107 2010	1.077 107 2020			2730.04				24,000		100,720			(47,010)				
3740.27	Insurance	Reserves	Equity	Association	E570DZWZ7FF32TWEFA76	609/10/2018	09/10/2020	740	2, 130, 410	2877.13	199,406			69, 153		307,483			(99,981)				
SPX/CS/201224/2351.10- 2856.59	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Citibank, National Association	_ E570DZWZ7FF32TWEFA76	612/24/2018	12/24/2020	3,031	7 , 126 , 929	2351.1	583.695			287.370		1,305,850			(293,069)				
SPX/CS/201224/2351.10-		Annual Exh 5		Citibank, National																			
2927.79	Insurance	Reserves	Equity	Association	_ E570DZWZ7FF32TWEFA76	612/24/2018	12/24/2020	2,421	5,690,887	2351.1	503,074			247,678		1, 173, 323			(252,590)				
SPX/CS/201224/2351.10- 3056.43	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76	612/24/2018	12/24/2020	664	1,560,334	2351.1	152 . 133			74.899		384.897			(76,385)				
	Indexed Universal Life	Annual Exh 5	-quity	Citibank, National	. LOTODENETTI OZINLERIO									,		, ,							
3667.27	Insurance	Reserves	Equity	Association	E570DZWZ7FF32TWEFA76	604/10/2019	04/09/2021	741	2, 139,875	2888.21		184,457		117,826		312,589			(66,631)				
SPX/CS/210423/2926.17- 3715.33	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76	604/25/2019	04/23/2021	748	2,187,580	2926 . 17		189,445		125,235		302,036			(64,210)				
SPX/CS/210625/2917.38-	Indexed Universal Life	Annual Exh 5	Lquity	Citibank, National	. LUTODZIIZITI UZTIIEFA/C	3 04/23/2019			∠, 101,300	2320.17													
3545.74	Insurance	Reserves	Equity	Association	E570DZWZ7FF32TWEFA76	606/25/2019	06/25/2021	1,557	4,542,694	2917.38		342,065		254,405		566,289			(87,660)				
SPX/CS/210625/2917.38- 3704.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76	6 06/25/2019	06/25/2021	913	2,663,373	2917.38		214,668		159,655		373,221			(55,012)				
		Annual Exh 5	Equity	Citibank, National	. LOTODENETTI DETNILI ATC				2,000,070	2017.00		217,000							(55,012)				
3458.60	Insurance	Reserves	Equity	Association	E570DZWZ7FF32TWEFA76	608/09/2019	08/10/2021	2,685	7,836,911	2918.65		560,339		452,491		872,699			(107,848)				
SPX/CLQ/200110/10/3% _	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76	601/10/2019	01/10/2020	2,461,443	2,461,443	3%		96,735		2,446		364,881			(94,289)				
	Indexed Universal Life	Annual Exh 5	-quit;	Citibank, National										,									
DDV (01.0 (000.440 (45.14.5%)	Insurance	Reserves	Equity	Association	E570DZWZ7FF32TWEFA76	601/10/2019	01/10/2020	2,562,094	2,562,094	3.2%		106,327		2,688		403,095			(103,639)				
5PX/ULU/200110/10/4.2%	Indexed Universal Life	Annual Exh 5	Faui ty	Citibank, National	E570D7W77EE39TWEE476	01/10/2010	01/10/2020	3 77/ 075	3 77/ 075	1 2%		180 881		4 800		742 129			(185.081)				

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1	2	3	4	1	Sr	lowing all t	Options, t	Japs, Floo	ors, Collars,	Swaps and	11	Open as of	13	er 31 01 Cu	15	ear 16	17	18	19	20	21	22	23
'	Description	3	4		5	6	,	0	9	10	Cumulative Prior Year(s)	Current	13	14	15	16	17	16	19	20	21	22	23
	of Item(s) Hedged, Used for Income	Schedule/	Type(s)	F. observed	O and a second	Totals	Date of Maturity	Number	National	Strike Price, Rate or Index	Initial Cost of Un- discounted Premium	Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of	Detection	of Refer-	Hedge Effectiveness 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	Year-end (b)
Description	Indexed Universal Life	Annual Exh 5	(a)	Citibank, National	Clearingriouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	Faiu	IIICOIIIE	value	Code	Fall Value	(Decrease)	B./A.C.V.	Accretion	iteiii	Exposure	Lillity	(0)
SPX/CLQ/200124/25/3% _ SPX/CLQ/200124/25/3.2%	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Association Citibank, National			01/24/2020	3,321,028	3,321,028	3%		134, 170				453,894			(125,477)				
SPY /CL 0/200124/25/4 29	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Association Citibank, National	E570DZWZ7FF32TWEFA76	01/25/2019	01/24/2020	1,653,583	1,653,583	3.2%		70,277		4,553		243,249			(65,724)				
	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Association Citibank, National	E570DZWZ7FF32TWEFA76	01/25/2019	01/24/2020	3, 186, 259	3, 186, 259	4.2%		163, 136		10,569		585,754			(152,567)				
SPX/CLQ/200210/10/3% _ SPX/CLQ/200210/10/3.2%	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Association			02/10/2020	2,554,953	2,554,953	3%		105,520		11,495		299,978			(94,024)				
SPX/CLQ/200210/10/4.2%	InsuranceIndexed Universal Life Insurance	Reserves Annual Exh 5 Reserves	Equity	Association Citibank, National Association	<ul> <li>E570DZWZ7FF32TWEFA76</li> <li>E570DZWZ7FF32TWEFA76</li> </ul>		02/10/2020	1,246,003	1,246,003			180,794		5,877		155,531			(48,074)				
SPX/CLQ/200409/10/2.7%		Annual Exh 5		Citibank, National																		1 1	1
SPX/CLQ/200424/25/2.7%	InsuranceIndexed Universal Life	Reserves Annual Exh 5 Reserves	Equity	Association Citibank, National Association	<ul> <li>E570DZWZ7FF32TWEFA76</li> <li>E570DZWZ7FF32TWEFA76</li> </ul>		04/09/2020	1,869,686	1,869,686	2.7%		71,983		19,760		133, 186			(52,223)				
	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76		05/08/2020	1,848,221	1,848,221	2.7%		70,602		25,329		134, 137			(45,273				
	Indexed Universal Life InsuranceIndexed Universal Life	Annual Exh 5 Reserves Annual Exh 5	Equity	Citibank, National Association Citibank, National	E570DZWZ7FF32TWEFA76	05/10/2019	05/08/2020	1,181,089	1, 181,089	2.9%		47,834		17, 161		92,526			(30,673)				
	InsuranceIndexed Universal Life	Reserves	Equity	Association	E570DZWZ7FF32TWEFA76	05/24/2019	05/22/2020	2,010,836	2,010,836	2.7%		74,602		29,799		191,496			(44,803)				
SPX/CLQ/200522/25/3.2%	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Association			05/22/2020	1,033,920	1,033,920	2.9% 3.2%		40,736		16,271 47,287		108,905			(24,465)				
SPX/CLQ/200610/10/2.7%	Insurance	Reserves Annual Exh 5 Reserves	Equity	Association	<ul> <li>E570DZWZ7FF32TWEFA76</li> <li>E570DZWZ7FF32TWEFA76</li> </ul>		06/10/2020	2,792,104 1,897,857	2,792,104	2.7%		68,323		30,345		324,415			(71,098)				
	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76		_06/10/2020	3,296,695	3,296,695	2.9%		125,274		55,639		248,047			(69,636				
SPX/CLQ/200710/10/2.7% SPX/CLQ/200710/10/2.9%	Indexed Universal Life Insurance Indexed Universal Life	Annual Exh 5 Reserves Annual Exh 5	Equity	Citibank, National Association Citibank, National	E570DZWZ7FF32TWEFA76	07/10/2019	07/10/2020	2,571,481	2,571,481	2.7%		94, 116		49,687		131,807			(44,429)				
	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	Association Citibank, National	E570DZWZ7FF32TWEFA76		07/10/2020	1,606,978	1,606,978	2.9%		62,029		32,747		88,585			(29,282)				
SPX/CLQ/200810/10/2.7%	Insurance Indexed Universal Life Insurance	Reserves Annual Exh 5 Reserves	Equity	Association Citibank, National Association	<ul> <li>E570DZWZ7FF32TWEFA76</li> <li>E570DZWZ7FF32TWEFA76</li> </ul>		07/10/2020	4,943,527 5,836,182	4,943,527 5,836,182	3.2%		203,673		107,526		299,894			(96, 147)				
SPX/CLQ/200810/10/2.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76		08/10/2020	1,320,410	1,320,410	2.9%		49,779		30,537		98,648			(19,242)				
	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association			08/10/2020	3,301,289	3,301,289	3.2%		134,362		82,424		267,523			(51,938)				
	Indexed Universal Life Insurance Indexed Universal Life	Annual Exh 5 Reserves Annual Exh 5	Equity	Citibank, National Association Citibank, National	E570DZWZ7FF32TWEFA76	08/23/2019	08/25/2020	1,767,236	1,767,236	2.7%		59,556		38,928		160,727			(20,628)				
	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Association Citibank, National			08/25/2020	1,870,766	1,870,766	2.9%		67,348		44,020		182,772			(23,327)				
SPX/CLQ/200910/10/2.5%	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Association			08/25/2020	3,067,502	3,067,502			120,553		78,797		324,393			(23, 901)				
SPX/CLQ/200910/10/2.7%	InsuranceIndexed Universal Life	Reserves Annual Exh 5 Reserves	Equity	Association Citibank, National Association	E570DZWZ7FF32TWEFA76 E570DZWZ7FF32TWEFA76		09/10/2020	2,364,444	2,364,444			78,500		54,599		126,296			(23,901)				
	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76		09/10/2020	4,544,345	4,544,345	2.8%		167,232		116,315		272, 154			(50,917)				
SPX/CLQ/200925/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76	09/25/2019	09/25/2020	1,676,488	1,676,488	2.5%		54,821		40,427		113,280			(14,394)				

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	Description		7		J		,	0	9		Cumulative Prior Year(s)	Current	13	14	15	10	17	10	13	20	21		
	of Item(s) Hedged, Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Strike Price, Rate or Index	Initial Cost of Un- discounted Premium	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)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-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/CLQ/200925/25/2.7% 	InsuranceIndexed Universal Life	Annual Exh 5 Reserves Annual Exh 5	Equity	Citibank, National Association Citibank, National			09/25/2020	1,532,533	1,532,533	2.7%		54,098		39,894		112,014			(14,205)				
SDV /01 0 /201000 /10 /2 59	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	Association Citibank, National	E570DZWZ7FF32TWEFA76	09/25/2019	09/25/2020	2,534,304	2,534,304	2.8%		92,502		68,214		192, 172			(24,288)				
	Insurance	Reserves	Equity	Association	E570DZWZ7FF32TWEFA76	10/10/2019	10/09/2020	2,006,238	2,006,238	2.5%		63,999		50,259		127,715			(13,740)				
	Indexed Universal Life Insurance	Annual Exh 5 Reserves Annual Exh 5	Equity	Citibank, National Association Citibank, National	E570DZWZ7FF32TWEFA76	10/10/2019	10/09/2020	2,059,013	2,059,013	2.7%		70,830		55,624		140,573			(15,206)				
3FX/0LQ/201009/10/2.0%	Insurance	Reserves	Equity	- Association	E570DZWZ7FF32TWEFA76	10/10/2019	10/09/2020	2,462,617	2,462,617	2.8%		87,669		68,848		173,724			(18,822)				
	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76		11/10/2020	1,383,416	1,383,416	2.5%		44,684		38,676		63,975			(6,008)				
SPX/CLQ/201110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76	11/08/2019	11/10/2020	1,366,276	1,366,276	2.7%		47.410		41,035		67,375			(6,374)			1	
	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76		11/10/2020	3,811,390	3,811,390	2.8%		136,829		118,432		193,557			(18,397)				
	Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76	11/25/2019	11/25/2020	2,828,603	2,828,603	2.5%		92,495		83,711		129,267			(8,784)				
SPX/CLQ/201125/25/2.7% 	Indexed Universal Life Insurance Indexed Universal Life	Annual Exh 5 Reserves Annual Exh 5	Equity	Citibank, National Association Citibank, National	E570DZWZ7FF32TWEFA76	11/25/2019	11/25/2020	1,206,369	1,206,369	2.7%		42,344		38,322		59,569			(4,021)				
	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	Association Citibank, National	E570DZWZ7FF32TWEFA76		11/25/2020	2,579,646	2,579,646			93,383		84,514		132,016			(8,869)				
SPX/CLQ/201210/10/2.7%		Reserves Annual Exh 5	Equity	Association Citibank, National			12/10/2020	1,675,335	1,675,335			55, 119		52, 193		70,292			(2,925)				
SPX/CLQ/201210/10/2.8%	Insurance	Reserves Annual Exh 5 Reserves	Equity	_ Association Citibank, National Association	<ul> <li>E570DZWZ7FF32TWEFA76</li> <li>E570DZWZ7FF32TWEFA76</li> </ul>		12/10/2020	1,660,939 2,784,127	1,660,939 2,784,127	2.7%		58,631		55,519		74,756			(3, 112)				
64.76-2944.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868		01/24/2020	1,667	4,442,325	2664.76		165,699		10,735		465,673			(154,963				
SPX/AVGCS/200124/25/26 64.76-2957.88	Indexed Universal Life Insurance Indexed Universal Life	Annual Exh 5 Reserves Annual Exh 5	Equity	. Credit Suisse	E58DKGMJYYYJLN8C3868	01/25/2019	01/24/2020	190	506,747	2664.76		19, 155		1,241		55,514			(17,914				
64.76-2974.25	InsuranceIndexed Universal Life	Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	01/25/2019	01/24/2020	970	2,584,517	2664.76		99,245		6,430		294,852			(92,815)				
	InsuranceIndexed Universal Life	Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868		09/25/2020	1,606	4,794,197	2984.87 2984.87		155,811		114,900		254,799			(40,911)				
	Insurance	Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868		12/10/2020	1 450	515,434			17,525		12,923		29,354			(4,601)				
32.52-3359.83	InsuranceIndexed Universal Life Insurance	Reserves Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868 E58DKGMJYYYJLN8C3868		12/10/2020	1,450	4,542,995	3132.52 3132.52		142,650 94,445		135,079		179,861			(7,571)				
SPX/CS/200107/2549.69- 2746.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868		.01/07/2020	198	505,833	2549.69		19,576		328		39,059			(19,248)				
2843.15	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	01/28/2019	01/28/2020	370	977,532	2643.85		38,222		2,989		72,847			(35,232)				
SPX/CS/200131/2706.53- 2912.58 SPX/CS/200214/2775.60-	Indexed Universal Life InsuranceIndexed Universal Life	Annual Exh 5 Reserves Annual Exh 5	Equity	. Credit Suisse	E58DKGMJYYYJLN8C3868	02/01/2019	01/31/2020	237	641,218	2706.53		25, 136		2,118		47,974			(23,018				
2988.64	Insurance	Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	02/15/2019	02/14/2020	389	1,081,073	2775.6		42,594		5, 174		79,466			(37,420)				
2982.66SPX/CS/200313/2808.48-	Insurance	Reserves Annual Exh 5	Equity	. Credit Suisse	E58DKGMJYYYJLN8C3868	03/13/2019	03/12/2020	215	600 , 177	2791.52		22,702		4,515		38, 167			(18, 187				
2998.71 SPX/CS/200313/2810.92-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. Credit Suisse	E58DKGMJYYYJLN8C3868	03/14/2019	03/13/2020	232	650,752	2808.48		23,687		4,804		40,662			(18,883				
3004.59	Insurance	Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	03/13/2019	03/13/2020	207	580,561	2810.92		21, 132		4,250		36,848		ļ	(16,882)				

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-				T.		howing all	Options, (	Caps, Floo	rs, Collars,			Open as of		_									
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											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of 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				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	Year-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/200320/2824.23- 3015.52	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	303/20/2019	03/20/2020	229	645.417	2824.23		23, 170				39,754			(18,057)				
SPX/CS/200701/2964.33-		Annual Exh 5	Equity	or curt ourses	_ LOODICAMOTTTOLICOCOCC	5 1 1.00/ 20/ 20/0	2007 207 2020			2024.20		20, 170				20,704			(10,007				
3164.27	Insurance	Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	307/01/2019	07/01/2020	208	616,330	2964.33		22,003		11,063		32,083			(10,940)				
SPX/CS/200821/2847.11- 3038.92	Indexed Universal Life	Annual Exh 5	F	04:4 0-:	_ E58DKGMJYYYJLN8C3868	308/23/2019	00 /04 /0000	475	1 051 001	2847.11		48,661				70 110			(17,045				
SPX/CS/200825/2847.11-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Credit Suisse	_ E36UNGIIIJTTTJLN6G3606	308/23/2019	08/21/2020	475	1,351,681	2847 . 11		48,001		31,010		73,119			(17,045)				
3067.61	Insurance	Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	308/23/2019	08/25/2020	14,540	41,397,996	2847 . 11		1,668,339		1,090,479		2,551,433			(577,861)				
SPX/CS/200825/2847.11-		Annual Exh 5			EEODYOU BARY II NG	00 (00 (05 :-	00 (05 (00		0.050			05.05				400 5==			(00 :				
3074.88	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	308/23/2019	08/25/2020	723	2,059,424	2847 . 11	<b> </b>	85,054				130,878			(29,460)	<b> </b>	l		
3790.23	Insurance	Reserves	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	309/25/2018	09/25/2020	341	995,302	2915.56	94,355			34,693		133,424			(47,309)				
SPX/CS/210325/2798.36-		Annual Exh 5																					
3721.82	Insurance	Reserves	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	303/25/2019	03/25/2021	1,094	3,062,557	2798.36		281,755		174,233		546,502			(107,522)	l			
3658.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	305/10/2019	05/10/2021	350	1,009,856	2881.4		89,776		61,314		149,248			(28,463)				
		Annual Exh 5	_qu. ( )	0.00.000																			
3835.64	Insurance	Reserves	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	311/08/2019	11/10/2021	447	1,383,141	3093.08		115,769		108,019		134,472			(7,750)	ļ			
SPX_INDU_NDX/ARBCS/200 110/10/0.00%-6.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	301/10/2019	01/10/2020	1,246,173	1,246,173	6.50%		42.245		1,068		80.954			(41, 177				
	Indexed Universal Life	Annual Exh 5	Equity	oreurt sursse	_ E30DKGIIIJ111JLN0C3000	501/10/2019	1.01/10/2020	1,240,173	1,240,173			42,240							(41, 1//				
110/10/0.00%-9.50%	Insurance	Reserves	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	301/10/2019	_01/10/2020	3, 145, 289	3, 145, 289	9.50%		136, 191		3,443		298,629			(132,748)				
	Indexed Universal Life				55001/01/ B/07/ B 1000000	00/05/00/0	00 (05 (0000	4 404 050	4 404 050	0.500		44.040				05.000			(07, 070)				
225/25/0.00%-6.50% SPX_INDLLNDX/ARRCS/200	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	302/25/2019	02/25/2020	1,401,850	1,401,850	6.50%		44,018		6,640		85,830			(37,378)				
225/25/0.00%-9.50%	Insurance	Reserves	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	302/25/2019	02/25/2020	4,294,611	4,294,611	9.50%		161,048		24,292		338, 135			(136,756)				
	Indexed Universal Life	Annual Exh 5																					
610/10/0.00%-5.75%	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Credit Suisse	. E58DKGMJYYYJLN8C3868	306/10/2019	06/10/2020	1,695,895	1,695,895	5.75%		50,538		22,446		70,522			(28,092)				
710/10/0.00%-5.75%	Insurance	Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	307/10/2019	07/10/2020	1,487,963	1,487,963	5.75%		42.853		22.624		47,203			(20,230)				
SPX_INDU_NDX/ARBCS/200	Indexed Universal Life	Annual Exh 5	, , ,											,									
710/10/0.00%-8.50%	Insurance	Reserves	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	307/10/2019	07/10/2020	2,568,393	2,568,393	8.50%		90,407		47,729		110,535			(42,678)				
724/25/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	307/25/2019	.07/24/2020	2,374,672	2,374,672	8.50%		85.013		48.613		100.582			(36,400)				
		Annual Exh 5				2.57, 25, 2010	1									, ,							
925/25/0.00%-7.75%	Insurance	Reserves	Equity	Credit Suisse	. E58DKGMJYYYJLN8C3868	309/25/2019	09/25/2020	2, 187, 567	2, 187, 567	7.75%		81,377		60,010		95, 103			(21,367)				
SPX_INDU_NDX/ARBCS/201 125/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	311/25/2019	11/25/2020	3,248,967	3,248,967	5.25%		88.697		80,273		79,593			(8,424)				
SPX INDU NDX/ARBCS/201		Annual Exh 5	Lquity	outsst			11/23/2020	0,240,301		J													
125/25/0.00%-7.75%	Insurance	Reserves	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	311/25/2019	11/25/2020	1,735,002	1,735,002	7.75%		59,511		53,859		60,088			(5,652)				
	Indexed Universal Life	Annual Exh 5	Earli tu	Cradit Suissa	EEODYCH IVVV II NOOGOO	10/10/2010	12/10/2020	1,348,154	1,348,154	5.25%		38,018		36,000		33,028			(2,018				
210/10/0.00%-5.25% SPX_INDU_NDX/ARBCS/201	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	Credit Suisse	_ E58DKGMJYYYJLN8C3868	312/10/2019	12/10/2020	1,348,154	1,348,154			36,018				აა,028			(2,018)				
210/10/0.00%-7.75%	Insurance	Reserves	Equity	Credit Suisse	. E58DKGMJYYYJLN8C3868	312/10/2019	12/10/2020	3,296,446	3,296,446	7.75%		117,024		110,813		114,431			(6,211)				
SPX/CS/200110/2707.88-		Annual Exh 5		Goldman Sachs	70 4EEVIIDI TIII/TO//0===	00/00/00:5	04 /40 /000-	200	540 ===	0707		20 445				70.00-			100 0:-				
3073.44 SPX/CS/200225/2796.11-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International Goldman Sachs	784F5XWPLTWKTBV3E584	402/08/2019	01/10/2020	200	542,736	2707.88		29, 145		800		72,892			(28,345)				
3047.76	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E584	402/25/2019	02/25/2020	511	1,429,394	2796.11		61,750		9,314		120 , 138			(52,436)				
SPX/CS/200225/2796.11-	Indexed Universal Life	Annual Exh 5		Goldman Sachs												·							
3103.68 SPX/CS/200225/2796.11-	Insurance	Reserves Annual Exh 5	Equity	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	402/25/2019	02/25/2020	292	817,055	2796.11		39,709		5,990		82,817			(33,719)				
3132.50	Indexed Universal Life Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E584	402/25/2019	02/25/2020	6, 161	17,227,343	2796.11		873,426		131,746		1,893,193			(741,680				
SPX/CS/200225/2798.36-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																			
3101.25	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	403/25/2019	02/25/2020	345	964,908	2798.36		47,088		7,752		96,266			(39,335)				
SPX/CS/200225/2/98.36- 3176 14	Indexed Universal Life	Annual Exh 5	Fauity	Goldman Sachs	78/JE5YWPI TWKTRV3E58/	1 03/25/2010	02/25/2020	1 /13/	4 013 648	2708 36	1	217 138		35 7/18		487 058			(181 300)				

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						nowing all	Options, (	Caps, Floo	rs, Collars,			Open as of											
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											Cumulative												
											Prior												
	Description									Outline	Year(s)	Current										0	Under
	of Item(s)									Strike	Initial Cost	Year Initial						T 1	0	A discontinuo		Credit	Hedge
	Hedged,		T (a)				Data of			Price,	of Un-	Cost of Un-		Deels/			I lous alion d	Total	Current	Adjustment		Quality	Effectiveness
	Used for	Cala adula /	Type(s)				Date of	Nimakan		Rate or	discounted	discounted	0	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of Risk(s)	Evolungo	Countarnarty	Trada	Maturity	Number of	National	Index	Premium (Passived)	Premium (Passived)	Current Year	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detential	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	(a)		, Counterparty Clearinghouse	Trade Date	or Expiration	Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Year-end (b)
SPX/CS/200227/2792.38-		Annual Exh 5	(a)	Goldman Sachs	Clearinghouse	Date	Expiration	Contracts	Amount	(Faiu)	raiu	raiu	income	value	Code	raii vaiue	(Decrease)	D./A.C.V.	Accretion	item	Exposure	⊏⊓uly	(0)
3007.40	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	02/27/2019	02/27/2020	283	789,512	2792.38		31, 186		4,906		57.094			(26,280)				
SPX/CS/200310/2888.21-	Indexed Universal Life	Annual Exh 5	Equity	Goldman Sachs	2 TO THE OKITE ET HIS TO ECOU	2 2 2 2 7 2 0 10		200		2702.00				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					(20,200)				
3027.00	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E584	04/10/2019	03/10/2020	265		2888.21		20,680		4,350		33,435			(16,330)				
SPX/CS/200310/2888.21-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																			
3204.13	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	04/10/2019	03/10/2020	1, 167	3,371,787	2888.21		160,497		33,763		313,620			( 126 , 734)	ļ			
SPX/CS/200310/2888.21-	Indexed Universal Life	Annual Exh 5	Emil tu	Goldman Sachs	70/EEVIIDI TIII/TDUOFFO4	04/40/0040	00/10/0000	447	1 000 050	0000 04		00 707		14,037		140 404	1		(52,690)				
3278.12 SPX/CS/200325/2798.36-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	04/10/2019	03/10/2020	447	1,290,656	2888.21		66,727		14,037		140,494			(52,690)				
2903.30	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E584	03/25/2019	03/25/2020	1,081	3,024,385	2798.36		65,629		15,399		105,434	I		(50,230)				
SPX/CS/200325/2798.36-		Annual Exh 5		Goldman Sachs		2.55, 20, 2010		1,001	, , , , , , , , , , , , , , , , , , , ,	2,00.00		50,020		[			[	[					
2917.29	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	03/25/2019	03/25/2020	696	1,946,423	2798.36		47, 103		11,052		76,917			(36,051)				
SPX/CS/200325/2798.36-	Indexed Universal Life	Annual Exh 5		Goldman Sachs										1		1	I						
2925.51	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	03/25/2019	03/25/2020	333	930,947	2798.36		23,925		5,614		39,321			(18,312)				
SPX/CS/200325/2798.36- 3022.23		Annual Exh 5	Emilitu	Goldman Sachs	. 784F5XWPLTWKTBV3E584	03/25/2019	03/25/2020	432	1,210,144	2798.36		49,374		11,585		87,951			(37,789)				
SPX/CS/200325/2798.36-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International Goldman Sachs	. /O4F3AWFLIWAIDV3E304	03/23/2019	03/23/2020	402	1,210,144	2/90.30									(37,709)				
3078.20	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E584	03/25/2019	_03/25/2020	623	1,742,238	2798.36		82.582		19.377		155,965			(63, 205)				
SPX/CS/200325/2798.36-	Indexed Universal Life	Annual Exh 5	, , , , , , , , , , , , , , , , , , , ,	Goldman Sachs								, ,											
3106.18	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	03/25/2019 .	03/25/2020		23, 101, 244	2798.36		1, 159, 682		272, 104		2,255,302			(887,578)				
SPX/CS/200325/2926.17-	Indexed Universal Life	Annual Exh 5	<b>_</b>	Goldman Sachs																			
3233.42 SPX/CS/200325/2926.17-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	04/25/2019	03/25/2020	177	518,529	2926 . 17		24,267		6,253		43,878			(18,014)	·			
3248.05	Indexed Universal Life	Reserves	Equity	International	784F5XWPLTWKTBV3E584	04/25/2019	03/25/2020	231	676.328	2926.17		32.328		8.330		59.346			(23,998)				
SPX/CS/200325/2926.17-	Indexed Universal Life	Annual Exh 5	Equity	Goldman Sachs	. TO III OXIII ETIIIXTEVOLOOT	2.04/20/2010			570,020	2020. 17									(20,000)				
3321.20	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E584	04/25/2019	_03/25/2020	555	1,624,219	2926 . 17		83,810		21,595		163,031			(62,215)				
SPX/CS/200409/2881.40-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																			
3013.15	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	05/10/2019	04/09/2020	212	609,721	2881.4		15,975		4,817		24,745			(11, 158)				
SPX/CS/200409/2888.21- 3119.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	04/10/2019	04/09/2020	495	1,431,044	2888.21		57.814		15,871		97.788			(41,944)				
SPX/CS/200409/2888.21-		Annual Exh 5	Equity	Goldman Sachs	_ 704i 3/iii E1iii(1D10E304	04/ 10/ 2013	04/ 03/ 2020			2000.21				13,071					(+1,544)				
3177.03	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	04/10/2019	04/09/2020	679	1,962,110	2888.21		91,434		25, 100		163,644			(66,335)				
SPX/CS/200409/2888.21-	Indexed Universal Life	Annual Exh 5		Goldman Sachs										1			1						
3278.41	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E584	04/10/2019	04/09/2020	608	1,755,796	2888.21	·	94,111		25,834		186, 145	ļ	<u> </u>	(68,276)	<b> </b>			
SPX/CS/200424/2826.06- 3122.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equi ty	Goldman Sachs International	. 784F5XWPLTWKTBV3E584	05/24/2019	04/24/2020	334	944,995	2826.06		45.643		15,870		84.948	I		(29,773)	]			
SPX/CS/200424/2826.06-		Annual Exh 5	Equity	Goldman Sachs	. 1041'JAIIFLIIINIDVJE384	03/24/2019	04/ 24/ 2020	334	944,990	2020.00		90,043		13,8/0					(28,773)				
3207.58	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E584	05/24/2019	04/24/2020	569	1,609,333	2826.06		87,387		30,384		179,977		<u> </u>	(57,003)				
SPX/CS/200424/2926.17-	Indexed Universal Life	Annual Exh 5	' ' ' ' ' ' '	Goldman Sachs								,											
3035.90	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	04/25/2019	04/24/2020	472	1,382,099	2926 . 17	ļ	30,406		9,679		44,293	ļ	ļ	(20,728)	ļ			
SPX/CS/200424/2926.17-	Indexed Universal Life	Annual Exh 5	Emil tu	Goldman Sachs	784F5XWPLTWKTBV3E584	04/05/0040	04/24/2020	277	809,599	2926 . 17		21.697		6,906		32,089	1		(14,791)				
3063.19 SPX/CS/200424/2926.17-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	International Goldman Sachs	_ /04F3AWPLIWKIBV3E584	04/25/2019	04/24/2020	2//	809,599	2920.1/		21,69/				289,089			(14,791)				
3160.26	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	04/25/2019	04/24/2020	348	1,018,263	2926 . 17	L	41,443		13, 192	L	66,638	L	[	(28,251)	L			l
SPX/CS/200424/2926.17-	Indexed Universal Life	Annual Exh 5	',	Goldman Sachs								,											
3321.66	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	04/25/2019 .	04/24/2020	324	946,806	2926 . 17		50,938		16,214		94,216			(34,724)				
SPX/CS/200508/2881.40-		Annual Exh 5	F	Goldman Sachs	70 (FEVIUDI TIII/TD)/0550 (	05 (40 (00 10	05 (00 (0000	244	047 000	0001 1		45 400		F 450		00.011	I		(0.740)				
3003.86	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	05/10/2019	05/08/2020	214	617,803	2881.4		15, 198		5,452		22,814			(9,746)				
3014.47	Indexed Universal Life	Reserves	Equity	International	784F5XWPLTWKTBV3E584	05/10/2019	05/08/2020	259		2881.4		19.786		7,098		29.857	I		(12,688)				
SPX/CS/200522/2826.06-	Indexed Universal Life	Annual Exh 5	, , , , , , , , , , , , , , , , , , , ,	Goldman Sachs					,000					,,,,,,									
3108.67	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	05/24/2019	05/22/2020	431	1,218,788	2826.06	ļ	57,771		23,075		102,439	ļ		(34,695)				
SPX/CS/200522/2826.06-		Annual Exh 5	F 14	Goldman Sachs	70 (FEVIUDI TIII/TD)/0550 (	05 (04 (00 10	05 (00 (0000	272	770 045	0000 00		40.075		47.040		04.050	1		(DE 000)				
3207.80	InsuranceIndexed Universal Life	Reserves	Equity	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	05/24/2019	05/22/2020	273	<i>7</i> 70,315	2826.06		42,675		17,046		84,356			(25,629)				
3397 13	Indexed Universal Life	Reserves	Faui ty	International	784F5XWPI TWKTRV3F584	07/10/2019	06/10/2020	963	2 882 284	2993 07		1// 11/		69.860		250 861	I		(7/ 25/)				

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year																						
				T		howing all	Options,		ors, Collars,														
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												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of 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)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-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/200625/3003.67-	Indexed Universal Life	Annual Exh 5	F 14	Goldman Sachs	70 4EEVIIDI TIII/TDV0EE0	4 07/05/0040	00 (05 (0000	000	000 700	0000 07		04 000		44 004		00 004			(0.045)	J			
3139.45 SPX/CS/200625/3003.67-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International Goldman Sachs	784F5XWPLTWKTBV3E58	407/25/2019	06/25/2020	280	839,729	3003.67		21,329		11,384		29,301			(9,945)	/ <del></del>			
3319.06	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E58	407/25/2019	06/25/2020	982	2,948,342	3003.67		135,919		72,545		214,779			(63,373)	)l			
SPX/CS/200625/3003.67-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																			
3409.17	Insurance	Reserves	Equity	. International	784F5XWPLTWKTBV3E58	407/25/2019	06/25/2020	1,308	3,928,521	3003.67		199,962		106,728		335, 140			(93,234)	·			
SPX/CS/200710/2993.07- 3292.38	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E58	407/10/2019	07/10/2020	418	1,251,572	2993.07		56.696		29,932		88,850			(26,764)				
SPX/CS/200710/2993.07-	Indexed Universal Life	Annual Exh 5	Lquity	Goldman Sachs	7041 3/111 [ 1111/1 [ 100030	4	1.077 1072020	710	1,201,072	2000.07				20,002		00,000			(20,704)	/			
3397.82	Insurance	Reserves	Equity	. International	784F5XWPLTWKTBV3E58	407/10/2019	.07/10/2020	169	506, 161	2993.07		26, 169		13,815		44,230			(12,353)	)			
SPX/CS/200717/2995.11-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																			
3196.70 SPX/CS/200723/3005.47-	Insurance	Reserves	Equity	. International	784F5XWPLTWKTBV3E58	407/18/2019	07/17/2020	191	571,925	2995.11		20 , 132				28,808			(9,017)	)			
3207.79	Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E58	407/23/2019	07/23/2020	191	572,945	3005.47		20,454		11,541		28,557			(8,913)				
SPX/CS/200724/3003.67-	Indexed Universal Life	Annual Exh 5	Equity	Goldman Sachs	70 11 0 0 111 2 7 111 11 10 10 10 10 10 10 10 10 10 10 10	- 1 2 2 2 7 2 2 7 2 0 1 0	2.017 207 2020		2,010			20, 101				20,007				/			
3116.31	Insurance	Reserves	Equity	. International	784F5XWPLTWKTBV3E58	407/25/2019	07/24/2020	603	1,812,005	3003.67		38,958		22,277		52,287			(16,681)	)			
SPX/CS/200724/3003.67-	Indexed Universal Life	Annual Exh 5	F 14	Goldman Sachs	70 4EEVIIDI TIII/TDV0EE0	4 07/05/0040	07/04/0000	000	4 400 044	3003.67		00 540		45 404		35,788			(44.054)	J			
3131.33 SPX/CS/200724/3003.67-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	_ International Goldman Sachs	784F5XWPLTWKTBV3E58	407/25/2019	07/24/2020	366	1,100,314	3003.67		26,518		15, 164		55,788 ي			(11,354)	'			
3139.99	Insurance	Reserves	Equity	. International	784F5XWPLTWKTBV3E58	407/25/2019	07/24/2020	543	1,631,026	3003.67		41,591		23,783		56,459			(17,808)	)l			
SPX/CS/200724/3003.67-	Indexed Universal Life	Annual Exh 5	, , , , , , , , , , , , , , , , , , , ,	Goldman Sachs																			
3304.04	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E58	407/25/2019	07/24/2020	741	2,225,994	3003.67		101,951		58,298		155,677			(43,652)				
SPX/CS/200724/3003.67- 3334.03	Indexed Universal Life Insurance	Annual Exh 5	Earli tu	Goldman Sachs International	784F5XWPLTWKTBV3E58	4	07/24/2020	8, 103	24,339,887	3003.67		1, 173, 183		670,862		1,828,792			(502,320)				
SPX/CS/200724/3003.67-	Indexed Universal Life	Reserves Annual Exh 5	Equity	Goldman Sachs	/O4F3ANFLINAIDV3E30	401/23/2019	01/24/2020		24,339,007			1, 1/3, 103		070,002		1,020,792			(302,320)	/			
3409.82	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E58	407/25/2019	_07/24/2020	270	811,046	3003.67		42,661		24,395		69,671			(18,266)	)			
SPX/CS/200904/2976.00-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																			
3177.63 SPX/CS/200918/2992.07-	InsuranceIndexed Universal Life	Reserves	Equity	. International	784F5XWPLTWKTBV3E58	409/05/2019	09/04/2020	241	717,263	2976		26 , 180		17,920		36, 137			(8,260)				
3171.59	Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E58	409/20/2019	_09/18/2020	216	646,504	2992.07		21,593		15,676		28,591			(5,917)				
SPX/CS/200918/3006.79-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																			
3184.38	Insurance	Reserves	Equity	. International	784F5XWPLTWKTBV3E58	409/19/2019	09/18/2020	175	527,652	3006.79		17,254		12,491		22,741			(4,763)	)			
SPX/CS/200925/2984.87- 3104.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Earli tu	Goldman Sachs International	784F5XWPLTWKTBV3E58	409/25/2019	09/25/2020	404	1,204,587	2984.87		28, 187		20,786		36,331			(7,401)				
SPX/CS/200925/2984.87-	Indexed Universal Life	Annual Exh 5	Equity	Goldman Sachs	/04F3XWFLTWX1DV3E30	409/25/2019	1 .09/ 23/ 2020	404	1,204,307	2904.07		20, 107		20,700					(7,401)	'I			
3112.86	Insurance	Reserves	Equity	. International	784F5XWPLTWKTBV3E58	409/25/2019	09/25/2020	297		2984.87		22,097		16,295		28,619			(5,802)				
SPX/CS/201009/3093.08-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																]			
3243.62 SPX/CS/201023/3004.52-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	_ International Goldman Sachs	784F5XWPLTWKTBV3E58	411/08/2019	10/09/2020	216	669,226	3093.08		18,270		15,580		22, 164			(2,690)				
3184.79	Indexed Universal Life	Reserves	Equity	International	784F5XWPLTWKTBV3E58	4 10/23/2019	10/23/2020	338	1,017,014	3004.52		33,460		27,291		43,927			(6, 169)	J			
SPX/CS/201023/3022.55-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																			
3294.58	Insurance	Reserves	Equity	. International	784F5XWPLTWKTBV3E58	410/25/2019	10/23/2020	513	1,549,139	3022.55		68,317		56,352		94,709			(11,965)	)			
SPX/CS/201023/3022.55- 3354.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Earli tu	Goldman Sachs International	784F5XWPLTWKTBV3E58	4 10/25/2019	10/23/2020	20,707	62,588,572	3022.55		3, 110, 652		2,565,849		4,503,403			(544,803)				
SPX/CS/201030/3037.56-	Indexed Universal Life	Annual Exh 5	Equity	Goldman Sachs	/O4F3ANFLINAIDV3E30	4 10/25/2019	10/ 23/ 2020	20,707	02,300,372			3, 110,032				4,503,403			(344,603)	'			
3219.81	Insurance	Reserves	Equity	. International	784F5XWPLTWKTBV3E58	411/06/2019	10/30/2020	277	840,657	3037.56		29, 146		24,757		35,314			(4,388)	)			
SPX/CS/201030/3046.77-	Indexed Universal Life	Annual Exh 5		Goldman Sachs	70.4557////		40 (00 (00)													]			
3229.58 SPX/CS/201030/3066.91-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International Goldman Sachs	784F5XWPLTWKTBV3E58	410/30/2019	10/30/2020	202	616,882	3046.77		20 , 172		16,801		25,688			(3,371)	<b> </b>			
3250.92	Indexed Universal Life	Reserves	Equity	International	784F5XWPLTWKTBV3E58	411/06/2019	10/30/2020	190	584,041	3066.91		19, 190		16,301		23,827			(2,889)	J			
SPX/CS/201105/3074.62-		Annual Exh 5	, , , , , , , , , , , , , , , , , , , ,	Goldman Sachs																			
3259.10	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E58	411/06/2019	11/05/2020	201	619,359	3074.62		20,096				25,037			(2,983)				
SPX/CS/201106/3076.78- 3261.38	Indexed Universal Life Insurance	Annual Exh 5	Faui ty	Goldman Sachs International	784F5XWPLTWKTBV3E58	411/06/2019	11/06/2020	213	654,509	3076.78		21,272		18, 122		26,440			(3, 149)	J I			
SPX/CS/201106/3093.08-		Reserves Annual Exh 5	Equity	Goldman Sachs	1041 JAIII LIIIN I DV3E30	7 11/00/2019	11/00/2020	213						10, 122		∠0,440			(3, 149)	·			
3278.66	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E58	411/08/2019	11/06/2020	190	587,283	3093.08		19, 145		16,542		23,337	<u></u>		(2,603)	) <u></u>			
	•						*																

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						nowing all	Options, (	Caps, Floo	rs, Collars,			Open as of		er 31 of Cu		'ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative												
	December										Prior	0											
	Description									Strike	Year(s)	Current Year Initial										Cradit	Lladaa
	of Item(s) Hedged,									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	Foreign	Current 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	Year-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/201110/3132.52-	Indexed Universal Life	Annual Exh 5	(7	Goldman Sachs	<u> </u>					( /							,						(-/
3284.30	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	12/10/2019	11/10/2020	257	803,575	3132.52		22, 179		20,894		25, 165			(1,285)	)			
SPX/CS/201110/3132.52-		Annual Exh 5		Goldman Sachs	70 4557/1101 7111/701/0550 4	10 /10 /0010	44 /40 /0000	0.10	077 440	0400 50		00 770		00.074		00 074			/ / 000				
3456.86 SPX/CS/201110/3132.52-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	12/10/2019	11/10/2020	216	677, 116	3132.52		32,772		30,874		39,371			(1,898)				
3555.41	Insurance	Reserves	Equity	International	_ 784F5XWPLTWKTBV3E584	12/10/2019	11/10/2020	1,628	5, 100, 858	3132.52		279,527		263,335		344,798			(16, 192)	,			
SPX/CS/201125/3133.64-	Indexed Universal Life	Annual Exh 5	_qu. ( )	Goldman Sachs			10, 10, 2020	1,020	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					200,000						,			
3283.65	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	11/25/2019	11/25/2020	241	754,479	3133.64		20,522		18,573		23, 199			(1,949)				
SPX/CS/201125/3133.64-		Annual Exh 5		Goldman Sachs	70 (FEVUIDI TIII/TD):	11 (05 (05 : 5	44 (05 (00		40 007	0.405		504.0==		500			I		(50	I			
3352.99 SPX/CS/201125/3133.64-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	1	11/25/2020	5, 118	16,037,385	3133.64		594,987		538,480		688,897	<b> </b>	}	(56,507)				
3415.67	Indexed Universal Life	Reserves	Equity	International	784F5XWPLTWKTBV3E584	11/25/2019	11/25/2020	637	1,994,626	3133.64		88,761		80,331		104,726	1		(8,430)	J			
SPX/CS/201125/3133.64-	Indexed Universal Life	Annual Exh 5	-14)	Goldman Sachs			T, 23, 2020		.,004,020	J.00.04				, 50,		104,720							
3476.81	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	11/25/2019	11/25/2020	734	2,299,402	3133.64		115,200		104,259		138,540			(10,941)	)			
	Indexed Universal Life	Annual Exh 5		Goldman Sachs																			
3556.68	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	111/25/2019 .	11/25/2020	449	1,407,454	3133.64		77,691		70,313		95,453			(7,379)	)			
3304.48	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E584	12/11/2019	12/04/2020	190	592.807	3117.43		20.131		19.098		22.626			(1,032)	,			
SPX/CS/201204/3145.91-	Indexed Universal Life	Annual Exh 5	_40.1)	Goldman Sachs	_ 70 11 0/111 27 111/12/02/07		12, 01, 2020	100				20, 101							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
3334.66	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	12/11/2019	12/04/2020	259	813,524	3145.91		26,395		25,041		30,067			(1,354)	)			
SPX/CS/201207/3145.91-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																			
3334.66	Insurance	Reserves	Equity	International	_ 784F5XWPLTWKTBV3E584	112/11/2019	12/07/2020	190	596,313	3145.91		19,376		18,391		22,049			(985)				
3257.82	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/10/2019	12/10/2020	163	510.818	3132.52		11.902		11,270		13.232			(632)				
SPX/CS/201210/3132.52-		Annual Exh 5	Equity	Goldman Sachs	. 7041 JAIII ETIII(TDVOLJO4	1. 12/ 10/ 2013	12/10/2020	100						11,270					(002)	/			
3265.65	Insurance	Reserves	Equity	International	784F5XWPLTWKTBV3E584	12/10/2019	12/10/2020	219	685,855	3132.52		16,872		15,977		18,800			(895)	)			
SPX/CS/201210/3132.52-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																			
3273.48	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584		12/10/2020	357	1,118,593	3132.52		28,860		27,328		32,329			(1,532)	)			
3289.15	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	12/10/2019	12/10/2020	183	574,003	3132.52		16,244		15,382		18,273			(862)				
SPX/CS/201210/3132.52-		Annual Exh 5	Equity	Goldman Sachs	_ 704i 3Xiii E1iiiX1B10E304	1 . 12/ 10/ 2013	1.12/10/2020	100											(002)	/			
3472.21	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	12/10/2019	12/10/2020	300	940,087	3132.52		47,474		44,955		56,435			(2,520)	)			
SPX/CS/201210/3132.52-	Indexed Universal Life	Annual Exh 5		Goldman Sachs													1			1			
3555.41	Insurance	Reserves	Equity	International	_ 784F5XWPLTWKTBV3E584	12/10/2019	12/10/2020	641	2,008,517	3132.52		112,678		106,698		137,298			(5,980)				
SPX/CS/201211/3141.63- 3330.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	. 784F5XWPLTWKTBV3E584	12/11/2019	12/11/2020	235	737,945	3141.63		24.352		23, 128		27.358	1		(1,224)	J			
SPX/CS/201218/3205.37-		Annual Exh 5	Lquity	Goldman Sachs	_ 70-11 JAIII ETIIIA ID 10EJ04		1.12/11/2020	1		171.00		27,002		20, 120									
3397.69	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	1 12/26/2019	12/18/2020	169	541,984	3205.37		18,739		18,739		18,345							
SPX/CS/201218/3221.22-	Indexed Universal Life	Annual Exh 5		Goldman Sachs													1			1			
3414.49	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	12/26/2019	12/18/2020	191	615,778	3221.22		20,725		20,725		20,263							
3316.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	784F5XWPLTWKTBV3E584	03/25/2019	03/25/2021	1,843	5, 156, 869	2798.36		386,765		239, 170		654,011	1		(147,596)	J			
	Indexed Universal Life	Annual Exh 5	Lquity	Goldman Sachs	_ 70-11 JAIII ETIIIA ID 10EJ04			1,040						200, 170					(177,330)	·			
3414.46	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	05/10/2019	05/10/2021	1,534	4,420,718	2881.4		335,975		229,457		519,873			(106,517)				
SPX/CS/210510/2881.40-	Indexed Universal Life	Annual Exh 5		Goldman Sachs													1			l			
3501.60 SPX/CS/211210/3132.52-	Insurance	Reserves	Equity	International Goldman Sachs	. 784F5XWPLTWKTBV3E584	05/10/2019	05/10/2021	1, 147	3,306,071	2881.4		271,098		185, 149		433,696			(85,949)				
3618.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	12/10/2019	12/10/2021	2,224	6,965,336	3132.52		469,464		457,041		502,938	1		(12,423)	J			
	Indexed Universal Life	Annual Exh 5	Equity	Goldman Sachs	. 10m JAIII LIIIN IDVSES04		1.12/10/2021	1		١٥٤.٦٤									( 12,420)				
3712.54	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	12/10/2019	12/10/2021	1,360	4,261,523	3132.52		317,483		309,082		337,494			(8,401)				
SPX/CS/211210/3132.52-		Annual Exh 5		Goldman Sachs													1			I			
3884.36	Insurance	Reserves	Equity	International	. 784F5XWPLTWKTBV3E584	112/10/2019	12/10/2021	318	994,860	3132.52		82,772		80,582		88,669	<b>}</b>	}	(2, 190)	·			
opa/ulu/200325/25/2./%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International	_ 784F5XWPLTWKTBV3E584	03/25/2019	03/25/2020	2,698,661	2,698,661	2.7%		104,978		24,632		240,258	1		(80,346)	J			
SPX/CLQ/200325/25/2.9%	Indexed Universal Life		Lquity	Goldman Sachs	_ 70-11 JAIII ETIIIA ID 10EJ04			2,030,001	2,000,001	2.170						230,230			(00,040)	·			
1	Insurance	Reserves	Faui tv	International	784F5XWPI TWKTRV3F584	03/25/2019	03/25/2020	1 193 625	1 193 625	2 9%		/0 207		11 567		120 474			(37 730)	,			

					Ç.	owing all (	Ontions (	Canc. Floo	rc Collare		L Eonwards	Open as of	Docomb	or 21 of Cu	rront V	oor							
1	2	3	4	1	5	lowing an v	Options, v	<u>σαρδ, Γιου</u> Γ α	o s, Collais,	10	11	12	13	14	15	16	17	18	19	20	21	22	23
,	Description	Ü			ŭ	Ü	,			10	Cumulative Prior Year(s)	Current	10	14	15	10	17	10	10	20	21	22	20
	of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Evchange	e. Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Initial Cost of Un- discounted Premium (Received)	Year Initial Cost of 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	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Year-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/CLQ/200325/25/3.2%		Annual Exh 5	(ω)	Goldman Sachs	oroannightodoo	Date	Expiration	Contracto	7 1110 0110	(1 4.4)	· ara			raido	0000	r an Tarac	(200:000)	2.,,	71001011011	1,0111	<u> </u>	Linkly	(2)
SPX/CS/200225/2747.30-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. International	784F5XWPLTWKTBV3E584	03/25/2019	03/25/2020	5,957,909	5,957,909	3.2%		264,531		62,069		681,603			(202,462)				
3337.97 SPX/CS/200225/2747.30-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/23/2019	02/25/2020	1,657	4,551,205	2747.3		381,436		168,833		789,993			(212,604)				
3421.12 SPX/CS/200225/2747.30-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7Q0JXC56	10/23/2019	02/25/2020	1,263	3,470,032	2747.3		307,931		136,297		615,002			(171,633				
3571.49 SPX/CS/200424/2639.40-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7Q0JXC56	10/23/2019	02/25/2020	576	1,581,401	2747.3		149,948		66,371		281,787			(83,578)				
3431.22SPX/CS/200508/2723.07-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/23/2019	04/24/2020	412	1,086,955	2639.4		103,696		64,738		242,882			(38,958)				
3308.53SPX/CS/200508/2723.07-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/23/2019	05/08/2020	1,526	4, 154, 582	2723.07		340,718		221,903		712,768			(118,814)				
3390.81SPX/CS/200610/2779.03-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/23/2019	05/08/2020	1,408	3,835,037	2723.07		331,002		215,576		703,417			(115,426)				
3376.52 SPX/CS/200710/2793.84-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/23/2019	06/10/2020	1,408	3,913,616	2779.03		324,831		227,525		616,596			(97,306)				
3394.52 SPX/CS/200710/2793.84-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	_ MorganStanley	. 87GCMVDQLFKA7Q0JXC56	10/23/2019	07/10/2020	1,750	4,889,082	2793.84		411, 172		302,379		749, 191			(108,792				
3480.38 SPX/CS/200724/2847.11-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/23/2019	07/10/2020	1,639	4,579,182	2793.84		405,075		297,896		741,207			(107,179)				
3146.06SPX/CS/200724/2847.11-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	_ MorganStanley	. 87GCMVDQLFKA7QOJXC56	08/23/2019	07/24/2020	194	552,368	2847 . 11		27,397		17,008		46,053			(10,389)				
3231.47 SPX/CS/200825/2847.11-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	08/23/2019	07/24/2020	1,388	3,952,313	2847 . 11		220,539		136,910		410,559			(83,629)				
3096.23	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	MorganStanley	_ 87GCMVDQLFKA7Q0JXC56	08/23/2019	08/25/2020	21,025	59,859,536	2847 . 11		2,651,841		1,733,326		4, 138, 382			(918,515				
3131.82 SPX/CS/200825/2847.11-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	08/23/2019	08/25/2020	472	1,342,666	2847 . 11		64,985		42,476		105,079			(22,509)				
3160.23SPX/CS/200825/2847.11-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	08/23/2019	08/25/2020	12,329	35,100,902	2847 . 11		1,804,186		1, 179, 273		2,995,461			(624,914				
3231.76 SPX/CS/200925/2984.87-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	08/23/2019	08/25/2020	447	1,271,616	2847 . 11		72, 101		47 , 127		129,940			(24,973)				
3149.82 SPX/CS/200925/3022.55-	Insurance	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	09/25/2019	09/25/2020	293	875,571	2984.87		27,230		20,080		35,941			(7,150)				
3165.20 SPX/CS/201009/2938.13-	Insurance	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/25/2019	09/25/2020	188	569,635	3022.55		15,095		12,224		19,621			(2,871)				
3202.56SPX/CS/201009/2938.13-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	_ MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/10/2019	10/09/2020	548	1,609,236	2938.13		73,381		57,627		106, 174			(15,754)				
3246.63SPX/CS/201009/2938.13-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/10/2019	10/09/2020	650	1,908,620	2938 . 13		96,958		76,142		144,251			(20,816)				
3261.55 SPX/CS/201009/2938.13-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/10/2019	10/09/2020	1,016	2,986,400	2938.13		155,890		122,422		235,030			(33,468)				
3334.78SPX/CS/210709/2993.07-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/10/2019	10/09/2020	1,055	3,099,474	2938 . 13		180,389		141,662		287,824			(38,728)				
3801.18	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	07/10/2019	07/09/2021	463	1,385,980	2993.07		112,957				172,267			(26,625)				
3373.83SPX/CS/210825/2847.11-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	08/23/2019	08/25/2021	2,402	6,839,939	2847 . 11		493,844		408,556		804,354			(85,288)				
3465.55	Insurance	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	08/23/2019	08/25/2021	1,704	4,850,406	2847.11		378,332		312,993		644,750			(65,339)				
3614.95SPX/CS/211025/3022.55-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	08/23/2019	08/25/2021	692	1,970,523	2847 . 11		164,933		136,449		298,067			(28,484)				
3750.08	InsuranceIndexed Universal Life	Reserves	Equity	. MorganStanley	. 87GCMVDQLFKA7QOJXC56	10/25/2019	10/25/2021	574	1,733,794	3022.55		145,119		132,552		191,304			(12,566)				
124/25/0.00%-6.50%	Insurance	Reserves	Equity	MorganStanley	. 87GCMVDQLFKA7QOJXC56	01/25/2019	01/24/2020	1,812,201	1,812,201	6.50%		60,890		3,945		117,637			(56,945)				

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	_			1		nowing all	Options, (	Caps, Floo	rs, Collars,			Open as of		_									
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											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	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
5	Generation	Exhibit	Risk(s)		e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated Indexed Universal Life	Identifier Annual Exh 5	(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)
124/25/0.00%-9.50%	Insurance	Reserves	Equity	MorganStanley	. 87GCMVDQLFKA7QOJXC56	01/25/2019	01/24/2020	2, 105, 828	2.105.828	9.50%		87.392		5.662	,	199,737			(81,730	,			
	Indexed Universal Life	Annual Exh 5		mor ganotanto,	- 0700007542170774007000	20, 20, 20, 10		2, 100,020	, 100,020			, ,		,						,			
210/10/0.00%-6.50%	Insurance	Reserves	Equity	MorganStanley	. 87GCMVDQLFKA7QOJXC56	02/08/2019	02/10/2020	1,640,186	1,640,186	6.50%		52,322		5,700		106,271			(46,622)	)			
SPX_INDU_NDX/ARBCS/200 210/10/0.00%-9.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Carri tu	MorganStanley	_ 87GCMVDQLFKA7Q0JXC56	02/08/2019	02/10/2020	6,998,514	6,998,514	9.50%		278,541		30,344		644, 129			(248, 197				
	Indexed Universal Life	Annual Exh 5	Equity	. morganotaniey	_ O/GOMVDQLI NA/QOQXOOO		1.02/ 10/ 2020	0,330,314		3.30%		270,341				044, 123			(240, 197	/			
825/25/0.00%-5.75%	Insurance	Reserves	Equity	MorganStanley	. 87GCMVDQLFKA7QOJXC56	08/23/2019	08/25/2020	1,767,876	1,767,876	5.75%		53,567		35,013		71,273			(18,554)	)			
	Indexed Universal Life	Annual Exh 5	F 14		0700111/001 EVAZOC 11/050	00 (00 (00 10	00 (05 (0000	0.000.050	0 000 050	0.500		400 400		74 550		400 450			(07.047	J			
825/25/0.00%-8.50% SPX_INDI_NDX/ARRCS/201	InsuranceIndexed Universal Life	Reserves Annual Exh 5	. Equity	MorganStanley	. 87GCMVDQLFKA7QOJXC56	08/23/2019	08/25/2020	2,828,658	2,828,658	8.50%	ļ	109,469		71,552		160,452	l	<u> </u>	(37,917	ł	l		
009/10/0.00%-5.25%	Insurance	Reserves	Equity	MorganStanley	_ 87GCMVDQLFKA7QOJXC56	10/10/2019	10/09/2020	844,295	844,295	5.25%		24,062		18,896		26,867			(5, 166)				
SPX_INDU_NDX/ARBCS/201	Indexed Universal Life	Annual Exh 5		,								[ ·											
009/10/0.00%-7.75%	Insurance	Reserves	Equity	MorganStanley	. 87GCMVDQLFKA7Q0JXC56	10/10/2019	10/09/2020	2,776,508	2,776,508	7.75%		102,731		80,676		124,955			(22,055)	)			
81.40-3140.73	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	05/10/2019	05/08/2020	343	988,347	2881.4		34,790		12,481		68, 126			(22,309)	,			
	Indexed Universal Life	Annual Exh 5	Lquity	Royal Bank of	Lorii oodiii dor ixbori	1 1100/ 10/ 2010			300,047	2001.4		JT, 100							(22,000	/			
26.06-3067.42	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	05/24/2019	05/22/2020	1,802	5,092,749	2826.06		171,116		68,350		397,631			(102,767)	)			
	Indexed Universal Life	Annual Exh 5	F 4	Royal Bank of	ES71P3U3RH1GC71XBU11	05 (04 (0040	05 /00 /0000	007	0 701 000	2826.06		95,606		38 . 188		231.882			(57.418)	J			
26.06-3097.74 SPX/AVGCS/200910/10/29	Insurance	Reserves Annual Exh 5	. Equity	Canada Roval Bank of	ES/IP3U3HTIGU/IXBUII	05/24/2019	05/22/2020	967	2,731,606	2820.00		95,606		36, 188		231,882			(37,418	/			
79.39–3195.40	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	09/10/2019	09/10/2020	2,408	7, 175, 444	2979.39		223,874		155,711		376,258			(68, 163	)			
	Indexed Universal Life	Annual Exh 5		Royal Bank of																			
79.39-3216.85	Insurance	Reserves Annual Exh 5	Equity	Canada Royal Bank of	ES71P3U3RH1GC71XBU11	09/10/2019	09/10/2020	218	649,607	2979.39		21,242		14,775		36,471			(6,468)	}			
79.39–3227.57	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	09/10/2019	09/10/2020	950	2,831,358	2979.39		93.435		64,987		163,839			(28,448)	)			
	Indexed Universal Life	Annual Exh 5	, , , , , , , , , , , , , , , , , , , ,	Royal Bank of			Ī																
22.55-3241.68	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	10/25/2019	10/23/2020	1,599	4,831,549	3022.55		140,598		115,974		241,743			(24,625)	)			
SPX/AVGCS/201023/25/30 22.55-3261.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	10/25/2019	10/23/2020	170	513,791	3022.55		15.825		13,053		27.440			(2,772)				
	Indexed Universal Life	Annual Exh 5		Royal Bank of	Lorii oodiii dor ixbori	1 10/20/2010	1.10/20/2020			5022.00		10,020			'					<u></u>			
22.55-3273.95	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	10/25/2019	10/23/2020	997	3,013,787	3022.55		92,825		76,567		166,981			(16,257)	)			
SPX/AVGCS/201110/10/30 93.08-3351.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Emil tu	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	11/08/2019	11/10/2020	786	2,431,839	3093.08		76.360		66.093	.]	113,525			(10,267)	J			
	Insurance	Annual Exh 5	Equity	Royal Bank of	_ ESTIPSUSHITIOUTIXBUIT	11/08/2019	1.11/10/2020	/86	2,431,839			/0,360			'	113,525			( 10,267	¦			
33.64-3360.83	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	11/25/2019	11/25/2020	1,754	5,495,042	3133.64		161,554		146,211		214,308			(15,343)				
		Annual Exh 5		Royal Bank of	E071 D01 I001 I1 007 (11711)	44 (05 (05 :5	44 (05 (00		0 400	0.405 - :		07.555				00			(0	]			
33.64-3391.52 SPX/AVGCS/201125/25/31	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	Canada Royal Bank of	ES71P3U3RH1GC71XBU11	11/25/2019	11/25/2020	700	2,192,200	3133.64		67,520		61, 107		92,562			(6,412)	ł			
33.64-3415.52	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	11/25/2019	11/25/2020	199	624,275	3133.64		19,977		18,080		27,692		L	(1,897)				
SPX/CS/200210/2743.07-	Indexed Universal Life	Annual Exh 5		Royal Bank of					,					,		,							
3031.09	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	03/08/2019	02/10/2020	196	538,726	2743.07		26,236		3, 120		54,267			(23, 116)				
SPX/CS/200210/2743.07- 3113.38	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	03/08/2019	02/10/2020	255	699,445	2743.07		38,679				89,406			(34,080	J			
SPX/CS/200310/2743.07-		Annual Exh 5	quity	Royal Bank of	Lorii oodiiii dor IADOTT	00/00/2019	10/ 2020	200															
2845.94	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	03/08/2019	03/10/2020	452	1,238,993	2743.07		27,010		5,206		44,224			(21,804)				
SPX/CS/200310/2743.07- 2859.65		Annual Exh 5	Carri tu	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	02/00/2010	03/10/2020	246	675,060	2743.07		16.404			.]	27,280			(13,242)	J			
SPX/CS/200310/2743.07-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	Royal Bank of	ESTIPSUSHTIUUTIXBUII	03/08/2019	03/ 10/2020	246		2/43.0/				, 102		280			(13,242	1			
3116.12	Insurance	Reserves	Equity	Canada	. ES71P3U3RH1GC71XBU11	03/08/2019	03/10/2020	243	667,411	2743.07		38,042		7,332		82,540			(30,710				
SPX/CS/200409/2888.21-		Annual Exh 5	F 14	Royal Bank of	E071D0110D1110074VE	04/40/00:0	04/00/000	24.25	00 550 5	2000		0.070.755		0.17		F 455 0:-			(0.450.05)				
3140.93 SPX/CS/200508/2886.73-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	Canada Royal Bank of	ES71P3U3RH1GC71XBU11	04/10/2019	04/09/2020	24,081	69,550,277	2888.21		2,976,752				5, 155, 317			(2, 159, 604)	}			
3204.27	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	06/10/2019	05/08/2020	497	1,436,073	2886.73		68,213		26,574		127,389			(41,640)				
SPX/CS/200508/2886.73-	Indexed Universal Life	Annual Exh 5	' '	Royal Bank of																			
3276 44	Insurance	Reserves	Fauity	Canada	ESTIPRIRRHIGOTIVEII11	06/10/2019	05/08/2020	1 114	3 215 263	2886 73	1	165 908		64 633	1 I	335 730	1	i	(101 275)	NI.	I	1	1

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	1					nowing all	Options, (	Caps, Floo	rs, Collars,			Open as of								•			
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											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of 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	Year-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/200522/2917.38-		Annual Exh 5		Royal Bank of																			
3223.70	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	06/25/2019	05/22/2020	562	1,639,536	2917.38		75,747		32,862		134,456			(42,884)				
SPX/CS/200522/2917.38- 3238.29	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	_ ES71P3U3RH1GC71XBU11	06/25/2019	05/22/2020	665	1,939,434	2917.38		91,735		39,799		165,302			(51,936)				
SPX/CS/200522/2917.38-		Annual Exh 5	Equity	Royal Bank of	_ LOTTI OCCITITATI TADOTT	2.00/20/2010			1,000,404										(01,000)	/			
3311.23	Insurance	Reserves	Equity	Canada	. ES71P3U3RH1GC71XBU11	06/25/2019	05/22/2020	3,307	9,647,288	2917.38		493,941		214,294		959,978			(279,647)	)			
SPX/CS/200610/2886.73-		Annual Exh 5		Royal Bank of																			
3110.39 SPX/CS/200610/2886.73-	Insurance	Reserves Annual Exh 5	Equity	Canada Royal Bank of	_ ES71P3U3RH1GC71XBU11	06/10/2019	06/10/2020	19,755	57,028,641	2886.73		2,201,306		977,675		3,602,589			(1,223,631)				
3117.67	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	06/10/2019	06/10/2020	634	1,829,373	2886.73		72,443		32, 174		119,044			(40,269)	J			
		Annual Exh 5	-quity	Royal Bank of	. 20 0001111007 1/0011	1.00/ 10/2010			1,020,070	2000.70		2, 440		, 1/4		110,044			(40,200				
3139.32	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	06/10/2019	06/10/2020	21,774	62,855,523	2886.73		2,633,646		1, 169,692		4,440,157			(1,463,954)				
	Indexed Universal Life	Annual Exh 5		Royal Bank of																			
3175.40	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Canada Royal Bank of	_ ES71P3U3RH1GC71XBU11	06/10/2019	06/10/2020	450	1,297,586	2886.73		59,429		26,395		103,331			(33,035)	}			
3204.26	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	06/10/2019	06/10/2020	5,045	14,562,766	2886.73		701,925		311,749		1,260,200			(390, 176)	,			
	Indexed Universal Life	Annual Exh 5	_qu. ( )	Royal Bank of	. 20111 0001111 001 1/12011				,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,200,200				/			
3276.57	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	06/10/2019	06/10/2020	1,624	4,687,943	2886.73		248,461		110,350		479,397			(138,111)	)			
SPX/CS/200625/2917.38-		Annual Exh 5		Royal Bank of	E071B0110B1110074VB1144	00 (05 (00 10	00 (05 (0000	704	0 400 000	2017.00		00.070		40.474		400 707			/ 40 000				
3150.77 SPX/CS/200625/2917.38-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Canada Roval Bank of	. ES71P3U3RH1GC71XBU11	06/25/2019	06/25/2020	721	2, 102, 866	2917.38		83,273		40,474		132,797			(42,800)				
3209.12	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	06/25/2019	_06/25/2020	537	1,567,179	2917.38		71,463		34.734		120.770			(36,730)	)			
SPX/CS/200625/2917.38-		Annual Exh 5	_qu. ( )	Royal Bank of		2.00/ 20/ 20 10			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,														
3238.26	Insurance	Reserves	Equity	Canada	. ES71P3U3RH1GC71XBU11	06/25/2019	06/25/2020	14,350	41,864,785	2917.38		2,022,069		982,793		3,498,479			(1,039,276)	)			
SPX/CS/200625/2917.38-		Annual Exh 5		Royal Bank of	E071B0110B1110074VB1144	00 (05 (00 10	00 (05 (0000	470	4 000 744	2017.00		70.740		05.007		407 400			/07.000				
3311.44 SPX/CS/200710/2993.07-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Canada Roval Bank of	_ ES71P3U3RH1GC71XBU11	06/25/2019	06/25/2020	479	1,398,711	2917.38		73,712		35,827		137 , 198			(37,886)	\ <del></del>			
3322.18	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	07/10/2019	07/10/2020	7,226	21,627,698	2993.07		1.022.990		540.070		1,649,898			(482,920)	,			
***************************************	Indexed Universal Life	Annual Exh 5	_qu. ( )	Royal Bank of	. 20111 0001111 001 1/12011	10, 20 10		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											(102,020	/			
3246.63	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	10/10/2019	09/10/2020	498	1,464,086	2938 . 13		72,619		55,637		111,963			(16,982	)			
SPX/CS/200910/2938.13-		Annual Exh 5		Royal Bank of	E071B0110B1110074VB1144	40 (40 (0040	00/40/0000		5 500 400	2000 40		040.000		040.044		500 704			(74.405)				
3334.78 SPX/CS/201009/2785.68-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Canada Royal Bank of	. ES71P3U3RH1GC71XBU11	10/10/2019	09/10/2020	1,904	5,593,426	2938 . 13		318,266		243,841		523,791			(74,425)	)			
3384.60	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	10/10/2018	10/09/2020	1,458	4,061,523	2785.68	355,789			137,949		612,509			(178,639)				
SPX/CS/201009/2785.68-		Annual Exh 5	,,	Royal Bank of																			
3468.68	Insurance	Reserves	Equity	Canada	. ES71P3U3RH1GC71XBU11	10/10/2018	10/09/2020	1,422	3,961,676	2785.68	367 , 247			142,392		644,485			(184,392)				
SPX/CS/201009/2785.68- 3621.38		Annual Exh 5	Earri tu	Royal Bank of	ES71P3U3RH1GC71XBU11	10/10/2018	10/09/2020	004	990 044	2705 00	90.056			31,350		143, 125			(40.597)	J			
SPX/CS/201023/3022.55-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	Canada Royal Bank of	_ ESTIPSUSHFIGUTIXBUIT	10/10/2018	10/09/2020	294	820,044	2785.68	80,856	}		1,350 د		143, 125			(40,597	'			
3317.25	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	10/25/2019	10/23/2020	4,544	13,735,915	3022.55		635,973		524,588		897,685			(111,385)				
SPX/CS/201125/3133.64-	Indexed Universal Life	Annual Exh 5	,	Royal Bank of				,								,							
3376.50	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	11/25/2019 .	11/25/2020	2,721	8 , 528 , 109	3133.64	}	340,272		307,955		398,420			(32,316)				
SPX/CS/201210/3132.52- 3375.29	Indexed Universal Life	Annual Exh 5 Reserves	Equi ty	Royal Bank of Canada	_ ES71P3U3RHIGC71XBU11	12/10/2019	12/10/2020	3, 137	9,826,013	3132.52		395,006		374,042		458 , 138			(20,964)	J			
SPX/CS/201210/3132.52-		Annual Exh 5	Equity	Royal Bank of	. Lo/IFOUONAIUU/IABUII	12/ 10/ 20 19	12/ 10/2020	, ند , ان		اند 132.52				3/4,042		436 , 138			(20,964	1			
3414.45	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	12/10/2019	12/10/2020	413	1,294,101	3132.52		57,976		54,899		67,930			(3,077				
SPX/CS/201210/3132.52-	Indexed Universal Life	Annual Exh 5		Royal Bank of											1					1			
3437.94	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	12/10/2019	12/10/2020	5,527	17 , 313 , 171	3132.52	}	817 , 182		773,812		964,362			(43,370)				
SPX/CS/210423/2926.17- 3467.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	_ ES71P3U3RHIGC71XBU11	04/25/2019	04/23/2021	1,948	5,699,386	2926 . 17		428,024		282,951		645, 132			(145,073	J			
SPX/CS/210423/2926.17-	Indexed Universal Life	Annual Exh 5	Equity	Royal Bank of	_ LOT II GOOTHII GOT INDUIT					2320.17				202,931						·			
3556.24	Insurance	Reserves	Equity	Canada	. ES71P3U3RH1GC71XBU11	04/25/2019	04/23/2021	1,661	4,859,277	2926 . 17		391, 172		258,590		605,327			(132,582)				
SPX/CS/211025/3022.55-		Annual Exh 5		Royal Bank of																I			
3583.04	Insurance	Reserves	Equity	Canada	_ ES71P3U3RH1GC71XBU11	10/25/2019	10/25/2021	1,245	3,762,738	3022.55		280,700		256,394		364,438			(24,306)				
3572 51	Indexed Universal Life	Annual Exn 5	Faui tv	Royal Bank of Canada	ES71P3H3RH1GC71XRH11	11/08/2019	11/10/2021	2 118	6 551 056	3093 08		441 541		411 982		512 682			(20, 550)	J			

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						nowing all	Options, (	Caps, Floo	rs, Collars,			Open as of		er 31 of Cu		ear							
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											
	Description of Item(s)									Strike	Year(s) Initial Cost	Current Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of 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	e, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-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_INDU_NDX/ARBCS/200 310/10/0.00%-5.75%	Indexed Universal Life	Annual Exh 5	F 14	Royal Bank of	ES71P3U3RH1GC71XBU11	00 (00 (0040	.03/10/2020	4 040 040	4 040 040	5.75%		37.922		7 000		70,296			(00.040)				
	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Canada	E8/173038F11GC/1XBU11	03/08/2019	1.03/10/2020	1,243,343	1,243,343										(30,613	<b>'</b>			
310/10/0.00%-8.50%	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	03/08/2019	03/10/2020	3,876,762	3,876,762	8.50%		149,643		28,842		310,941			(120,801)	)			
SPX_INDU_NDX/ARBCS/200		Annual Exh 5		Royal Bank of																			
325/25/0.00%-5.75% SPX INDU NDX/ARBCS/200	Insurance	Reserves Annual Exh 5	Equity	CanadaRoyal Bank of	ES71P3U3RH1GC71XBU11	03/25/2019	03/25/2020	1, 132, 549	1, 132, 549	5.75%		34,316				59, 117			(26,264)				
409/10/0.00%-5.75%	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	04/10/2019	04/09/2020	1,368,541	1,368,541	5.75%		40.098		11,007		54,355			(29,091)				
SPX_INDU_NDX/ARBCS/200	Indexed Universal Life	Annual Exh 5	,,	Royal Bank of																			
409/10/0.00%-8.50%	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	04/10/2019	04/09/2020	2,256,271	2,256,271	8.50%		81,903		22,483		114,924			(59,420)	<b>}</b>			
424/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	04/25/2019	04/24/2020	1,305,353	1,305,353	5.75%		38,377		12,216		43.080			(26, 161)				
	Indexed Universal Life	Annual Exh 5		Royal Bank of	23/11/00/11/10/1/10/11			1,000,000											(20, 101)				
424/25/0.00%-8.50%	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	04/25/2019	04/24/2020	1,687,075	1,687,075	8.50%		60,566		19,279		71,436			(41,287	)			
SPX_INDU_NDX/ARBCS/200 522/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5	Earri tu	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	05/24/2019	05/22/2020	1,255,084	1,255,084	5.75%		38,280		15,290		59,260			(22,990)				
		Reserves Annual Exh 5	Equity	Roval Bank of	ESTIPSUSHITUUTIABUTI	03/24/2019	03/22/2020	1,233,064	1,200,004	J.75%		, 200, 200							(22,990)	/			
522/25/0.00%-8.50%	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	05/24/2019	05/22/2020	2,066,928	2,066,928	8.50%		79,783		31,868		134,717			(47,915	)			
SPX_INDU_NDX/ARBCS/200		Annual Exh 5		Royal Bank of																			
610/10/0.00%-8.50% SPX_INDU_NDX/ARBCS/200	Insurance	Reserves Annual Exh 5	Equity	Canada Roval Bank of	ES71P3U3RH1GC71XBU11	06/10/2019	06/10/2020	3, 129, 702	3, 129, 702	8.50%		116,425		51,708		177,775			(64,717)	}			
625/25/0.00%-5.75%	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	06/25/2019	_06/25/2020	1,626,590	1,626,590	5.75%		48,635		23,638		62,657			(24,997)	)			
	Indexed Universal Life	Annual Exh 5	, , ,	Royal Bank of			Ī	, , , , ,				,				, .							
625/25/0.00%-8.50%	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	06/25/2019	06/25/2020	2,502,102	2,502,102	8.50%		93,078		45,239		131,512			(47,839)	)			
724/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	07/25/2019	.07/24/2020	1,546,782	1,546,782	5.75%		45.011		25,739		48.048			(19,272)	,			
	Indexed Universal Life	Annual Exh 5	Equity	Royal Bank of	LOTH COCHHOCT INDOTT	1.0172072010	1.017 247 2020	1,010,702	1,040,762			30,011		20,700					(10,272	<u></u>			
810/10/0.00%-5.75%	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	08/09/2019	08/10/2020	1 , 157 , 186	1, 157, 186	5.75%		35, 178		21,580		42,432			(13,598)	)			
SPX_INDU_NDX/ARBCS/200 810/10/0.00%-8.50%	Indexed Universal Life Insurance	Annual Exh 5	Earti tu	Royal Bank of Canada	ES71P3U3RH1GC71XBU11	08/09/2019	08/10/2020	1,761,784	1,761,784	8.50%		67.829		41.609		89.777			(26,219)				
SPX INDU NDX/ARBCS/201		Reserves Annual Exh 5	Equity	Royal Bank of	E3/1F3U3NH1UU/1ADU11	00/09/2019	1.00/ 10/2020	1,701,704	1,701,704	o.30%		01,029		41,009		09,777			(20,219	1			
110/10/0.00%-5.25%	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	11/08/2019	11/10/2020	1,761,472	1,761,472	5.25%		48,088		41,623		45,319			(6,466)	)			
SPX_INDU_NDX/ARBCS/201		Annual Exh 5	F 14	Royal Bank of	E071D0110D1110074VE:	44 (00 (00 =	44 /40 /000=	0.470.00:	0 470 05:			400 055		24.5		115 1			/3.4 ==				
110/10/0.00%-7.75% SPY_INDLLNDY/ARRCS/201	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	Canada Royal Bank of	ES71P3U3RH1GC71XBU11	11/08/2019	11/10/2020	3, 179, 001	3,179,001	7.75%		109,358		94,654		115,473			(14,704)	ł			
224/25/0.00%-7.75%	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	12/24/2019	12/24/2020	2,863,752	2,863,752	7.75%		99,372				88,856			(1, 113)				
	Indexed Universal Life	Annual Exh 5		Royal Bank of										, , ,		,							
CDV / M/CCC / COC 140 / 40 / CC	Insurance	Reserves	Equity	Canada	ES71P3U3RH1GC71XBU11	03/25/2019 .	02/25/2020 .	3,020,021	3,020,021	4.3%		153,719		25,307		430,421			(128,412)				
96.64-2882.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	01/10/2019	01/10/2020	210	545.404	2596.64		22, 122				59.959			(21,562)	J			
SPX/AVGCS/200825/25/28	Indexed Universal Life	Annual Exh 5	-quity	Joseffa Dain					,			,				,							
47.11-3120.64	Insurance	Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	08/23/2019	08/25/2020	1,409	4,010,878	2847.11		156,745		102,454		329,037			(54,292)				
SPX/CS/200110/2596.64- 2823.85	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Contin Book	1 210709/E0776401/070	01/10/2019	01/10/2020	20 , 134	EO 001 610	2596.64		2,221,968		56 , 173		4,569,951			(0 105 705				
SPX/CS/200110/2596.64-	InsuranceIndexed Universal Life	Annual Exh 5	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	0 1/ 10/2019	1.01/10/2020	∠∪, 134	52,281,610	∠ეყი.64		2,221,968				4, 309, 951			(2, 165, 795)				
2849.81	Insurance	Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	01/10/2019	01/10/2020	32,365	84,041,080	2596.64		3,891,102		98,371		8, 184, 889			(3,792,731)				
SPX/CS/200117/2635.96-		Annual Exh 5		0 4: 0 :	1.010700/E027040/	04 (47 (00 (	04 /47 /0007	25-	4 040 0	2005		20.056				70.0			(00 3==				
2839.90 SPX/CS/200124/2642 33-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	01/17/2019	01/17/2020	386	1,016,253	2635.96		39,959		1,801		78,262			(38, 158)	·			
2844.09	Insurance	Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	01/24/2019	01/24/2020	221	584,258	2642.33		23, 154		1,496		44,214			(21,658)				
SPX/CS/200424/2926.17-	Indexed Universal Life	Annual Exh 5																					
3152.71	Insurance	Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	04/25/2019	04/24/2020	16,236	47,510,614	2926 . 17		1,884,746		599,933		3,018,577			(1,284,813)				
SPX/CS/200424/2926.17- 3218.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	04/25/2019	04/24/2020		2,300,561	2926.17		107,643		34,264		183,012			(73,379)	J			
	Indexed Universal Life		···)																				
3248 05	Incurance	Reserves	Fauity	Scotia Bank	1.3197G2KFGX761BMVR72	04/25/2019	04/24/2020	6 204	18 154 136	2926 17	1	893 183		284 309	1	1 560 498		1	(608 87/	NI .	1	1	

					01																		
-	2	3	4			nowing all	Options, (	Caps, Floo	ors, Collars,	Swaps and	11	Open as of	13	er 31 of Cl	irrent Y	ear 16	17	18	19	20	21	22	23
'	2	3	4	`	5	0	,	0	9	10	Cumulative	12	13	14	13	10	17	16	19	20	21	22	23
											Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial						T	0	A -1'11		Credit	Hedge
	Hedged, Used for		Type(s)				Date of			Price, Rate or	of Un- discounted	Cost of Un- discounted		Book/			Unrealized	Total 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, 0	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a) ´	or Central Cl	learinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/200424/2939.88- 3138.00	Indexed Universal Life	Annual Exh 5	F	Contin Doub	010700/E0776401/0770	04/00/0040	04/04/0000	050	750 040	2939.88		07 507		0.007		40.005			(40.740				
SPX/CS/200430/2945.83-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Scotia BankL	_319ZG2KFGXZ61BMYR72	204/26/2019	04/24/2020	258		2939.88		27,597				42,085			(18,710)				
3144.67	Insurance	Reserves	Equity	Scotia BankL	_319ZG2KFGXZ61BMYR72	205/01/2019	04/30/2020	212	623,839	2945.83		23, 125				34,354			(15,417				
SPX/CS/200501/2945.64- 3145.24	Indexed Universal Life Insurance	Annual Exh 5	F	Contin Doub	_319ZG2KFGXZ61BMYR72	05/00/0040	05/01/2020	228	671,795	2945.64		23,468		7,978		37,052			(15,490)				
SPX/CS/200508/2881.40-		Reserves Annual Exh 5	Equity	Scotia BankL	_319202NF0X201DIII1N12	205/06/2019	1.03/01/2020	220		2940.04		23,400							(15,490)				
2989.45	Insurance	Reserves	Equity	Scotia BankL	_319ZG2KFGXZ61BMYR72	205/10/2019	05/08/2020	4,321	12,451,128	2881.4		270,812		97, 156		407,566			(173,656)				
SPX/CS/200612/2886.98- 3081.64	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Earli tu	Scotia BankL	_319ZG2KFGXZ61BMYR72	206/14/2019	06/12/2020	252	726,910	2886.98		25,871		11,766		40,236			(14, 105)				
SPX/CS/200619/2926.46-	Indexed Universal Life	Annual Exh 5	Equity	SCOTTA BANKL	_319202NFGA201BM1H/2	206/ 14/2019	00/ 12/2020	202		2880.98		20,8/1				40,230			(14, 105)				
3124.21	Insurance	Reserves	Equity	Scotia BankL	_319ZG2KFGXZ61BMYR72	206/19/2019	06/19/2020	207	606,484	2926.46		21,451		10,067		32,646			(11,385)				
SPX/CS/200625/2717.07- 3301.24	Indexed Universal Life	Annual Exh 5	Earli tu	Contin Donly I	210700/E07764DM/D72	206/25/2018	06 (05 (0000	1,599	4,345,882	2717.07	374,224			90,689		729,789			(187,633				
SPX/CS/200724/3003.67-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Scotia BankL	_319ZG2KFGXZ61BMYR72	2	06/25/2020	, 599	4,340,002	2/1/.0/						129,109			( 107,000				
3266.49	Insurance	Reserves	Equity	Scotia BankL	_319ZG2KFGXZ61BMYR72	207/25/2019	07/24/2020	20,532	61,671,422	3003.67		2,596,367		1,484,683		3,870,187			(1,111,684)				
SPX/CS/200825/2847.11- 2953.88	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia BankL	_319ZG2KFGXZ61BMYR72	208/23/2019	08/25/2020	944	2,686,566	2847.11		58,245		38,071		81,948			(20, 174)				
SPX/CS/201009/3093.08-	Indexed Universal Life	Annual Exh 5	Equity	Scotta Dalk	_519202NI 0X20 IDIIITN72	200/23/2019	00/25/2020		2,000,000	2047.11						91,940			(20, 174)				
3418.75	Insurance	Reserves	Equity	Scotia BankL	_319ZG2KFGXZ61BMYR72	211/08/2019	10/09/2020	1,693	5,237,266	3093.08		248,404		211,829		329, 155			(36,575)				
SPX/CS/201009/3093.08- 3510.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L	_319ZG2KFGXZ61BMYR72	11/08/2019	10/09/2020	1.154	3.569.983	3093.08		189.316		161.441		259.825			(27.875				
SPX/CS/201023/3022.55-		Annual Exh 5	Equity	Scotta Dalk	_519202NI 0X20 IDIIITN72	211/00/2019	10/ 03/ 2020					109,310				239,623			(21,615)				
3249.24	Insurance	Reserves	Equity	Scotia Bank L	_319ZG2KFGXZ61BMYR72	210/25/2019	10/23/2020	20,076	60,681,049	3022.55		2,351,391		1,939,565		3, 165, 327			(411,825)				
SPX/CS/201110/3093.08- 3325.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L	_319ZG2KFGXZ61BMYR72	211/08/2019	11/10/2020	26,979	83,448,628	3093.08		3.238.641		2,803,194		4.021.385			(435,448)				
SPX/CS/201110/3093.08-	Indexed Universal Life	Annual Exh 5	Lquity	Scotta balk	_519202NI 0X20 IDIIITN72	211/00/2019	11/10/2020	20,919	00,440,020			5,250,041		2,003,194		4,021,000			(400,440)				
3371.46	Insurance	Reserves	Equity	Scotia Bank L	_319ZG2KFGXZ61BMYR72	211/08/2019	11/10/2020	688	2, 129, 281	3093.08		94,519		81,810		119, 164			(12,708)				
SPX/CS/201210/2637.72- 3429.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L	_319ZG2KFGXZ61BMYR72	212/10/2018	12/10/2020	340	895,931	2637.72	88.625			41,844		188,326			(44,436)				
SPX/CS/201224/3223.38-		Annual Exh 5	Lquity	OCOTTA DAIN	_010202N 0X201DIII11172	12/10/2010	12/10/2020	040		2007.72				1,044		100,020			(44,400				
3449.02	Insurance	Reserves	Equity	Scotia Bank L	_319ZG2KFGXZ61BMYR72	212/24/2019	12/24/2020	4,380	14,119,542	3223.38		520,446		514,615		524,355			(5,831)				
SPX/CS/201224/3223.38- 3578.01	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L	_319ZG2KFGXZ61BMYR72	12/24/2019	12/24/2020	3,367	10.852.554	3223.38		536,550		530,539		544.868			(6,012				
SPX/CS/210810/2918.65-	Indexed Universal Life	Annual Exh 5	_quity	SSOCIA DAINL			12, 24, 2020	, wor	10,002,004							,			(0,012				
3547.34	Insurance	Reserves	Equity	Scotia Bank L	_319ZG2KFGXZ61BMYR72	208/09/2019	08/10/2021	1,200	3,501,120	2918.65		268,711		216,993		432,011			(51,718				
SPX/CS/210810/2918.65- 3706.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L	_319ZG2KFGXZ61BMYR72	208/09/2019	.08/10/2021	566	1,653,031	2918.65		136.788		110,461		229,278			(26,327)				
SPX/CS/211223/3223.38-	Indexed Universal Life	Annual Exh 5	7=/				Ī																
3723.00	Insurance	Reserves	Equity	Scotia Bank L	_319ZG2KFGXZ61BMYR72	212/24/2019	12/23/2021	1,702	5,486,993	3223.38		367,244		365 , 193		332,846			(2,052)				
SPX/CS/211223/3223.38- 3822.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia BankL	_319ZG2KFGXZ61BMYR72	212/24/2019	12/23/2021	1,318	4,248,767	3223.38		314.536		312,779		282,700			(1,757)				
SPX/CS/211223/3223.38-	Indexed Universal Life	Annual Exh 5										, , ,											
3998.05	Insurance	Reserves	Equity	Scotia Bank L	_319ZG2KFGXZ61BMYR72	212/24/2019	12/23/2021	472	1,522,751	3223.38		125, 185		124,486		113,647			(699)				
SPX/CS/200424/2926.17- 3050.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale (	DIKLU6X1B10WK7X42C15	504/25/2019	04/24/2020	1,054	3,084,590	2926.17		75,881		24, 154		111,365			(51,727)				
SPX/CS/200522/2826.06-	Indexed Universal Life	Annual Exh 5																					
2949.37	Insurance	Reserves	Equity	Societe Generale 0	DIKLU6X1B10WK7X42C15	505/24/2019	05/22/2020	557	1,574,268	2826.06		38,884		15,532		60,381			(23,353)				
2996.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Societe Generale (	DIKLU6X1B10WK7X42C15	506/10/2019	06/10/2020	1,599	4,616,903	2886.73		97,417		43,266		147,831			(54, 151)				
SPX/CS/200610/2886.73-	Indexed Universal Life	Annual Exh 5							, , , .			, ,				,							
3018.20 SPX/CS/200625/2917.38-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Societe Generale 0	DIKLU6X1B10WK7X42C15	506/10/2019	06/10/2020	445	1,283,237	2886.73		32,466		14,419		48,999			(18,047)				
3026.78	Insurance	Reserves	Equity	Societe Generale 0	01KLU6X1B10WK7X42C15	506/25/2019	06/25/2020	736	2, 147, 405	2917.38		45,740		22,231		66,114			(23,509)				
SPX/CS/200625/2917.38-		Annual Exh 5																					
3041.37	Insurance	Reserves	Equity	Societe Generale (	) I KLU6X 1B10WK7X42C15	506/25/2019	06/25/2020	260	757,756	2917.38	ļ	18,035				26,335	ļ		(9,269)	ļ			

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year  1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18  Description  Description	19		20	21	22	23
Cumulative Prior Year(s) Current	19		20	21	~~	
Description Prior Year(s) Current						
Description Year(s) Current						
of Item(s) Strike Initial Cost   Year Initial					Credit	
Hedged, Price, of Un-Cost of Un-C	Current		Adjustment		Quality	
Used for Type(s) Date of Rate or discounted discounted Dook Unrealized Foreign Income Schedule/ of Valuation Exchange	Year's		to Carrying		of	at Inception
Income   Schedule/   of			Value of Hedged	Potential	Refer- ence	and at Year-end
Description or Replicated Identifier (a) or Central Clearinghouse Date Expiration Contracts Amount (Paid) Paid Income Value Code Fair Value (Decrease) B.A.C.V.			Item	Exposure	Entity	(b)
SPX/CS/200625/2917.38- Indexed Universal Life Annual Exh 5						(-)
3049.79 Insurance Reserves Equity Societe Generale OIKLUGX1B10IIK7X42C15   .06/25/2020	(11, 19	1, 199)				
SPX/CS/200625/2917.38   Indexed Universal Life Annual Exh 5   3113.40   Insurance   Reserves   Equity   Societe Generale   OIKLU6X1B10NK7X42C15   .06/25/2019   .06/25/2020	(16,02	6 021)				
SPX/CS/200710/2918.65- Indexed Universal Life Annual Exh 5	(10,02	0,021)				
3225.11	(16,26	6,266)				
SPX/CS/200710/2993.07- Indexed Universal Life Annual Exh 5   3108.51   Insurance   Reserves   Equity   Societe Generale   OIKLU6X1B10NK7X42C15   07/10/2019   07/10/2020   2,062   6,170,690   2993.07   135,138   71,344   185,172	(63,79	2 704)				
3108.51   Insurance   ReservesEquity   Societe GeneraleOIKLU6X1B10WK7X42C15 _ L07/10/2019 _L07/10/20202,0626,170,6902993.07   135,138	(00,78	13, 734)				
3224.81	(902,53	2,535)				
SPX/CS/200710/2993.07- Indexed Universal Life Annual Exh 5   3232.52   Insurance   Reserves   Equity   Societe Generale   OIKLU6X1B10NK7X42C15   07/10/2019   07/10/2020   689   2.062.999   2993.07   81.076   42.803   121.645	(00.07	0.070)				
3232.52 Insurance Reserves Equity SPX/CS/200710/2993.07 Indexed Universal Life Annual Exh 5 Societe Generale OIKLU6X1B10WK7X42C1507/10/2019 .07/10/2020	(38,27	8,2/3)				
3254.96 Insurance Reserves Equity Societe Generale OIKLU6X1B10IKTX42C15 . 07/10/2020	(1,281,08	1,085)				.
SPX/CS/200810/2918.65-   Indexed Universal Life Annual Exh 5						
3152.14   Insurance   ReservesEquity   Societe GeneraleOIKLU6X1B10WK7X42C15 _ \08/09/201908/10/20206321,845,2282918.6573,809	(28,53	8,531)				
3210.52   Insurance   Reserves   Equity   Societe Generale   OIKLU6X1B10WK7X42C15   .08/09/2019   .08/10/2020   .452   .1,320,528   .2918.65   .61,537   .37,749   .99,821	(23,78	3,787)				.
SPX/CS/200810/2918.65- Indexed Universal Life Annual Exh 5						
3239.54 Insurance Reserves Equity Societe Generale OIKLU6X1B10IWR7X42C15 . 08/09/2019 . 08/10/2020	(310,21	0,219)				
SPX/CS/200825/2847.11-   Indexed Universal Life Annual Exh 5       Annual Exh 5       Annual Exh 5       Equity       Societe Generale       OIKLU6X1B10WK7X42C15       08/23/2019       08/25/2020       390       1,110,795       2847.11       28,547       18,659       40,932	(9,88	9.888)				
\$PX/CS/200910/2938.13- Indexed Universal Life Annual Exh 5						
3079.92 Insurance Reserves Equity Societe Generale OIKLUGX1B10IIK7X42C15 10/10/2019 09/10/2020 229 671,948 2338.13 18,613 14,260 25,087	(4,35	4,353)				
SPX/CS/201009/2938.13- Indexed Universal Life Annual Exh 5   3055.66   Insurance Reserves Equity Societe Generale OIKLU6X1B10WK7X42C15   10/10/2019   10/09/2020   354   1,040,678   2938.13   24,352   19,124   31,962	(5,22	5 228)				
SPX/CS/201125/3133.64 Indexed Universal Life Annual Exh 5		0,220,				
3263.39 Insurance Reserves Equity Societe Generale OIKLU6X1B10IIK7X42C15 111/25/2020 334 1,048,176 3133.64 25,156 22,767 28,198 22,767 28,198	(2,38	2,389)				
SPX/CS/210525/2826.06-   Indexed Universal Life   Annual Exh 5       Annual Exh 5   Societe Generale   OIKLU6X1B10WK7X42C15   0.5/24/2019   0.5/25/2021	(137,85	7 854)				
SPX/CS/210525/2826.06 Indexed Universal Life Annual Exh 5	( 107 ,00	17,004)				
3434.71 Insurance Reserves Equity Societe Generale OIKLU6X1B10IWK7442015 . 05/24/2019 . 05/25/2021	(126 , 16	6, 168)				
SPX/CS/210723/3003.67-   Indexed Universal Life   Annual Exh 5   3559.35   Insurance   Reserves   Equity   Societe Generale   OIKLU6X1B10WK7X42C15   07/25/2019   07/23/2021   1,817   5,458,846   3003.67   388,670   305,928   556,222	(82,74	2 7/2)				
SSPX/CS/211025/3022.55 Indexed Universal Life	(02,74	12,142)				
3491.05 Insurance Reserves Equity Societe Generale OIKLU6X1B10IWK7X42C15 1.10/25/2021 1.501 4.535,856 3022.55 304,810 278,415 395,108 395,108	(26,39	6,394)			-	
\$\frac{\text{SYZ\CS}/211124/3133.64}{\text{3619.35}}  \text{Indexed Universal Life}  \text{Annual Exh 5}  \text{Reserves}  \text{Equity}  \text{Societe Generale}  \text{OIKLU6X1B10\text{IM}K7X42C15}    \text{11/25/2019}	(19,32	0. 224)				
3619.35   Insurance   Reserves   Equity   Societe GeneraleOIKLU6X1B10WK7X42C15 _   11/25/2019 _   11/24/20211,9446,091,1643133.64407,499388,175442,677	( 19,32	3,324)				
3714.57   Insurance   ReservesEquity   Societe Generale OIKLU6X1B10IWK7X4201511/24/20211,6213133.64	(17,83	7,830)				.
SPX/CS/211124/3133.64   Indexed Universal Life Annual Exh 5   3886.47   Insurance   Reserves   Equity   Societe Generale   OIKLU6X1B10NK7X42C15   11/25/2019   11/24/2021   396   1.240.276   3133.64   102.199   97.352   111.275	(4.04	4 040)				
3886.47   Insurance   ReservesEquity   Societe GeneraleOIKLU6X1B10WK7X42C1511/25/201911/24/2021396	(4,84	4,846)				
4166.25 Insurance Reserves Equity Societe Generale OIKLU6X1B10IIK7X42C15 . 12/10/2019 1.12/10/2021 442 1.384,999 3132.52 123,819 120,542 137,862 137,862	(3,27	3,277)				
SPX_INDU_NDV/ARESC/200   Indexed Universal Life   Annual Exh 5	(00.45	0.470)				
508/10/0.00%-5.75%	(20, 17	0, 1/3)				
508/10/0.00%-8.50% Insurance Reserves Equity Societe Generale OIKLU6X1B10WK7X42C15 . 05/10/2019 .05/08/2020	(41,20	1,200)				
SPX/CLQ/201023/25/2.5% Indexed Universal Life Annual Exh 5 Insurance Reserves Equity Societe Generale 01KLU6X1B101K7X42C15 10/25/2019 10/23/2020 1.046.827 2.5% 34.231 28.236 62.063	/5.00	E 00E				
Insurance   Reserves   Equity   Societe Generale   OIKLU6X1B10WK7X42C15   10/25/2019   10/23/2020   1,046,827   1,046,827   2.5%   34,231   28,236   62,063   62,06	5,98	5,995)				
Insurance Reserves Equity Societe Generale OIKLU6X1B10WK7X42015 - 10/25/2019 1 10/23/2020 1 1,224,638 2.7% 43,230 35,658 79,104	(7,57	7,571)				.
SPX/AVGCS/200110/10/25 Indexed Universal Life Annual Exh 5	/404 04	4 040				
96.64-2869.29	(191,81	1,013)				
96.64-2902_23 Insurance Reserves Equity SunTrust Bank IYD0JBGJIIIY9T8XKCSX06 0.1/10/2019 0.1/10/2020 1.1,103 2,864,309 2596.64 118,010 2,983 .336,895	(115,02	5,026)		<u> </u>		

					Ch.	owing all (	Ontions (	Canc Floo	re Collare		L Eonwards	Open as of	Docomb	or 21 of Cu	rront V	oor							
1	2	3	4		5	lowing an C	Οριίστις, τ	<u>σαρδ, Γιου</u> Γ α	l a	3waps and	11	12	13	14	15	16	17	18	19	20	21	22	23
'	Description	3	7		J		,		3		Cumulative Prior Year(s)	Current	10	14	15	10	17	10	13	20	21	22	
	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	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-	Hedge Effectiveness at Inception and at
Description	Generation	Exhibit	Risk(s)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	Fair Malue	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description SPX/AVGCS/200610/10/28	or Replicated	Identifier Annual Exh 5	(a)	or Central C	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
86.73-3163.94	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2020	880	2,540,585	2886.73		85,110		37,800		187,491			(47,310				
SPX/AVGCS/200724/25/30		Annual Exh 5	F 14	0. T. A.D. I	LVDO IDO IIIVATOVIZADVA	07 (05 (0040	07/04/0000	0.000	0 400 045	0000 07		404 040		400 045		005 000			(04.074)				
03.67-3259.68 SPX/AVGCS/200724/25/30	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/25/2019 .	07/24/2020	2,060	6, 188, 315	3003.67		191,219		109,345		305,890			(81,874)				
03.67-3293.76	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	07/25/2019 .	07/24/2020	1,268	3,809,142	3003.67		121,893		69,702		196,547			(52, 191)				
SPX/AVGCS/200825/25/28 47.11-3089.11	Indexed Universal Life	Annual Exh 5 Reserves	Emilitu	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	08/23/2019 .	08/25/2020	1,549	4,410,288	2847.11		162,299		106,083		326,852			(56,215				
	Indexed Universal Life	Annual Exh 5	Equity	Sunirust Bank	1100903//1918///05/00	08/23/2019 .	08/23/2020 .	1, 349	4,410,288	2047 . 11		102,299		100,083		320,832			(30,213				
2726.51	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	01/04/2019 .	01/03/2020	236	596,877	2531.94		22,741		128		45,858	ļ		(22,613				
SPX/CS/200110/2596.64- 2830.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	01/10/2019	01/10/2020	838	2,176,291	2596.64		94,451		2,388		195,661			(92,063				
SPX/CS/200110/2596.64-	Indexed Universal Life	Annual Exh 5	Lquity	Julii ust balk	TTDOODGOTT STOAKGOAGG	01/10/2019 .	01/10/2020		2, 170,291	2030.04				2,300		133,001			(32,000				
2882.27	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/10/2019 .	01/10/2020	750	1,947,487	2596.64		97,764		2,472		213,960			(95,292)				
SPX/CS/200110/2596.64- 2908.24	Indexed Universal Life	Annual Exh 5 Reserves	Equity	. SunTrust Bank	IYDOJBGJWY9T8XKCSX06	01/10/2019	01/10/2020	10,799	28,041,334	2596.64		1.488.995		37.643		3,360,424			(1,451,352)				
	Indexed Universal Life		Lquity	Journast Dank	TIDOODOOTITSTOAKOOAOO	01/10/2013 .	01/10/2020		20,041,004	2000.04		1,400,333		,040		,,000,424			(1,401,002				
2813.55	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/15/2019 .	01/15/2020	313	817,071	2610.3		32,356		1,265		63,438			(31,091)	ļ			
SPX/CS/200116/2616.10- 2815.95	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/16/2019	.01/16/2020	193	505.097	2616.1		19.951		836		38,446			(19, 115)				
	Indexed Universal Life	Annual Exh 5	Equity	Camiruo C Bunk	1150050011010/100/100/100																		
2875.20	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/18/2019 .	01/17/2020	284	758,709	2670.71		29,590		1,337		57,776			(28,252)				
SPX/CS/200121/2670.71- 2876.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	. SunTrust Bank	I YDOJBGJWY9T8XKCSX06	01/18/2019	01/21/2020	201	538,015	2670.71		21, 144		1, 181		41, 108			(19,963)				
SPX/CS/200205/2737.70-		Annual Exh 5	qu. t ;																				
2949.86	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	02/05/2019 .	02/05/2020	257	702,545	2737 . 7		27,751		2,636		53,106			(25, 115)				
SPX/CS/200214/2745.73- 2957.29	Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/14/2019	02/14/2020	370	1,016,818	2745.73		39,961		4,840		75,597			(35, 121)				
	Indexed Universal Life	Annual Exh 5																					
2999.11 SPX/CS/200305/2789.65-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	02/20/2019 .	02/20/2020	427	1,188,777	2784.7		46,719		6,394		86,875			(40,324)	<b></b>			
2977.35	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/05/2019	03/05/2020	211	589,224	2789.65		21,389		3,824		37 , 147			(17,565)				
	Indexed Universal Life	Annual Exh 5																					
2934.04 SPX/CS/200310/2743.07-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/07/2019 .	03/06/2020	241	662,306	2748.93		24,240		4,438		<u>4</u> 2,224			(19,802)				
2866.71	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/08/2019 .	03/10/2020	720	1,975,144	2743.07		50,564		9,746		84,600			(40,818)				
SPX/CS/200310/2743.07-	Indexed Universal Life	Annual Exh 5		CupTrue + D1	LVDO IDO IIIVOTOVIZOVOS	03/00/0040	09/10/0000	10 175	40 054 000	0740 07		1 074 054		000 540		9 005 005			(4 500 700				
2955.61 SPX/CS/200310/2743.07-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/08/2019 .	03/10/2020	18 , 175	49,854,822	2743.07		1,974,251		380,512		3,635,065	····		(1,593,739)				
2983.04	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/08/2019 .	03/10/2020	21,367	58,611,808	2743.07		2,543,752		490,276		4,804,282			(2,053,476)				
	Indexed Universal Life		Equity:	CupTruct Dools	I VOO IDG IWVOTOVVOOVOO	03/00/2040	02/10/2020	200	000 404	ס מודם		25 020		6,927		67,414			(00.044				
2989.95 SPX/CS/200310/2743.07-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/08/2019 .	03/10/2020	292		2743.07		35,938				p/,414			(29,011)				
3017.34	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/08/2019 .	03/10/2020	529	1, 452, 229	2743.07		69,562		13,407		135, 177			(56, 155)				
SPX/CS/200310/2743.07- 3044.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Fauity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	03/08/2019	03/10/2020	7.042	19.316.161	2743.07		977.398		188.381		1.967.446			(789,017				
	Indexed Universal Life	Annual Exh 5	Equity	Dalik	000000000000000000000000000000000000000	00/00/2019 .	00/ 10/2020		10, 010, 101	£140.01		311,086		100,381		1,907,440							
3012.75	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/15/2019 .	03/13/2020	299	843,798	2822.48		30,377		6, 178		52,257			(24, 198				
SPX/CS/200319/2832.57- 3026.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/19/2019 .	03/19/2020	348	986,436	2832.57		35,709				61,328			(27,929)				
SPX/CS/200327/2815.44-	Indexed Universal Life	Annual Exh 5	quity	Dain		00/ 10/ 20 10 .				2002.31				, , , , 00					(21,323				
3005.23	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/28/2019 .	03/27/2020	1,111	3, 126, 558	2815.44		112,243		27 , 115		191,572	ļ		(85, 128)	ļ			
SPX/CS/200402/2867.24- 3060.87	Indexed Universal Life	Annual Exh 5 Reserves	Equity	. SunTrust Bank	TYDOJBGJWY9T8XKCSX06	04/02/2019 .	04/02/2020	319	914,261	2867.24		32.822		8,343		54.524			(24,479)				
SPX/CS/200409/2888.21-	Indexed Universal Life	Annual Exh 5										,		·		,							
2996.52	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	04/10/2019 .	_04/09/2020	1,027	2.966.617	2888.21	L	64.672		17.753	l	99,305	L	L	(46,919)	L		اا	l

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4	2	3	4	T	Sr	nowing all	Options, (	Caps, Floo	ors, Collars,	Swaps and	l Forwards	Open as of	Decemb 13	er 31 of Cu	urrent Y	ear 16	17	18	10	20	01	00	00
'	2	3	4		5	0	/	٥	9	10	Cumulative	12	13	14	15	10	17	10	19	20	21	22	23
											Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial						Tatal	0	A =1:=4======4		Credit	Hedge
	Hedged, Used for		Type(s)				Date of			Price, Rate or	of Un- discounted	Cost of Un- discounted		Book/			Unrealized	Total 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)		Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated Indexed Universal Life	Identifier Annual Exh 5	(a)	or Central C	Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
3111.78	Indexed Universal Life	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	04/10/2019	_04/09/2020	17, 100	49,387,789	2888.21		1,940,940		532,807		3,274,363			(1,408,133)				
SPX/CS/200416/2907.06-		Annual Exh 5												·									
3103.27	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	. SunTrust Bank	TYDOJBGJWY9T8XKCSX06	04/16/2019	04/16/2020	467	1,358,555	2907.06		48,908		14,345		77,853			(34,563)				
3092.82	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	04/17/2019	04/17/2020	245	711,553	2900.45		25,616		7,649		40,320			(17,967)				
SPX/CS/200417/2905.03-		Annual Exh 5	F 14	0 7 4 0 4	LVDO IDO IIIIVOTOVICOVOO	04 (40 (0040	04/47/0000	004	4 050 000	2005 20		00.007		44 444		50.075			(00,000				
3099.87 SPX/CS/200423/2933.68-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	04/18/2019	04/17/2020	361	1,050,063	2905.03		38,327		11,444		59,875			(26,883)				
3131.57	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	04/23/2019	04/23/2020	419	1,228,333	2933.68		44,711		13,988		68,452			(30,723				
SPX/CS/200424/2927.25- 3125.48	Indexed Universal Life	Annual Exh 5 Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	04/24/2019	04/24/2020	242		2927.25		25.957		8.193	1	39.823			(17,764				
SPX/CS/200507/2884.05-	mourance	Annual Exh 5	Equity	. Odili da t balk	TIBOODOOIITSTOXICOOXOO	04/ 24/ 2010	04/ 24/ 2020			2021.20		25,557							(17,704				
3077 . 12	Insurance	Reserves	Equity	. SunTrust Bank	TYDOJBGJWY9T8XKCSX06	05/07/2019	05/07/2020	267	769,675	2884.05		28,401		9,996		43,705			(18,405)				
3104.58	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	05/10/2019	05/08/2020	19,274	55,537,245	2881.4		2,227,044		798,968		3,613,004			(1,428,076)				
SPX/CS/200508/2881.40-	Indexed Universal Life	Annual Exh 5																					
3111.91 SPX/CS/200514/2834.41-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	05/10/2019	05/08/2020	891	2,567,979	2881.4		105,287		37,773		172, 135			(67,515)				
3025.11	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	05/15/2019	05/14/2020	360	1,019,582	2834.41		38,466		14,330		59,460			(24, 136)				
SPX/CS/200515/2850.96-		Annual Exh 5			LVDO IDO HIIVOTOVIVOOVOO	05 (45 (00 40	05 (45 (0000	200	044 000	2052 20		22 222		44 500		40 770			(40.077				
3043.15 SPX/CS/200515/2876_32=	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	05/15/2019	05/15/2020	296	844,062	2850.96		30,808		11,532		48,778			(19,277)				
3068.08	Insurance	Reserves	Equity	. SunTrust Bank	TYDOJBGJWY9T8XKCSX06	05/16/2019	05/15/2020	195	561,031	2876.32		20,478		7,730		31,635			(12,748)				
SPX/CS/200521/2864.36- 3055.58		Annual Exh 5 Reserves	Earti tu	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	05/21/2019	05/21/2020	356	1,020,854	2864.36		36,853		14,412		57,734			(22,441)				
SPX/CS/200522/2826.06-	Insurance Indexed Universal Life	Annual Exh 5	Equity	. Summust bank	1100000001191000000000	03/21/2019	03/21/2020		1,020,634	2004.30				14,412		1,104 الأ			(22,441)				
3044.81	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	05/24/2019	05/22/2020	15,347	43,371,605	2826.06		1,717,516		686,033		2,875,124			(1,031,482)				
SPX/CS/200522/2826.06- 3052.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	05/24/2019	_05/22/2020	729	2,061,050	2826.06		83.679		33.424		140.890			(50,255)				
SPX/CS/200529/2783.02-		Annual Exh 5	Equity	Contract bank										,		, .							
2972.94	Insurance Indexed Universal Life	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	05/29/2019	05/29/2020	298		2783.02		29,808		12,372		49,420			(17,436)				
SPX/CS/200610/2779.03- 3460.18	Indexed Universal Life	Annual Exh 5 Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	06/08/2018	_06/10/2020	1,390	3,863,899	2779.03	337,318	L		74,699		641,032			(169, 129)				
SPX/CS/200611/2885.72-	Indexed Universal Life	Annual Exh 5					Ī				,			,		, ,							
3079.70 SPX/CS/200612/2879.84-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	. SunTrust Bank	TYDOJBGJWY9T8XKCSX06	06/12/2019	06/11/2020	179	517,018	2885.72		18,416				28,576			(10,162)				
3080.32	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	06/13/2019	06/12/2020	184	530,747	2879.84		19,600		8,889		30,350			(10,711)				
SPX/CS/200625/2717.07- 3383.86		Annual Exh 5	Earli to	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	06/05/0040	06/25/2020	0.470	5.905.141	2717.07	538.549			130.512	1	1.074.021			(270,024)				
	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	. ounirusi Bank	11DO9D09111818XKC2X00	06/25/2018		2, 173	5,905,141	2/1/.0/	538,549					1,074,021			(2/0,024				
3143.48	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	06/25/2019	06/25/2020	19,480	56,830,825	2917.38		2, 193,670		1,066,197		3,486,423			(1, 127, 473)				
SPX/CS/200625/2917.38- 3172.65	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	. SunTrust Bank	I YDOJBGJWY9T8XKCSX06	06/25/2019	06/25/2020	19,888	58,019,765	2917.38		2,448,434		1,190,021		3,974,237			(1,258,413)				
SPX/CS/200626/2924.92-		Annual Exh 5	Equity	. Journal Dank	112000000113100000000																		
3120.95 SPX/CS/200702/2995.82-	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	06/27/2019	06/26/2020	180	526,459	2924.92		18,637		9, 187		28,080			(9,450)				
3206.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	. SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/03/2019	07/02/2020	212	634,875	2995.82		23, 109		11,816	<u></u>	33,363			(11,294)				
SPX/CS/200709/2979.63-	Indexed Universal Life	Annual Exh 5																					
3179.15 SPX/CS/200710/2999.91-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/09/2019	07/09/2020	260	<i>7</i> 76, 155	2979.63		27,631		14,510		39,512			(13, 121)				
3201.76	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/11/2019	07/10/2020	169	506,434	2999.91		18,029		9,599		25,453			(8,430)				
SPX/CS/200715/3014.30-		Annual Exh 5		ConTour & Donle	LVDO IDO IIIVOTOVIZONOS	07/15/0010	07 /45 /0000	400	E00 400	0044.0		17 070		0.570		05.000			(0.007				
3216.80 SPX/CS/200716/3004.04-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	07/15/2019	07/15/2020	168	506,469	3014.3		17,676		9,578		25,038			(8,097)				
3206 28	Insurance	Reserves	Faui ty	SunTrust Bank	LYDO, IRG, IWY9TRXKCSX06	07/16/2019	07/16/2020	262	787 028	3004.04		27 861		15 176	1	39 359		1	(12.685)	l			

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1	2 Description	3	4		5	6	7	8	9	10	11 Cumulative Prior Year(s)	12 Current	13	14	15	16	17	18	19	20	21	22	23
	of Item(s) Hedged, Used for Income	Schedule/	Type(s	S)			Date of Maturity	Number		Strike Price, Rate or Index	Initial Cost of Un- discounted Premium	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	Year-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/200/24/2846.0/- 3457.98	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTruct Bank	. IYDOJBGJWY9T8XKCSX06 .	07/25/2018	07/24/2020	1,639	4.663.666	2846.07	387,084					659,572			(194,352)				
SPX/CS/200724/2846.07-	Indexed Universal Lif	e Annual Exh 5							, ,														
3544.28 SPX/CS/200724/2846.07-	Insurance	. Reserves e Annual Exh 5	_ Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	07/25/2018	07/24/2020 .	1, 135	3,231,427	2846.07	280,811			79,504		476 , 154			(140,993)				
3699.89	Insurance	Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	07/25/2018	07/24/2020 .	340	966 , 485	2846.07	88,627			25,092		146,372			(44,499)				
SPX/CS/200724/3003.67- 3206.42	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	07/25/2019	07/24/2020	317	951,317	3003.67		33,486		19,149		47,596			(14,338)				
SPX/CS/200724/3003.67-	Indexed Universal Life	e Annual Exh 5																					
3236.45 SPX/CS/200724/3003.67-	InsuranceIndexed Universal Life	. Reserves e Annual Exh 5	_ Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	07/25/2019	07/24/2020 .	14,973	44,972,622	3003.67		1,740,440		995,238		2,543,954			(745,203)				
3243.96	Insurance	Reserves	_Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	07/25/2019	07/24/2020 .	386	1, 160, 868	3003.67		46,203		26,420		67,506			(19,783)				
3180.78	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	07/31/2019	.07/31/2020	193	574,851	2980.38		20,522		12,005		29, 148			(8,518)				
SPX/CS/200810/2918.65- 3144.58	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	. Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	08/09/2019	08/10/2020	12,819	37,414,063	2918.65		1,455,407		892,813		2,245,109			(562,594)				
SPX/CS/200810/2918.65-	Indexed Universal Life	e Annual Exh 5	Lquity										***************************************										
3174.03 SPX/CS/200821/2922.95-	Insurance	. Reserves e Annual Exh 5	_ Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	08/09/2019	08/10/2020 _	15,488	45,205,398	2918.65		1,925,750		1, 181,342		3,034,175			(744,408)				
3119.20	Insurance	Reserves	_Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	08/22/2019	08/21/2020 .	173	506,903	2922.95		18,350		11,889		26,396			(6,461)				
SPX/CS/200828/2887.94- 3083.07	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	_08/28/2019	08/28/2020	219	633,773	2887.94		22,879		15,210		33,797			(7,669)				
SPX/CS/200910/2877.13- 3495.71	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Emil tu	CunTrue + Bank	. IYDOJBGJWY9T8XKCSX06 .	09/10/2018	09/10/2020	1.712	4.926.859	2877.13	412.871			143, 182		661.852			(207.010)				
SPX/CS/200910/2877.13-		e Annual Exh 5	. Equity					,	, ,		,			,		, .			, ,				
3583.26 SPX/CS/200910/2979.39-	Insurance	Reserves e Annual Exh 5	_ Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	09/10/2018	09/10/2020 .	1,481	4,260,551	2877.13	377,059			130,763		596,966			(189,055)				
3076.22	Insurance	Reserves	_ Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	09/10/2019	09/10/2020 .	685	2,040,061	2979.39		39, 169		27,243		50,847			(11,926)				
3106.01	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	_09/10/2019	09/10/2020	2,694	8,027,808	2979.39		195,076		135,681		259,263			(59,395)				
SPX/CS/200910/2979.39- 3180.50		e Annual Exh 5	Emil tu	CunTrue + Bank	. IYDOJBGJWY9T8XKCSX06 .	09/10/2019	09/10/2020 .	8,747	26,061,758	2979.39		930,405		647 , 125		1,302,135			(283,280)				
SPX/CS/200910/2979.39-	InsuranceIndexed Universal Life	. Reserves e Annual Exh 5	. Equity																				
3187.95 SPX/CS/200910/2979.39-	InsuranceIndexed Universal Life	Reserves e Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 _	09/10/2019	09/10/2020 .	5,600	16,684,332	2979.39		613,983		427,044		861,850			(186,939)				
3202.84	Insurance	Reserves	. Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	09/10/2019	09/10/2020 .	17,658	52,611,150	2979.39		2,041,313		1,419,796		2,893,314			(621,517)				
SPX/CS/200910/2979.39- 3210.29	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	.09/10/2019	09/10/2020	3,814	11,364,264	2979.39		452.298		314,587		643,704			(137,711)				
SPX/CS/200910/2979.39-	Indexed Universal Lif	e Annual Exh 5																					
3247.54 SPX/CS/200910/2979.39-	InsuranceIndexed Universal Life	. Reserves e Annual Exh 5	. Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	09/10/2019	09/10/2020 .	502	1,496,409	2979.39		66,740		46,420		96,722			(20,320)				
3269.88 SPX/CS/200914/3007.39-	Insurance	Reserves e Annual Exh 5	_ Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	09/10/2019	09/10/2020 .	5,599	16,681,333	2979.39		782,355				1, 154, 541			(238,203)				
3187.83	Insurance	Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	09/13/2019	09/14/2020 .	176	530,317	3007.39		17,553		12,440		23,211			(5, 114)				
SPX/CS/200925/2984.87- 3186.35	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	09/25/2019	09/25/2020 _	8,281	24,717,772	2984.87		899,727		663,486		1,222,316			(236,241)				
SPX/CS/200925/2984.87-	Indexed Universal Life	e Annual Exh 5																					
3193.81 SPX/CS/200925/2984.87-	InsuranceIndexed Universal Life	. Reserves e Annual Exh 5	_ Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	09/25/2019	09/25/2020 .	4,791	14,301,914	2984.87		536,322				731 , 168			(140,822)				
3208.74	Insurance	Reserves	_Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	09/25/2019	09/25/2020 .	15,467	46 , 167 , 694	2984.87		1,828,241		1,348,200		2,512,889			(480,041)				
SPX/CS/200925/2984.87- 3216.20	Insurance	e Annual Exh 5 Reserves	. Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	09/25/2019	09/25/2020 .	2,385	7,118,914	2984.87		289,740		213,663		399,081			(76,077)				
SPX/CS/200925/2984.87- 3253.51	Indexed Universal Life Insurance	e Annual Exh 5 Reserves		SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	09/25/2019	09/25/2020	878	2,620,818	2984.87		119,509				167,645			(31,380)				
SPX/CS/200925/2984.87-	Indexed Universal Life	e Annual Exh 5	_ Equity																				
3275 89	Incurance	Reserves	Fauity	SunTruct Bank	LADU IBC IMADLBAKUGAUR	00/25/2010	00/25/2020	4 682	13 073 604	209/ 97	1	670 737	1	101 622	i l	057 21/	1	1	(176 115)	1		1	

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											Cumulative Prior												
	Description										Year(s)	Current											
	of Item(s)									Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,									Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	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
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		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	Year-end (b)
SPX/CS/201009/2919.40-		Annual Exh 5	(a)	or Central C	Jieannghouse	Date	Expiration	Contracts	Amount	(Faiu)	Faiu	raiu	income	value	Code	raii value	(Decrease)	D./A.C.V.	Accretion	item	Exposure	⊏⊓uly	(0)
3094.56	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	10/09/2019	10/09/2020	191	558,431	2919.4		18,987				25,635			(4,243)				
	Indexed Universal Life	Annual Exh 5																					
3136.45	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	510/10/2019 .	10/09/2020	7,668	22,529,040	2938 . 13		820,057		644,000		1,140,998			(176,057)				
3165.84	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	10/10/2019	10/09/2020	2,941	8,642,016	2938 . 13		351,730		276,217		497,708			(75,513				
SPX/CS/201009/2938.13-		Annual Exh 5																					
3224.60	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	10/10/2019	10/09/2020	5,741	16,867,421	2938 . 13		814,696		639,790		1, 195, 026			(174,907)				
SPX/CS/201015/2995.68- 3175.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	10/15/2019	10/15/2020	474	1,419,782	2995.68		46,995		37,281		61,916			(9,714				
		Annual Exh 5		Janii uot Dan			10, 10, 2020		, 410,702	2000.00								[					
3169.07	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	10/16/2019	10/16/2020	258	772,002	2989.69		25,785		20,527		33,788			(5,258)				
SPX/CS/201022/2995.99- 3175.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	510/22/2019 .	10/22/2020	224	670,998	2995.99		22,546		18,326		29, 171			(4,219)				
	- Indexed Universal Life	Annual Exh 5	Equity	. Julii ust balk	110000001119100000000	) 10/22/2019 .	10/ 22/ 2020	224		2993.99		22,340				29, 171							
3272.23	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	11/13/2019	11/11/2020	164	505,056	3087.01		16,679		14,524		20,201			(2, 155)				
		Annual Exh 5	F 14	0 T + D +	LVDO IDO IIIIVOTOVIVOOVOO	44 (40 (0040	44 /40 /0000	000	045 000	0004.04		00.050		00.000		00.040			(0.405)				
3279.68 SPX/CS/201113/3096.63-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	1.11/13/2019	11/13/2020	263	815,090	3094.04		26,653		23,229		32,243			(3,425)				
3282.43	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	11/20/2019	11/13/2020	205	636,321	3096.63		21,295		18,929		25,044			(2,366)				
SPX/CS/201113/3120.46-		Annual Exh 5																					
3307.69	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	11/20/2019	11/13/2020	472	1,471,779	3120.46		46,591		41,414		56,547			(5, 177				
3307.39	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	11/20/2019	_11/19/2020	234	730,377	3120 . 18		23, 143		20,614		27,960			(2,528)				
	Indexed Universal Life	Annual Exh 5																					
3328.95 SPX/CS/201125/3223.38-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	11/27/2019	11/25/2020	199	624,038	3140.52		20,941		19,220		23,312			(1,720)				
3658.54	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	12/24/2019	11/25/2020	1,587	5, 114, 295	3223.38		269,523		266,236		272,329			(3,287)				
		Annual Exh 5																					
3342.85 SPX/CS/201210/3132.52-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	511/27/2019 .	11/27/2020	370	1, 165, 344	3153.63		38,340		35,208		42,703			(3, 132)				
3343.66	Insurance	Reserves	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	12/10/2019	12/10/2020	9,146	28,650,625	3132.52		1,034,288		979,395		1, 188, 129			(54,892)				
SPX/CS/201210/3132.52-	Indexed Universal Life	Annual Exh 5												,									
3351.80	Insurance Indexed Universal Life	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	12/10/2019	12/10/2020	4,886	15,306,667	3132.52		567,877		537,739		655,592			(30, 139)				
3367.46	Indexed Universal Life	Annual Exh 5 Reserves	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	12/10/2019	12/10/2020	21,082	66,039,331	3132.52		2,588,742		2,451,350		2,996,822			(137,391)				
SPX/CS/201211/3168.80-	Indexed Universal Life	Annual Exh 5																					
3358.93 SPX/CS/201214/3168.80-	Insurance Indexed Universal Life	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	12/18/2019	12/11/2020	188	594,548	3168.8		20,471		19,830		21,307		}	(642)				
3358.93	Indexed Universal Lite	Annual Exh 5 Reserves	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	12/18/2019	12/14/2020	195	617,999	3168.8		21,232		20,572		22,078			(660)				
SPX/CS/201215/3168.80-	Indexed Universal Life	Annual Exh 5							,,,,,					,		,							
3358.93	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	12/18/2019	12/15/2020	194	614,004	3168.8		21,121		20,466		21,962			(654)				
3380.62	Indexed Universal Life	Reserves	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	12/18/2019	12/16/2020	161	512,695	3191.45		16,826		16,306		17,588			(520)				
SPX/CS/201217/3192.52-	Indexed Universal Life	Annual Exh 5																					
3384.07	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	12/18/2019	12/17/2020	216	688,024	3192.52		22,764		22,063		23,824			(701)				
3420.78	Indexed Universal Life	Reserves	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	1,688	4,872,446	2886.73		346,918		250,767		564,560			(96, 151)				
SPX/CS/210610/2886.73-	Indexed Universal Life	Annual Exh 5																					
3508.22	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	1,616	4,663,783	2886.73		354,914		256,546		603,638			(98,367)				
3666, 16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	06/10/2019	06/10/2021	561	1,618,747	2886.73		132,737		95,948		236,894		L	(36,789)				
SPX/CS/210709/2993.07-	Indexed Universal Life	Annual Exh 5	, ,-··,																				
3546.79	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/10/2019	07/09/2021	1,891	5,661,365	2993.07		400,825		306,349		585,708			(94,476)				
SPX/CS/210/09/2993.07- 3637_20	Indexed Universal Life	Reserves	Faui tv	SunTruet Rank	I VDO IRG IWVQTRYKCSYDE	07/10/2010	07/09/2021	1 683	5 037 8/8	2003 07		381 365		201 //76		567 880			(80 880				

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'	2 Description	3	4		5	6	/	8	9	10	11 Cumulative Prior Year(s)	12 Current	13	14	15	16	17	18	19	20	21	22	23
	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	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)	Exchange	, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-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/210910/2979.39-	Indexed Universal Life	Annual Exh 5																			•		
3441.20	Insurance	Reserves	Equity	SunTrust Bank	_ IYDOJBGJWY9T8XKCSXO	609/10/2019	09/10/2021 .	1,697	5,056,650	2979.39		333,739		283,074		461,982			(50,665)				
SPX/CS/210910/2979.39- 3532.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	_ IYDOJBGJWY9T8XKCSXO	609/10/2019	09/10/2021	1,612	4,803,107	2979.39		351,587		298,213		499,694			(53,375)				
SPX/CS/210910/2979.39-	Indexed Universal Life	Annual Exh 5	Lquity		_ 1100000011310/100/10	000/ 10/ 2010	00/ 10/2021 .	1,012		2010.00				230,210					(00,070)				
3695.04SPX/CS/210924/2984.87-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSXO	609/10/2019	09/10/2021 .	984	2,932,869	2979.39		241,082		204,483		350,352			(36,599)				
3447.52	Insurance	Reserves	Equity	SunTrust Bank	_ IYDOJBGJWY9T8XKCSXO	609/25/2019	09/24/2021 .	2,502	7 , 467 , 217	2984.87		507,024		440,552		676,904			(66,472)				
SPX/CS/210924/2984.87-	Indexed Universal Life	Annual Exh 5																					
3539.99 SPX/CLQ/201224/25/2.5%	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSXO	609/25/2019	09/24/2021 .	1,613	4,815,591	2984.87		364,540		316,748		496,241			(47,792)				
	Insurance	Reserves	Equity	UBS	_ 549300W01FUSNYH0FL2	212/24/2019	12/24/2020 .	1,341,308	1,341,308	2.5%		43,056		42,574		46,522			(482)				
JF X/ OLQ/ 20 1224/ 23/ 2. / /	Insurance	Reserves	Equity	UBS	_ 549300W01FUSNYH0FL2	212/24/2019	12/24/2020	1,449,921	1,449,921	2.7%		49,877		49,318		53,801			(559)				
SPX/CLQ/201224/25/2.8%		Annual Exh 5	_qu. ()													-			(000)				
	Insurance	Reserves	Equity	UBS Wells Fargo Bank,	_ 549300W01FUSNYH0FL2	212/24/2019	12/24/2020 .	2,953,714	2,953,714	2.8%		106,629		105,434		113,067			(1,195)				
SPX/AVGCS/200325/25/27	Indexed Universal Life	Annual Exh 5		National																			
98.36-3067.18	Insurance	Reserves	Equity	Association	KB1H1DSPRFMYMCUFXT0	903/25/2019	03/25/2020 .	871	2,436,390	2798.36		86,005		20 , 180		208,099			(65,825)				
SPX/AVGCS/201009/10/29	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																			
38.13-3151.25	Insurance	Reserves	Equity	Association	KB1H1DSPRFMYMCUFXTO	910/10/2019	10/09/2020	2,020	5,935,718	2938.13		197,659		155,224		338,519			(42,435)				
SPX/PS/200110/2850.00- 2595.00	General Business		Equity	Goldman Sachs International	. 784F5XWPLTWKTBV3E58	411/20/2019	01/10/2020 .	23,800	67,830,000	2850.00		211,820		3, 153			(208,667)	,					
SPX/PS/200124/2925.00- 2665.00	General Business		Equity	Goldman Sachs International	784F5XWPLTWKTBV3E58		_01/24/2020	_24,800	72,540,000	2925.00		452,848		64.407		64.407	(388,441)						
SPX/PS/200210/2960.00- 2710.00				Goldman Sachs			02/10/2020		58,608,000	2960.00		518,562		131,939		131,939	(386,623)						
SPX/PS/200225/3050.00-	General Business		Equity	International Goldman Sachs	. 784F5XWPLTWKTBV3E58			19,800															
2795.00 SPX/PS/200310/2990.00-	General Business		Equity	International Goldman Sachs	_ 784F5XWPLTWKTBV3E58		02/25/2020 .	20,400	62,220,000	3050.00		871,284		330 , 121		330 , 121	(541, 163)	1					
2750.00 SPX/PS/200325/3045.00-	General Business		Equity	International Goldman Sachs	. 784F5XWPLTWKTBV3E58	411/20/2019	03/10/2020 .	18,300	54,717,000	2990.00		656,421		269,665		269,665	(386,756)	)					
2800.00 SPX US 01/17/20 C3100	General Business		Equity	International	_ 784F5XWPLTWKTBV3E58		03/25/2020 _	18,700	56,941,500	3045.00		862,801		419,494		419,494	(443,307)	·					
IndexSPX US 03/20/20 C3100	General Business		Equity	Exchange		12/12/2019	01/17/2020 .	200	620,000	3100.00		1,948,600		2,817,000		2,817,000	868,400	····					
Index	General Business		Equity	Exchange		11/06/2019	03/20/2020 .	400	1,240,000	3100.00		3,520,800		7,049,999		7,049,999	3,529,199						
IndexSPX US 03/20/20 C3300	General Business		Equity	Exchange		12/19/2019	03/20/2020 .	(500)	1,600,000	3200.00		(4, 100, 000)		(5,007,500)		(5,007,500)	(907,500)						
IndexSPX US 03/20/20 C3300	General Business		Equity	Exchange		12/12/2019	03/20/2020 .	450	1,485,000	3300.00		1,054,000		1,831,500		1,831,500	777,500						
Index	General Business		Equity	Exchange		12/09/2019	03/20/2020 .	175	551,250	3150.00		1,602,125		2,393,125		2, 393, 125	791,000	ļ					
SPX US 03/20/20 C3175 Index	General Business		Equity	Exchange		12/12/2019	03/20/2020 _	172	546, 100	3175.00		1,467,400		2,030,460		2,030,460	563,060						
	otal - Purchased Op	tions - Hedg	ing Other -	Call Options and	Warrants		I		•		19,561,957	215,938,554		127,273,216	XXX	390,048,026	3,266,702		(107,030,348)			XXX	XXX
SPX US 03/20/20 P2600 Index	General Business		Equity	Exchange		11/06/2019	03/20/2020 .	(400)	1,040,000	2600.00		(840,000)		(159,372)		(159,372)	680,628						
SPX US 01/17/20 P2900 Index	General Business		Equity	Exchange		10/11/2019	01/17/2020 .	200	580,000	2900.00		1,352,400		33,983		33,983	(1,318,417)						
SPX US 03/20/20 P3200 Index	General Business		Equity	Exchange		12/19/2019	03/20/2020 .	500	1,600,000	3200.00		3,800,000		3,278,483		3,278,483	(521,517)						
SPX US 03/20/20 P3175 Index	General Business		Equity	Exchange		12/12/2019	03/20/2020	(172)	546, 100	3175.00		(1,508,200)		(1,007,516)		(1,007,516)	500,684						
SPX US 03/20/20 P3150 Index	General Business		Equity	Exchange		12/09/2019	03/20/2020 .	(175)	551,250	3150.00		(1,605,625)		(916,709)		(916,709)	688,916						
				•																			

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						3011	LDU		D - F	4M I A	4 - 2E											
				She	owing all	Options, C	Caps, Floo	rs, Collars,	, Swaps and	d Forwards	Open as of	f Decemb	er 31 of Cu	irrent Y	ear							
1	2	3	4	5	6	7	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
	Description									Prior Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged,								Price,	of Un-	Cost of Un-						Total	Current	Adjustment		Quality	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
Description	Generation	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty	Trade Date	Or	Of	Notional	Received	(Received) Paid	(Received)	Year Income	Carrying	Codo	Fair Value	Increase/	Change in B./A.C.V.	zation)/	Hedged Item	Potential Exposure	ence	Year-end
Description SPX US 02/21/20 P2900	or Replicated	identiller	(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)
Index	General Business		. Equity Ex	change	11/15/2019	02/21/2020 .	200	580,000	2900.00		650,000				183,402	(466,598)						
	total - Purchased O			Options							1,848,575		1,412,271	XXX	1,412,271	(436,304)					XXX	XXX
	total - Purchased O									19,561,957	217,787,129		128,685,487		391,460,297	2,830,398		(107,030,348)			XXX	XXX
	total - Purchased O													XXX							XXX	XXX
	total - Purchased Op													XXX							XXX	XXX
	total - Purchased Option									10 501 057	045 000 554		107 070 010	XXX	200 040 000	0.000.700		(107,030,348)			XXX	XXX
	I Purchased Option I Purchased Option			.5						19,561,957	215,938,554 1,848,575		127,273,216	XXX	390,048,026 1,412,271	3,266,702		(107,030,348)			XXX	XXX
	I Purchased Option		113								1,040,373		1,412,211	XXX	1,412,271	(430,304)					XXX	XXX
	I Purchased Option													XXX							XXX	XXX
	I Purchased Option													XXX							XXX	XXX
	I Purchased Option													XXX							XXX	XXX
0499999999. Tota	I Purchased Option	S								19,561,957	217,787,129		128,685,487	XXX	391,460,297	2,830,398		(107,030,348)			XXX	XXX
				ding Variable Annuity Guarantees		P No.108								XXX							XXX	XXX
				ole Annuity Guarantees Under SS	AP No.108									XXX							XXX	XXX
	total - Written Optio													XXX							XXX	XXX
	total - Written Optio													XXX							XXX	XXX
	total - Written Optio		Generation											XXX							XXX	XXX
	total - Written Optio													XXX		<u> </u>					XXX	XXX
	l Written Options - I		and warrants											XXX							XXX	XXX
	Written Options - (													XXX							XXX	XXX
	Written Options - I												+	XXX							XXX	XXX
	Written Options - 0													XXX							XXX	XXX
	Written Options - 0													XXX							XXX	XXX
0989999999. Tota														XXX							XXX	XXX
USD/1RS/200331-			Interest																			
500331/2.0525%	General Business			change	_12/26/2019		200,000,000	200,000,000	2.0525%						(2,006,552	)				5,499,798		100/100
				able Annuity Guarantees Under Stable Annuity Guarantees Under St			ate							XXX	(2,006,552	)				5,499,798 5,499,798		XXX
				ty Guarantees Under SSAP No.10		3								XXX	(2,006,552	1				5,499,798	XXX	XXX
USD/SW0R/200331/5Y/1.6		I LITECTIVE	Interest	ty duarantees onder 33Ai 110.10									+	\\\\							***	XXX
973%	General Business			zuho 549300HS3WTRS6D88H32 .	11/12/2019	03/31/2020	90,000,000	90,000,000	1.6973%		729,000		516,848		516,848	(212, 152)						
USD/SWOR/200630/5Y/1.6			Interest																			
987% USD/SW0R/200930/5Y/1.7	General Business		. Rate Mi: Interest	zuho	11/12/2019	06/30/2020 _	90,000,000	90,000,000	1.6987%		873,000		736,711		736,711	(136,289)						
065%	General Business			zuho 549300HS3WTRS6D88H32	11/12/2019	09/30/2020	90.000.000	90,000,000	1.7065%		1.037.000		908.724		908.724	(128, 276)						
	total - Swaps - Hedg	ging Other - I					,,	,,300			2,639,000		2,162,283	XXX	2,162,283	(476,717)					XXX	XXX
	total - Swaps - Hed										2,639,000		2,162,283		2, 162, 283	(476,717)					XXX	XXX
	total - Swaps - Repl													XXX							XXX	XXX
	total - Swaps - Incor		on											XXX							XXX	XXX
	total - Swaps - Othe												1	XXX		,					XXX	XXX
	Swaps - Interest F										2,639,000		2,162,283	XXX	155,731	(476,717)				5,499,798		XXX
	Swaps - Credit De													XXX							XXX	XXX
	l Swaps - Foreign E I Swaps - Total Ret												+	XXX							XXX	XXX
13899999999. Tota		uill								1			+	XXX							XXX	XXX
14099999999. Tota											2.639.000		2.162.283	XXX	155.731	(476,717)				5.499.798		XXX
14799999999. Subt											2,000,000		2,102,203	XXX	100,701	(470,717)				J, 100, 100	XXX	XXX
1-77-00000000. GUDI	otal i olwalus									L	1		1	\\\\\	L	1			l .			^/^/

				SI	nowing all	Options, C	Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	f December	er 31 of Cu	rrent Ye	ear							
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												
	Description									Year(s)	Current											
	of Item(s)								Strike	Initial Cost	Year Initial										Credit	Hedge
	Hedged, Used for Type(s)  Date of Price, of Un-Cost of Un-Rate or discounted discounted																_Total	Current	Adjustment		Quality	Effectiveness
		0	Type(s)										Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	Of	Fuch and Occupant	T	Maturity	Number	Mariana	Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of	Detection	Refer-	and at
D	Generation	Exhibit Identifier	Risk(s)	Exchange, Counterparty	Trade	or	01	Notional	Received	(Received)	(Received)	Year	Carrying	0	Esta Malas	Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	10011(11101	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value		Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(D)
	total - SSAP No. 108													XXX							XXX	XXX
1689999999. Subt	total - Hedging Effec	tive Excludin	g Variable A	nnuity Guarantees Under SSAP No	.108									XXX	(2,006,552)					5,499,798	XXX	XXX
1699999999. Subt	total - Hedging Effec	tive Variable	Annuity Gua	arantees Under SSAP No.108										XXX							XXX	XXX
1709999999. Subt	total - Hedging Other	r								19,561,957	220,426,129		130,847,770	XXX	393,622,580	2,353,681		(107,030,348)			XXX	XXX
1719999999. Subt	total - Replication													XXX							XXX	XXX
1729999999. Subt	total - Income Gener	ation												XXX							XXX	XXX
1739999999. Subt	total - Other			·										XXX							XXX	XXX
1749999999 Subt	total - Adjustments fo	or SSAP No.	108 Derivat	ves										XXX							XXX	XXX
1759999999 - Tota	als			·						19,561,957	220,426,129		130,847,770	XXX	391,616,028	2,353,681		(107,030,348)		5,499,798	XXX	XXX

_		
(a)	Code	Description of Hedged Risk(s)
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(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
Ţ.		

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

Showing all Ontions	Cane Floore	Collare Swane	and Forwards	Terminated During Current Yea	or

						Showing a	all Opt	tions, Cap	os, Floors,	Collars, S	Swaps and	d Forward	s Termina	ted During	Current `	Year								
1	2	3 4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative	1											
	Description											Prior Year(s)		r										
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-					L	Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s	)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ of			<b>-</b> .		ermina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on .	Value of	on	and at
5	Generation	Exhibit Risk(s)		Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier (a)		learinghouse	Date	1.0	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
00799999999. Subtota							108										XXX							XXX
01499999999. Subtota	I - Purchased Options		Variable Annuity G	Suarantees Under	SSAP N	0.108				,							XXX							XXX
SPX/CS/190228/2713.83-2919.97	Indexed Universal Life	Annual Exh																						
5PX/C5/190228/2/13.83-2919.9/	Indexed Universal Life	5 Reserves	Scotia Rank	L319ZG2KFGXZ61BMYR72 _	02/28/2018	02/28/2010 02	/28 /2010	Evolvation	201	545.117	2713.83	21,423	,	14 . 193	,					(3,430	14.193			
	Illisurance	Annual Exh	Scotta bank	ESTSZUZNI UNZU IDMITTIZ .	.02/20/2010	.02/20/201302/	20/2013	Expiration	201		2/10.00	1,420	,		'	-				(0,400	)			
SPX/CS/190227/2744.28-2950.90	Indexed Universal Life	5 Reserves																						
	Insurance	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	_02/27/2018	.02/27/201902/	27/2019 _	Expiration	362	993,937	2744.28	39,062								(6, 145	17,421			
	l	Annual Exh																						
SPX/CS/190225/2367.34-2876.32		5 Reserves	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573 _	00/04/0017	02/25/2010 02	/2E /2010	Evalentian	2,270	5,373,198	2367.34	397,617	,							(30,586	973,188			
	Insurance	Annual Exh	(London)	GOGGET/VOF31/OUNGS/3 .	02/24/2011	.02/23/201902/	23/2019	Expiration	2,210		2307.34					-					),			
SPX/CS/190225/2367.34-2948.23	Indexed Universal Life	5 Reserves	Barclays Bank PLC						1		1	1	1						1		1	1		
	Insurance	Equity		G5GSEF7VJP5170UK5573 _	.02/24/2017	.02/25/201902/	/25/2019 _	Expiration	2,113	5,002,018	2367.34	389, 157	, L							(29,935	905,960			
	L	Annual Exh										1	1											
SPX/CS/190225/2367.34-3077.54		5 Reserves	MarganCtanlay	OZOGNADOLEVAZOO IVOSO	00/04/0047	02/25/2010 02	/0E /0040	Evalention	529	1 050 004	2257.04	101,609	7		.1				1	(7.040	226,922	1		
	Insurance	Annual Exh	murganstantey	87GCMVDQLFKA7Q0JXC56 _	. 02/24/201/	02/25/201902/	20/2019	Expiration	529	1,252,891	2367.34		' <del> </del>		·				· <del> </del>	(7,816				
SPX/AVGCS/190225/25/2747.30-	Indexed Universal Life	5 Reserves	Barclays Bank PLC									1	1											
3036.87	Insurance	Equity		G5GSEF7VJP5170UK5573 _	02/23/2018	02/25/2019 _02/	25/2019 _	Expiration	2,116	5,812,234	2747.30	194,710	L							(29,370	)			
		Annual Exh																						
SPX/AVGCS/190225/25/2747.30-	Indexed Universal Life	5 Reserves	Barclays Bank PLC	0500553/ IDE 13014/5534	00 /00 /00 :-	00/05/0040	(OE (OC 40	For in Ai		0.000 :	0747	400	,							/40 000	J			
3064.98	Insurance	Annual Exh	(London)	G5GSEF7VJP5170UK5573	_02/23/2018	02/25/2019 _02/	25/2019	Expiration	1, 126	3,093,488	2747.30	106, 107								(16,005	'}			
	Indexed Universal Life	5 Reserves	Deutsche Bank																					
SPX/CLQ/190225/25/3%	Insurance	Equity		7LTWFZYIONSX8D621K86 _	02/23/2018	02/25/2019 02/	25/2019	Expiration	1,902,348	1,902,348	3%	83,703	3							(12,626	i)			
		Annual Exh										1												
	Indexed Universal Life	5 Reserves	Deutsche Bank																					
SPX/CLQ/190225/25/3.2%	Insurance	Land Equity	(London)	7LTWFZYICNSX8D621K86 _	_02/23/2018	02/25/2019 _02/	25/2019	Expiration	1,645,513	1,645,513	3.2%	75,529	'							(11,393	()			
	Indexed Universal Life	Annual Exh 5 Reserves	Goldman Sachs																					
SPX/CLQ/190225/25/4.2%	Insurance	Equity		784F5XIIPLTIIKTBV3E584 .	02/23/2018	02/25/2019 02/	25/2019	Expiration	4,467,190	4,467,190	4.2%	243,462								(36,723	()			
		Annual Exh	Wells Fargo Bank,						, ,	, , , , , , , , , , , , , , , , , , , ,														
SPX/CS/190225/2747.30-2864.06	Indexed Universal Life	5 Reserves	National Association																					
	Insurance	Annual Exh		KB1H1DSPRFMYMCUFXT09 .	_02/23/2018	.02/25/201902/	/25/2019 _	Expiration	441	1,211,133	2747.30	29,309	}	21,518						(4,421	)21,518			
SPX/CS/190225/2747.30-2878.16	Indexed Universal Life	5 Reserves	Wells Fargo Bank, National Association																					
01 1/7 00/ 100225/2747 :00 2570 : 10	Insurance	Equity		KB1H1DSPRFMYMCUFXT09 .	02/23/2018	02/25/2019 02/	25/2019	Expiration	5,986	16,445,031	2747.30									(66,230	)292, 171			
		Annual Exh							,	,,				,						, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/190225/2747.30-2987.59	Indexed Universal Life	5 Reserves																						
	Insurance	Equity		IYDOJBGJWY9T8XKCSX06 .	02/23/2018	.02/25/201902/	25/2019 .	Expiration	20,907	57,437,981	2747.30	2,481,321	· <del> </del>		· <del> </del>						1,020,474			
SPX/CS/190225/2747.30-2994.56	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association						1		1	1	1						1		1	1	1	
01 7/ 00/ 100220/214/ .00-2994 .00	Insurance	Equity		KB1H1DSPRFMYMCUFXT09 _	02/23/2018	02/25/2019 02/	25/2019	Expiration .	577	1,585,213	2747.30		sL		· L				.L	(10,569	)28,164	L	L	l
		Annual Exh				1															1			
SPX/CS/190225/2747.30-3015.16	Indexed Universal Life	5 Reserves											J						I		J	İ	1	Ì
	Insurance	Equity		TYDOJBGJWY9T8XKCSX06 _	. 02/23/2018	.02/25/201902/	25/2019 .	Expiration	23, 160	63,628,223	2747.30	2,952,350	·}		·}					(445,326	1,130,453			
SPX/CS/190225/2747.30-3049.50	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association						1			1	1						I	1	1	İ	1	Ì
5. 7. 507 100EE07 E1 71 .00 °0040 .00	Insurance	Equity		KB1H1DSPRFMYMCUFXT09 _	.02/23/2018	.02/25/201902/	25/2019	Expiration	220	604,488	2747.30	30,345	i <b>L</b>	10,740						(4,577	10,740			
		Annual Exh				1				1		1									1			
SPX/CS/190225/2747.30-3077.06		5 Reserves	Deutsche Bank			L							J	***	1				I			İ	1	Ì
	Insurance	Annual Exh	(London)	7LTWFZYICNSX8D621K86 _	02/23/2018	JU2/25/2019 _ L02/	25/2019	Expiration	5,461	15,004,253	2747.30		· <del> </del>		· <b></b>					(118,819	266,574	·		
SPX_INDU_NDX/ARBCS/190225/25/	Indexed Universal Life	5 Reserves	National Association						1			1	1						I	1	1	İ	1	Ì
0.00%-6.50%	Insurance	Equity		KB1H1DSPRFMYMCUFXT09	02/23/2018	02/25/2019 02/	25/2019	Expiration	1,205,247	1,205,247	6.50%	39,653	L							(5,981	)	L		
		Annual Exh	Wells Fargo Bank,							]		1												
SPX_INDU_NDX/ARBCS/190225/25/	Indexed Universal Life	5 Reserves	National Association										.1						1		J			
0.00%-9.50%	Insurance	Equity		KB1H1DSPRFMYMCUFXT09 _	_02/23/2018	.02/25/201902/	/25/2019 _	Expiration	5,132,924	5, 132, 924	9.50%	204,290	·		-					(30,815	·			
SPX/CS/190225/2588.26-2898.85	Indexed Universal Life	Annual Exh 5 Reserves	Goldman Sachs						1			1	1						I	1	1	İ	1	Ì
OI N/ 00/ 100220/ 2000 . 20=2000 . 00	Insurance	5 neserves Equity		784F5XWPLTWKTBV3E584 _	03/23/2018	02/25/2019 02/	25/2019	Expiration .	265	685,414	2588.26	37,629	· L	55,042					1	(6.195	55,042			
		Annual Exh	Wells Fargo Bank,		3,2510	1															1			
SPX/CS/190222/2747.30-2956.66		5 Reserves	National Association			L			1				J						I			İ	1	Ì
	Insurance	Equity		KB1H1DSPRFMYMCUFXT09 _	L02/23/2018	U2/22/2019 _U2/	22/2019	Expiration		542, 154	2747.30	21, 198	¹}	8,953	·}				-}	(3,045	i)8,953	<b>}</b>		
SPX/CS/190221/2701.33-2908.59	Indexed Universal Life	Annual Exh 5 Reserves										1	1						1					
5. 7. 557 100EE 17 E101.00 "E300.03	Insurance	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	02/21/2018	02/21/2019 02/	/21/2019	Expiration	223		2701.33	24.075	i L	16.387	·L	_L			.L	(3.362	16.387	L	L	l
		Equity	,		, 1/ 10		,	,	,							,							,	

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

Showing all Ontions	Cans Floors	s Collars Swan	s and Forwards	Terminated During Current Yea	ar

					,	Showing	g all Op	itions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	Termina	ted During	g Current	Year								
1	2	3 4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	Description										Strike	Prior Year(s)		r										Lladas
	of Item(s) Hedged,					Date of		Indicate			Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule Type	(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/ 1				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit Risk	(s) Exchange	ge, Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier (a		al Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
ARV (00 (400000) (0740 00 0004 04		Annual Exh																						
SPX/CS/190220/2716.26-2924.31	I Indexed Universal Life Insurance	5 Reserves Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/20/2018	02/20/2019	02/20/2019	Expiration	301		2716.26	32,337			7					(4,426	20,627			
	THOUS WHO THE THE THE THE THE THE THE THE THE THE	Annual Exh	Wells Fargo Bank				.,0272072010	LAPTICATION													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/190219/2732.22-2939.43		5 Reserves	National Associa																					
	Insurance	Annual Exh	Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	02/16/2018	.02/19/2019 .	.02/19/2019	Expiration	204	557,956	2732.22	21,872		9,708	3					(2,933	9,708			
SPX/CS/190215/2731.20-2940.62	Indexed Universal Life	5 Reserves	National Associa																					
	Insurance	Equity		KB1H1DSPRFMYMCUFXT09	02/15/2018	.02/15/2019 .	02/15/2019	Expiration	208	566,924	2731.20			9,216	3					(2,797	9,216			
CDV /00 /40004E /0700 00 0040 70	1-4	Annual Exh 5 Reserves	Wells Fargo Bank																					
SPX/CS/190215/2732.22-2940.78	Indexed Universal Life Insurance	Fauity	National Associa	KB1H1DSPRFMYMCUFXT09	02/16/2018	02/15/2019	02/15/2019	Expiration	348	951,834	2732.22	37,312		15,112						(4.638	15,112			
		Annual Exh			1.2,23,6																			
SPX/CS/190214/2698.63-2905.13		5 Reserves	Control Port	LVDO IDO IIIVOTOVICOVOO	00/44/0040	00/14/0010	00/14/0010	Eur in Aire	500	1 511 010	0000 00	E0 045		00.070		1			1	(7.400	00.070	l		I
	Insurance	Annual Exh	Wells Fargo Bank	IYDOJBGJWY9T8XKCSX06	02/ 14/2018	102/14/2019	LUZ/ 14/2U19	Expiration	560	1,511,240	2698.63	59,845		26,376			-		-	(7, 188	)26,376			
SPX/CS/190213/2662.94-2865.06		5 Reserves	National Associa	tion				1								1			1			1		I
	Insurance	Equity		KB1H1DSPRFMYMCUFXT09	_02/13/2018	02/13/2019 _	02/13/2019	Expiration	209	556,465	2662.94	22,481	<b></b>	18,826	3		-			(2,637	18,826			
SPX/CS/190208/2316.10-2814.06	Indexed Universal Life	Annual Exh 5 Reserves						1								1			1			1		I
5. 7, 007 1002007 2010 . 10-2014 . 00	Insurance	Equity	MorganStanley	87GCMVDQLFKA7Q0JXC56	. 02/10/2017	02/08/2019	02/08/2019	Expiration	2,884	6,679,978	2316.10	498,326		1, 129, 952	2		.			(25,824	1,129,952			
		Annual Exh	,					·																
SPX/CS/190208/2316.10-2884.09	Indexed Universal Life Insurance	5 Reserves Equity	Marganetanlay	87GCMVDQLFKA7QQJXC56	02/10/2017	02/02/2010	00/00/0040	Evaluation	2,010	4,655,269	2316.10	364,508		787,462	,					(18,889	787,462			
	Illisul alice	Annual Exh	morganotaniey	0700mVDqLi NA7q00A000	- 10/201/	02/00/2013	02/00/2013	Expiration	2,010		2010.10						-				)			
SPX/CS/190208/2316.10-3010.93	Indexed Universal Life	5 Reserves																						
	Insurance	Equity	MorganStanley	87GCMVDQLFKA7Q0JXC56	02/10/2017	02/08/2019	.02/08/2019	Expiration	591	1,367,777	2316.10	112,431		231,366	3		-			(5,826	231,366			
SPX/AVGCS/190208/10/2619.55-	Indexed Universal Life	Annual Exh 5 Reserves																						
2895.63	Insurance	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	_02/09/2018	02/08/2019	.02/08/2019	Expiration	2,222	5,819,555	2619.55	261,298		282, 164	4					(27,234	282,164			
ODV (AVIOCO (400000 (40 (0040 FE	Indoned Heliconel Life	Annual Exh																						
SPX/AVGCS/190208/10/2619.55- 2923.24	Indexed Universal Life Insurance	5 Reserves Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	02/09/2018	02/08/2019	02/08/2019	Expiration	1,431	3,747,847	2619.55	176, 149		181,716	3					(18,359	)181,716			
2020.21		Annual Exh	oootiu baint	Lorozozia oszorbaninz		. 202, 00, 2010 .		LAPTICATION		2,7,1,0,1	2010.00									10,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
	Indexed Universal Life	5 Reserves	Goldman Sachs																					
SPX/CLQ/190208/10/3%	Insurance	Annual Exh	International	784F5XIIPLTIIKTBV3E584	02/09/2018	.02/08/2019 .		Expiration	2,518,105	2,518,105	3%	112,811			-					(11,758	/			
	Indexed Universal Life	5 Reserves	Goldman Sachs																					
SPX/CLQ/190208/10/3.2%	Insurance	Equity	International	784F5XIIPLTVKTBV3E584	02/09/2018	.02/08/2019 .	.02/08/2019	Expiration	1,372,323	1,372,323	3.2%	65,048							-	(6,780	)			
	Indexed Universal Life	Annual Exh 5 Reserves	Goldman Sachs																					
SPX/CLQ/190208/10/4.2%	Insurance	Equity		784F5XIIPLTWKTBV3E584	02/09/2018	.02/08/2019 .	02/08/2019	Expiration	3,761,084	3,761,084	4.2%	219,647		65,010						(22,893				
		Annual Exh	Wells Fargo Bank	,								1					1					1		
SPX/CS/190208/2619.55-2731.28	Indexed Universal Life	5 Reserves Equity	National Associa	tion KB1H1DSPRFMYMCUFXT09	02/00/2019	02/08/2010	02/08/2010	Expiration	2,028	2.028	2619.55	130, 179		179, 166	3					(13,568	179,166			1
	mourance	Annual Exh	Wells Fargo Bank		02/03/2010	. 202/00/2019 .	_02/00/2018	LAPITATION			2019.00	130, 179			,				-		,			
SPX/CS/190208/2619.55-2743.98		5 Reserves	National Associa	tion		L		L							.]	1			1			1		I
	Insurance	Annual Exh	Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	_ 02/09/2018	U2/08/2019 .	_02/08/2019	Expiration	1,900	4,978,429	2619.55	134,418		167,870			-			(14,010	167,870			
SPX/CS/190208/2619.55-2848.52	Indexed Universal Life	5 Reserves	National Associa																					1
	Insurance	Equity		KB1H1DSPRFMYMCUFXT09	_02/09/2018	.02/08/2019 .	02/08/2019	Expiration	19,700	51,606,353	2619.55	2,337,768		1,740,142	2					(243,655	1,740,142			
SPX/CS/190208/2619.55-2855.31	1 Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank National Associa																					1
GI A/ UG/ 18UZUG/ ZU 18.33=Z833.31	Indexed Universal Life	Equity		KB1H1DSPRFMYMCUFXT09	. 02/09/2018	02/08/2019	02/08/2019	Expiration	443	1, 160, 506	2619.55	53,964	L	39, 132	2				.L	(5,624	39,132	L		
		Annual Exh	Wells Fargo Bank	,		1																		
SPX/CS/190208/2619.55-2874.96	Indexed Universal Life Insurance	5 Reserves	National Associa		02/00/2010	02/08/2010	02/08/2040	Evolention	22,512	58,970,956	2619.55	2,913,165		1,988,473		1			1	(303,626	1,988,473	1		I
	moul drice	Annual Exh		KB1H1DSPRFMYMCUFXT09	02/09/2018	02/08/2019	UZ/UO/ZU 19	Lxpiration	22,512	9/0,956 مو	∠019.55	∠,913,165		1,900,4/3	·		-		·†	1 303 , 626	1,988,4/3	l		
SPX/CS/190208/2619.55-2907.70	Indexed Universal Life	5 Reserves						1								1			1			1		I
	Insurance	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/09/2018	02/08/2019	02/08/2019	Expiration	322	844,020	2619.55	45,661	ļ	28,460	·		-		-}	(4,759	28,460	<b>}</b>		
SPX/CS/190208/2619.55-2933.90	Indexed Universal Life	Annual Exh 5 Reserves						1								1			1			1		I
	Insurance	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	_02/09/2018	02/08/2019	02/08/2019	Expiration	6,420	16,816,207	2619.55	958,524	<b></b>		5		.			(99,902	567,035	L		
ODV (00 (400000 (0040 FF 10	J	Annual Exh	Wells Fargo Bank	,				1								1			1			1		I
SPX/CS/190208/2619.55-2960.19	Indexed Universal Life	5 Reserves Fauity	National Associa	tion KB1H1DSPRFMYMCUFXT09	02/00/2019	02/08/2010	02/08/2010	Evolitation	420	1,099,045	2619.55									(6,919	37,059			1
		Annual Exh		ND III IDGI NI III IIII III NOOI A 109				- LAP 11 4 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	920	, 000, 040	2010.00	,302							1		,	Ī		1
SPX_INDU_NDX/ARBCS/190208/10/		5 Reserves				l		L			_													1
0.00%-6.50%	Insurance	Equity	UBS	549300W01FUSNYH0FL22	_L02/09/2018	102/08/2019 .	102/08/2019	Expiration		1,817,345	6.50%	65,424	L	118,114	۱ <b>ل</b> ـــــــ		-1		. [	(6,819	)118,114	L	L	

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

				,	Showing all (	Options, Ca	ps, Floors,	, Collars, S	Swaps and	d Forwards	Termina	ted During	Current `	Year								
1	2	3 4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Danadatian									Cumulative	O											
	Description of Item(s)								Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,				Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s)			Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/ of			or Termi		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion tion Dat		of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Description	or neplicated	Annual Exh	or Central Cleaninghouse	Date	tion Dat	Sale	Contracts	Amount	(Faid)	Faiu	Faiu	remination	income	value	Code	(Decrease)	B./A.C.V.	Accretion	necognized	item	Deterred	(D)
SPX_INDU_NDX/ARBCS/190208/10/	Indexed Universal Life	5 Reserves																				
0.00%-9.50%	Insurance	Annual Exh	UBS 549300W01FUSNYH0FL22 .	02/09/2018	02/08/2019 _02/08/2	019 Expiration	7,508,717	7 7,508,717	9.50%	341,647		531,348						(35,608	531,348			
SPX/CS/190205/2648.94-2852.61	Indexed Universal Life	5 Reserves																				
	Insurance	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	.02/05/2018	.02/05/201902/05/2	119 Expiration	303		2648.94	32,373								(3,075				
SPX/CS/190204/2762.13-2974.75	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																			
	Insurance	Equity	KB1H1DSPRFMYMCUFXT09	.02/02/2018	02/04/201902/04/2	19 Expiration	191	1526,653	2762.13	21,013								(1,937	)			
CDV (00 /400404 (0000 04 000E 00	Indeed Helman I I if	Annual Exh																				
SPX/CS/190131/2823.81-3035.00	Indexed Universal Life Insurance	5 Reserves Equity	Scotia Bank L319ZG2KFGXZ61BMYR72 _	01/31/2018	01/31/201901/31/2	119 Expiration	187	527,210	2823.81	20,034								(1,674	)			
		Annual Exh				'																
SPX/CS/190125/2298.37-2792.52	Indexed Universal Life Insurance	5 Reserves Fauity	Citibank, National Association E570DZWZ7FF32TWEFA76 _	01/25/2017	01/25/2019 01/25/2	119 Expiration	1.994	4,581,948	2298.37	341,355		730,422						(11,410	730,422			1
		Annual Exh			I		.,,004		200.07	,500		00,422			1			, 110	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/190125/2298.37-2861.88	Indexed Universal Life Insurance	5 Reserves Equity	Citibank, National Association E570DZWZ7FF32TWEFA76 _	01/25/2017	01/25/2019 01/25/2	110 Evniration	1,399	3,216,343	2298.37	251,518		512,727						(8,407	512,727			1
		Annual Exh	ASSOCIATIONESTODEMENT SETTLE ATO	_01/23/201/	01/23/2019 _01/23/2	VIO LEAPTRACTOR		3,210,343	2250.51	231,310					-			(0,407	,			
SPX/CS/190125/2298.37-2987.88		5 Reserves	Citibank, National	04 (05 (0047	04 (05 (0040 04 (05 (0	HO [	000	1 050 170	2000 27	450,000		000 070						/F 107	000 070			
	Insurance	Annual Exh	Association E570DZWZ7FF32TWEFA76 .	_01/25/201/	01/25/2019 _01/25/2	IN Expiration		1,859,172	2298.37	153,382		296,376						(5, 127	296,376			
SPX/AVGCS/190125/25/2839.25-	Indexed Universal Life	5 Reserves	Citibank, National																			
3137.37	Insurance	Annual Exh	Association E570DZWZ7FF32TWEFA76 _	_01/25/2018	01/25/2019 _01/25/2	119 Expiration	1,702	4,832,577	2839.25	141, 111		-					-	(9,513	)			
SPX/AVGCS/190125/25/2839.25-	Indexed Universal Life	5 Reserves																				
3151.57	Insurance	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	_01/25/2018	01/25/2019 _01/25/2	119 Expiration	196	555,744	2839.25	16,506							-	(1, 113	)			
SPX/AVGCS/190125/25/2839.25-	Indexed Universal Life	Annual Exh 5 Reserves	Citibank, National																			
3168 . 41	Insurance	Equity	Association E570DZWZ7FF32TWEFA76 .	.01/25/2018	01/25/2019 _01/25/2	119 Expiration	991	12,812,703	2839.25			-			-		-	(5,613	)			
	Indexed Universal Life	Annual Exh 5 Reserves	Deutsche Bank																			
SPX/CLQ/190125/25/3%	Insurance	Equity	. (London)	.01/25/2018	01/25/2019 _01/25/2	119 Expiration	3,583,512	2 3,583,512	3%	148,357				-				(10,002	)			
	Indexed Universal Life	Annual Exh 5 Reserves	Deutsche Bank																			
SPX/CLQ/190125/25/3.2%	Insurance	Equity	(London)	.01/25/2018	.01/25/201901/25/2	19 Expiration	1,584,177	71,584,177	3.2%	67,961								(4,582	)			
	Indexed Universal Life	Annual Exh 5 Reserves	Deutsche Bank																			
SPX/CLQ/190125/25/4.2%	Insurance	Equity	. (London)	.01/25/2018	01/25/2019 _01/25/2	119 Expiration	3,434,803	33,434,803	4.2%	171,053								(11,532	)			
ODV (00 (40040F (0000 OF 00F0 00		Annual Exh	2 4 4 2 4																			
SPX/CS/190125/2839.25-2959.92	Indexed Universal Life Insurance	5 Reserves Equity	Deutsche Bank (London)	01/25/2018	01/25/201901/25/2	119 Expiration	1,604	44,555,162	2839.25	107,502								(7,247	)			
ADV (00 (40040F (0000 AF 2272		Annual Exh	Bank of			1	,															
SPX/CS/190125/2839.25-2970.14	Indexed Universal Life	5 Reserves Equity	America, National Association-NY B4TYDEB6GKMZ0031MB27 .	01/25/2018	01/25/2019 01/25/2	119 Expiration	354	1,003,787	2839.25	25,496							L	(1,719	)			l
		Annual Exh	Bank of																			
SPX/CS/190125/2839.25-3051.66	Indexed Universal Life	5 Reserves Equity	America, National Association-NY B4TYDEB6GKMZ0031MB27 .	01/25/2018	01/25/2019 01/25/2	119 Expiration	388	1,102,969	2839.25	41, 141			L					(2,774	)			l
		Annual Exh	Wells Fargo Bank,		[			,,	2.30.20													
SPX/CS/190125/2839.25-3087.68	Indexed Universal Life	5 Reserves Equity	National Association KB1H1DSPRFMYMCUFXT09	01/25/2018	01/25/2019 01/25/2	119 Expiration	18,574	452,736,056	2839.25	2, 177, 999								(146,831	,			1
		Annual Exh	Bank of		20,2010 101/20/2			2	2000.20													
SPX/CS/190125/2839.25-3094.78	Indexed Universal Life Insurance	5 Reserves Equity	America, National Association-NY B4TYDEB6GKMZ0031MB27	01/25/2010	01/25/2010 01/25/2	110 Evolvation	815	2,314,734	2839.25	97,682								(6,585	,			1
		Annual Exh		01/23/2018	51/23/2018 101/23/2	rio _ Expiration		Z,314,/34	2009.20			-						(0,385)	/	·		
SPX/CS/190125/2839.25-3116.08		5 Reserves	Deutsche Bank	01/05/0010	01/05/0010 01/05/0	110 Evaluation	20.005	97 017 401	2020.05	2 077 400								(261,382				
	Insurance	Annual Exh	(London)	. 101/20/2018	D1/25/2019 D1/25/2	rio Texhiigiion	30,965	87,917,461	2839.25	3,877,160					-		·	1201,382	/			
SPX/CS/190125/2839.25-3151.57	Indexed Universal Life	5 Reserves	America, National	04 (05 (0040	04 (05 (0040 04 (05 (0	110	500	1 500 000	0000 05	70.044								(4 774				
	Insurance	Annual Exh	_ Association-NY B4TYDEB6GKMZ0031MB27 _	LU1/25/2018	U 1/25/2019 _U1/25/2	LEXPIRATION	528	1,500,293	2839.25	70,814		-			-		· <del> </del>	(4,774	/	·		
SPX/CS/190125/2839.25-3179.96		5 Reserves	Citibank, National															(48				
	Insurance	Annual Exh	Association E570DZWZ7FF32TWEFA76 .	L01/25/2018	01/25/2019 _01/25/2	119 Expiration	10, 182	228,908,012	2839.25	1,410,711			<b></b>		-		-	(95, 104	) <u> </u>	<b></b>		
SPX_INDU_NDX/ARBCS/190125/25/		5 Reserves						1														1
0.00%-6.50%	Insurance	Annual Exh	Credit Suisse E58DKGMJYYYJLN8C3868	01/25/2018	01/25/2019 _01/25/2	119 Expiration	1,610,740	1,610,740	6.50%	48, 161			<b></b>		-			(3,247	)	<b>}</b>		
SPX_INDU_NDX/ARBCS/190125/25/	Indexed Universal Life	5 Reserves						1														
0.00%-9.50%	Insurance	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/25/2018	01/25/2019 _01/25/2	119 Expiration	2,229,031	1 2,229,031	9.50%			.	L		.			(5,305	)	L		

						S	Showing all Op	tions, Cap	s, Floors,	Collars, S	waps and	l Forwards	Terminat	ted During	Current '	Year								
1	2	3	4	5		6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Vear											
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,						Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for		pe(s)				Maturity	Exercise,	Niconico		Rate or	discounted	discounted	tion	0	Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income Generation		of sk(s)	Exchange, Counte	ernarty	Trade	or Termina- Expira- tion	Expiration, Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated		(a)	or Central Clearing		Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
		Annual Exh		Wells Fargo Bank,														•						
SPX/CS/190125/2872.87-3088.08	8 Indexed Universal Life Insurance	5 Reserves Equi	tv	National Association KR1H1DS	SPREMYMCHEXTO9	01/26/2018	01/25/2019 _01/25/2019	Expiration	524	1.506.349	2872.87									(3.957)				
	inidui diloc	Annual Exh	.у	Wells Fargo Bank,	GI TH HITHOUT X TOO	.01/20/2010	5 17 207 20 10 15 17 207 20 10 1	Expiration		,000,040	20,5	20,107								(0,557)				
SPX/CS/190124/2837.54-3052.39	Indexed Universal Life	5 Reserves		National Association	eppenymeney Too	01/04/0010	01/24/2019 _01/24/2019 .	Evaluation	205		2837.54	32,106								(2,063)				
	. Ilisui alice	Annual Exh	цу	Wells Fargo Bank,	SFNFM1MCUFX109	.01/24/2010	01/24/2019 _01/24/2019 .	Expiration	293		2037.34	32, 100								(2,003)				
SPX/CS/190118/2810.30-3024.84		5 Reserves	.	National Association	ODDERNING IEVTOO	04 (40 (0040	04 (40 (0040 04 (40 (0040		540	4 500 400	2040 20	50 407								(0.004)				
	Insurance	Annual Exh	ty	Wells Fargo Bank,	SPHFMYMCUFX109	.01/19/2018	01/18/2019 _01/18/2019 .	Expiration	548	1,539,138	2810.30	58,487								(2,801)				
SPX/CS/190117/2802.56-3019.05		5 Reserves		National Association																				
	Insurance	Annual Exh	ty	Wells Fargo Bank, KB1H1DS	SPRFMYMCUFXT09	.01/17/2018	01/17/2019 _01/17/2019 .	Expiration	388	1,087,194	2802.56	41,205								(1,842)				
SPX/CS/190116/2776.42-2989.84	4 Indexed Universal Life	5 Reserves		National Association																				
	Insurance	Equi	ty	KB1H1DS	SPRFMYMCUFXT09	01/16/2018	01/16/2019 _01/16/2019 .	Expiration	242	671,457	2776.42	25,717				-				(1,078)				
SPX/CS/190114/2786.24-2997.15	5 Indexed Universal Life	Annual Exh 5 Reserves		Wells Fargo Bank, National Association															1					
	Insurance	Equi	ty	KB1H1DS	SPRFMYMCUFXT09	01/12/2018	01/14/2019 _01/14/2019 .	Expiration	328	913,741	2786.24	34, 174				-				(1,244)				
SPX/CS/190111/2786.24-2999.59	Indexed Universal Life	Annual Exh 5 Reserves		Wells Fargo Bank, National Association																				
	Insurance	Equi	ty		SPRFMYMCUFXT09 _	01/12/2018	01/11/2019 01/11/2019	Expiration	355	990,084	2786.24	37,227								(1,052)				
SPX/CS/190110/2268.90-2756.71	1 Indexed Universal Life	Annual Exh 5 Reserves		Citibank, National																				
3FA/U3/190110/2200.90=2/30.71	1 Indexed Universal Life Insurance	Equi	ty	Association E570DZN	WZ7FF32TWEFA76 _	01/10/2017	01/10/2019 01/10/2019	Expiration	3,037	6,890,096	2268.90	518, 135								(6,495)	995,266			
		Annual Exh						,																
SPX/CS/190110/2268.90-2825.17	7 Indexed Universal Life Insurance	5 Reserves Equi	tv	Citibank, National Association E570DZN	WZZEE32TWEEAZ6	01/10/2017	01/10/2019 _01/10/2019 .	Expiration	1,854	4,206,019	2268.90									(4.176)	607,555			
		Annual Exh	.,	TOUGHT TOUR TOUR TOUR TOUR TOUR TOUR TOUR TOU	METT OF THE TOTAL		1 10,2010 131, 10,2010	Lapriation						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
SPX/CS/190110/2268.90-2949.57	7 Indexed Universal Life Insurance	5 Reserves		Credit Suisse E58DKGV	N IVVV II NOCCOCO	01/10/2017	01/10/2019 _01/10/2019 .	Evaluation	416	943,452	2268.90			136,281						(1.004)	136,281			
	. Ilisul alice	Annual Exh	ту	Bank of	MUTTI JENOU3000	.01/10/201/	D 17 10/2019D17 10/2019 .	Expiration			2200.90									(1,004)				
SPX/AVGCS/190110/10/2748.23-	Indexed Universal Life	5 Reserves		America, National	DCC//U70004UD07	04 (40 (0040	04 /40 /0040 04 /40 /0040	E	1.050	4,533,645	0740.00	100 700								(0.444)				
3036.79	Insurance	Annual Exh	ıy	Association-NY B4TYDEB Bank of	BOGNNZUU3 IMB27	.01/10/2018	01/10/201901/10/2019 .	Expiration	1,650	4,533,645	2748.23	123,769								(3, 111)				
SPX/AVGCS/190110/10/2748.23-	Indexed Universal Life	5 Reserves		America, National																				
3050.54	Insurance	Annual Exh	ty	Association-NY B4TYDEB Bank of	B6GKMZ0031MB27	.01/10/2018	01/10/2019 _01/10/2019 .	Expiration	208	572,396	2748.23	15,741								(396)				
SPX/AVGCS/190110/10/2748.23-	Indexed Universal Life	5 Reserves		America, National																				
3067.70	Insurance	Annual Exh	ty	Association-NY B4TYDEB	B6GKMZ0031MB27	.01/10/2018	01/10/2019 _01/10/2019 .	Expiration	1,034	2,842,787	2748.23									(1,972)				
	Indexed Universal Life	5 Reserves		Deutsche Bank																				
SPX/CLQ/190110/10/3%	Insurance	Equi	ty	(London) 7LTWFZY	YICNSX8D621K86	.01/10/2018	01/10/2019 _01/10/2019 .	Expiration	2,467,783	2,467,783	3%									(2,469)				
	Indexed Universal Life	Annual Exh 5 Reserves		Deutsche Bank																				
SPX/CLQ/190110/10/3.2%	Insurance	Equi	ty	(London) 7LTWFZY	YICNSX8D621K86	.01/10/2018	01/10/2019 _01/10/2019 .	Expiration	2,492,624	2,492,624	3.2%	102,447								(2,575)				
	Indexed Universal Life	Annual Exh 5 Reserves		Deutsche Bank															1					
SPX/CLQ/190110/10/4.2%	Insurance	Equi	ty	(London) 7LTWFZY	YIONSX8D621K86	01/10/2018	01/10/2019 _01/10/2019 .	Expiration	3,462,832	3,462,832	4.2%	163,792								(4,118)				
SPX/CS/190110/2748.23-2865.03	3 Indexed Universal Life	Annual Exh 5 Reserves																	1					
	Insurance	Equi	ty	Credit Suisse E58DKGN	MJYYYJLN8C3868 _	01/10/2018	01/10/2019 _01/10/2019 .	Expiration	280		2748.23	18,080								(455)				
SPX/CS/190110/2748.23-2871.90	Indexed Universal Life	Annual Exh 5 Reserves																						
	Insurance	Equi	ty	Credit Suisse E58DKGN	MJYYYJLN8C3868 _	01/10/2018	01/10/2019 _01/10/2019 .	Expiration	302	830,975	2748.23	20,525								(516)				
CDV /CC /100110 /0740 00 0070 77	7 Indoved Universal Life	Annual Exh																	1					
SPX/CS/190110/2748.23-2878.77	7 Indexed Universal Life Insurance	5 Reserves Equi	ty	Credit Suisse E58DKGN	MJYYYJLN8C3868 _L	01/10/2018	01/10/2019 01/10/2019	Expiration		533,761	2748.23	13,771								(346)				
ODV /00 /400440 /0740 00 0000 44	4 (-4 (1-1 (1-1-	Annual Exh																	1					
SPX/CS/190110/2748.23-2988.44	4 Indexed Universal Life Insurance	5 Reserves Equi	tv	Deutsche Bank (London) 7LTWFZY	Y I CNSX8D621K86	01/10/2018	01/10/2019 01/10/2019	Expiration	18,584	51,073,743	2748.23	2,066,444							[	(51,950)				
		Annual Exh		,						,,. 10														
SPX/CS/190110/2748.23-2995.57	7 Indexed Universal Life Insurance	5 Reserves Equi	tv	Credit Suisse E58DKGN	ALIYYY, II NRC3RER	01/10/2012	01/10/2019 01/10/2019	Expiration	830	2,281,923	2748.23	94,015							1	(2,364)				
		Annual Exh	٠,			0.7 10/2010	5.7.1072010 10171072010												İ	(2,004)				
SPX/CS/190110/2748.23-3016.18		5 Reserves		Deutsche Bank	V I ONO VOD CO 41/CC	04 (40 (0040	04 /40 /0040 04 /40 /0040	For the Atlan	04 040	05 000 475	0740 00	0.000.005							I	(00.040)				
	Insurance	Annual Exh	ıy	(London) 7LTWFZY	1 IUNSX8U621K86	.0 1/10/2018	01/10/2019 _01/10/2019 .	expiration	31,010	85,222,475	2748.23	3,660,305							<b>†</b>	(92,019)				
SPX/CS/190110/2748.23-3050.54		5 Reserves					l	L				1 <u> </u>							I					
	Insurance	Equi	ty	Credit Suisse E58DKGN	MJYYYJLN8C3868 _	.01/10/2018	01/10/2019 _01/10/2019	Expiration	610	1,675,425	2748.23	76,567				.				(1,925)				

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

# **SCHEDULE DB - PART A - SECTION 2**

					9	Showing all Op	tions, Cap	os, Floors,	Collars, S	Swaps and	l Forwards	Termina	ted During	Current '	Year								
1	2	3 4	5	i	6	7 8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description										Prior Year(s)	Current Year											
	of Item(s) Hedged,					Date of	Indicate			Strike Price,	Initial Cost of Un-	Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for	Schedule Type(s)				Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ of	F		<b>-</b> .	or Termina		Number	N	Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on .	Value of	on	and at
Description	Generation or Replicated	Exhibit Risk(s)	Exchange, Co or Central Cle		Trade Date	Expira- tion tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
		Annual Exh	or contrar on	ournightouou	Date	tion Bate	04.0	COMMISSION	741100110	(r dia)	. alo	7 0.0	TOTTIMICATION		14.40	0000	(Boologoo)	5,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	71001011011	Hoodginzou	1,0111	Bololioa	(2)
SPX/CS/190110/2748.23-3078.02	2 Indexed Universal Life Insurance	5 Reserves Equity	Scotia Bank I	1 2107C2VECV761DMVD72	01/10/2019	01/10/2019 _01/10/2019	Evolvation	9, 101	25,012,374	2748.23	1,183,085								(29,742)				
		Annual Exh	Scotta bank	ESTSZUZNI UNZU IDMITTIZ .	.01/10/2010	01/10/201901/10/2019	Expiration	3, 101	23,012,374	2/40.23									(25,142)				
SPX_INDU_NDX/ARBCS/190110/10. 0.00%-6.50%	// Indexed Universal Life Insurance	5 Reserves Equity	Deutsche Bank (London)	71 THE TV I CHIC VODE O 1 VOC	01/10/2010	01/10/2019 _01/10/2019	Evaluation	1,297,854	1,297,854	6.50%									(989)	26,006			
		Annual Exh	(London)	/LIWEZTIONSXOUGZINGO ,	.01/10/2016	01/10/2019 _01/10/2019	Expiration						20,000						(909)	20,000			
SPX_INDU_NDX/ARBCS/190110/10.		5 Reserves	Deutsche Bank	ZI TIJEZIVI ONOVODCO IVOC	04 /40 /0040	04 /40 /0040 04 /40 /0040	F i 4 i	2 205 700	2 205 700	0.50%	111 000		C4 C0E						(0.014)	04.005			
0.00%-9.50%	Insurance	Annual Exh	(London)	/LIWEZYIUNSX8D621K86 .	.01/10/2018	01/10/2019 _01/10/2019	Expiration	3,225,726	3,225,726	9.50%	111,933		64,635						(2,814)	64,635			
SPX/CS/190109/2751.29-2958.27		5 Reserves	National Association																				
	Insurance	Annual Exh	Wells Fargo Bank,	KB1H1USPHFMYMCUFXT09 _	_01/09/2018	01/09/2019 _01/09/2019	Expiration	204	561,506	2751.29	21,169								(473)				
SPX/CS/190104/2723.99-2933.13		5 Reserves	National Association																,				
	Insurance	Annual Exh	Wells Fargo Bank,	KB1H1DSPRFMYMCUFXT09 _	_01/04/2018	01/04/2019 _01/04/2019	Expiration	202	550,759	2723.99	21,259								(179)				
SPX/CS/190104/2743.15-2953.30	0 Indexed Universal Life	5 Reserves	National Association																				
	Insurance	Annual Exh	Wells Fargo Bank,	KB1H1DSPRFMYMCUFXT09 _	_01/05/2018	01/04/2019 _01/04/2019	Expiration	312	854,958	2743.15	32,745			<b>}</b>				·	(277)				
SPX/CS/190327/2612.62-2811.5	1 Indexed Universal Life	5 Reserves	National Association																				
	Insurance	Annual Exh		KB1H1DSPRFMYMCUFXT09 _	_03/27/2018	03/27/2019 _03/27/2019	Expiration	432	1, 129, 097	2612.62	45,051		83,301						(10,822)	83,301			
SPX/CS/190325/2343.98-2847.94	4 Indexed Universal Life	5 Reserves																					
	Insurance	Equity	Scotia Bank I	L319ZG2KFGXZ61BMYR72 _	03/24/2017	03/25/2019 _ 03/25/2019	Expiration	2,325	5,449,240	2343.98	408,693		1,056,334						(47,880)	1,056,334			
SPX/CS/190325/2343.98-2919.60	0 Indexed Universal Life	Annual Exh 5 Reserves																					
	Insurance	Equity	Scotia Bank I	L319ZG2KFGXZ61BMYR72 _	.03/24/2017	03/25/2019 _03/25/2019	Expiration	1,292	3,028,110	2343.98	239,221		586,998						(28,026)	586,998			
SPX/CS/190325/2343.98-3047.17	7 Indexed Universal Life	Annual Exh 5 Reserves	Citibank, National																				
	Insurance	Equity		E570DZWZ7FF32TWEFA76 .	03/24/2017	03/25/2019 _ 03/25/2019	Expiration	950	2,227,146	2343.98	186,412								(21,839)	431,732			
SPX/AVGCS/190325/25/2588.26-	Indexed Universal Life	Annual Exh 5 Reserves																					
2861.15	Insurance	Equity	Scotia Bank I	L319ZG2KFGXZ61BMYR72 _	.03/23/2018	03/25/201903/25/2019	Expiration	1,964	5,084,502	2588.26	202, 109		262,493						(47,422)	262,493			
SPX/AVGCS/190325/25/2588.26-	Indexed Universal Life	Annual Exh 5 Reserves																					
2888.27	Insurance	Equity	Scotia Bank I	L319ZG2KFGXZ61BMYR72 .	.03/23/2018	03/25/201903/25/2019	Expiration	1,062	2,747,698	2588.26	112,958		141,853						(26,504)	141,853			
	Indexed Universal Life	Annual Exh 5 Reserves	Deutsche Bank																				
SPX/CLQ/190325/25/3%	Insurance	Equity		7LTWFZYICNSX8D621K86 .	.03/23/2018	03/25/2019 _03/25/2019	Expiration	2,758,789	2,758,789	3%	120,007								(28,158)				
	Indexed Universal Life	Annual Exh	Deutsche Bank																				
SPX/CLQ/190325/25/3.2%	Insurance	5 Reserves Equity		7LTWFZYICNSX8D621K86 .	.03/23/2018	03/25/2019 _03/25/2019	Expiration	1,260,733	1,260,733	3.2%	57,742								(13,548)				
	Indeed Heimer I Life	Annual Exh																					
SPX/CLQ/190325/25/4.2%	Indexed Universal Life Insurance	5 Reserves Equity	Deutsche Bank (London)	7LTWFZYICNSX8D621K86	.03/23/2018	03/25/2019 _03/25/2019	Expiration	5,132,502	5, 132, 502	4.2%	298,712								(70,089)				
		Annual Exh	Wells Fargo Bank,																				
SPX/CS/190325/2588.26-2698.26	6 Indexed Universal Life Insurance	5 Reserves Equity	National Association	KB1H1DSPRFMYMCUFXT09 .	.03/23/2018	03/25/2019 _03/25/2019	Expiration	993	2,571,204	2588.26	62,480		109,275						(14,660)	109,275			
ODV (00 /10000E (0E00 00 0704 7/		Annual Exh	Wells Fargo Bank,						. ,														
SPX/CS/190325/2588.26-2704.73	3 Indexed Universal Life Insurance	5 Reserves Equity	National Association	KB1H1DSPRFMYMCUFXT09	03/23/2018	03/25/2019 03/25/2019	Expiration	530	1,371,052	2588.26	35,099		61,696						(8,236)	61,696			
OBV (00 (40000F (9700 00 07 07 07 07 07 07 07 07 07 07 07		Annual Exh																	,/				
SPX/CS/190325/2588.26-2712.63	3 Indexed Universal Life Insurance	5 Reserves Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573	03/23/2018	03/25/2019 03/25/2019	Expiration .	326	842,712	2588.26	23,006		40,494						(5,398)	40,494			
		Annual Exh					]													, 101			
SPX/CS/190325/2588.26-2814.69	9 Indexed Universal Life Insurance	5 Reserves Equity	Barclays Bank PLC (London)	G5GSFF7VJP5170UK5573	03/23/2018	03/25/2019 03/25/2019	Expiration	17,577	45,494,162	2588.26	2,029,040		3,692,953						(476,088)	3,692,953			
		Annual Exh			2 - 3, 20, 2010	25, 25, 20 10 100, 20, 20 10	1	,011		2000.20	2,020,040		,,										
SPX/CS/190325/2588.26-2821.20	0 Indexed Universal Life Insurance	5 Reserves Equity	Barclays Bank PLC (London)	G5G9EE7V. IPS 1701 IK5E72	03/23/2019	03/25/2019 _03/25/2019	Evoiration	458	1,184,686	2588.26	54,140		96,166						(12,703)	96, 166			
		Annual Exh	(EUNUUN)	G0000114010110000019 -	200/20/2018	00/20/2010 100/20/2019		438		∠300.20				İ					(12,103)				
SPX/CS/190325/2588.26-2840.6	2 Indexed Universal Life Insurance	5 Reserves	Barclays Bank PLC	CECCEETV IDE 17011/CE20	U3 /33 /3U40	03/35/3010 03/35/0010	Evolention	23,883	61,816,166	2588.26	2 005 701		5,017,879						(700.560)	5.017.879			
		Annual Exh	(Lundon)	uuuuser/VUP01/UUN05/3 _	_03/23/2018	03/25/2019 _03/25/2019	Expiration	∠3,883	g1,810,166	∠368.26	2,985,721		9/8, ۱۱۷, و						(100,560)	5,017,879			
SPX/CS/190325/2588.26-2872.97		5 Reserves	Barclays Bank PLC	05005531 IDE : 30:-155-	00 (05 (22 )	00 /05 /0040			,				** ***										
	Insurance	Annual Exh	(London)	ubuser/VJP51/UUK5573 _	LU3/23/2018	03/25/2019 _03/25/2019	Expiration	468	1,212,265	2588.26	63,523			<u> </u>				·	(14,905)	98,405			
SPX/CS/190325/2588.26-2898.8		5 Reserves	Barclays Bank PLC						l		[												
	Insurance	Fauity	(London)	G5GSEF7V, IP5 1701 IK5573	103/23/2018	03/25/2019 03/25/2019	I - voiration	8.145	21.082.264	2588.26	1.167.957		1.711.336	•	1	1			(274.046)	1.711.336			

				;	Showing all O	otions, Cap	os, Floors,	Collars, S	waps and	d Forwards	Termina	ted During	Current \	/ear								
1	2	3 4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
										Cumulative												
	Description									Prior Year(s)												
	of Item(s)				D-44	la dia ata			Strike	Initial Cost	Initial Cost	0						0	0-1-	A -10	0-1-	Hedge
	Hedged, Used for	Schedule Type(s)			Date of Maturity	Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	Schedule Type(s)			or Termina		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on (LOSS)	Value of	(LUSS) on	and at
	Generation	Exhibit Risk(s)	Exchange, Counterparty	Trade		Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier (a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
		Annual Exh	Wells Fargo Bank,																			
SPX_INDU_NDX/ARBCS/190325/25/		5 Reserves	National Association				===															
0.00%-6.50%	Insurance	Annual Exh	Wells Fargo Bank,	03/23/2018	3 .03/25/201903/25/2019	Expiration	1,149,593	1, 149, 593	6.50%	39,776		72,347						(9,333	) <i>J</i> 2,347			
SPX INDU NDX/ARBCS/190325/25/	Indexed Universal Life	5 Reserves	National Association																			
0.00%-9.50%	Insurance	Equity		_ 03/23/2018	03/25/201903/25/2019	Expiration	1,671,577	1,671,577	9.50%	73,717		105,697						(17,297	)105,697			
		Annual Exh																				
SPX/CS/190325/2639.40-2956.13	Indexed Universal Life Insurance	5 Reserves Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	04/25/2018	03/25/2019 03/25/2019	Evolration	259	684,031	2639.40	36, 185		41, 196						(9,267	)41,196			
	modianoc	Annual Exh	THE THE TOTAL TOTAL ON THE THIND TO COOP		00/20/2010 _00/20/2010	LAPITATION												(0,207	7			
SPX/CS/190322/2643.69-2840.42	Indexed Universal Life	5 Reserves																				
	Insurance	Appual Exh	SunTrust Bank IYDOJBGJWY9T8XKCSX06	03/22/2018	3 _03/22/201903/22/2019	Expiration	190	501,374	2643.69	20,205		29,779			-			(4,597	29,779			
SPX/CS/190322/2588.26-2782.92	Indexed Universal Life	Annual Exh 5 Reserves	Barclays Bank PLC																			
	Insurance	Equity		_03/23/2018	03/22/2019 _03/22/2019	Expiration	343		2588.26	35, 167								(8,024	)66,790			
	l	Annual Exh	Wells Fargo Bank,																			
SPX/CS/190320/2716.94-2925.45	Indexed Universal Life Insurance	5 Reserves Equity	National Association  KR1H1DSPREMVMCLEYTOR	03/20/2019	03/20/2019 03/20/2019	Evniration	220	598,442	2716.94	24,596		23,632						(5,428	23,632			
	modiance	Annual Exh	Wells Fargo Bank,		, 100/20/20/30 10 100/20/20 10	LAPITATION	220		∠/ 10.94	24,090		23,032			1				/			
SPX/CS/190319/2712.92-2920.20		5 Reserves	National Association																			
	Insurance	_  Equity		03/19/2018	03/19/2019 _03/19/2019	Expiration	286	776,509	2712.92	31,837		34,247			-			(6,937	34,247			
SPX/CS/190318/2752.01-2964.41	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																			
31 7/ 63/ 1303 10/ 2/ 32 . 0 1 - 2304 . 4 1	Insurance	Equity	KB1H1DSPRFMYMCUFXT09	03/16/2018	03/18/2019 03/18/2019	Expiration	198	545,731	2752.01	22, 157		16,049						(4,766	16,049			
		Annual Exh				1																
SPX/CS/190315/2747.33-2959.74	Indexed Universal Life	5 Reserves	O T I D I I I I I I I I I I I I I I I I I	00 (45 (0040	00 (45 (0040 00 (45 (004		050	704 444	0747.00	20, 270		40.000						(5.050	10.000			
	Insurance	Annual Exh	SunTrust Bank IYDOJBGJWY9T8XKCSX06 Wells Fargo Bank,	. 103/15/2018	3 103/15/2019 103/15/2019	Expiration	256	704,411	2747.33	28,670		19,268						(5,959	)19,268			
SPX/CS/190315/2752.01-2962.11	Indexed Universal Life	5 Reserves	National Association																			
	Insurance	Equity	KB1H1DSPRFMYMCUFXT09	_ 03/16/2018	03/15/2019 _03/15/2019	Expiration	297		2752.01	32,757		20,918						(6,828	)20,918			
SPX/CS/190314/2749.48-2959.13	Indexed Universal Life	Annual Exh 5 Reserves																				
357/03/190314/2/49.40=2939.13	Insurance	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	03/14/2018	03/14/2019 _ 03/14/2019	Expiration	401	1, 101, 732	2749.48	44,400		23,642						(9,054	)23,642			
		Annual Exh	Wells Fargo Bank,		1	1		,,				,,,,,,			1			(0,100	,,,,,,			
SPX/CS/190313/2765.31-2976.80	Indexed Universal Life	5 Reserves	National Association																			
	Insurance	Annual Exh	Wells Fargo Bank,	03/13/2018	03/13/2019 -03/13/2019	Expiration	230	634,878	2765.31	25,586		10,471						(5, 146	)10,471			
SPX/CS/190312/2783.02-2998.15	Indexed Universal Life	5 Reserves	National Association																			
	Insurance	Equity	KB1H1DSPRFMYMCUFXT09	03/12/2018	03/12/201903/12/2019	Expiration	361	1,005,458	2783.02	40,419		3,071						(8,016	3,071			
SPX/CS/190308/2372.60-2882.71	Indexed Universal Life	Annual Exh																				
SPX/US/ 190308/23/2.00-2882./ 1	Indexed Universal Life	5 Reserves Fauity	Scotia BankL319ZG2KFGXZ61BMYR72	03/10/2017	03/08/2019 03/08/2019	Expiration	2,804	6,652,776	2372.60	505,611		1,038,799						(47.445	1,038,799			
		Annual Exh	Lorozonia de la la la la la la la la la la la la la			1	2,304	,,,,,,,,,,	25,2.00	300,011		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			1			, 440	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/190308/2372.60-2954.49		5 Reserves		00 (/2 /2/				,				AMA 6.5										
	Insurance	Annual Exh	Scotia Bank L319ZG2KFGXZ61BMYR72	_ 1.03/10/2017	103/08/2019 103/08/2019	Expiration	1,822	4,321,810	2372.60	345,313								(32,403	674,830			
SPX/CS/190308/2372.60-3084.38	Indexed Universal Life	5 Reserves																				
	Insurance	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	_03/10/2017	03/08/2019 _03/08/2019	Expiration	925	2, 195, 050	2372.60	185,482		342,746			.			(17,405	342,746			
SPX/AVGCS/190308/10/2786.57-	Indexed Universal Life	Annual Exh 5 Reserves	Bank of America,National																			
3080.41	Insurance	5 Heserves Equity	America, National Association-NY B4TYDEB6GKMZ0031MB27	03/09/2018	03/08/2019 03/08/2019	Expiration	1,960	5,462,086	2786.57	182,980								(34,534	)			
		Annual Exh	Bank of																			
SPX/AVGCS/190308/10/2786.57-	Indexed Universal Life	5 Reserves	America, National	00 (00 (00 :	00 (00 (0040	For the At		0.005.400	0700	405 000								/40 0==	J			
3114.71	Insurance	Annual Exh	Association-NY B4TYDEB6GKMZ0031MB27	03/09/2018	3 03/08/2019 03/08/2019	expiration	1,107	3,085,129	2786.57	105,203					-			(19,855	/			
	Indexed Universal Life	5 Reserves	Deutsche Bank																			
SPX/CLQ/190308/10/3%	Insurance	Equity	(London)	_03/09/2018	03/08/2019 _03/08/2019	Expiration	2,046,087	2,046,087	3%			-						(16,914	)			
	Indexed Universal Life	Annual Exh	Deutsche Bank																			
SPX/CLQ/190308/10/3.2%	Indexed Universal Life Insurance	5 Reserves Equity		03/09/2018	03/08/2019 03/08/2019	Expiration	1,053,994	1,053,994	3.2%	48,168								(9,091	)			
		Annual Exh			T	1	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			, 100					1							
ODV (OLO (400000 (40 (4 0))	Indexed Universal Life	5 Reserves	Goldman Sachs	00 (00 (55 :	00 (00 (0040 00 (00 (00 (00 (00 (00 (00	.l	0.000.000	0.000.000		040								/40	J			
SPX/CLQ/190308/10/4.2%	Insurance	Annual Exh	International 784F5XWPLTWKTBV3E584 Wells Fargo Bank,	03/09/2018	03/08/2019 03/08/2019	Expiration	3,982,349	3,982,349	4.2%	216,640					-			(40,887	<u> </u>			
SPX/CS/190308/2786.57-2905.00	Indexed Universal Life	5 Reserves	National Association																			
	Insurance	Equity		. 03/09/2018	03/08/2019 _03/08/2019	Expiration	411	1, 145, 969	2786.57	28,076					-			(5,299	)			
CDV /CC /100000 /0700 E7 0011 07	Indexed Universal 1:4-	Annual Exh																				
SPX/CS/190308/2786.57-2911.97	Indexed Universal Life Insurance	5 Reserves Fauity	Scotia Bank L319ZG2KFGXZ61BMYR72	03/00/2019	03/08/2019 03/08/2019	Expiration	234	652.900	2786.57	16.806								(3, 172	,			
	IIIOUI AIIUC	_     Equity	LOTOLIA DAIN LOTOLUZNEUNZU IBMTH/2	- HOO/ US/ 20 10	, 20070072018 BIO70072018	LAPHALIUII	-p234		∠/00.5/			<u>-  </u>	<b></b>	h	-1		·	Jo, 1/2	/			

						5	Showing all C	ptions, Ca	aps, ⊢ioors	, Collars, S	swaps and	a Forwards	s i ermina	tea During	Current	rear								
1	2	3	4		5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Year	r										i
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged, Used for	Schedule	Typo(c)				Date of Maturity	Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/	Type(s) of				or Termin		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on (LUSS)	Value of	on (LUSS)	and at
	Generation	Exhibit	Risk(s)		Counterparty	Trade	Expira- tion	Maturity o		Notional	Received	(Received)	(Received)	_(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination		Termination	Termination
Description	or Replicated	Identifier Annual Exh	(a)	or Central C	learinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX/CS/190308/2786.57-2921.89	Indexed Universal Life	5 Reserves																						ı
	Insurance	Annual Exh	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72 _	.03/09/2018	03/08/2019 _03/08/20	19 Expiration	719	2,003,462	2786.57	54,654							-	(10,315	)			I
SPX/CS/190308/2786.57-3002.53	Indexed Universal Life	5 Reserves		National Association																				ı
	Insurance	Annual Exh	Equity		KB1H1DSPRFMYMCUFXT09 _	.03/09/2018	.03/08/201903/08/20	19 Expiration	26		2786.57	729,869							-	(5,637	)			
SPX/CS/190308/2786.57-3030.39		5 Reserves		Barclays Bank PLC																				ı
	Insurance	Annual Exh	Equity	(London) Wells Fargo Bank,	G5GSEF7VJP5170UK5573 _	_03/09/2018	.03/08/201903/08/20	19 Expiration	16,55	646, 135, 522	2786.57	72,002,282							-	(377,895				
SPX/CS/190308/2786.57-3037.36		5 Reserves		National Association																				ı
	Insurance	Annual Exh	Equity		KB1H1DSPRFMYMCUFXT09 _	_03/09/2018	03/08/2019 _03/08/20	19 Expiration	34	1949,246	2786.57	742, 147							-	(7,954				
SPX/CS/190308/2786.57-3058.26		5 Reserves		Barclays Bank PLC																				ı
	Insurance	Annual Exh	Equity	(London)	G5GSEF7VJP5170UK5573 _	_03/09/2018	03/08/2019 _03/08/20	19 Expiration	18,99	752,936,206	2786.57	72,472,121							-	(466,569				
SPX/CS/190308/2786.57-3093.09	Indexed Universal Life	5 Reserves		America, National																				ı
	Insurance	Annual Exh	Equity	Association-NY Bank of	B4TYDEB6GKMZ0031MB27 _	_03/09/2018	03/08/2019 _03/08/20	19 Expiration	420	1, 193, 412	2786.57	759,909							-	(11,307	}			
SPX/CS/190308/2786.57-3120.97	Indexed Universal Life	5 Reserves		America, National																				ı
	Insurance	Annual Exh	Equity	Association-NY	B4TYDEB6GKMZ0031MB27 _	_03/09/2018	03/08/2019 _03/08/20	19 Expiration	6,64	18,502,996	2786.57	7973,258							-	(183,685	}			
SPX_INDU_NDX/ARBCS/190308/10/		5 Reserves																						ı
0.00%-6.50%	Insurance	Annual Exh	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868 _	_03/09/2018	03/08/2019 _03/08/20	19 Expiration	1,213,05	41,213,054	6.50%	40,031								(7,555	)			
SPX_INDU_NDX/ARBCS/190308/10/	Indexed Universal Life	5 Reserves																						ı
0.00%-9.50%	Insurance	Annual Exh	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868 _	.03/09/2018	03/08/2019 _03/08/20	19 Expiration	2,497,94	92,497,949	9.50%									(18,811	)			
SPX/CS/190307/2726.80-2937.62	Indexed Universal Life	5 Reserves																						ı
	Insurance	Annual Exh	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72 .	.03/07/2018	.03/07/201903/07/20	19 Expiration	38	41,047,482	2726.80	42,318		8,501						(7,802				 I
SPX/CS/190305/2720.94-2930.52	Indexed Universal Life	5 Reserves																						ı
	Insurance	Annual Exh	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 .	.03/05/2018	03/05/2019 _03/05/20	19 Expiration	21	5584,008	2720.94	423,652		14,748						(4,228	14,748			 I
SPX/CS/190301/2691.25-2895.40		5 Reserves																						ı
	Insurance	Annual Exh	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 _	.03/02/2018	03/01/2019 _03/01/20	19 Expiration	29	779,724	2691.25	31, 189		32,577					-	(5,271				
SPX/CS/190328/2605.00-2806.79	Indexed Universal Life	5 Reserves																						ı
	Insurance	Annual Exh	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06 _	.03/28/2018	03/28/2019 _03/28/20	19 Expiration	1,36	13,546,181	2605.00	142,556								(35,042	274,696			
SPX/CS/190329/2640.87-2843.50		5 Reserves																						ı
	Insurance	Annual Exh	Equity	SunTrust Bank Wells Fargo Bank,	TYDOJBGJWY9T8XKCSX06 _	_03/29/2018	03/29/2019 _03/29/20	19 Expiration	310	819,218	2640.87	732,769		60,034						(8,077				
SPX/CS/190430/2648.05-2848.92		5 Reserves		National Association																				ı
	Insurance	Annual Exh	Equity	Wells Fargo Bank,	KB1H1DSPRFMYMCUFXT09 _	_04/30/2018	.04/30/201904/30/20	19 Expiration	25	1	2648.05	26,249		50,409		-			-	(8,725	50,409			
SPX/CS/190426/2666.94-2872.71		5 Reserves		National Association	VP414D0DDFINIANIFY	04 (00 (00 :=	04 (00 (0040				0000			40 :						/7	40 :			İ
	Insurance	Annual Exh	Equity	Wells Fargo Bank,	KB1H1DSPRFMYMCUFXT09 _	_04/26/2018	104/26/2019 104/26/20	19 Expiration	22	4597,827	2666.94	423,853		46,126		-			-	(7,772	46, 126			
SPX/CS/190426/2669.91-2870.83		5 Reserves		National Association	VP414D0DDFINIANIFY	01 201 501 10	04 (00 (0040				0000 0			00.00						/45 ***	00			İ
	Insurance	Annual Exh	Equity		KB1H1DSPRFMYMCUFXT09 _	_04/2//2018	104/26/2019 104/26/20	19 Expiration	44	1, 191, 003	2669.91	146,330				-			-	(15,008	89,627			
SPX/CS/190425/2388.61-2902.16		5 Reserves	F ! A.	Citibank, National	EE70D7#77EE007#EE1-0	04/05/00/=	04/05/0040	IO F :- +:	0.00	4 007 010	2000 2	055 000								(50 100	1 074 000			İ
	Insurance	Annual Exh	Equity	Association	E570DZWZ7FF32TWEFA76 _	_04/25/2017	104/25/2019 104/25/20	ı⊎ _Expiration	2,09	4,997,218	2388.61	1355,239		1,074,399	·	·			-	(56,403	1,074,399			 I
SPX/CS/190425/2388.61-2974.68		5 Reserves	East to	Citibank, National	EE70D7W77EE90THEE 470	04/05/0017	04/05/0010 04/05/00	10 Evaluation	4.04	4 400 000	0000 04	1 000 000		004 700						/54 005	004 700			Ī
	Insurance	Annual Exh	Equity	Association	E570DZWZ7FF32TWEFA76 _	_04/25/201/	104/25/2019 104/25/20	expiration	1,84	4,406,653	2388.61	1326,909		991,723	·	-				(51,905	991,723			 I
SPX/CS/190425/2388.61-3105.15		5 Reserves	E-mitu	Citibank, National	EE70D7W77EE99TWEF 470	04/05/0047	04/05/0010 04/05/00	O Evaluation	68	1,645,734	2388.61	128,015		370,375						(20,325	370,375			Ī
	Insurance	Annual Exh	Equity	Association	E570DZWZ7FF32TWEFA76 _	_04/23/201/	104/25/2018 104/25/20	is _expiration		1,045,/34	∠358.61	128,015		3/0,3/5		·			· <b> </b>	(20,325	0,3/5ر0/لا	<u> </u>		 I
SPX/AVGCS/190425/25/2639.40-	Indexed Universal Life	5 Reserves	Carri to:	Cradit Cui	EEODYON IVVV II MOOGOOO	04/05/0040	04/05/0010 04/05/00	10 Evaluation	4 00	4 474 000	0000 40	405 545		100 000						(50.740	400.000			Ī
2917.74	Insurance	Annual Exh	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868 _	_04/25/2018	U4/25/2018 _U4/25/20	expiration	1,69	4,474,201	2639.40	165,545	·	180,330	<u> </u>	·	-		·	(52,716	180,330			 I
SPX/AVGCS/190425/25/2639.40-	Indexed Universal Life	5 Reserves			EEODYON NANY II NOOCCO	04 (05 (06 :5	04/05/0040				2002 12			400 :-:						(05.000	400 :::			İ
2946.55	Insurance	Annual Exh	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868 _		D4/25/2019 _D4/25/20	19 Expiration	1, 12	92,980,363	2639.40	112,956		120 , 121	<u> </u>	·			·	(35,969	)120, 121			 I
CDV (CL 0 (400 405 (CF (CV	Indexed Universal Life	5 Reserves	F ! A.	0	EEODICON IVUV # NOCOCCO	04/05/00/0	04/05/0040 04/05/05	IO F :- +:	044 ***	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										/40 /01	J			Ī
SPX/CLQ/190425/25/3%	Insurance	1	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	.µu4/25/2018	104/25/2019 104/25/20	19 JEXPIRATION		914,230	3%		L		L		.			(12,431	<u>  </u>	L		

#### ANNUAL STATEMENT FOR THE YEAR 2019 OF THE Accordia Life and Annuity Company

# **SCHEDULE DB - PART A - SECTION 2**

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

					Showing all C	ptions, Ca	ps, Floors,	Collars, S	Swaps and	d Forwards	Termina	ted During	, Current \	Year								
1	2	3 4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description									Cumulative	O											
	Description of Item(s)								Strike	Prior Year(s) Initial Cost	Initial Cost											Hedge
	Hedged,				Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s)			Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income	/ of			or Termin		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation	Exhibit Risk(s) Identifier (a)	Exchange, Counterparty	Trade		Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	0-4-	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination (b)
Description	or Replicated	Identifier (a) Annual Exh	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(D)
	Indexed Universal Life	5 Reserves																				
SPX/CLQ/190425/25/3.2%	Insurance	Annual Exh	. Credit Suisse E58DKGMJYYYJLN	C386804/25/201	8 .04/25/201904/25/20	9 Expiration		1,593,298	3.2%	72,973								(23,237	")			
	Indexed Universal Life	5 Reserves	Goldman Sachs																			
SPX/CLQ/190425/25/4.2%	Insurance	Equity	. International 784F5XWPLTWKTB	3E58404/25/201	8 .04/25/201904/25/20	9 Expiration	2,735,536	2,735,536	4.2%	150,728		45,491						(47,997	7)45,491			
SPX/CS/190425/2639.40-2752.60	Indexed Universal Life	5 Reserves																				
	Insurance	Equity	_ MorganStanley 87GCMVDQLFKA7Q	JXC5604/25/201	8 _04/25/2019 _04/25/20	9 Expiration	1,201	3,169,087	2639.40	76,692		135,918						(24,421	135,918			
SPX/CS/190425/2639.40-2770.72	2 Indexed Universal Life	Annual Exh 5 Reserves																				
	Insurance	Equity	_ MorganStanley 87GCMVDQLFKA7Q	JXC5604/25/201	8 .04/25/201904/25/20	9 Expiration	246	648,558	2639.40	17,933		32,268						(5,710	32,268			
SPX/CS/190425/2639.40-2870.09	9 Indexed Universal Life	Annual Exh 5 Reserves						1											1			1
G1 A7 GG7 13 G42 G7 2 G33 . 40 - 26 7 U . U3	Insurance	Equity	SunTrust Bank IYDOJBGJWY9T8X	CSX06 _ 04/25/201	8 04/25/2019 04/25/20	9 Expiration	16,952	44,742,929	2639.40	1,950,792		3,910,641						(621,202	3,910,641			
ODY (00 (400 40E (0000 40 0070 05		Annual Exh						I											1			1 '
SPX/CS/190425/2639.40-2876.95	Indexed Universal Life Insurance	5 Reserves Equity	SunTrust Bank IYDOJBGJWY9T8X	CSX06 _ 04/25/201	8 04/25/2019 04/25/20	9 Expiration	552	1,457,588	2639.40	65,008		131,185						(20,701	131, 185			l
		Annual Exh			I I	1													1			
SPX/CS/190425/2639.40-2896.74	Indexed Universal Life Insurance	5 Reserves	SunTrust Bank IVDO.IBG.IWY9T8X	CSX06 04/25/201	8 04/25/2019 04/25/20	9 Expiration	19,023	50,209,312	2639.40	2,364,859		4,895,379						(753,056	3)4,895,379			
	Thousand The Control of the Control	Annual Exh	- Cannada Saim	50,000 _ 50 17 20, 20 1	5 10 17 20 10 15 17 20 20	o Jenpiration				2,001,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/190425/2639.40-2929.73	Indexed Universal Life Insurance	5 Reserves Equity	SunTrust Bank IYDOJBGJWY9T8X	04/05/00	8 04/25/2019 04/25/20	O Evaluation	750	1,996,271	2639.40	101,810		216,894						(32,420	216,894			
	Illisul dilice	Annual Exh	_ Suill ust balk IIDOJBGJii1916X	L3A00 _ L04/25/201	0 104/25/2019 104/25/20	B Expiration			2039.40			210,094						(32,420	7)210,094			
SPX/CS/190425/2639.40-2956.13	Indexed Universal Life	5 Reserves						.=														
	Insurance	Annual Exh	SunTrust Bank IYDOJBGJWY9T8X Wells Fargo Bank,	CSX06 _ L04/25/201	8 04/25/2019 04/25/20	9 Expiration	6,453	17,032,990	2639.40	912,968		1,850,629						(290,722	2)1,850,629			
SPX_INDU_NDX/ARBCS/190425/25/		5 Reserves	National Association																			
0.00%-6.50%	Insurance	Annual Exh	- KB1H1DSPRFMYMC	FXT09 _ L04/25/201	8 04/25/2019 04/25/20	9 Expiration		1,056,495	6.50%	35,076									67,408			
SPX_INDU_NDX/ARBCS/190425/25/	/ Indexed Universal Life	5 Reserves																				
0.00%-9.50%	Insurance	Annual Exh	<ul> <li>MorganStanley 87GCMVDQLFKA7Q Wells Fargo Bank,</li> </ul>	JXC5604/25/201	8 .04/25/201904/25/20	9 Expiration	1,796,844	1,796,844	9.50%									(21,686	5)115,129			
SPX/CS/190425/2721.33-3088.71	1 Indexed Universal Life	5 Reserves	National Association																			
	Insurance	Annual Exh	KB1H1DSPRFMYMC	FXT0905/25/201	8 .04/25/201904/25/20	9 Expiration	283		2721.33	40,590		57,975										
SPX/CS/190424/2634.56-2836.77	7 Indexed Universal Life	5 Reserves																				
	Insurance	Equity	_ SunTrust Bank IYD0JBGJWY9T8X	CSX0604/24/201	8 .04/24/201904/24/20	9 Expiration	370		2634.56	39,020								(12,316	3)74,872			
SPX/CS/190423/2670.29-2876.77	7 Indexed Universal Life	Annual Exh 5 Reserves																				
	Insurance	Equity	. SunTrust Bank IYDOJBGJWY9T8X	CSX0604/23/201	8 .04/23/201904/23/20	9 Expiration	226	604,668	2670.29	24,550		46,756						(7,680	)46,756			
SPX/CS/190418/2693.13-2897.98	B Indexed Universal Life	Annual Exh 5 Reserves																				
	Insurance	Equity	SunTrust Bank IYDOJBGJWY9T8X	CSX06 _ 04/19/201	8 .04/18/201904/18/20	9 Expiration			2693.13			64,693						(10, 152				
SPX/CS/190418/2670.14-2874.77	7 Indexed Universal Life	Annual Exh 5 Reserves						1											1			1
G. 37007 100+1072070 . 14-2074 . 77	Insurance	Equity	SunTrust Bank IYDOJBGJWY9T8X	CSX06 _ 04/20/201	8 04/18/2019 04/18/20	9 Expiration	446	1, 191, 275	2670.14	47,532		91,295						(14,367	91,295			
SPX/CS/190417/2706.39-2913.36	6 Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association					1											1			1
G A/ GG/ 130411/2/00.33-2313.30	Insurance	Equity		FXT09 _ 04/17/201	8 04/17/2019 04/17/20	9 Expiration	360	974,792	2706.39	38,602		69,897						(11,430	69,897			
CDV /CC /100/15 /0577 04 0004 17	7 Indexed Universal Life	Annual Exh						1											1			1
SPX/CS/190416/2677.84-2884.17	/ Indexed Universal Life Insurance	5 Reserves Equity	Scotia BankL319ZG2KFGXZ61	MYR7204/16/201	8 04/16/2019 04/16/20	9 Expiration	360	962,924	2677.84	38,517		74, 194						(11,297	74, 194			
000/00/400440/0000 00 0000		Annual Exh	Wells Fargo Bank,			1								1	1 1							1
SPX/CS/190412/2663.99-2869.13	Indexed Universal Life Insurance	5 Reserves Equity	National Association KB1H1DSPRFMYMC	FXT09 _ 04/12/201	8 04/12/2019 04/12/20	9 Expiration	210	560,023	2663.99	22,457		43,124						(6,371	43, 124			l '
		Annual Exh				1						.,							1			
SPX/CS/190412/2656.30-2858.06	6 Indexed Universal Life Insurance	5 Reserves Fauity	Scotia Bank L319ZG2KFGXZ61	MYR72 04/13/201	8 04/12/2019 04/12/20	9 Expiration	597	1,585,354	2656.30	62,621		120,416						(17,816	3)120,416			1
		Annual Exh		2	1 12/20/0 12/20	1	507	,,000,004	2000.00	32,021								,010	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/190410/2357.16-2863.95	Indexed Universal Life Insurance	5 Reserves Equity	Scotia Bank L319ZG2KFGXZ61	WR72 04/10/201	7 04/10/2019 04/10/20	9 Evolvation	2,090	4,926,180	2357.16	359,611		1,059,130						(49,584	1,059,130			1
	I I I I I I I I I I I I I I I I I I I	Annual Exh	L319ZGZNFGAZO II	mini 2 _ 104/ 10/20	1 104/10/2018 104/10/20	o Jexpiration	2,090	4,920, 180	∠აυ/ . I0			1,008,130		†	1				1,009,130			
SPX/CS/190410/2357.16-2934.66		5 Reserves	01:- DI.   1010700/F0/70/1	UVD70 04/40/004	7 04 (40 (0040 04 (40 (00	0 5		4 000 700	0057 40	205 750		000 500						(44.045	000 500			1
	Insurance	Annual Exh	_ Scotia Bank L319ZG2KFGXZ61	with/2 _ L04/10/201	7 .04/10/201904/10/20	b Expiration	1,809	4,263,739	2357.16					†				44,915	5)960,588	····		
SPX/CS/190410/2357.16-3064.31		5 Reserves			_ [																	1 '
<u> </u>	Insurance	Equity	Scotia Bank L319ZG2KFGXZ61	MYR72 04/10/201	7 04/10/2019 04/10/20	9 Expiration	687	1,618,670	2357.16	130,465			ļ				ļ	(17,989	364,674	L		1

					5	Showing all Op	tions, Car	ps, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During C	Current Y	'ear								
1	2	3	4	5	6	7 8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,					Date of	Indicate			Strike Price,	Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for Income	Schedule	Type(s)			Maturity or Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
SPX/AVGCS/190410/10/2656.87-	Indexed Universal Life	Annual Exh 5 Reserves	1																				l
2935.84	Insurance	Annual Exh	Equity	_ Scotia Bank L319ZG2KFGXZ61BMYR72 .	_04/10/2018	.04/10/201904/10/2019 .	Expiration	1,881	4,997,991	2656.87	193,372		198 , 167						(53,474)	198 , 167			
2949.13	Insurance	Annual Exh	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	.04/10/2018	.04/10/201904/10/2019 .	Expiration	224	594,853	2656.87	23,675		23,586						(6,547)	23,586			
SPX/AVGCS/190410/10/2656.87- 2965.62	Indexed Universal Life Insurance	5 Reserves	Equity	_ Scotia Bank L319ZG2KFGXZ61BMYR72 .	_04/10/2018	.04/10/201904/10/2019 .	Expiration	1,207	3,206,003	2656.87	128,625		127,116						(35,569)	127,116			
SPX/CLQ/190410/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	_ Credit Suisse E58DKGMJYYYJLN8C3868	_04/10/2018	.04/10/201904/10/2019 .	Expiration	1,750,447	1,750,447	3%	72,994		92,467						(20, 185)	92,467			
SPX/CLQ/190410/10/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	_ Credit Suisse E58DKGMJYYYJLN8C3868	_04/10/2018	.04/10/201904/10/2019 .	Expiration	2,158,531	2,158,531	3.2%	96,702		122,658						(26,742)	122,658			
SPX/CLQ/190410/10/4.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7QOJXC56	_04/10/2018	04/10/2019 _04/10/2019 .	Expiration	4,006,737	4,006,737	4.2%	221,973		307,817						(61,384)	307,817			
SPX/CS/190410/2656.87-2769.79	Indexed Universal Life	Annual Exh 5 Reserves	Equity			.04/10/2019 _04/10/2019 .		476	1,264,264	2656.87	30,089		53,733						(8,321)	53,733			
SPX/CS/190410/2656.87-2776.45		Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7QOJXC56				450	1,196,671	2656.87	30,156		53,851						(8,339)	53,851			
SPX/CS/190410/2656.87-2787.30	O Indexed Universal Life	Annual Exh 5 Reserves	Equity	_ MorganStanley 87GCMVDQLFKA7QOJXC56	L04/10/2018	04/10/2019 _04/10/2019 .	Expiration	237	629,078	2656.87	17,048		30,882						(4,714)	30.882			
SPX/CS/190410/2656.87-2889.10	O Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	_ MorganStanley 87GCMVDQLFKA7QQJXC56				17.482	46.447.589	2656.87	2,039,049		4,044,302						(563,871)	4,044,302			
SPX/CS/190410/2656.87-2895.99		Annual Exh 5 Reserves	Equity					526	1,397,198	2656.87	62,874		121,657						(17,387)	121,657			
SPX/CS/190410/2656.87-2915.9		Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06				25,452	67,623,270		3,212,105		5,888,119						(888,264)	5,888,119			
SPX/CS/190410/2656.87-2949.13		Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association		.04/10/201904/10/2019 .		655	1,740,492		89,983		151,549						(24,884)	151,549			
SPX/CS/190410/2656.87-2975.7	1 Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association		.04/10/201904/10/2019 .		6.527	17,342,287		946,889		1.510.034						(261.849)	1.510.034			
SPX_INDU_NDX/ARBCS/190410/10/		Annual Exh 5 Reserves	Equity	. MorganStanley 87GCMVDQLFKA7QOJXC56				1,479,776	1,479,776		45,725		81.646						(12,645)				
SPX_INDU_NDX/ARBCS/190410/10/ 0.00%-9.50%		Annual Exh 5 Reserves	Equity			.04/10/201904/10/2019 .		2,274,569	2,274,569		87,571		125,498						(24,217)				
SPX/CS/190410/2723.07-3090.68	B Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity			.04/10/201904/10/2019 .		593	1,615,710										(25,500)	97,984			
SPX/CS/190409/2613.16-2810.08		Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association		04/09/2019 04/09/2019			500,921	2613.16	19,786		37,748						(5,416)	37,748			
SPX/CS/190404/2644.69-2847.86	6 Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity						502,698	2644.69	20,108		38,618						(5,224)	38,618			
SPX/CS/190402/2581.88-2781.6	0 Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09				207	535,566	2581.88	21,637		41,428						(5,500)	41,428			
SPX/CS/190529/2689.86-2897.30	O Indexed Universal Life Insurance	Annual Exh 5 Reserves		Wells Fargo Bank, National Association		05/29/2019 05/29/2019			525,441				18,198						(8,810)				
SPX/CS/190524/2415.07-2934.31		Annual Exh 5 Reserves	Equity	Deutsche Bank		.05/24/201905/24/2019 .		2,443	5,900,630				1,004,153						(85,933)	1,004,153			
SPX/CS/190524/2415.07-3007.46		Annual Exh 5 Reserves	1	Deutsche Bank		05/24/201905/24/2019 .		2.085	5.035.934				857.001						(76.844)	857.001			

# E19.9

# **SCHEDULE DB - PART A - SECTION 2**

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

				,	Showing all Op	otions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	Termina	ted During	Current `	∕ear								
1	2	3 4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description									Cumulative Prior Year(s)	Current Vear											1
	of Item(s)								Strike	Initial Cost	Initial Cost											Hedge
	Hedged,				Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule Type(s)  of			Maturity or Termina	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit Risk(s)	Exchange, Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier (a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX/CS/190524/2415.07-3139.51	I Indexed Universal Life	Annual Exh 5 Reserves	Bank of America, National																			1
	Insurance	Equity	Association-NY B4TYDEB6GKMZ0031MB27	. 05/25/2017	.05/24/201905/24/2019	Expiration	342		2415.07	65,972		140,512						(13,305	140,512			
SPX/AVGCS/190524/25/2721.33-	Indexed Universal Life	Annual Exh 5 Reserves																				
3007.07	Insurance	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	_05/25/2018	.05/24/201905/24/2019	Expiration	1,749	4,760,872	2721.33	152,824		58,041						(62, 166	58,041			
SPX/AVGCS/190524/25/2721.33-	Indexed Universal Life	Annual Exh 5 Reserves																				1
3020.68	Insurance	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	_05/25/2018	.05/24/201905/24/2019	Expiration	186	505,732	2721.33	16,335		6, 166						(6,645	6, 166			
SPX/AVGCS/190524/25/2721.33-	Indexed Universal Life	Annual Exh 5 Reserves																				
3037.28	Insurance	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	_05/25/2018	05/24/2019 _05/24/2019	Expiration	1,081	2,942,411	2721.33	95,628								(38,900	35,872			
	Indexed Universal Life	Annual Exh 5 Reserves	Citibank, National																			
SPX/CLQ/190524/25/3%	Insurance	Equity		_05/25/2018	05/24/2019 _05/24/2019	Expiration	2,056,969	2,056,969	3%									(35,980	)			
	Indexed Universal Life	Annual Exh 5 Reserves																				1
SPX/CLQ/190524/25/3.2%	Insurance	.   Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	_05/25/2018	05/24/2019 _05/24/2019	Expiration	1,125,829	1,125,829	3.2%	50,550								(20,563	)			
	Indexed Universal Life	Annual Exh 5 Reserves																				
SPX/CLQ/190524/25/4.2%	Insurance	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	_05/25/2018	05/24/2019 _05/24/2019	Expiration	2,553,909	2,553,909	4.2%	131,271		-					-	(53,398	)			
SPX/CS/190524/2721.33-2836.99	Indexed Universal Life	Annual Exh 5 Reserves	Goldman Sachs																			
	Insurance	Equity	International 784F5XWPLTWKTBV3E584	_05/25/2018	05/24/2019 _05/24/2019	Expiration	224	610,698	2721.33	14,962		23,503			ļ		-	(6,086	23,503			[
SPX/CS/190524/2721.33-2844.47	Indexed Universal Life	Annual Exh 5 Reserves	Citibank, National																			
	Insurance	Equity	Association E570DZWZ7FF32TWEFA76	05/25/2018	.05/24/201905/24/2019	Expiration	1,314	3,575,839	2721.33	91,541		137,616					-	(37,237	137,616			
SPX/CS/190524/2721.33-2924.00	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																			
	Insurance	Annual Exh	Wells Fargo Bank, KB1H1DSPRFMYMCUFXT09	05/25/2018	.05/24/201905/24/2019	Expiration	294		2721.33	30,986		30,814					-	(12,605	30,814			
SPX/CS/190524/2721.33-2959.45	Indexed Universal Life	5 Reserves	National Association																			
	Insurance	Annual Exh	Wells Fargo Bank. KB1H1DSPRFMYMCUFXT09	05/25/2018	05/24/2019 _05/24/2019	Expiration	15,085	41,051,383	2721.33	1,761,104		1,579,857					-	(716,381	1,579,857			
SPX/CS/190524/2721.33-2966.25		5 Reserves	National Association																			
	Insurance	Annual Exh	Wells Fargo Bank, KB1H1DSPRFMYMCUFXT09	05/25/2018	05/24/201905/24/2019	Expiration	813	2,212,107	2721.33	96,890								(39,413				
SPX/CS/190524/2721.33-2986.66		5 Reserves	National Association																			1
	Insurance	Annual Exh	Wells Fargo Bank, KB1H1DSPRFMYMCUFXT09	05/25/2018	.05/24/201905/24/2019	Expiration	22,713	61,809,163	2721.33	2,837,041		2,378,717			·			(1, 154,050	2,378,717			
SPX/CS/190524/2721.33-3020.68		5 Reserves	National Association															(00.00.1				
	Insurance	Annual Exh	Wells Fargo Bank,	05/25/2018	.05/24/201905/24/2019	Expiration	439	1, 194, 328	2721.33	58,880		45,964						(23,951				
SPX/CS/190524/2721.33-3048.07		5 Reserves	National Association	UE 10E 10010	0E /04 /0040 0E /04 /0040	Evelent:	E 007	16 000 000	0704 00	000 054		004.040						/000 000	004.040			1
	Insurance	Annual Exh		00/20/2018	.05/24/201905/24/2019		5,967	16,238,809	2721.33			624,948			1			(338,868	624,948			
SPX_INDU_NDX/ARBCS/190524/25/ 0.00%-6.50%	/ Indexed Universal Life Insurance	5 Reserves Equity	Deutsche Bank (London) 7LTWFZYICNSX8D621K86	05/25/2019	05/24/2019 _05/24/2019	Evniration	1,060,028	1,060,028	6.50%	33,073		18,959						(13,453	18,959			1
		Annual Exh			33, 24, 2010 1,00, 24, 2010	- Copilation									1				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX_INDU_NDX/ARBCS/190524/25/ 0.00%-9.50%	/ Indexed Universal Life Insurance	5 Reserves Fauity	Deutsche Bank (London) 7LTWFZYICNSX8D621K86	05/25/2018	05/24/2019 05/24/2019	Expiration	2,468,611	2,468,611	9.50%	93,807		44 , 151						(38, 159	44, 151			1
		Annual Exh	Wells Fargo Bank,		20072472010	np w. (0)1	,700,011	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							1				,			
SPX/CS/190524/2717.07-3083.87	Indexed Universal Life Insurance	5 Reserves Fauity	National Association KB1H1DSPREMYMCUEXTO9	06/25/2018	05/24/2019 _05/24/2019	Expiration	320	869,541	2717.07	48,694		34,880						(21,294	34,880			1
		Annual Exh	Wells Fargo Bank,		[	1	J					.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/190522/2724.44-2931.36	Indexed Universal Life Insurance	5 Reserves Equity	National Association KB1H1DSPRFMYMCUFXT09	05/22/2018	05/22/2019 05/22/2019	Expiration	320	872,942	2724.44	34,219		42,240						(13,477	()42,240			l
ODV (00 (400E04 (0700 04 0044 40		Annual Exh				1																
SPX/CS/190521/2733.01-2941.46	Indexed Universal Life Insurance	5 Reserves Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	. 05/21/2018	05/21/2019 05/21/2019	Expiration	340	929,402	2733.01	36,247		44,668			<u> </u>			(14, 175	44,668			
SPX/CS/190517/2712.97-2920.45	Indexed Universal Life	Annual Exh 5 Reserves																				
oi n/ oo/ 1800 11/21 12.81=2820.40	Insurance	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	05/18/2018	05/17/2019 05/17/2019	Expiration	429	1, 164, 554	2712.97	45,220		62,912			<u> </u>			(17,324	62,912			íJ
SPX/CS/190515/2711.45-2918.89	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																			
5. 7. 557 1000 107 E7 11 . 40 - 20 10 . 00	Insurance	Equity	KB1H1DSPRFMYMCUFXT09	05/15/2018	05/15/201905/15/2019	Expiration	309		2711.45	32,885		43, 163	ļ		ļ		ļ	(12,309				
SPX/CS/190514/2730.13-2936.50	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																			1
	Insurance	Equity		_05/14/2018	05/14/2019 _05/14/2019	Expiration	586	1,600,948	2730.13	61,316		61,150						(22,780				1

						S	Showing all	Optic	ons, Cap	s, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current \	ear/								
1	2	3	4	5		6	7	3	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s)											Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,		T ()				Date of		Indicate			Price,	of Un-	of Un-	Considera-		B 1/				Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule /	Type(s)				Maturity or Terr		Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss)	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Co		Trade	Expira- ti	on N	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	` tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier Annual Exh	(a)	or Central Cle	earinghouse	Date	tion Da	ate	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX/CS/190510/2399.63-2915.55	5 Indexed Universal Life Insurance	5 Reserves	Equity	Citibank, National Association E	570DZWZ7FF32TWEFA76 .	.05/10/2017	.05/10/201905/10	/2019 _ Exp	piration	1,916	4,597,982	2399.63									(59,479)	923,130			
SPX/CS/190510/2399.63-2987.85	5 Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E	570DZWZ7FF32TWEFA76 _	_05/10/2017 .	.05/10/201905/10	/2019 _ Exp	piration	1,691	4,058,521	2399.63	304,795								(54,761)	814,823			
SPX/CS/190510/2399.63-3118.38	B Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse E	E58DKGNJYYYJLN8C3868 .	_05/10/2017	.05/10/201905/10	/2019 Exp	piration	386	927,238	2399.63			186 , 160						(13, 144)				
SPX/AVGCS/190510/10/2723.07- 3008.99	Indexed Universal Life	Annual Exh 5 Reserves	Equity		_319ZG2KFGXZ61BMYR72				piration	1.581	4.305.805										(50,209)	82.758			
SPX/AVGCS/190510/10/2723.07-	Indexed Universal Life	Annual Exh 5 Reserves	, , ,	Barclays Bank PLC																					
3022.61	Insurance	Annual Exh 5 Reserves	Equity		G5GSEF7VJP5170UK5573				piration	396	1,079,398	2723.07	35,404		20,746						(12,829)	20,746			
3041.22	InsuranceIndexed Universal Life	Annual Exh 5 Reserves	Equity		.319ZG2KFGXZ61BMYR72					959	2,610,254				50, 169						(31, 185)	50,169			
SPX/CLQ/190510/10/3%	InsuranceIndexed Universal Life	Annual Exh 5 Reserves	Equity		37GCMVDQLFKA7Q0JXC56					1,938,542	1,938,542		81,613		49,531						(29,573)	49,531			
SPX/CLQ/190510/10/3.2%	Insurance	Annual Exh 5 Reserves	Equity		37GCMVDQLFKA7QOJXC56 _					1,121,763	1,121,763		49,470		33,149						(17,926)	33,149			
SPX/CLQ/190510/10/4.2% SPX/CS/190510/2723.07-2839.50	Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 8	37GCMVDQLFKA7QOJXC56 _	_05/10/2018	.05/10/201905/10	/2019 _ Exp	piration	3,366,839	3,366,839	4.2%	172,382								(62,464)	166,829			
SPX/CS/190510/2723.07-2961.20	Insurance	Annual Exh 5 Reserves	Equity	. MorganStanley 8	37GCMVDQLFKA7QOJXC56 _	_05/10/2018 .	.05/10/201905/10	/2019 _ Exp	piration	4,554	12,401,867	2723.07	295, 164								(106,956)	530,265			
SPX/CS/190510/2723.07-2968.15	Insurance	Annual Exh 5 Reserves	Equity	. Scotia Bank L	.319ZG2KFGXZ61BMYR72 _	_05/10/2018	.05/10/201905/10	/2019 _ Exp	piration	20,352	55,418,771	2723.07	2,332,022		3,222,265						(845,030)	3,222,265			
SPX/CS/190510/2723.07-2988.57	Insurance	Annual Exh 5 Reserves	Equity	. Scotia Bank L	.319ZG2KFGXZ61BMYR72 _	.05/10/2018	.05/10/201905/10	/2019 _ Exp	piration	840	2,287,863	2723.07	97,738		133,025						(35,416)	133,025			
SPX/CS/190510/2723.07-3022.61	Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L Wells Fargo Bank, National Association	.319ZG2KFGXZ61BMYR72 .	.05/10/2018	.05/10/201905/10	/2019 _ Exp	piration	22, 108	60,200,546	2723.07	2,715,045		3,500,297						(983,822)	3,500,297			
SPX/CS/190510/2723.07-3049.91	Insurance	Annual Exh	Equity		(B1H1DSPRFMYMCUFXT09 _	.05/10/2018	.05/10/201905/10	/2019 _ Exp	piration	711	1,935,957	2723.07	94,088		112,564						(34,094)	112,564			
	Insurance	Annual Exh	Equity		LTWFZYIONSX8D621K86 .	.05/10/2018	.05/10/201905/10	/2019 _ Exp	piration	8,677	23,629,010	2723.07	J , 198 , 227		1,373,884						(434, 189)	1,373,884			
SPX_INDU_NDX/ARBCS/190510/10/ 0.00%-6.50%	Insurance	5 Reserves Annual Exh	Equity	Credit Suisse E	E58DKGMJYYYJLN8C3868 .	_05/10/2018	.05/10/201905/10	/2019 _ Exp	piration	1,096,054	1,096,054	6.50%	35,074		26,891						(12,709)	26,891			
SPX_INDU_NDX/ARBCS/190510/10/ 0.00%-9.50%	Insurance	5 Reserves Annual Exh	Equity	Wells Fargo Bank,	E58DKGNJYYYJLN8C3868 _	_05/10/2018	.05/10/201905/10	/2019 _ Exp	piration	1,459,674	1,459,674	9.50%	55,760		35,812						(20,205)	35,812			
SPX/CS/190510/2727.72-2935.59	Insurance	5 Reserves Annual Exh	Equity	Wells Fargo Bank,	(B1H1DSPRFMYMCUFXT09 _	_05/11/2018	05/10/2019 _05/10	/2019 _ Exp	piration	229	625,507	2727.72	24,395		35,241						(8,865)	35,241			
SPX/CS/190510/2779.03-3112.51	Insurance	5 Reserves Annual Exh	Equity	Wells Fargo Bank,	(B1H1DSPRFMYMCUFXT09 _	_06/08/2018	05/10/2019 _05/10	/2019 Exp	piration	514	1,428,104	2779.03	70,834		52,606						(27,858)	52,606			
SPX/CS/190509/2697.79-2901.78	Insurance	5 Reserves Annual Exh	Equity	National Association K Wells Fargo Bank,	(B1H1DSPRFMYMCUFXT09_	_05/09/2018	05/09/2019 _05/09	/2019 Exp	piration	337	908,292	2697.79	35, 151		58,222						(12,568)	58,222			
SPX/CS/190507/2672.63-2878.94	Insurance	5 Reserves Annual Exh	Equity	National Association K Wells Fargo Bank,	(B1H1DSPRFMYMCUFXT09_	_05/07/2018	05/07/2019 _05/07	/2019 _ Exp	piration	202	538,870	2672.63	21,285		41,597						(7,491)	41,597			
SPX/CS/190503/2663.42-2864.53	Insurance	5 Reserves Annual Exh	Equity	National Association K Wells Fargo Bank,	KB1H1DSPRFMYMCUFXT09 _	.05/04/2018	05/03/2019 _05/03	/2019 _ Exp	piration	366	974,848	2663.42	37,629								(12,932)	73,609			
SPX/CS/190503/2629.73-2833.16	Indexed Universal Life Insurance	5 Reserves	Equity	National Association	(B1H1DSPRFMYMCUFXT09 _	.05/04/2018	05/03/2019 _05/03	/2019 Exp	piration	297		2629.73	33,508								(11,515)				

						5	Showin	g all Op	otions, Cap	s, Floors,	Collars, S	waps and	d Forwards	Terminate	ed During	Current \	'ear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged,						Date of		Indicate			Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
	Used for Income	Schedule	Type(s)				Maturity or	Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)		Counterparty Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received)	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
		Annual Exh	(α)	or centrar c	Diearingriouse	Date	tion	Date	Jale	OUTILIAGES	Amount	(i aiu)	I alu	1 alu	remination	IIICOIIIC	value	Oode	(Decrease)	B./A.O.V.	Accietion	Hecognized	item	Detelled	(6)
SPX/CS/190628/2718.37-2927.4	Indexed Universal Life Insurance	5 Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	.06/29/2018	.06/28/2019	.06/28/2019	Expiration	419	1, 139, 712	2718.37	46,272								(23,071)				
SPX/CS/190627/2699.63-2899.0	06 Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72 .	06/27/2018	.06/27/2019	06/27/2019	_Expiration	310	836,075	2699.63	33,042		61,763						(16,244)				
SPX/CS/190626/2723.06-2927.5	0 Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09	06/26/2018	06/26/2019	06/26/2019	Expiration	197	536,213	2723.06	21,556		37.556						(10,537)	37.556			
SPX/CS/190625/2438.30-2962.5	3 Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868					2,069		2438.30			991,355						(90,360)	991,355			
SPX/CS/190625/2438.30-3036.3	32 Indexed Universal Life	Annual Exh 5 Reserves																							
SPX/CS/190625/2438.30-3169.6		Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868					1,887	4,600,272	2438.30			903,867						(82,609)	903,867			
SPX/AVGCS/190625/25/2717.07-	Insurance	Annual Exh 5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	06/23/2017	106/25/2019	_06/25/2019	_Expiration	753	1,835,175	2438.30	136,537		360,577			-			(33,088)	360,577			
3002.36	Insurance	- Annual Exh	Equity	Scotia Bank Bank of	L319ZG2KFGXZ61BMYR72	_06/25/2018	06/25/2019	_06/25/2019	Expiration	1,855	5,039,782	2717.07	183,246		100,402			-			(89,064)	100,402			
SPX/AVGCS/190625/25/2717.07- 3015.95	Indexed Universal Life	5 Reserves	Equity	America, National Association-NY	B4TYDEB6GKMZ0031MB27	06/25/2018	06/25/2019	06/25/2019	Expiration	263	715,215	2717.07	26,463		14,248						(12,862)	14,248			
SPX/AVGCS/190625/25/2717.07- 3032.68	Indexed Universal Life	5 Reserves Annual Exh	Equity	America, National Association—NY	B4TYDEB6GKMZ0031MB27	.06/25/2018	06/25/2019	.06/25/2019	Expiration	1,244	3,380,172	2717.07	126,080								(61,279)	67,339			
SPX/CLQ/190625/25/3%	Indexed Universal Life Insurance	5 Reserves	Equity	Deutsche Bank (London)	7LTWFZYICNSX8D621K86	.06/25/2018	.06/25/2019	.06/25/2019	Expiration	3,362,302	3,362,302	3%	141,889					-			(68,963)				
SPX/CLQ/190625/25/3.2%	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76 .	06/25/2018	.06/25/2019	.06/25/2019	Expiration	1,382,701	1,382,701	3.2%	61,668								(29,973)				
SPX/CLQ/190625/25/4.2%	Indexed Universal Life	Annual Exh 5 Reserves		Citibank, National Association	E570DZWZ7FF32TWEFA76 .					3,173,594	3, 173, 594	4.2%									(80,517)				
SPX/CLU/190625/25/4.2% SPX/CS/190625/2717.07-2832.5		Annual Exh 5 Reserves	Equity	Citibank, National	LUTUUZHZTF3ZTHEFA/6 .	00/23/2018	200/20/2019	10/23/2019	_ Lxp11a110N	1/3,094 , تد	1/3,394 , د	4.2%	00,062												
	_ Insurance	Annual Exh	Equity	Association	E570DZWZ7FF32TWEFA76 .	.06/25/2018	.06/25/2019	06/25/2019	Expiration	704	1,913,410	2717.07	47,070					-			(22,878)				
SPX/CS/190625/2717.07-2839.3	84 Indexed Universal Life Insurance	5 Reserves 	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76 .	.06/25/2018	.06/25/2019	06/25/2019	Expiration	239	648,731	2717.07	16,737								(8,135)	29, 193			
SPX/CS/190625/2717.07-2846.1	9 Indexed Universal Life Insurance	5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76 .	. 06/25/2018	.06/25/2019	06/25/2019	Expiration	212	576, 172	2717.07	15,614		27,381			-			(7,589)	27,381			
SPX/CS/190625/2717.07-2926.8	14 Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76 .	_06/25/2018	.06/25/2019	06/25/2019	Expiration	568	1,543,781	2717.07	62,678		113,812						(30,463)	113,812			
SPX/CS/190625/2717.07-2954.8	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76 .	06/25/2018	.06/25/2019	06/25/2019	_Expiration	20,295	55, 143, 163	2717.07	2,459,385		4,065,308						(1, 195, 344)	4,065,308			
SPX/CS/190625/2717.07-2961.6	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76	_06/25/2018	06/25/2019	06/25/2019	Expiration	782	2,124,763	2717.07	96,677		156,643						(46,988)	156,643			
SPX/CS/190625/2717.07-2981.9	98 Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association						19,855	53,946,697	2717.07	2,594,836		3,977,101						(1,261,177)	3,977,101			
SPX/CS/190625/2717.07-3015.9		Annual Exh 5 Reserves	Equity	Citibank, National	E570DZWZ7FF32TWEFA76					483	1,313,078	2717.07	68.280		96,804						(33.186)	96,804			
SPX/CS/190625/2717.07-3043.1		Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573					14,863		2717.07	,		2,977,248						(1,069,734)	2,977,248			
SPX_INDU_NDX/ARBCS/190625/25	5/ Indexed Universal Life	Annual Exh 5 Reserves		Deutsche Bank																					
0.00%-6.50%	Insurance	Annual Exh	Equity	(London)	7LTWFZY1CNSX8D621K86	06/25/2018	106/25/2019	06/25/2019	Expiration	1,692,283	1,692,283	6.50%	57,876		53,098			-			(28 , 130)	53,098			
0.00%-9.50%	Indexed Universal Lite	5 Reserves	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	06/25/2018	06/25/2019	06/25/2019	Expiration	2.509.016	2.509.016	9.50%	104.375		78 . 725	L					(50.730)				

						5	Showing all Op	otions, Cap	os, Floors,	Collars, S	waps and	d Forwards	Termina	ted During	Current	Year								
1	2	3	4	Ę	5	6	7 8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s)										Strike		Current Year Initial Cost											Hedge
	Hedged,	Cabadula	Turno(a)				Date of	Indicate			Price,	of Un-	of Un-	Considera-		Book/		Unraplized	Total Faraign	Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule /	Type(s) of				Maturity or Termina	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
D	Generation	Exhibit	Risk(s)	Exchange, 0		Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	_(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier Annual Exh	(a)	or Central C	learingnouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX/CS/190625/2846.07-3230.29		5 Reserves																						1 '
	_ Insurance	Annual Exh	Equity	. Credit Suisse	E58DKGMJYYYJLN8C3868 ,	07/25/2018	.06/25/201906/25/2019	Expiration	450	1,279,620	2846.07	65,772		32,062					-	(34,891)	32,062			1
SPX/CS/190620/2767.32-2979.2		5 Reserves		0.7.40.4	LVDA IDA IIIVATAVIVAAVAA	00 (00 (0040	00 (00 (0040 )00 (0040	F	000	204 450	00 5050	05.557		40.004						(40.004)	40.004			1 '
	_ Insurance	Annual Exh	Equity	Sunirust Bank	TYDOJBGJWY918XKCSX06 .	_06/20/2018	.06/20/2019	Expiration	229	634, 158	2767.32	25,557		42,821					-	(12,064)	42,821			1
SPX/CS/190621/2754.88-2955.4	6 Indexed Universal Life Insurance	5 Reserves	F:4	Contin Book	1.010700/E0V704DM/D70	00 (00 (0040	06/21/2019 _06/21/2019	F i 4 i	376	1,035,505	2754.88	39,981		73,515						(19.146)	70 545			1 '
	_ Insurance	Annual Exh	Equity	Wells Fargo Bank,	L319Z0ZNF0AZ01BiiI1N7Z _	.00/22/2010	00/21/2019 _00/21/2019	Expiration	٥/١٥		2/34.00			/3,313						(19,140)				
SPX/CS/190619/2762.59-2973.52	2 Indexed Universal Life Insurance	5 Reserves	Equity	National Association	KR1H1DSPREMVMCHEYTOQ	06/19/2018	06/19/2019 _06/19/2019	Expiration	258		2762.59	28,801		42,288						(13,516)	42,288			1 '
		Annual Exh	Equity			200/ 10/2010	35, .5, 20 10 . 100, 13/20 15		230			20,001												
SPX/CS/190618/2773.75-2987.3	2 Indexed Universal Life Insurance	5 Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	06/18/2018	06/18/2019 _06/18/2019	Expiration	188	522,482	2773.75	21,004		27, 125			l			(9,798)	27, 125			l'
ODV (00 /400044 /0700 40 0005 0		Annual Exh	,	Wells Fargo Bank,						,				,										
SPX/CS/190614/2782.49-2995.0	Indexed Universal Life Insurance	5 Reserves	Equity	National Association	KB1H1DSPRFMYMCUFXT09 _	06/14/2018	06/14/2019 _06/14/2019	Expiration	436	1,213,100	2782.49	47,554		45,555						(21,773)	45,555			'
SPX/CS/190614/2779.66-2992.18	8 Indexed Universal Life	Annual Exh 5 Reserves		Wells Fargo Bank, National Association																				1 '
31 A/ G3/ 1300 14/ 27/ 3.00-2332. 10	Insurance		Equity		KB1H1DSPRFMYMCUFXT09 _	06/15/2018	06/14/2019 _06/14/2019	Expiration	303	840,920	2779.66	33,469		32,467						(15,367)	32,467			
SPX/CS/190612/2786.85-3001.3	7 Indexed Universal Life	Annual Exh 5 Reserves																						1 '
	Insurance		Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	06/12/2018	06/12/2019 _06/12/2019	Expiration	181	504,242	2786.85	20,069		16,825						(9,025)	16,825			
SPX/CS/190610/2431.77-2954.60	0 Indexed Universal Life	Annual Exh 5 Reserves		Citibank, National																				1 '
	Insurance	Annual Exh	Equity	Association	E570DZWZ7FF32TWEFA76 .	.06/09/2017	06/10/2019 _06/10/2019	Expiration	1,805	4,390,003	2431.77	320,470								(71,067)				
SPX/CS/190610/2431.77-3028.1	5 Indexed Universal Life	5 Reserves		Citibank, National																				1 '
	Insurance	Annual Exh	Equity	Association	E570DZWZ7FF32TWEFA76 .	.06/09/2017	06/10/2019 _06/10/2019	Expiration	1,707	4,150,071	2431.77								-}	(70,220)	<i>3</i> 76,437			1'
SPX/CS/190610/2431.77-3161.00		5 Reserves		Citibank, National																				1 '
	_ Insurance	Annual Exh	Equity	Association	E570DZWZ7FF32TWEFA76 .	_06/09/2017	.06/10/2019	Expiration	611	1,486,558	2431.77	119,668		278 , 120					-	(26,537)	278,120			
SPX/AVGCS/190610/10/2779.03-		5 Reserves	F:4	Castia Basis	1.010700/E0V7040M/D70	00 (00 (0040	00 /40 /0040 00 /40 /0040	F i 4 i	1.050	0.750.545	0770 00	440,000								/E4 000	7 000			1 '
3070.83	Insurance	Annual Exh	Equity	Scotia Bank	L319202NF0A201BW1H72 .	.00/08/2018	.06/10/2019	Expiration	1,350	3,752,545	2779.03	116,329							-	(51,666)				
SPX/AVGCS/190610/10/2779.03- 3084.72	Indexed Universal Life	5 Reserves	Equity	Scotia Bank	1 3107C2KECY761PMVR72	06/08/2018	.06/10/201906/10/2019	Expiration	351		2779.03	30,968		1,877						(13,754)	1,877			1 '
		Annual Exh	Equity	- COULTE DEM	EUTOEGET GNEO ISHTTI E	200,00,2010	50, 10, 20 10 150, 10, 20 10																	
SPX/AVGCS/190610/10/2779.03- 3102.36	Indexed Universal Life Insurance	5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72 .	.06/08/2018	06/10/2019 _06/10/2019	Expiration	831	2,309,756	2779.03			4,449						(32,365)	4,449			l'
	Indexed Universal Lif-	Annual Exh	. ,	Deutsche Bank										,										
SPX/CLQ/190610/10/3%	Indexed Universal Life Insurance	5 Reserves	Equity		7LTWFZYICNSX8D621K86 .	.06/08/2018	06/10/2019 _06/10/2019	Expiration	1,828,136	1,828,136	3%	77,513		12,523						(34,426)	12,523			
	Indexed Universal Life	Annual Exh 5 Reserves		Citibank, National																				1 '
SPX/CLQ/190610/10/3.2%	Insurance		Equity		E570DZWZ7FF32TWEFA76 .	.06/08/2018	06/10/2019 _06/10/2019	Expiration	3,662,991	3,662,991	3.2%	162,637		39,743						(72,233)	39,743			
	Indexed Universal Life	Annual Exh 5 Reserves		Citibank, National																				1 '
SPX/CLQ/190610/10/4.2%	_ Insurance	Annual Exh	Equity	Association	E570DZWZ7FF32TWEFA76 _	_06/08/2018	06/10/2019 _06/10/2019	Expiration	2,576,621	2,576,621	4.2%	132,696		79,489						(58, 935)	79,489			
SPX/CS/190610/2779.03-2897.9		5 Reserves		National Association																				1 '
	_ Insurance	Annual Exh	Equity	Wells Fargo Bank,	KB1H1DSPRFMYMCUFXT09 _	_06/08/2018	06/10/2019 _06/10/2019	Expiration	1,288	3,579,729	2779.03			138,731					-	(38,793)	138,731			
SPX/CS/190610/2779.03-2911.3		5 Reserves	E-mit:	National Association	VD 1L1000DENUNUIEVT00	00 (00 (0040	06/40/0040 06/40/0040	Evaluation	384	4 000 504	0770 00	00 500		44 000						/40.005	41.333			1 '
	_ Insurance	Annual Exh	Equity	Wells Fargo Bank,	VD III INSEREMIMONEX 109	_00/08/2018	06/10/2019 _06/10/2019	_cxpiration	384	1,066,534	2779.03	28,583		41,333					-	(12,695)	41,333			
SPX/CS/190610/2779.03-3022.18	8 Indexed Universal Life Insurance	5 Reserves	Equity	National Association	KR1H1DSPREMYMCLIEYTOQ	06/08/2018	06/10/2019 _06/10/2019	Expiration	20,724	57,592,904	2779.03	2,464,976		2,231,986						(1,094,780)	2,231,986			1 '
		Annual Exh	Equity	Wells Fargo Bank,		200,00,2010	35, 15,2010 100, 10,2015			,002,304		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							-	(1,007,700)	2,201,300			
SPX/CS/190610/2779.03-3029.14	4 Indexed Universal Life Insurance	5 Reserves	Equity	National Association	KB1H1DSPRFMYMCUFXT09	06/08/2018	06/10/2019 _06/10/2019	Expiration	854	2,372,337	2779.03	103,434		91,939						(45,939)	91,939			l'
000/00/400040/0770 00 0040 0		Annual Exh	, , , , , , , , , , , , , , , , , , , ,	Wells Fargo Bank,						,,,														
SPX/CS/190610/2779.03-3049.99	9 Indexed Universal Life - Insurance	5 Reserves	Equity		KB1H1DSPRFMYMCUFXT09 _	06/08/2018	06/10/2019 _06/10/2019	Expiration	21,132	58,727,845	2779.03	2,689,735		2,275,970					<u> </u>	(1, 194, 603)	2,275,970			'
SPX/CS/190610/2779.03-3084.7	2 Indexed Universal Life	Annual Exh 5 Reserves		Wells Fargo Bank, National Association																				1
31 A/ 03/ 1300 10/2/13 .03=3084 ./	Insurance	J neserves	Fauity		KB1H1DSPRFMYMCUFXT09 _	06/08/2018	06/10/2019 06/10/2019	Expiration	338	939.732	2779.03	46, 141		36,419			l		1	(20.493)	36.419			1 '

						Sr	nowing all Op	tions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During	Current \	ear /								
1	2	3	4	5		6	7 8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s)						Data of	la dia ata			Strike	Prior Year(s) Initial Cost	Current Year Initial Cost	0						0	O-i-	0 -1111-1-1-1-1	On-in-	Hedge
	Hedged, Used for	Schedule	Type(s)				Date of Maturity	Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/	of				or Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counte or Central Clearing		Trade Date	Expira- tion tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Description	of Flephicated	Annual Exh	(α)	or Certifal Clearing	griouse	Date	tion Date	Jaie	Contracts	Amount	(i aiu)	1 alu	i aid	Termination	IIICOIIIC	value	Code	(Decrease)	D./A.O.V.	Accietion	riecognized	item	Deletted	(0)
SPX/CS/190610/2779.03-3112.51	Indexed Universal Life Insurance	5 Reserves Annual Exh	Equity	Deutsche Bank (London) 7LTWFZY	/ICNSX8D621K8606/	/08/2018 .0	06/10/201906/10/2019 .	Expiration	5,084	14, 127, 988	2779.03			547,524						(319,446)	547,524			
SPX_INDU_NDX/ARBCS/190610/10/ 0.00%-6.50%	Indexed Universal Life Insurance	5 Reserves	Equity	Credit Suisse E58DKGM	JYYYJLN8C3868 _ 06/	/08/2018 .0	06/10/2019 _06/10/2019 .	Expiration	1,584,076	1,584,076	6.50%	48,790		5,487						(21,669)	5,487			
SPX INDU NDX/ARBCS/190610/10/	Indexed Universal Life	Annual Exh 5 Reserves																						1
0.00%-9.50%	Insurance		Equity		JYYYJLN8C386806/	/08/2018 _0	06/10/2019 _06/10/2019 .	Expiration	2,998,396	2,998,396	9.50%	107,043		10,387						(47,541)	10,387			
SPX/CS/190610/2793.84-3171.01	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	SPREMYMCHEXTO9 07/	/10/2018 0	06/10/201906/10/2019 .	Expiration	1.589	4,439,015	2793.84	235,268		147.589						(114,048)	147.589			•
		Annual Exh	Equity	1011100	3 11 11 11 1100 1 1100 2 2017	, 10, 2010 20	10, 10, 20 10	Expiration	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 100,010		200,200												
SPX/CS/190605/2748.80-2956.33	Indexed Universal Life Insurance	5 Reserves Annual Exh	Equity	SunTrust Bank IYDOJBG Wells Fargo Bank,	GJWY9T8XKCSX0606/	/05/2018 0	06/05/2019 _06/05/2019 .	Expiration	187	514, 151	2748.80	20,206		14,468						(8,692)	14,468			
SPX/CS/190604/2746.87-2958.65	Indexed Universal Life Insurance	5 Reserves	Equity	National Association	SPRFMYMCUFXT0906/	/04/2018 _0	06/04/2019 _06/04/2019 .	Expiration	232	638,080	2746.87	25,523		13,101						(10,908)	13,101			
SPX/CS/190531/2734.62-2940.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBG	GJWY9T8XKCSX0606/	/01/2018 0	05/31/2019 _05/31/2019 .	Expiration	210	574,597	2734.62	22,697		3,664						(9,563)	3,664			
SPX/CS/190531/2705.27-2908.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2	PKEGX761RMYR72 05	/31/2018 0	05/31/2019 _05/31/2019 .	Expiration	240	648,206	2705.27	25,604		11,211						(10,758)	11,211			1
SPX/CS/190731/2816.29-3033.55	Indexed Universal Life	Annual Exh 5 Reserves		Wells Fargo Bank, National Association																				
SPX/CS/190730/2802.60-3018.09	Insurance Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association			7/31/2019 _07/31/2019 .		224	630,886	2816.29			36,758						(14,909)	36,758			
SPX/CS/190726/2818.82-3026.82	Insurance Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association	SPRFMYMCUFXT0907/	/30/2018 .0	07/30/2019 _07/30/2019 .	Expiration	224	627,544	2802.60	25,227		47 , 152 .						(14,687)	47,152			
SPX/CS/190726/2837 .44-3054 .31	Insurance	Annual Exh 5 Reserves	Equity	KB1H1DS Wells Fargo Bank, National Association	SPRFMYMCUFXT0907/	/27/2018 .0	07/26/201907/26/2019 .	Expiration	411	1, 158, 204	2818.82	44,475								(25,736)	85,069			
	Insurance	Annual Exh	Equity		SPRFMYMCUFXT0907/	/27/2018 .0	07/26/2019 _07/26/2019 .	Expiration	183	519,252	2837.44	19,436		34,481						(11,247)	34,481			
SPX/CS/190725/2477.13-3009.71	Indexed Universal Life Insurance	5 Reserves	Equity	Goldman Sachs International 784F5XIII	IPLTIIKTBV3E58407/	/25/2017 .0	07/25/201907/25/2019 .	Expiration	2, 152	5,331,072	2477.13	380,639		1, 133, 175						(108,148)	1, 133, 175			
SPX/CS/190725/2477 . 13-3087 . 53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XIII	IPLTIIKTBV3E58407/	/25/2017 _0	07/25/201907/25/2019 .	Expiration	1,779	4,406,283	2477.13	328,268								(93,268)	936,602			
SPX/CS/190725/2477.13-3220.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZW	IZ7FF32TWEFA76 _ L07/	/25/2017 0	07/25/2019 _07/25/2019 .	Expiration		1,858,484	2477.13	144,218		395,040						(40,976)	395,040			
SPX/AVGCS/190725/25/2846.07- 3145.50	Indexed Universal Life	Annual Exh 5 Reserves	Equity				07/25/2019 _07/25/2019 .		2,483	7,066,472		217, 153								(123,741)				
	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB				Expiration	1,400	3,984,232		124,308								(70,835)				
	Indexed Universal Life	Annual Exh 5 Reserves																						
SPX/CLQ/190725/25/3%	Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVD	JULI-KA7QOJXC56 _ L07/	/25/2018 _0	07/25/2019 _07/25/2019 .	Expiration	2,024,023	2,024,023	3%									(48,902)				
	Insurance Indexed Universal Life	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVD	OQLFKA7QOJXC5607/	/25/2018 0	07/25/2019 _07/25/2019 .	Expiration	1,414,252	1,414,252	3.2%	62,227								(35,459)		<b> </b>		
SPX/CLQ/190725/25/4.2%	Insurance	Annual Exh	Equity	MorganStanley 87GCMVD	OQLFKA7QOJXC56 _ L07/	/25/2018 0	07/25/2019 _07/25/2019 .	Expiration	3,715,750	3,715,750	4.2%	185,788								(105,868)				
SPX/CS/190725/2846.07-2968.01	Indexed Universal Life Insurance	5 Reserves Annual Exh	Equity	Credit Suisse E58DKGM	JYYYJLN8C3868 _ 07/	/25/2018 0	07/25/2019 _07/25/2019 .	Expiration	525	1,493,374	2846.07	36,886		63,984						(21,019)	63,984			
SPX/CS/190725/2846.07-2981.26	Indexed Universal Life Insurance	5 Reserves	Equity	MorganStanley 87GCMVD	OQLFKA7QOJXC5607/	/25/2018 0	07/25/2019 . 07/25/2019 .	Expiration	278		2846.07	21,420								(12,206)	37,545			
SPX/CS/190725/2846.07-3065.28	Indexed Universal Life	5 Reserves	Equity	MorganStanley 87GCMVD	OQLFKA7QOJXC56 _ L07/	/25/2018 .0	07/25/2019 _07/25/2019 .	Expiration	309		2846.07	34,729								(19,790)	48,686			

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20  Description of Item(s) Hedged, Used for Income Generation or Replicated Identifier (a) or Central Clearinghouse Date Strike Strike Price, or Trade Expiration, Maturity or Sale Contracts Amount (Paid)  SPX/CS/190725/2846.07-3095.10 Indexed Universal Life Servers	nge (Amortiza- e in tion)/	Gain (Loss) on Termination Recognized	d Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)
Description of Item(s) Hedged, Used for Schedule Generation or Replicated Inditifier (a) Description of Item(s) Hedged, Used for Schedule Generation or Replicated Inditifier (a) Description of Item(s) Hedged, Used for Schedule Frice, Indicate Exercise, Rate or Indicate Exercise, Rate or Indicate Exercise, Rate or Indicate Exprisum (Received) Received Generation Or Replicated Identifier (a) Description of Replicated Identifier (a) Description of Item(s)  Date of Maturity or Termination Date  Number Strike Initial Cost of Un-discounted Indicate Exercise, Rate or Index Received Received (Received) Received (Received) Received (Paid) Paid Paid Paid Termination Income Value Code (Decrease)  Date Indicate Exercise, Rate or Indicate Exprisum (Received) Received (Paid) on Year Carrying Or Termination Income Value Code (Decrease)  Description Or Replicated Indicate Exprisum (Received) Received (Paid) Paid Paid Termination Income Value Code (Decrease)  Date Indicate Exercise, Rate or Indicate Exprisum (Received) Received (Paid) on Year Carrying Or Termination Income Value Code (Decrease) Received (Paid) Paid Paid Termination Income Value Code (Decrease) Received (Paid) Paid Paid Paid Termination Income Value Code (Decrease) Received (Paid) Paid Paid Paid Paid Paid Paid Paid Paid	reign Year's (Amortiza-tion)/ Accretion (1,066,079)	(Loss) on Termination Recognized	to Carrying Value of n Hedged d Item	(Loss) on Termination	Effectiveness at Inception and at Termination
Used for Income   Type(s)   Income   Face   Type(s)   Income   Type(s)	reign Year's (Amortiza-tion)/ Accretion (1,066,079)	(Loss) on Termination Recognized	to Carrying Value of n Hedged d Item	(Loss) on Termination	at Inception and at Termination
Generation Exhibit Risk(s) Exchange, Counterparty Trade Expiration Maturity or of Notional Received (Received) (Received) (Paid) on Year Carrying Increase/ Change Counterparty Trade Expiration Date Sale Contracts Amount (Paid) Paid Termination Income Value Code (Decrease) B./A.C. Amount Maturity or of Notional Received (Received) (Received) (Paid) on Year Carrying Increase/ Change Counterparty Trade Expiration Date Sale Contracts Amount (Paid) Paid Termination Income Value Code (Decrease) B./A.C. Contracts Amount (Paid) Paid Termination Income Value Code (Decrease) B./A.C. Contracts Code (Decrease) B./A.C. Code (Decrease) B./A.C. Code (Decrease) B./A.C. Code (Decrease) B./A.C. Code (Decrease) Change Change Code (Decrease) Change Code (Decrease) Change Code (Decrease) Change Chang	e in tion)/ i.V. Accretion (1,066,079)	Termination Recognized	n Hedged d Item	Termination	Termination
		9)2,417,69			
		9)2,417,69			
Insurance   Equity   Scotia Bank   L319252KFGX261BM/R72   07/25/2019   07/25/2019   Expiration   15,341   43,660,769   2846.07   1,870,664   2,417,698	(36,800)		98		
SPX/CS/190725/2846.07-3102.22 Indexed Universal Life		0)	60		
SPX/CS/190725/2846.07-3123.56 Indexed Universal Life 5 Reserves	(1,600,593)				
SPX/CS/190725/2846.07-3159.14 Indexed Universal Life 5 Reserves   Equity   Credit Suisse   E580KGMLYYYJLN8C3868   07/25/2019   07/25/2019   07/25/2019   Expiration   680   1.935,209   2846.07   95.212   107.161	(54,255)				
SPX/CS/190725/2846.07-3187.74 Indexed Universal Life 5 Reserves	(741,701)				
Insurance			20		
0.00%-6.50% Insurance Equity	(27, 107)				
0.00%-9.50% Insurance Equity KBHHDSPRPMMCUFXT09 07/25/2018 07/25/2019 Expiration 2,299,896 2,299,896 9,50% 85,336 SPX/CS/190725/2874.69-3018.42 Indexed Universal Life 5 Reserves Goldman Sachs	(48,622)		40		
Insurance	(15,516)				
Insurance	(25,505)				
Insurance	(15,322)				
Insurance   Equity   KB1H1DSPRPIMICUFXT09   07/23/2019   07/23/2019   Expiration   186   522,139   2806.98   21,094   36,922	(11,902)				
Insurance   Equity   Scotia Bank   L319252KF6X251BMR72   07/19/2018   07/19/2019   D7/19/2019   Expiration   441   1,237,475   2804.49	(26,181)	1) <i>T</i> 5,94	48		
Insurance   Equity   Equity   O7/20/2018   O7/20/2018   O7/19/2019   Expiration   476   1,333,495   2801.83   51,206   83,184	(28,560)	0)83,18	84		
Insurance   Equity   KB1H1DSPRFIMMCUFXT09   07/18/2019   07/18/2019   07/18/2019   Expiration   208   585,306   2815.62   23,295   37,312	(12,819)	9)37,31	12		
Insurance   Equity   Scotia Bank   L319ZGZKFGXZ61BMR72   07/17/2018   07/17/2019   07/17/2019   Expiration   239   670,636   2809.55   26,517   41,741	(14,518)	B)41,74	41		
Insurance   Equity   Equity   Expiration   240   672,335   2796.43   27,052   49,443	(14,735)	5)49,44	43		
SPX/CS/190712/2798.29-2987.97 Indexed Universal Life 5 Reserves Industrance Equity Scotia Bank L319Z62KF6KZ61BM/R72 07/12/2018 07/12/2019 07/12/2019 Expiration 465 1,299.864 2798.29 47,510 88,110	(25,490)	0)	10		
SPX/CS/190712/2801.31-3014.24 Indexed Universal Life   5 Reserves   5	(37,242)	2)132,23	36		
SPX/CS/190710/2427.43-2949.33 Indexed Universal Life 5 Reserves	(103,498)	3)1,151,69	94		
SPX/CS/190710/2427.43-3022.51 Indexed Universal Life   5 Reserves   Insurance   Insurance   Spx/CS/190710/2427.43-3022.51   Indexed Universal Life   5 Reserves   Equity   Association   E5700ZNZ7FF32TWEFA76   07/10/2019   07/10	(114,893)	3)1,320,87	70		
SPX/CS/190710/2427.43-3154.76 Indexed Universal Life 5 Reserves Insurance Equity BNP PARIBAS 213800RK6FY7V2DOCII37 07/10/2019	(22, 111)	1)241,94	43		,
SPX/AVGCS/190710/10/2793.84-	(82,655)	5)12,35	58		,
SPX/AVGCS/190710/10/2793.84   Indexed Universal Life   5 Reserves   America, National   3177.88   Insurance   Equity   Association-NY   B4TYDEB660/IZ0031MB27   07/10/2019   0	(54.553)	3) 8.05	57		

						S	Showing all C	options, C	aps, Floors	, Collars, S	Swaps and	d Forwards	Termina	ted During	Current \	Year								
1	2	3	4	5		6	7 8	9	10	11	12	13 Cumulativa	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s)										Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged,						Date of	Indicate			Price,	of Un-	of Un-	Considera-					L	Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s)				Maturity or Termin	<ul> <li>Exercise</li> <li>Expiration</li> </ul>			Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss)	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Co	ounterparty	Trade	Expira- tion	Maturity of		Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination		Termination	Termination
Description	or Replicated	Identifier	(a) ´	or Central Clea		Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	` Paid ´	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
	Indexed Universal Life	Annual Exh 5 Reserves		Deutsche Bank																				
SPX/CLQ/190710/10/3%	Insurance		Equity		LTWFZYICNSX8D621K86 .	.07/10/2018	07/10/2019 _07/10/20	19 Expiration	2,491,69	92,491,699	3%	105,648								(55,775	<i>7</i> 8,540			
	Indexed Universal Life	Annual Exh 5 Reserves																						
SPX/CLQ/190710/10/3.2%	Insurance	J 116361 V63	Equity	MorganStanley 87	7GCMVDQLFKA7QOJXC56 .	.07/10/2018	07/10/2019 _07/10/20	19 Expiration	1,808,70	91,808,709	3.2%									(42,397	67,864			
	Indexed Universal Life	Annual Exh 5 Reserves																						
SPX/CLQ/190710/10/4.2%	Insurance		Equity	MorganStanley 87	7GCMVDQLFKA7QOJXC56 _	.07/10/2018	07/10/2019 _07/10/20	19 Expiration	4,094,02	64,094,026	4.2%	207, 158		255,297						(109,365	255,297			
SPX/CS/190710/2793.84-2915.41	Indoord Hairman I Life	Annual Exh 5 Reserves		Wells Fargo Bank, National Association																				
357/03/190/10/2/93.04-2913.41	Insurance	o neserves	Equity		B1H1DSPRFMYMCUFXT09 _	_07/10/2018	07/10/2019 _07/10/20	19 Expiration	1,02	72,867,908	2793.84	71,984		124,793						(38,003	124,793			
SPX/CS/190710/2793.84-3038.12	Indexed Universal Life	Annual Exh 5 Reserves																						
3FA/U3/ 190/ 10/2/93.04=3030.12	Insurance	o neserves	Equity	MorganStanley 87	7GCMVDQLFKA7QOJXC56 _	.07/10/2018	07/10/2019 _07/10/20	19 Expiration	17,03	747,599,892	2793.84	2,081,067		3,394,370						(1,098,664	3,394,370			
SPX/CS/190710/2793.84-3045.29	Indexed Universal Life	Annual Exh		Wells Fargo Bank, National Association																				
5PA/U5/190/10/2/93.84=3045.29	Insurance	5 Reserves	Equity		B1H1DSPRFMYMCUFXT09 _	_07/10/2018	07/10/2019 _07/10/20	19 Expiration	77	72, 169, 635	2793.84	96,766		154,718						(51,086	154,718			
ODV /00 /400740 /0700 04 0000 04	ladamad Haimanad Life	Annual Exh		Wells Fargo Bank,																				
SPX/CS/190710/2793.84-3066.24	Indexed Universal Life	5 Reserves	Equity	National Association KB	B1H1DSPRFMYMCUFXT09 _	07/10/2018	07/10/2019 _07/10/20	19 Expiration	22,39	962,577,878	2793.84	2,934,902		4,462,457		_				(1,549,432	4,462,457			
ODV (00 (400740 (0700 04 0404 40		Annual Exh		Wells Fargo Bank,				`																
SPX/CS/190710/2793.84-3101.16	Indexed Universal Life Insurance	5 Reserves	Equity	National Association KB	B1H1DSPRFMYMCUFXT09 _	_07/10/2018	07/10/2019 _07/10/20	19 Expiration	35	978,846	2793.84	49,138		69,802						(25,942	69,802			
		Annual Exh	,,					1		,														
SPX/CS/190710/2793.84-3129.22	Indexed Universal Life Insurance	5 Reserves	Equity	Deutsche Bank (London) 7L	LTWFZY1CNSX8D621K86 _	07/10/2018	07/10/2019 07/10/20	19 Expiration	6.62	018,496,067	72793.84			1,318,963						(511,572	1,318,963			
		Annual Exh	_,,	Wells Fargo Bank,					, , , , , , , , , , , , , , , , , , , ,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
SPX_INDU_NDX/ARBCS/190710/10/ 0.00%-6.50%	Indexed Universal Life Insurance	5 Reserves	Equity	National Association	B1H1DSPRFMYMCUFXT09 _	07/10/2018	07/10/2019 07/10/20	19 Expiration	1,498,34	5 1,498,345	5	49,296		18,367						(26,025	18,367			
		Annual Exh	Equity IIIII		3 11 13 31 11 11 11 11 11 11 11 11 11 11		317 107 20 10 1317 107 20	io i Expiration ii	, 100,01								-							
SPX_INDU_NDX/ARBCS/190710/10/ 0.00%-9.50%	Indexed Universal Life Insurance	5 Reserves	Equity	. Credit Suisse E5	58DKGM IYYY, II N8C3868	07/10/2018	07/10/2019 07/10/20	19 Expiration	2,346,98	72,346,987	79.50%	92,471		28,770						(48,819	28,770			
		Annual Exh	Equity	Wells Fargo Bank,	oositailo i i i oosita oosaa .	.017 1072010	317 107 20 10 1317 107 20	io i Expiration :	2,010,00											10,010	20,,,,			
SPX/CS/190710/2833.28-3215.77	Indexed Universal Life Insurance	5 Reserves	Equity	National Association	B1H1DSPRFMYMCUFXT09 _	08/10/2018	07/10/2019 07/10/20	19 Expiration	30	7	2833.28	45,025		49,022						(26, 104	49,022			
		Annual Exh	Equity ::::::	110		.00, 10, 2010	317 107 20 10 1317 107 20	io i Expiration													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/190709/2784.17-2997.15	Indexed Universal Life Insurance	5 Reserves	Fauity	. SunTrust Bank IY	YDO, IRG, IWY9T8XKCSX06	07/09/2018	07/09/2019 07/09/20	19 Expiration	27	8	2784.17	31,218		54,383						(16,394	54,383			
		Annual Exh	Equity	Canract Sam		.0170072010	2517 007 20 10 12517 007 20	io . Expiration													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/190705/2736.61-2946.82	Indexed Universal Life Insurance	5 Reserves	Fauity	SunTrust Bank IY	YDO, IRG, IWY9T8XKCSX06	07/05/2018	07/05/2019 07/05/20	19 Expiration	19	0519,509	2736.61	21, 196		39,906						(10,955	39,906			
		Annual Exh									2.00.01	., 100		300,000						,500				
SPX/CS/190705/2759.82-2971.32	Indexed Universal Life Insurance	5 Reserves	Equity	Scotia Bank L3	319ZG2KFGXZ61BMYR72 _	.07/06/2018	07/05/2019 07/05/20	19 Expiration	25	1692,608	2759.82			53,078						(14,604	53,078			
ODV (00 (400700 (2710 as as as		Annual Exh	,,					]																
SPX/CS/190703/2713.22-2921.62	Indexed Universal Life Insurance	5 Reserves	Equity	SunTrust Bank IY	YDOJBGJWY9T8XKCSX06 _	.07/05/2018	07/03/2019 07/03/20	19 Expiration	26	0705,437	72713.22	30,009		54 , 184						(15,428	54, 184			
ODV (00 (400000 (**** (* * * * * * * * * * * * * *		Annual Exh	,=,					1						., ., .,						, 120	.,			
SPX/CS/190830/2901.13-3124.41	Indexed Universal Life Insurance	5 Reserves	Equity	SunTrust Bank IY	YDOJBGJWY9T8XKCSX06	_08/30/2018	08/30/201908/30/20	19 Expiration		3501,370	2901.13	20,055		4,378						(13,464	4,378			
		Annual Exh		Wells Fargo Bank,			I	1				,,,,,,		,,,,,,,						, 101	,010			
SPX/CS/190830/2901.52-3082.87	Indexed Universal Life Insurance	5 Reserves	Equity	National Association KB	B1H1DSPRFMYMCUFXT09	.08/31/2018	08/30/2019 08/30/20	19 Expiration	26	778.485	2901.52	26,624		6,691						(17,924	6,691			
		Annual Exh		Wells Fargo Bank,						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		20,524		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,524				
SPX/CS/190830/2901.52-3126.39	Indexed Universal Life Insurance	5 Reserves	Equity	National Association KB	B1H1DSPRFMYMCUFXT09	08/31/2018	08/30/2019 08/30/20	19 Expiration	21	5623,949	2901.52	25,083		5.363						(16,887	5.363			
		Annual Exh		Wells Fargo Bank,			I	1	<b>-</b> -					,,,,,,						,007	,,,,,,,			
SPX/CS/190827/2896.74-3116.59	Indexed Universal Life Insurance	5 Reserves	Equity	National Association KB	B1H1DSPRFMYMCUFXT09 _	08/27/2018	08/27/2019 08/27/20	19 Expiration	24	717,304	2896.74	28,262								(18,631				
		Annual Exh		Bank of	51 18 18 18 18 18 18 18 18 18 18 18 18 18							20,202								, 10,001				
SPX/CS/190823/2443.05-2968.31	Indexed Universal Life Insurance	5 Reserves	Equity	America, National Association-NY B4	4TYDEB6GKMZ0031MB27	08/25/2017	08/23/2019 08/23/20	19 Expiration	2,44	75,978,462	2443.05	428,058		988,788						(139,089	988,788			
		Annual Exh		Bank of			372010		2,44		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.25,000		,700										
SPX/CS/190823/2443.05-3046.19	Indexed Universal Life Insurance	5 Reserves	Equity	America, National Association-NY B4	ATVNERACKW70031MP27	08/25/2017	08/23/2010 08/23/20	19 Expiration	1.88	64.608.619	2443.05	343,803								(111,712	762,227			
		Annual Exh	Equity	Bank of	SEDOGRANEUUU INIDE/ _	-00/20/2011	20, 20, 20 13 130, 23/20	JEAPHALIUH		J	,								-					
SPX/CS/190823/2443.05-3175.17	Indexed Universal Life Insurance	5 Reserves	Fauity	America, National Association-NY B4	4TYDEB6GKMZ0031MB27 _	08/25/2017	08/23/2010 08/23/20	19 Expiration	AA	1,142,477	72443.05			188.956						(28.770	188.956			
	וווטעו מוועכ	.	Luquity	.   nooutiatiun=101 B4	TI I DEDUCINIEUUS IMDE/ .	. 11 02 102 100	2001 201 20 13 1100/23/20	iv allation	40	·1, 144,4//	µ∠443.U3	,00,042	<b>.</b>	00,300 _			-	<b></b>	- <b></b>		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	L		

						5	Showing all	Options	s, Caps	s, Floors,	Collars, S	waps and	a Forwards	i ermina	tea During	Current	rear								
1	2	3	4	5		6	7 8	9	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Cumulative Prior Year(s)	Current Year											i
	of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
	Hedged,						Date of		icate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule					Maturity	Exer				Rate or	discounted	discounted	tion		Book/		Unrealized		Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	of Risk(s)	Exchange, C	ounternarty	Trade	or Term Expira- tio		ration, irity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier	(a)	or Central Cle	earinghouse	Date	tion Da		ale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
		Annual Exh		Wells Fargo Bank,																					·
SPX/CS/190823/2856.98-3077.37	Indexed Universal Life	5 Reserves	Equity	National Association K	(B1H1DSPRFMYMCUFXT09 _	08/23/2018	08/23/2019 08/23/	2019 Expirati	ion	446	1,274,403	2856.98	51,486								(33,553	)			ı
		Annual Exh	-,,				I						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												I
SPX/AVGCS/190823/25/2874.69- 3176.53	Indexed Universal Life Insurance	5 Reserves	Fauity	Credit Suisse E	SAUKUM IAAA IN NACABER	08/24/2018	08/23/2019 08/23/	2019 Expirati	ion	1,817	5,222,128	2874.69	161,364								(105,455	,			i
		Annual Exh	Equity	. orcart oursec L		200/ 24/ 2010	200/20/2010 130/20/	LAPITATI	1011			2014.00										,			
SPX/AVGCS/190823/25/2874.69- 3190.91	Indexed Universal Life Insurance	5 Reserves	F	0	CEODICAL IVAV II NOCOOCO	00/04/0040	00 (00 (0040 00 (00 (	2010		200		0074 00	07.004								(17,687	,			i
3190.91	Ilisul alice	Annual Exh	Equity	Credit Suisse E	E58DKGMJYYYJLN8C3868 .	.00/24/2010	06/23/2019 _06/23/	2019 Expirati	1011			2874.69	27,064									/			
SPX/AVGCS/190823/25/2874.69-	Indexed Universal Life	5 Reserves		0 111 0 1		00 (04 (0040	00 (00 (0040	2040 - 1		4 504	4 004 400	2074 20	405 700								(00 705				i
3208.66	Insurance	Annual Exh	Equity	Credit Suisse E	E58DKGMJYYYJLN8C3868 .	_08/24/2018	108/23/2019 108/23/	2019 _Expirati	ion	1,504	4,324,192	2874.69	135,780								(88,735	)			
	Indexed Universal Life	5 Reserves		Deutsche Bank																					i
SPX/CLQ/190823/25/3%	Insurance	Annual Exh	Equity	(London) 7	LTWFZYICNSX8D621K86 _	_08/24/2018	U8/23/2019 L08/23/	2019 _Expirati	ion	2,220,907	2,220,907	3%	94, 166		-					-	(61,540	)			
	Indexed Universal Life	5 Reserves		Citibank, National																					İ
SPX/CLQ/190823/25/3.2%	Insurance	Annual Exh	Equity	Association E	570DZWZ7FF32TWEFA76 _	_08/24/2018	08/23/2019 _08/23/	2019 Expirati	ion	2, 148, 167	2, 148, 167	3.2%	95, 164								(62, 192	)			
	Indexed Universal Life	5 Reserves		Citibank, National																					i
SPX/CLQ/190823/25/4.2%	Insurance		Equity	Association E	570DZWZ7FF32TWEFA76 _	08/24/2018	08/23/2019 _08/23/	2019 Expirati	ion	2,859,461	2,859,461	4.2%	144,403								(94,370	)			
SPX/CS/190823/2874.69-2996.86	Indexed Universal Life	Annual Exh 5 Reserves		Goldman Sachs																					i
	Insurance		Equity		784F5XIIPLTWKTBV3E584	08/24/2018	08/23/2019 08/23/	2019 Expirati	ion	508	1,459,910	2874.69	35,768								(23,375	)			
SPX/CS/190823/2874.69-3004.05	Indexed Universal Life	Annual Exh 5 Reserves		Goldman Sachs																					i
	Insurance		Equity		784F5XWPLTWKTBV3E584 .	08/24/2018	08/23/2019 _08/23/	2019 Expirati	ion	675	1,940,760	2874.69	50,072								(32,723	)			
SPX/CS/190823/2874.69-3013.68	Indexed Universal Life	Annual Exh 5 Reserves		Goldman Sachs																					1
	Insurance		Equity		784F5XIIPLTWKTBV3E584 .	.08/24/2018	08/23/2019 _08/23/	019 Expirati	ion	279		2874.69	22,006									)			
SPX/CS/190823/2874.69-3097.48	Indexed Universal Life	Annual Exh 5 Reserves		Goldman Sachs																					i
	Insurance		Equity		784F5XIIPLTWKTBV3E584 .	.08/24/2018	08/23/2019 _08/23/	019 Expirati	ion	205	587,939	2874.69	23,282									)			
SPX/CS/190823/2874.69-3126.23	Indoved Universal Life	Annual Exh 5 Reserves		Goldman Sachs																					i
	Insurance		Equity		784F5XWPLTWKTBV3E584 .	.08/24/2018	08/23/2019 _08/23/	2019 Expirati	ion	14,586	41,929,891	2874.69	1,802,985								(1, 178, 289	)			
SPX/CS/190823/2874.69-3133.41	1 Indexed Universal Life	Annual Exh 5 Reserves		Goldman Sachs																					1
31 7/03/ 130023/2014.03-3133.41	Insurance	J 116361 V63	Equity		784F5XWPLTWKTBV3E584 .	.08/24/2018	.08/23/201908/23/	2019 Expirati	ion	731	2, 101, 216	2874.69	92,033								(60 , 146	)			
ADV (00 (400000 (0074 00 04F4 07		Annual Exh						-																	i
SPX/CS/190823/2874.69-3154.97	Indexed Universal Life	5 Reserves	Equity	Goldman Sachs International 7	784F5XIIPLTWKTBV3E584 .	.08/24/2018	08/23/2019 _08/23/	2019 Expirati	ion	21, 103	60,664,771	2874.69	2,784,513								(1,819,738	)			ı
ODY (00 (400000 (0074 00 0 **** **		Annual Exh																							1
SPX/CS/190823/2874.69-3190.91	I Indexed Universal Life Insurance	5 Reserves	Equity	Goldman Sachs International 7	784F5XIIPLTWKTBV3E584 _	.08/24/2018	08/23/2019 08/23/	2019 Expirati	ion	452	1,299,702	2874.69	63,685								(41,620	)			I
000/00/40000000074 00 00074		Annual Exh	. ,				I T	' "			,, ==										,				1
SPX/CS/190823/2874.69-3219.72	Indexed Universal Life Insurance	5 Reserves	Equity	Goldman Sachs International 7	784F5XIIPLTWKTBV3E584 _	.08/24/2018	08/23/2019 08/23/	2019 Expirati	ion	11,524	33, 126, 807	2874.69	1,689,467								(1, 104, 102	)			I
		Annual Exh	, , , , , , , , , , , , , , , , , , , ,					1			,, 507										, ,, 102				
SPX_INDU_NDX/ARBCS/190823/25/ 0.00%-6.50%	/ Indexed Universal Life Insurance	5 Reserves	Equity	Credit Suisse E	58DKGMJYYYJLN8C3868 .	08/24/2018	08/23/2019 08/23/	2019 Expirati	ion	1,902,376	1,902,376	6.50%	59,925								(39, 162	)			I
		Annual Exh	,,				2.20,2010 20,720,	Jumpirati		, ,552,570	,,	3.00%				***************************************						,			
SPX_INDU_NDX/ARBCS/190823/25/ 0.00%-9.50%	/ Indexed Universal Life Insurance	5 Reserves	Equity	Credit Suisse E	E58DKGMJYYYJLN8C3868	08/24/2018	08/23/2019 08/23/	019 Expirati	ion	2,994,367	2,994,367	9.50%	111,690								(72,992	,			İ
		Annual Exh	Equity			200/ 24/ 2010	50, 20, 20 10 100/20/	Lo.o JEAPHALI														/			
SPX/CS/190823/2915.56-3309.16	Indexed Universal Life Insurance	5 Reserves	Equity	Credit Suisse E	SERUKCII IVVV. II NIRCORER	09/25/2019	08/23/2019 08/23/	0010 Evnirati	ion	432	1,258,956	2915.56	66,599								(47,395	,			İ
		Annual Exh	Equity	Wells Fargo Bank,		2007 207 20 10	50, 20, 20 13 100, 23,	.o.o Jexpilati	1011	402	1,200,800	2010.00										/	-		I
SPX/CS/190822/2861.82-3080.75	Indexed Universal Life Insurance	5 Reserves	Equity	National Association	(B1H1DSPRFMYMCUFXT09_	08/22/2010	08/22/2010 08/22/	2019 Expirati	ion	100	523, 112	2861.82	21,134		11, 174						(13,637	11,174			1
		Annual Exh	Equity	^	W III IU III III III III III III III III	200/22/2018	00/22/2019 100/22/	.v.o _ Lxpiidli	1011	103		2001.82	Z 1, 134							-		/11, 1/4			 I
SPX/CS/190821/2862.96-3082.91	1 Indexed Universal Life Insurance	5 Reserves	Carriety.	Contin Donk	.319ZG2KFGXZ61BMYR72 _	00/01/0010	00/01/0010 00/01/	010 Emir-4:	ion	040	695,714	2862.96	27,947		14,938						(17,955	14,938			1
	moul dire	Annual Exh	Equity	Scotia Bank L Wells Fargo Bank,	LU 10ZUZNEUAZO IBMIH/Z _	100/21/2018	100/21/2019 108/21/	roia Texbitgti	1011	∠43	090,/14	∠80∠.90	21,941		14,938					-	(11,955	,14,938			 I
SPX/CS/190820/2857.05-3076.68		5 Reserves		National Association	(DALLADODDERINADIEVES	00 (00 (00 :-	00 (00 (0040	2040 E			777	2057 25									(00.000				İ
	Insurance	Annual Exh	Equity	K	(B1H1DSPRFMYMCUFXT09 _	LU8/20/2018	D8/20/2019 108/20/	U19 JExpirati	10n	272		2857.05	31,719							-	(20,289	)11,826			 I
SPX/CS/190816/2840.69-3058.24		5 Reserves																							1
	Insurance		Equity	SunTrust Bank I	YDOJBGJWY9T8XKCSX06 _	.08/16/2018	108/16/2019 108/16/	2019 JExpirati	ion	304		2840.69	34,915		14,600			1		ļ	(22,067	14,600	ļ		

						Showing all Op	otions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	Terminat	ted During Curre	nt Year								
1	2	3	4	5	6	7 8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23	24	25
	Description of Item(s)									Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost										Hedge
	Hedged,	0-1	T (-)			Date of	Indicate			Price,	of Un-	of Un-	Considera-	Darate		Unandinad	Tatal Familia	Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule /	Type(s) of			Maturity or Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received Curre	Book/ ent Adjuste	d	Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on Yea	r Carryin	9	Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier Annual Exh	(a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination Incor	ne Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX/CS/190816/2850.13-3068.79	Indexed Universal Life Insurance	5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	.08/17/2018	.08/16/201908/16/2019	Expiration	191	543,487	2850.13	22,087		7,351					(13,999	7,351			
SPX/CS/190815/2818.37-3034.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	.08/15/2018	.08/15/201908/15/2019	Expiration	254	714,522	2818.37	29,002		7,410					(18,147	7,410			
SPX/CS/190814/2839.96-3058.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	_08/14/2018	.08/14/2019	_Expiration	598	1,699,413	2839.96	68,180		383					(42,470	383			
SPX/CS/190813/2821.93-3037.69	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/13/2018	08/13/2019 _08/13/2019	Expiration	180	506,543	2821.93	20,414		18,738					(12,659	18,738			
SPX/CS/190809/2438.21-2962.43	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	08/10/2017	08/09/2019 _08/09/2019	Expiration	2,671	6,512,802	2438.21	468,270							(142,773	1,283,323			
SPX/CS/190809/2438.21-3036.55	Indexed Universal Life	Annual Exh 5 Reserves	Equity		_08/10/2017	08/09/2019 _08/09/2019	Expiration	1,102	2,687,207	2438.21	201,541		529,504					(61,449	529,504			
SPX/CS/190809/2438.21-3169.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity		08/10/2017	08/09/2019 _08/09/2019	Expiration	520	1,268,801	2438.21	99,855		250,012					(30,445	250,012			,
SPX/CS/190809/2853.58-3068.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity		_08/09/2018	08/09/2019 _08/09/2019	Expiration	233	664,288	2853.58	26,040		15,148					(15,946	15,148			
SPX/AVGCS/190809/10/2833.28- 3130.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	_08/10/2018	08/09/2019 08/09/2019	Expiration	1,859	5,266,955	2833.28	161, 169							(98,971				,
SPX/AVGCS/190809/10/2833.28- 3144.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	. MorganStanley 87GCMVDQLFKA7QOJXC56	08/10/2018	.08/09/201908/09/2019	Expiration	218	618,547	2833.28	19,546							(12,003				,
SPX/AVGCS/190809/10/2833.28- 3164.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/10/2018	.08/09/201908/09/2019	Expiration	900	2,548,597	2833.28								(49,769				
SPX/CLQ/190809/10/3%	Indexed Universal Life Insurance	Annual Exh 5 Reserves Annual Exh	Equity	. MorganStanley 87GCMVDQLFKA7Q0JXC56	08/10/2018	.08/09/201908/09/2019	Expiration	5,180,639	5,180,639	3%	220,695							( 135,526				
SPX/CLQ/190809/10/3.2%	Indexed Universal Life Insurance	5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	.08/10/2018	.08/09/2019	Expiration		1,271,858	3.2%	56,343							(34,600				
SPX/CLQ/190809/10/4.2%	Indexed Universal Life Insurance	5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56 Wells Fargo Bank,	.08/10/2018	.08/09/2019	Expiration	3,308,575	3,308,575	4.2%	166,752		77,346					(102,400	<i>J</i> 7,346			
SPX/CS/190809/2833.28-2953.69	Indexed Universal Life Insurance	5 Reserves	Equity	National Association	08/10/2018	.08/09/201908/09/2019	Expiration	371	1,052,265	2833.28	25,886		31,706					(15,896	31,706			
SPX/CS/190809/2833.28-2968.08	Indexed Universal Life Insurance	5 Reserves	Equity	America, National	_08/10/2018	.08/09/201908/09/2019	_Expiration	2,455	6,954,949	2833.28	187,784		209,561					(115,315	209,561			
SPX/CS/190809/2833.28-3051.25	Indexed Universal Life Insurance	5 Reserves Annual Exh	Equity	National Association	08/10/2018	08/09/2019 _08/09/2019	_Expiration	237	670,775	2833.28	26,496		20,211					(16,271	20,211			
SPX/CS/190809/2833.28-3081.19	Indexed Universal Life Insurance	5 Reserves	Equity	National Association	08/10/2018	08/09/2019 _08/09/2019	_Expiration	12,509	35,441,777	2833.28	1,527,541		1,067,902					(938,039	1,067,902			
SPX/CS/190809/2833.28-3088.28	Insurance	5 Reserves Annual Exh	Equity	National Association	_08/10/2018	08/09/2019 _08/09/2019	Expiration	721	2,044,172	2833.28	89,944		61,593					(55,233	61,593			
SPX/CS/190809/2833.28-3109.52	Insurance	5 Reserves Annual Exh	Equity	National AssociationKB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	_08/10/2018	_08/09/2019 _08/09/2019	Expiration	15,777	44,701,979	2833.28	2,065,231		1,346,922				-	(1,268,227	1,346,922			
SPX/CS/190809/2833.28-3144.94	Insurance	5 Reserves Annual Exh	Equity	Bank of	.08/10/2018	08/09/2019 _08/09/2019	_Expiration	418	1, 183, 988	2833.28	58,489		35,675			_		(35,917	35,675			
SPX/CS/190809/2833.28-3173.60	Insurance	5 Reserves Annual Exh	Equity	America, National Association-NY B4TYDEB6GKMZ0031MB27	.08/10/2018	.08/09/201908/09/2019	Expiration	6,057	17,160,856	2833.28			517,076					(543,772	517,076			
SPX_INDU_NDX/ARBCS/190809/10/ 0.00%-6.50%	Indexed Universal Life Insurance	5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7QOJXC56	_08/10/2018	08/09/2019 _08/09/2019	Expiration	1,199,220	1, 199, 220	6.50%			874					(23,418	874			

				,	Showing all O	otions, Car	os, Floors,	Collars, S	waps and	d Forwards	Terminat	ted During	, Current `	Year								
1	2	3 4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description									Cumulative	O											1
	Description of Item(s)								Strike	Prior Year(s) Initial Cost	Initial Cost											Hedge
	Hedged,				Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s)			Maturity	Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ of			or Termina		Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Description	or rieplicated	Annual Exh	or Certifal Clearinghouse	Date	tion Date	Jaie	Contracts	Amount	(i aiu)	i aid	i aiu	remination	income	value	Code	(Decrease)	D./A.O.V.	Accretion	riecognized	item	Deterred	(6)
SPX_INDU_NDX/ARBCS/190809/10/		5 Reserves																				1 '
0.00%-9.50%	Insurance	Annual Exh	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/10/2018	08/09/2019 _08/09/2019	Expiration	1,920,810	1,920,810	9.50%	73,567		1,401						(45 , 176	)1,401			
SPX/CS/190809/2877.13-3265.54	Indexed Universal Life	5 Reserves																				1
	Insurance	Annual Exh	. Credit Suisse E58DKGMJYYYJLN8C3868	09/10/2018	.08/09/201908/09/2019	Expiration	417	1, 198, 511	2877.13	65,319		17,296						(43,546	17,296			
SPX/CS/190807/2858.45-3076.52	Indexed Universal Life	5 Reserves																				1
	Insurance	Equity		_08/07/2018	08/07/2019 _08/07/2019	Expiration	228	652,817	2858.45	26,015		5,831						(15,696	5,831			
SPX/CS/190802/2840.35-3058.76	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																			1 '
	Insurance	Equity		_08/03/2018	08/02/2019 _08/02/2019	Expiration	273		2840.35	31, 151		25,080						(18,515	25,080			
SPX/CS/190927/2914.00-3133.78	Indexed Universal Life	Annual Exh 5 Reserves															1					, ,
G. ,// 00/ 1000E1/2014.00=0100./0	Insurance	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/27/2018	09/27/2019 _09/27/2019	Expiration	401	1,168,525	2914.00	46,975		19, 164						(35,099	19, 164			l <sup>l</sup>
SPX/CS/190927/2913.98-3128.20	Indexed Universal Life	Annual Exh 5 Reserves																				1 '
GI A/GG/ 180821/2813.98-3128.20	Indexed Universal Life	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/28/2018	09/27/2019 _09/27/2019	Expiration	308	898,497	2913.98	35,491		14,742			<u> </u>			(26,593	14,742			l <sup>!</sup>
CDV (CC (40000E (0400 CC CCC CC	Indiana Ilaina 1937	Annual Exh												1								1 "
SPX/CS/190925/2496.66-3033.44	Indexed Universal Life Insurance	5 Reserves Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	09/25/2017	09/25/2019 _09/25/2019	Expiration	2,839	7,089,225	2496.66	524,603		1,386,264						(192,890	1,386,264			
	l	Annual Exh																				1
SPX/CS/190925/2496.66-3110.41	Indexed Universal Life Insurance	5 Reserves Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	09/25/2017	09/25/2019 _09/25/2019	Expiration	1,650	4,118,543	2496.66	318,363		805,362						(117,058	805,362			1
		Annual Exh		- 2007 207 20 17	30,20,20,0		1,000			310,000									,			
SPX/CS/190925/2496.66-3245.42	Indexed Universal Life Insurance	5 Reserves Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	00/25/2017	00/25/2010 00/25/2010	Evoiration	467	1,164,814	2496.66	94,000		227,774						(34.563	227,774			1
	Illisul dilce	Annual Exh	Bank of		08/23/2018 .08/23/2018	LAPITATION			2490.00			221,114			1				,			
SPX/AVGCS/190925/25/2915.56-	Indexed Universal Life	5 Reserves	America, National	00 (05 (0040	00 (05 (0040 00 (05 (004)	F	0.050	0 507 004	004E E0	010 151								(454,070				1
3222.76	Insurance	Annual Exh	Association-NY B4TYDEB6GKMZ0031MB27 Bank of	. 1.09/25/2018	.09/25/2019	Expiration	2,252		2915.56	210, 151								(154,972	)			
SPX/AVGCS/190925/25/2915.56-	Indexed Universal Life	5 Reserves	America, National																			1
3254.09	Insurance	Annual Exh	Association-NY B4TYDEB6GKMZ0031MB27	09/25/2018	.09/25/201909/25/2019	Expiration	971	2,831,995	2915.56	91,473									)			
	Indexed Universal Life	5 Reserves	Deutsche Bank																			1
SPX/CLQ/190925/25/3%	Insurance	Annual Exh	. (London)		.09/25/201909/25/2019	Expiration	1,820,401	1,820,401	3%	78,641								(57,992	)			
	Indexed Universal Life	5 Reserves	Citibank, National																			1
SPX/CLQ/190925/25/3.2%	Insurance	Annual Exh	Association E570DZWZ7FF32TWEFA76	09/25/2018	.09/25/201909/25/2019	Expiration	1,603,271	1,603,271	3.2%	72,949								(53,795	)			
	Indexed Universal Life	5 Reserves	Goldman Sachs																			1
SPX/CLQ/190925/25/4.2%	Insurance	Annual Exh	International 784F5XWPLTWKTBV3E584	09/25/2018	.09/25/201909/25/2019	Expiration	2,644,224	2,644,224	4.2%	137,500				-				(101,396	)			
SPX/CS/190925/2915.56-3039.47	Indexed Universal Life	5 Reserves																				1 '
	Insurance	Annual Exh	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2018	.09/25/201909/25/2019	Expiration	3,061	8,924,488	2915.56	223,112		212, 157		-				( 164 , 530	212, 157			
SPX/CS/190925/2915.56-3046.76	Indexed Universal Life	5 Reserves															1					1
	Insurance	Annual Exh	Credit Suisse E58DKGMJYYYJLN8C3868	09/25/2018	.09/25/201909/25/2019	Expiration	317	923,301	2915.56	24,283		21,949		-				(17,907	21,949			[l
SPX/CS/190925/2915.56-3055.72	Indexed Universal Life	5 Reserves															1					1
	Insurance	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	09/25/2018	.09/25/201909/25/2019	Expiration	279		2915.56	22,704		19,345		-				(16,743	19,345			[l
SPX/CS/190925/2915.56-3170.43	Indexed Universal Life	Annual Exh 5 Reserves	Citibank, National														1					1
	Insurance	Equity		_09/25/2018	.09/25/201909/25/2019	Expiration	12,962	37,790,959	2915.56	1,666,581								(1,228,987	898,384			[ <sup>]</sup>
SPX/CS/190925/2915.56-3177.96	Indexed Universal Life	Annual Exh 5 Reserves	Citibank, National																			, ,
	Insurance	Equity		09/25/2018	09/25/2019 _09/25/2019	Expiration	338	986,604	2915.56	44,299		23,454					ļ	(32,667	23,454			[ <sup>]</sup>
SPX/CS/190925/2915.56-3199.83	Indexed Universal Life	Annual Exh 5 Reserves															1					1
	Insurance	Equity		.09/25/2018	09/25/2019 _09/25/2019	Expiration	18,441	53,766,309	2915.56	2,537,770		1,278,157			ļ		ļ	(1,871,428	1,278,157			l <sup>!</sup>
SPX/CS/190925/2915.56-3236.27	Indexed Universal Life	Annual Exh 5 Reserves	Bank of America.National														1					1
GI A/ GG/ 180820/ 2810 . 00=3230 . 2/	Insurance	Equity		09/25/2018	09/25/2019 09/25/2019	Expiration	828	2,414,873	2915.56	121,951		57,407						(89,930	57,407			l <sup>!</sup>
CDV /CC /10000E /001E EC 1005 CO	Indexed Universal 1:4-	Annual Exh																				, ,
SPX/CS/190925/2915.56-3265.69	Indexed Universal Life Insurance	5 Reserves Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	09/25/2018	09/25/2019 _ 09/25/2019	Expiration	7,656	22,320,485	2915.56	1, 174,058		530,613			<u>                                     </u>		<u> </u>	(865,785	530,613			l <sup>!</sup>
ODY INDIA NOV (ADDOC (400005 (05)		Annual Exh								' ' [								,				1
SPX_INDU_NDX/ARBCS/190925/25/ 0.00%-6.50%	Indexed Universal Life Insurance	5 Reserves Equity	Credit Suisse E58DKGMJYYYJLN8C3868	09/25/2018	09/25/2019 _09/25/2019	Expiration	1,566,230	1,566,230	6.50%	50,589			L				L	(37.306				1'

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year  1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24																								
1	2	3	4		5	6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s)											Strike	Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged, Used for	Schedule	Type(s)				Date of Maturity		Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)		Counterparty Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination
Description	or neplicated	Annual Exh	(a)	or Gentrar C	hearinghouse	Date	LIOIT	Date	Sale	Contracts	Amount	(Faiu)	Faiu	Faiu	remination	income	value	Code	(Decrease)	B./A.C.V.	Accretion	necognized	item	Deletted	(0)
SPX_INDU_NDX/ARBCS/190925/25/		5 Reserves		0 111 0 1	EEODYGU NANY II MOOOOOO	00 (05 (0040	00 (05 (0040	20 (05 (0040	F	0.540.700	0.540.700	0.50%	00.400								(70 505)				
0.00%-9.50%	Insurance	Annual Exh	Equity	Wells Fargo Bank,	E58DKGMJYYYJLN8C3868 _	09/25/2018	109/25/2019 11	J9/25/2019 .	Expiration	2,542,703	2,542,703	9.50%			-						(72,565)				
SPX/CS/190925/2705.57-3070.82		5 Reserves	F: A	National Association		10 (05 (0010	00/05/0040	00 /05 /0040	For took too	0.000	E 40E 000	0705 57	040,000		564, 184						(050,000)	564.184			
	Insurance	Annual Exh	Equity		KB1H1DSPRFMYMCUFXT09 _	. 10/25/2018	61 02/25/60	J9/25/2019 _	Expiration	2,020	5,465,229	2705.57	318,623				-				(258,026)	204, 184			
SPX/CS/190924/2919.37-3120.94	Indexed Universal Life Insurance	5 Reserves	Carri tu	CupTrust Donk	IYDOJBGJWY9T8XKCSX06 _	00/04/0010	00/24/2010	00/04/0040	Expiration	210	930,006	2919.37	34,968		15,046						(25,689)	15,046			
		Annual Exh	Equity	Wells Fargo Bank,		_03/24/2010	03/24/20130	33/24/2013	Expiration			2010.07													
SPX/CS/190920/2930.75-3156.72	Indexed Universal Life Insurance	5 Reserves	Equity	National Association	KB1H1DSPRFMYMCUFXT09 _	09/20/2018	09/20/2019	04/20/2019	Expiration	207		2930.75	24,528		12.671						(17,845)	12,671			
		Annual Exh	Equity		ND II TIDOI TII III TIIIOOI X TOO	200/20/2010	200/20/2010 12	30/20/2010	Expiration			2000.70													
SPX/CS/190920/2929.67-3148.67	Indexed Universal Life Insurance	5 Reserves	Fauity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06 _	09/21/2018	09/20/2019	19/20/2019	Expiration	198	578,741	2929.67	23,092		12,327						(16,847)	12,327			
		Annual Exh	quf			250, 2 1/2010	0, _0, _0 10 _0																[		
SPX/CS/190919/2907.95-3129.71	Indexed Universal Life Insurance	5 Reserves	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72	09/19/2018	09/19/2019	09/19/2019	Expiration .	220	639,384	2907.95	25,997		21,732						(18,736)	21,732			
		Annual Exh	-1	Wells Fargo Bank,																					
SPX/CS/190917/2888.80-3111.47	Indexed Universal Life Insurance	5 Reserves	Equity	National Association	KB1H1DSPRFMYMCUFXT09	09/17/2018	09/17/2019 _0	09/17/2019	Expiration	246	710,556	2888.80	28,991		28,754						(20,731)	28,754	L		
ODV /00 /400040 /0004 00 0407 04	Indexed Heimer I Life	Annual Exh		Wells Fargo Bank,																					
SPX/CS/190913/2904.98-3127.21	Indexed Universal Life	5 Reserves	Equity	National Association	KB1H1DSPRFMYMCUFXT09 _	09/14/2018	09/13/2019	09/13/2019	Expiration	488	1,417,229	2904.98	57, 114		49,962						(40,543)	49,962			
SPX/CS/190910/2461.43-2990.64	Indexed Universal Life	Annual Exh 5 Reserves		Bank of America.National																					
3FA/G3/190910/2401.43=2990.04	Insurance	o neserves	Equity		B4TYDEB6GKMZ0031MB27 _	.09/08/2017	09/10/2019	09/10/2019	Expiration	1,913	4,708,406	2461.43	344,655								(119,525)	990,792			
SPX/CS/190910/2461.43-3065.88	Indexed Universal Life	Annual Exh 5 Reserves		Bank of America,National																					
	Insurance		Equity	Association-NY	B4TYDEB6GKMZ0031MB27 .	.09/08/2017	09/10/2019	09/10/2019	Expiration	1,763	4,338,789	2461.43	331,050		913,014						(114,807)	913,014			
SPX/CS/190910/2461.43-3199.70	Indexed Universal Life	Annual Exh 5 Reserves		Bank of America,National																					
	Insurance		Equity		B4TYDEB6GKMZ0031MB27 .	.09/08/2017	.09/10/2019	09/10/2019	Expiration	608	1,496,826	2461.43	119, 147		314,978		-				(41,320)	314,978			
SPX/AVGCS/190910/10/2877.13-	Indexed Universal Life	Annual Exh 5 Reserves																							
3179.23	Insurance	Annual Exh	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72 .	.09/10/2018	.09/10/20190	09/10/2019 _	Expiration	2,383	6,856,469	2877.13	227,566				-				(158,279)				
SPX/AVGCS/190910/10/2877.13-	Indexed Universal Life	5 Reserves																							
3193.61	Insurance	Annual Exh	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868 _	.09/10/2018	.09/10/20190	09/10/2019 _	Expiration	285		2877.13	27,834				-				(19,359)				
	Indexed Universal Life	5 Reserves																							
3211.47	Insurance	Annual Exh	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72 _	.09/10/2018	.09/10/20190	09/10/2019 _	Expiration	1,055	3,036,222	2877.13	102,533								(71,315)				
ODV (OLO (400040 (40 (0))	Indexed Universal Life	5 Reserves		Citibank, National	FETAD THE TETAD THEFE LTD	00 (40 (0040	00 (40 (0040	20 (40 (0040	F	4 005 444	4 005 444	200	00 500								(50.404)				
SPX/CLQ/190910/10/3%	Insurance	Annual Exh	Equity	ASSOCIATION	E570DZWZ7FF32TWEFA76 .	.09/10/2018	.09/10/2019	J9/ 10/20 19 _	Expiration	1,925,411	1,925,411	3h					-				(58 , 121)				
SPX/CLQ/190910/10/3.2%	Indexed Universal Life Insurance	5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76 _	09/10/2019	09/10/2010	09/10/2010	Evniration	1,552,472	1,552,472	3.2%	70,327		6.015						(48,915)	6,015			
GI 77 OLW/ 1303 IU/ 10/ 3.2/1		Annual Exh	Equity		LOTOURNETTI UETINEFATO .	.03/ 10/2010	JUST 107 EU 18 _ J.	JOT 107 20 18 _	LAP 11 4 11 11 11 11 11 11 11 11 11 11 11 1																
SPX/CLQ/190910/10/4.2%	Indexed Universal Life Insurance	5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76 _	09/10/2018	09/10/2019	09/10/2019	Expiration	4,407,766	4,407,766	4.2%	228,322		126,554						(158,805)	126,554			
		Annual Exh	, ,-··/					20.0	,		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,														
SPX/CS/190910/2877.13-2999.41	Indexed Universal Life Insurance	5 Reserves	Equity	MorganStanley	87GCMVDQLFKA7Q0JXC56_	09/10/2018	09/10/2019	09/10/2019	Expiration	410	1, 178, 299	2877.13	29,399		41,880						(20,448)	41,880			
CDV /CC /100010 /0077 10 0010 CO		Annual Exh	. ,	Citibank National																	,				
SPX/CS/190910/2877.13-3013.56	Indexed Universal Life	5 Reserves	Equity		E570DZWZ7FF32TWEFA76 _	09/10/2018	09/10/2019	09/10/2019	Expiration	2,676	7,699,227	2877.13	209,419		273,649						(145,657)	273,649	[		
SPX/CS/190910/2877.13-3128.71	Indexed Universal Life	Annual Exh 5 Reserves		Citibank, National																					
01 A/00/ 1000 10/2011 . 10=0128 ./ 1	Insurance		Equity		E570DZWZ7FF32TWEFA76 _	09/10/2018	09/10/2019	09/10/2019	Expiration	14,944	42,996,258	2877.13	1,896,135		1,528,189						(1,318,820)	1,528,189	ļ		
SPX/CS/190910/2877.13-3136.07	Indexed Universal Life	Annual Exh 5 Reserves		Citibank, National																					
5. 7. 557 1565 167 2677 . 16 °G 160 . 07	Insurance		Equity	Association	E570DZWZ7FF32TWEFA76 .	09/10/2018	09/10/2019	09/10/2019	Expiration	715	2,058,191	2877.13	92,413		73 , 153					ļ	(64,276)		ļ		
SPX/CS/190910/2877.13-3157.65	Indexed Universal Life	Annual Exh 5 Reserves		Citibank, National																					
	Insurance		Equity		E570DZWZ7FF32TWEFA76 .	.09/10/2018	.09/10/2019	09/10/2019	Expiration	22,360	64,332,718	2877.13	3,042,938		2,286,537		-			ļ	(2, 116, 457)	2,286,537	ļ		
SPX/CS/190910/2877.13-3193.61	Indexed Universal Life	Annual Exh 5 Reserves		Citibank, National																					
	Insurance		Equity	Association	E570DZWZ7FF32TWEFA76 .	.09/10/2018	09/10/2019	09/10/2019 .	Expiration	508	1,462,684	2877.13	74,889		51,987					ļ	(52,088)	51,987			

				;	Showing all Op	otions, Cap	os, Floors,	Collars, S	Swaps and	l Forwards T	erminat	ed During	, Current `	Year								
1	2	3 4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description									Cumulative Prior Year(s) Cu	irrant Vaar											1
	of Item(s)								Strike		nitial Cost											Hedge
	Hedged,				Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s)			Maturity	Exercise,	Nicosale e o		Rate or		iscounted	tion	0	Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	/ of Exhibit Risk(s)	Exchange, Counterparty	Trade	or Termina Expira- tion	Expiration, Maturity or	Number of	Notional	Index Received		Premium Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier (a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
ODY (00 (400040 (0077 40 0000 04		Annual Exh	0																			
SPX/CS/190910/2877.13-3222.61	Indexed Universal Life Insurance	5 Reserves Equity	Citibank, National Association E570DZWZ7FF32TWEFA76	09/10/2018	09/10/2019 _09/10/2019	Expiration	6,016	17,308,232	2877.13	920,798								(640,443	615, 175			
		Annual Exh				1	,												,			
SPX_INDU_NDX/ARBCS/190910/10/ 0.00%-6.50%	/ Indexed Universal Life Insurance	5 Reserves Equity	Royal Bank of Canada ES71P3U3RHIGC71XBU1	09/10/2018	09/10/2019 09/10/2019	Expiration	1,987,791	1,987,791	6.50%	64,404								(44,795	)			1
		Annual Exh				1																
SPX_INDU_NDX/ARBCS/190910/10/ 0.00%-9.50%	/ Indexed Universal Life Insurance	5 Reserves Equity	Royal Bank of Canada	1 09/10/2018	09/10/2019 _09/10/2019	Evolration	2,663,610	2,663,610	9.50%	104,414								(72,623	,			1
		Annual Exh		1 _ 200/ 10/ 2010	007 107 20 10 _007 107 20 10	- Expiration	2,000,010	2,000,010											,			
SPX/CS/190910/2785.68-3161.75	Indexed Universal Life Insurance	5 Reserves Fauity	Royal Bank of Canada ES71P3U3RHIGC71XBU1	10/10/2019	00/10/2010 00/10/2010	Evolention	634	1,766,333	2785.68	99,974		122,827						(75,895	122,827			1
		Annual Exh	Ed/ II dodini Idd/ IABUT	10/ 10/ 2010	2007 107 2010 11097 107 2019		934												,126,021			
SPX/CS/190906/2871.68-3085.72	Indexed Universal Life Insurance	5 Reserves	SupTruct Rank IVDO IRC III/VOTOV/OCYO	00/07/2010	09/06/2019 _09/06/2019	Evairation	AE4	1,294,061	2871.68	51,504		48,231						(35,545	48,231			1 '
	modiance	Annual Exh	_ SunTrust Bank IYDOJBGJWY9T8XKCSX00	09/0//2018	US/UU/2018 _US/U0/2019	xpiration	451	1,294,061	∠0/1.08			48,231						(35,545	,45,∠31			
SPX/CS/190905/2888.60-3101.66		5 Reserves																				1
	Insurance	Annual Exh	Scotia Bank L319ZG2KFGXZ61BMYR72	09/05/2018	09/05/2019 _09/05/2019	Expiration	301		2888.60	33,846		26,272						(23,068	26,272			
SPX/CS/190904/2896.72-3105.23		5 Reserves																				1 1
	Insurance	Annual Exh	SunTrust Bank IYDOJBGJWY9T8XKCSX00	5 _ 09/04/2018	09/04/2019 _09/04/2019	Expiration	377	1,092,436	2896.72	41,731		15,485						(28,326	15,485			
SPX/CS/191031/2711.74-2921.18	Indexed Universal Life	5 Reserves																				1
	Insurance	Equity		10/31/2018	10/31/2019 _ 10/31/2019	Expiration	308		2711.74	34, 124		64,597						(28,516	64,597			
SPX/CS/191030/2682.63-2889.94	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																			1
	Insurance	Equity		10/30/2018	10/30/2019 _ 10/30/2019	Expiration	231		2682.63	25,435		47,940						(21, 184	47,940			1
SPX/CS/191029/2641.25-2844.72	Indexed Universal Life	Annual Exh 5 Reserves																				1
	Insurance	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	10/29/2018	10/29/2019 10/29/2019	Expiration	252		2641.25	27,543		51,313						(22,940	51,313			
SPX/CS/191025/2557.15-3106.94	Indexed Universal Life	Annual Exh 5 Reserves																				1
	Insurance	Equity	_ Scotia Bank L319ZG2KFGXZ61BMYR72	. 10/25/2017	10/25/2019 _10/25/2019	Expiration	2, 182	5,580,719	2557.15	416,880		1,015,688						( 170 , 700	1,015,688			
SPX/CS/191025/2557.15-3184.26	Indexed Universal Life	Annual Exh 5 Reserves																				1 1
31 7/ 03/ 13 1023/ 2337 . 13-3 104.20	Insurance	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	10/25/2017	10/25/2019 _ 10/25/2019	Expiration	1,741	4,451,405	2557.15	348,990								(142,901				
ODV (00 (40400E (0EEZ 4E 0004 40	I ladered Hairman I Life	Annual Exh																				1
SPX/CS/191025/2557.15-3324.19	Indexed Universal Life Insurance	5 Reserves Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	10/25/2017	10/25/201910/25/2019	Expiration	607	1,551,400	2557.15	128,301		282,354						(52,535	282,354			
		Annual Exh				1																1
SPX/AVGCS/191025/25/2705.57- 2989.65	Indexed Universal Life Insurance	5 Reserves Fauity	SunTrust Bank IYDOJBGJWY9T8XKCSXO	10/25/2018	10/25/2019 _ 10/25/2019	Expiration	1.749	4,732,764	2705.57	188,364		190,067						(155,559	190,067			1
		Annual Exh		25.2516																		
SPX/AVGCS/191025/25/2705.57- 3003.18	Indexed Universal Life Insurance	5 Reserves Equity	SunTrust Bank IYDOJBGJWY9T8XKCSXO	10/25/2018	10/25/2019 _ 10/25/2019	Expiration	208	562,973	2705.57	23,026		22,609						(19,016	22,609			1'
		Annual Exh	- I I I I I I I I I I I I I I I I I I I		1.0720,2010	1	200		2.00.07	[		, 500							,000			
SPX/AVGCS/191025/25/2705.57- 3019.00	Indexed Universal Life Insurance	5 Reserves Equity	SunTrust Bank IYDOJBGJWY9T8XKCSXO	10/25/2019	10/25/2019 10/25/2019	Expiration	1,129	3,054,224	2705.57	125,529		122,657						(103,667	122,657			1
		Annual Exh			1.5, 25, 25 15 2,15, 25, 20 15		., 123	3,001,224				,007										
SPX/CLQ/191025/25/3%	Indexed Universal Life Insurance	5 Reserves Fauity	Deutsche Bank (London)	10/25/2019	10/25/2019 10/25/2010	Evoiration	1,119,723	1,119,723	24	47,028								(38,838	,			1 '
OI 1/1 OEQ/ 13 1023/ 23/ 3/1	modiance	Annual Exh	/LINF2110N9X8D921K81	, _ 10/23/2018	10/20/2010 110/20/2019			1,118,723	ა	41,020												
SPX/CLQ/191025/25/3.2%	Indexed Universal Life Insurance	5 Reserves	Citibank, National Association E570DZWZ7FF32TWEFA76	10/05/0040	10/25/2019 _ 10/25/2019	Evoiration	1,316,392	1,316,392	3.2%									(48,921				1
OI A/ OEU/ 181020/20/0.2h	moundifice	Annual Exh	E3/UUZIIZ/FF3ZIIIEFA/C	10/20/2018	10/23/2019 110/23/2019				3.2h					-					/			
ODV (OLO /40400E (OE /4, OF	Indexed Universal Life	5 Reserves	Citibank, National	10 (05 (0010	10/05/0010 10/05/0010	F i 4 i	0.007.007	2 202 202	4.00	174 000		74.054					1	(444 000	74.054			1
SPX/CLQ/191025/25/4.2%	Insurance	Annual Exh	_ Association E570DZWZ7FF32TWEFA76 Wells Fargo Bank,	10/25/2018	10/25/2019 _ 10/25/2019	Expiration	3,207,887	3,207,887	4.2%	174,830		74,054					<b></b>	(144,382	) <i>7</i> 4,054			
SPX/CS/191025/2705.57-2820.56		5 Reserves	National Association					,									1		]			, ,
	Insurance	Annual Exh	KB1H1DSPRFMYMCUFXT09	10/25/2018	10/25/2019 _ 10/25/2019	Expiration	712	1,927,058	2705.57	46,635		81,902	<b></b>				<b> </b>	(38,513	81,902			<sub>1</sub>
SPX/CS/191025/2705.57-2834.73	Indexed Universal Life	5 Reserves															1					1
	Insurance	Annual Exh	SunTrust Bank IYDOJBGJWY9T8XKCSXO	10/25/2018	10/25/2019 _ 10/25/2019	Expiration	8,008	21,667,118	2705.57	580,679		1,034,357	<b></b>				<b></b>	(479,549	1,034,357			ll
SPX/CS/191025/2705.57-2915.25	Indexed Universal Life	5 Reserves	Barclays Bank PLC																			1 '
	Insurance	Equity	_ (London) G5GSEF7VJP5170UK5573	10/25/2018	10/25/2019 _ 10/25/2019	Expiration	214	578,409	2705.57	23,599		44,826	ļ				ļ	(19,489	44,826			ll
SPX/CS/191025/2705.57-2942.30	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																			1
	Insurance	Equity	KB1H1DSPRFMYMCUFXT08	10/25/2018	10/25/201910/25/2019	Expiration	15,820	42,801,524	2705.57	1,913,228		3,745,017			<u> </u>			(1,580,025	3,745,017			1

					Showing all O	otions, Car	s, Floors,	Collars, S	Swaps and	d Forwards	Termina	ted During	Current \	⁄ear								
1	2	3 4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description									Cumulative Prior Year(s)	Current Veer											1
	of Item(s)								Strike	Initial Cost	Initial Cost											Hedge
	Hedged,				Date of	Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s)			Maturity	Exercise,	Nicoshaa		Rate or	discounted	discounted	tion	0	Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	/ of Exhibit Risk(s)	Exchange, Counterparty	Trade	or Termina Expira- tion	<ul> <li>Expiration, Maturity or</li> </ul>	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifier (a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
000 (00 (404005 (0705 57 0040 67		Annual Exh	Wells Fargo Bank,																			
SPX/CS/191025/2705.57-2949.07	Indexed Universal Life Insurance	5 Reserves Equity	National Association KB1H1DSPRFMYMCUFXT09	10/25/2018	10/25/201910/25/2019	Expiration	541	1,463,545	2705.57			131,718						(55 , 115	)131,718			l <sup>l</sup>
		Annual Exh																				1
SPX/CS/191025/2705.57-2969.36	Indexed Universal Life Insurance	5 Reserves Equity	Deutsche Bank (London)	10/25/2018	10/25/201910/25/2019	Expiration	24,001	64,936,448	2705.57	3,149,418		6,331,230						(2,600,924	6,331,230			1
		Annual Exh	Wells Fargo Bank,		I I					, , , , , ,									1			
SPX/CS/191025/2705.57-3003.18	Indexed Universal Life Insurance	5 Reserves Equity	National Association KR1H1DSPRFMYMCUFXT09	10/25/2018	10/25/201910/25/2019	Expiration	517	1,399,641	2705.57			153,959						(60,915	)153,959			1
		Annual Exh	Wells Fargo Bank,		10,20,20,0	- Lapitation													,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/191025/2705.57-3030.27	Indexed Universal Life Insurance	5 Reserves Fauity	National Association	10/25/2018	10/25/201910/25/2019	Evoiration	25,613	69,298,107	2705.57	3,852,975		8, 118,849						(3, 181, 951	)8,118,849			1
		Annual Exh	Wells Fargo Bank,	10/20/2010	10/20/2010	Lxpiration	20,010	2222290,200,107		,,002,570					-			(0, 101,001	7			
SPX_INDU_NDX/ARBCS/191025/25/ 0.00%-6.50%	Indexed Universal Life Insurance	5 Reserves Fauity	National Association  KR1H1DSPREMANCHEYTOG	10/25/2010	10/25/201910/25/2019	Evoiration	1,652,037	1,652,037	6.50%	56,830		62,053						(46,933	62,053			1
		Annual Exh	Wells Fargo Bank,	10/23/2018	10/20/2010 10/20/2018				0.30%						1			(40,933	,02,003			 
SPX_INDU_NDX/ARBCS/191025/25/	Indexed Universal Life	5 Reserves	National Association	10 /05 /0010	10 (05 (0010 10 (05 (0016	F	0.000 504	0.000 504	0.50%	00.704		70, 070						/74 057	70.070			1
0.00%-9.50%	Insurance	Annual Exh	Wells Fargo Bank,	10/23/2018	10/25/201910/25/2019	_cxp11at10fi	2,086,524	2,086,524	9.50%	90,764		78,373			-			(74,957	78,373			
SPX/CS/191025/2658.69-2859.42		5 Reserves	National Association	10/00/0010	10/25/2019 _10/25/2019	Evalent:		715,612	2658.69	00.054		54,028						(24, 143	54,028			1
	Insurance	Annual Exh	KB1H1DSPHFMYMCUFX109	10/26/2018	10/25/2019 _10/25/2019	Expiration	269	/15,612	2008.09	29,054		54,028						(24, 143	54,028			
SPX/CS/191025/2632.56-2987.96		5 Reserves																				1
	Insurance	Annual Exh	BNP PARIBAS 213800RK6FY7V2D0CW37 _ Wells Fargo Bank,	11/23/2018	10/25/2019 10/25/2019	Expiration	627	1,650,363	2632.56	96,546		222,802			-			(86,538	222,802			
SPX/CS/191025/2632.56-2948.47	Indexed Universal Life	5 Reserves	National Association																			1
	Insurance	Annual Exh	KB1H1DSPRFMYMCUFXT09 .	11/23/2018	10/25/201910/25/2019	Expiration	663	1,746,279	2632.56	95,521		209,555		-	-			(85,620	)209,555			
SPX/CS/191024/2656.10-2845.00	Indexed Universal Life	5 Reserves																				1
	Insurance	Annual Exh	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	10/24/2018	10/24/2019 _ 10/24/2019	Expiration	344		2656.10	35,349		64,961			-			(28,931	64,961			
SPX/CS/191023/2740.69-2951.79	Indexed Universal Life	5 Reserves																				1
	Insurance	Annual Exh	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	. 10/23/2018	10/23/2019 _ 10/23/2019	Expiration	340	931,334	2740.69			71,735			-			(31,525	)71,735			
SPX/CS/191022/2755.88-2967.51	Indexed Universal Life	5 Reserves																				1
	Insurance	Annual Exh	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	. 10/22/2018	10/22/2019 _ 10/22/2019	Expiration	286		2755.88	32,697		60,503						(26,578	60,503			
SPX/CS/191021/2767.78-2980.77	Indexed Universal Life	5 Reserves																				1
	Insurance	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	. 10/19/2018	10/21/2019 _ 10/21/2019	Expiration	189	523,431	2767.78	21,618		40,280						(17,512	40,280			
SPX/CS/191018/2767.78-2980.38	Indexed Universal Life	Annual Exh 5 Reserves																				1
	Insurance	Equity		. 10/19/2018	10/18/2019 _10/18/2019	Expiration	481	1,331,006	2767.78	54,704		102,238						(44,226	)102,238			1
SPX/CS/191016/2809.92-3024.96	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																			1
	Insurance	Equity		10/16/2018	10/16/201910/16/2019	Expiration	254	714,712	2809.92			45,725			-			(23,271	45,725			ll
SPX/CS/191015/2750.79-2957.15	Indexed Universal Life	Annual Exh 5 Reserves																				1
	Insurance	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	. 10/15/2018	10/15/201910/15/2019	Expiration	390	1,074,086	2750.79	43,715		80,576			-			(34,679	80,576			ll
SPX/CS/191014/2767.13-2976.86	Indexed Universal Life	Annual Exh 5 Reserves																				1
	Insurance	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	10/12/2018	10/14/201910/14/2019	Expiration	276		2767.13	31,414		54,807						(24,833	54,807			ll
SPX/CS/191011/2728.37-2935.35	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																			1
	Insurance	Equity		10/11/2018	10/11/201910/11/2019	Expiration	244	664,449	2728.37	27,708		50,407			-			(21,792	50,407			
SPX/CS/191011/2767.13-2976.49	Indexed Universal Life	Annual Exh 5 Reserves																				1
5. 7, 557 10 10 117 2107 . 10-2370.43	Insurance	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/12/2018	10/11/201910/11/2019	Expiration	291		2767.13	33, 143		59, 199						(26,141	59, 199			l <sup>l</sup>
SPX/CS/191010/2550.64-3099.03	Indexed Universal Life	Annual Exh 5 Reserves	Bank of America National																			1
G1 7/ G07 10 10 10/ 2000 .04=3099 .U3	Insurance	Equity	_ Association=NY B4TYDEB6GKMZ0031MB27 _	10/10/2017	10/10/2019 10/10/2019	Expiration	1,800	4,590,307	2550.64	336,929		697,354			.		<u> </u>	(130,923	697,354			l <sup>!</sup>
SPX/CS/191010/2550.64-3176.24	Indexed Universal Life	Annual Exh 5 Reserves	Bank of America.National																			1
31 // 03/ 18 10 10/ 2000 .04=31/0.24	Insurance	Equity	_ Association=NY B4TYDEB6GKMZ0031MB27 _	10/10/2017	10/10/2019 10/10/2019	Expiration	1,479	3,771,580	2550.64	288,149		572,974						(111,969	572,974			l <sup>!</sup>
CDV /CC /101010 /0EE0 C4 2015 00	Indexed Universal Lif-	Annual Exh	Bank of																			1
SPX/CS/191010/2550.64-3315.82	Indexed Universal Life Insurance	5 Reserves Equity	America, National  Association-NY B4TYDEB6GKMZ0031MB27 .	10/10/2017	10/10/2019 10/10/2019	Expiration	321		2550.64	65,210		124,454						(25,339	124,454			l <sup>!</sup>
ODV (AVOCC (404040 (40 (0705 CC		Annual Exh																				1
SPX/AVGCS/191010/10/2785.68- 3078.92	Indexed Universal Life Insurance	5 Reserves Equity	Credit Suisse E58DKGMJYYYJLN8C3868 .	10/10/2018	10/10/201910/10/2019	Expiration	2,328	6,486,118	2785.68	240,635		101,622						( 187 , 534	101,622			l !

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

						snowing a	ян Ор	tions, Cap	os, Floors,	Collars, S	waps and	d Forwards	i ermina	ted During	Current \	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s)										Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost											Hedge
	Hedged, Used for	Sobodulo	Type(s)			Date of Maturity		Indicate Exercise,			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	Schedule /	Type(s) of				ermina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	(Loss) on	Value of	on (LUSS)	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	` tion)/	Termination		Termination	Termination
Description	or Replicated	Identifier Annual Exh	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX/AVGCS/191010/10/2785.68-	Indexed Universal Life	5 Reserves																						i
3108.47	Insurance	Annual Fob	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	10/10/2018	10/10/201910/	/10/2019 _	Expiration	1,240	3,454,416	2785.68	130,577		54, 123						(101,762	54, 123			
	Indexed Universal Life	Annual Exh 5 Reserves		Royal Bank of Canada																				i
SPX/CLQ/191010/10/3%	Insurance		Equity	ES71P3U3RH1GC71XBU11	. 10/10/2018	10/10/201910/	/10/2019 _	Expiration	2,191,342	2, 191, 342	3%			34,647					-	(76, 167	34,647			
	Indexed Universal Life	Annual Exh 5 Reserves		Royal Bank of Canada																				ı
SPX/CLQ/191010/10/3.2%	Insurance		Equity	ES71P3U3RH1GC71XBU11	. 10/10/2018	_10/10/201910/	/10/2019 _	Expiration	2,079,217	2,079,217	3.2%	96,892		45,349					-					
	Indexed Universal Life	Annual Exh 5 Reserves		Royal Bank of Canada																				ı
SPX/CLQ/191010/10/4.2%	Insurance	Annual Exh	Equity	ES71P3U3RH1GC71XBU11	10/10/2018	10/10/201910/	/10/2019 _	Expiration	2,435,042	2,435,042	4.2%	132,223		113,591					-	(103,045	113,591			
SPX/CS/191010/2785.68-2904.07	Indexed Universal Life	5 Reserves																						ı
	Insurance		Equity	Credit Suisse E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019 _ 10/	/10/2019 _	Expiration	664	1,849,469	2785.68	46,422							-	(36, 178	78,602			
SPX/CS/191010/2785.68-2911.04	Indexed Universal Life	Annual Exh 5 Reserves																						ı
	Insurance		Equity	Credit Suisse E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019 _ 10/	/10/2019 _	Expiration	426	1, 187, 113	2785.68	31,340		53,422					-	(24,424	53,422			
SPX/CS/191010/2785.68-2918.00	Indexed Universal Life	Annual Exh 5 Reserves																						ı
	Insurance		Equity	Credit Suisse E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019 _ 10/	/10/2019 _	Expiration	244	678,552	2785.68	18,796		32,231					-	(14,648	32,231			,
SPX/CS/191010/2785.68-3000.87	Indexed Universal Life	Annual Exh 5 Reserves																						ı
	Insurance		Equity	Credit Suisse E58DKGMJYYYJLN8C3868	10/10/2018	10/10/2019 _ 10/	/10/2019 _	Expiration	324	901,851	2785.68	37,246		49,355						(29,027	49,355			,
SPX/CS/191010/2785.68-3029.42	Indexed Universal Life	Annual Exh 5 Reserves																						ı
	Insurance		Equity	Credit Suisse E58DKGMJYYYJLN8C3868	10/10/2018	10/10/201910/	/10/2019 _	Expiration	12,926	36,008,929	2785.68	1,631,204		1,970,636						(1,271,246	1,970,636			,
SPX/CS/191010/2785.68-3036.39	Indexed Universal Life	Annual Exh 5 Reserves																						ı
	Insurance		Equity	Credit Suisse E58DKGMJYYYJLN8C3868	10/10/2018	10/10/201910/	/10/2019 _	Expiration	<u>4</u> 04	1, 126, 686	2785.68	52,053		61,659					-	(40,566				
SPX/CS/191010/2785.68-3057.28	Indexed Universal Life	Annual Exh 5 Reserves																						ı
	Insurance	Annual Exh	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	10/10/2018	10/10/201910/	/10/2019 _	Expiration	26,561	73,991,115	2785.68	3,610,766		4,049,261			-		-	(2,813,977	)4,049,261			
SPX/CS/191010/2785.68-3092.10	Indexed Universal Life	5 Reserves		Royal Bank of Canada																				ı
	Insurance	Annual Exh	Equity	ES7IP3U3RHIGC71XBU11 .	. 10/10/2018	10/10/201910/	/10/2019 _	Expiration	541	1,506,152	2785.68	79,073								(61,624	)			I
SPX/CS/191010/2785.68-3120.21	Indexed Universal Life	5 Reserves		Royal Bank of Canada																				ı
	Insurance	Annual Exh	Equity	ES7 IP3U3RHIGC71XBU11 .	. 10/10/2018	10/10/201910/	/10/2019 _	Expiration	6,671	18,583,028	2785.68	1,023,925		1,016,981					-	(797,975	1,016,981			I
SPX_INDU_NDX/ARBCS/191010/10/		5 Reserves		Royal Bank of Canada																				ı
0.00%-6.50%	Insurance	Annual Exh	Equity	ES71P3U3RH1GC71XBU11 .	. 10/10/2018	10/10/201910/	/10/2019 _	Expiration	1,035,199	1,035,199	6.50%	34,783		28,223						(27 , 107	)28,223			
SPX_INDU_NDX/ARBCS/191010/10/		5 Reserves																						ı
0.00%-9.50%	Insurance	Annual Exh	Equity	Credit Suisse E58DKGMJYYYJLN8C3868 Wells Fargo Bank,	. 10/10/2018	10/10/2019 110/	10/2019 .	Expiration	3,889,342	3,889,342	9.50%	161,408		106,035					-	(125,790	)106,035			
SPX/CS/191010/2781.01-3156.45		5 Reserves		National Association	11 (00 (0010	10 (10 (0010 10	(40 (0040	e	4 000	0.007.000	0704 04	040 744		040 040						/407.000	040.040			ı
	Insurance	Annual Exh	Equity	Wells Fargo Bank, KB1H1DSPRFMYMCUFXT09	11/09/2018	10/10/2019 110/	10/2019	Expiration	1,380	3,837,622	2781.01	218,744		216,816						(187,208	216,816			 I
SPX/CS/191009/2880.34-3100.44	Indexed Universal Life	5 Reserves	Earlitu	National Association KB1H1DSPRFMYMCUFXT09	10 /00 /2010	10/00/2010 10	/00 /20 10	Evaluation	000	599.800	2880.34	24,772		8, 134						(19,236	8, 134			İ
	Insurance	Annual Exh	Equity	Wells Fargo Bank,	10/09/2018	10/09/2019 110/	109/2019	expiration	208		∠880.34	24,112								(19,230	)			
SPX/CS/191004/2885.57-3107.38	Indexed Universal Life Insurance	5 Reserves	Earli tu	National Association KB1H1DSPRFMYMCUFXT09	10/05/2010	10/04/2010 10	/04 /2040	Evairation	222	931,658	2885.57	38,571		01.451						(29,745	21,451			ı
	Illisurance	Annual Exh	Equity	NB IN IDSFNFWIWGOFA 109	10/03/2016	10/04/2019 110/	04/2019 _	Expiration	323		2003.37			21,451						(29,745	)21,431			
SPX/CS/191008/2884.43-3106.76	Indexed Universal Life Insurance	5 Reserves	Fauity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	10/08/2019	10/08/2010 10	/NR /2N 10	Evolration	100	574.405	2884.43	24,010		1,719						(18,578	1,719			İ
		Annual Exh	Equity		10/00/2010	10,00,2013 110,	W/ 20 10 _	LAP     a				24,010							-	110,370	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			 I
SPX/CS/200225/2747.30-3337.97	Indexed Universal Life	5 Reserves	Equity	Deutsche Bank (London) 7LTWFZYICNSX8D621K86	02/23/2018	02/25/2020 10	/23/2019	Sale	1,657	4,551,215	2747.30	381,437		381,437						(219,937	381,437			İ
		Annual Exh	-10			10/	_0, _0 10 _		1,007		£171.00	301,407		301,407					-	1210,307	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			 I
SPX/CS/200225/2747.30-3421.12	Indexed Universal Life	5 Reserves	Equity	Deutsche Bank (London) 7LTWFZYICNSX8D621K86	02/23/2018	02/25/2020 10	/23/2019	Sale	1,263	3,470,034	2747.30	307,931		307,931						(177,553	307,931			İ
		Annual Exh	-7-11		2, 20, 2010	10/			.,200	5, 5, 004	27.00			35.,501						,000	,			 I
SPX/CS/200225/2747.30-3571.49	Indexed Universal Life	5 Reserves	Equity	Deutsche Bank (London)	02/23/2018	02/25/2020 10/	/23/2019	Sale	576	1,581,408	2747.30	149,949		149,949						(86,461	)149,949			İ
ADV (00 (000 to ) (000 to )		Annual Exh	,,		12.20,2010															, , , , , , , , , , , , , , , , , , , ,	,			
SPX/CS/200424/2639.40-3431.22	! Indexed Universal Life Insurance	5 Reserves	Equity	Deutsche Bank (London)	04/25/2018	04/24/2020 10/	/23/2019	Sale	412	1.086.955	2639.40	103.696	L	103.696							103.696			ı

## SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

						5	showing al	i Opti	ions, Cap	os, Floors,	Collars, S	Swaps and	d Forwards	Termina	ted During	Current \	rear 💮								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Cumulative Prior Year(s)	Current Year											
	of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
	Hedged, Used for	Schedule	Typo(c)				Date of Maturity		Indicate Exercise.			Price, Rate or	of Un- discounted	of Un- discounted	Considera- tion		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/	Type(s) of					mina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation	Exhibit	Risk(s)		Counterparty	Trade		ion	Maturity or	of Ott	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	0-4-	Increase/	Change in	tion)/	Termination		Termination	Termination
Description	or Replicated	Identifier Annual Exh	(a)	or Central C	Clearinghouse	Date	tion D	ate	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX/CS/200508/2723.07-3308.53		5 Reserves		Deutsche Bank	TI THETH I ONO VODO ON IVO	05 (40 (0040	05 (00 (0000			4 500	4 454 500	0700 07	040 747		242 747						(000,004	040 747			
	Insurance	Annual Exh	Equity	(London)	_ 7LTWFZYICNSX8D621K86 _	05/10/2018	105/08/2020 1.10/2	3/2019 . 5	Sale	1,526	4, 154, 582	2723.07	340,717		340,717						(232,394	340,717			
SPX/CS/200508/2723.07-3390.81	1 Indexed Universal Life Insurance	5 Reserves	Equity	Deutsche Bank (London)	_ 7LTWFZYICNSX8D621K86 _	05/10/2010	0E /09 /2020 10 /2	2/2010	Sale	1,408	3,835,037	2723.07	331,002								(225,767	331,002			
		Annual Exh	Equity		. TETHI ZITUNGAODOZINOO .		1070072020 11072	3/20133	)d C		,000,001										1223,707				
SPX/CS/200610/2779.03-3376.52	2 Indexed Universal Life Insurance	5 Reserves	Equity	Deutsche Bank (London)	_ 7LTWFZYICNSX8D621K86 _	06/08/2018	06/10/2020 10/2	3/2019 S	Sale	1,408	3,913,616	2779.03	324,830		324,830						(234,801	324,830			
		Annual Exh	Equity		. 72111211010100021100	. 2007 007 20 10	250, 10, 2020	,, 2010	,	, 100		2													
SPX/CS/200710/2793.84-3394.52	2 Indexed Universal Life Insurance	5 Reserves	Equity	Deutsche Bank (London)	_ 7LTWFZYICNSX8D621K86 _	07/10/2018	07/10/2020 10/2	3/2019 S	Sale	1,750	4,889,082	2793.84	411,172		411,172						(314,392	411, 172			
ODV (00 (000740 (0700 04 0400 00	0	Annual Exh																							
SPX/CS/200710/2793.84-3480.38	Insurance	5 Reserves	Equity	Deutsche Bank (London)	_ 7LTWFZYICNSX8D621K86 _	07/10/2018	07/10/2020 _ 10/2	3/2019 _ S	Sale	1,639	4,579,182	2793.84	405,074		405,074						(309,730	405,074			
SPX/CS/191129/2737.76-2946.71	1 Indexed Universal Life	Annual Exh 5 Reserves																							
31 X/03/191129/2131.10-2940.11	Insurance		Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	11/29/2018	11/29/201911/2	9/2019 _E	xpiration	225	616,482	2737.76	24,351		47,051						(22,436	47,051			
SPX/CS/191129/2760.17-2968.22	2 Indexed Universal Life	Annual Exh 5 Reserves																							
	Insurance		Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	11/30/2018	11/29/201911/2	9/2019 _E	xpiration	220	607,854	2760.17	23,706		45,817						(21,903	45,817			
SPX/CS/191126/2673.45-2878.03	3 Indexed Universal Life	Annual Exh 5 Reserves																							
	Insurance	Annual Exh	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868	11/26/2018	11/26/201911/2	6/2019 _E	xpiration	224	599, 175	2673.45	23,667		45,851						(21,486	45,851			
SPX/CS/191126/2682.17-2887.41	1 Indexed Universal Life	5 Reserves																							
	Insurance	Annual Exh	Equity	Credit Suisse	E58DKGMJYYYJLN8C3868 .	11/27/2018	11/26/2019 _ 11/2	6/2019 LE	xpiration	223	599, 175	2682.17	23,787		45,849						(21,655	45,849			
SPX/CS/191125/2602.42-3161.94		5 Reserves																							
	Insurance	Annual Exh	Equity	Scotia Bank	L319ZG2KFGXZ61BMYR72 _	.11/24/201/	11/25/2019 11/2	5/2019 JE	xpiration	2,340	6,090,347	2602.42	467, 130								(211,088	1,243,194	<b></b>		
SPX/CS/191125/2602.42-3240.71	1 Indexed Universal Life	5 Reserves	Carri tu	Contin Book	L319ZG2KFGXZ61BMYR72 _	11/04/0017	11/05/0010 11/0	- /2010 E	iration	1 055	5,088,017	2602.42	409,585		1,038,593						(185,085	1,038,593			
	Insurance	Annual Exh	Equity	Scotia Bank Wells Fargo Bank,		.11/24/201/	111/25/2019 111/2	J/ 20 13 J L	.xp11at1011	1,955		2002.42									(103,003	1,000,000			
SPX/CS/191125/2602.42-3382.74	4 Indexed Universal Life Insurance	5 Reserves	Equity	National Association	1 . KB1H1DSPRFMYMCUFXT09 _	11/24/2017	11/25/2019 11/2	5/2019 F	xpiration	381		2602.42			202,378						(37,588	202,378			
ODY (AVOCO (40440E (0E (0000 EC		Annual Exh	, , , , , , , , , , , , , , , , , , , ,				I				,		,		,							,			
SPX/AVGCS/191125/25/2632.56- 2908.98	Indexed Universal Life Insurance	5 Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	11/23/2018	11/25/2019 _ 11/2	5/2019 _ E	xpiration	2, 129	5,603,691	2632.56	230,312								(208,439	475,577			
SPX/AVGCS/191125/25/2632.56-	Indexed Universal Life	Annual Exh 5 Reserves																							
2922.14	Insurance		Equity	Credit Suisse	. E58DKGMJYYYJLN8C3868 .	11/23/2018	11/25/201911/2	5/2019 _E	xpiration	190	500,095	2632.56	21,104		42,442						(19,100	42,442			
SPX/AVGCS/191125/25/2632.56-	Indexed Universal Life	Annual Exh 5 Reserves																							
2942.81	. Insurance	Annual Exh	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06 .	11/23/2018	11/25/201911/2	5/2019 _ E	xpiration	927	2,439,397	2632.56	104,650		207,028						(94,711	207,028			
	Indexed Universal Life	5 Reserves	L	Citibank, National																					
SPX/CLQ/191125/25/3%	Insurance	Annual Exh	Equity	Association	E570DZWZ7FF32TWEFA76 _	11/23/2018	11/25/2019 11/2	5/2019 _E	xpiration	2,646,089	2,646,089	3%	107,960		<i>7</i> 8,738						(97,707				
CDV /CLO /10110F /OF /O OF	Indexed Universal Life	5 Reserves	East to	Citibank, National	CETAD 7W77ECOTWCC+70	11/00/0040	11/05/0010 11/0	- /an+n	Sumiratio-	1 050 047	1 050 047	2.00	E4 000		E0 E00						/40.000	E0 E00			
SPX/CLQ/191125/25/3.2%	Insurance	Annual Exh	Equity	ASSOCIATION	E570DZWZ7FF32TWEFA76 _	11/23/2018	11/25/2019 111/2	3/2019 JE	xpiration	1,259,347	1,259,347	3.2%	54,908		52,586						(49,693	52,586	·		
SPX/CLQ/191125/25/4.2%	Indexed Universal Life Insurance	5 Reserves	Equity	Citibank, National Association	E570DZWZ7FF32TWEFA76 _	11/23/2018	11/25/2019 11/2	5/2019	expiration	2,496,077	2,496,077	4.2%	131,793		216,719						(119,276	216,719			
		Annual Exh	qu,	Bank of		, 23, 2010	, 20, 23 10 11 1/2	20.0		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		T.48									110,210	210,718			
SPX/CS/191125/2632.56-2746.12	2 Indexed Universal Life Insurance	5 Reserves	Equity	America, National Association-NY	B4TYDEB6GKMZ0031MB27 _	11/23/2018	11/25/2019 11/2	5/2019 E	xpiration	487	1,281,019	2632.56	30,744		55,259						(27,825	55,259			
SPX/CS/191125/2632.56-2759.99		Annual Exh	' ' ' ' ' ' ' '					]			, ,														
GI A/UG/ 181120/2032.30=2/59.99	Insurance	5 Reserves	Equity	MorganStanley	87GCMVDQLFKA7Q0JXC56 _	11/23/2018	11/25/2019 11/2	5/2019 E	xpiration	304		2632.56	21,341								(19,314	38,676	ļ		
SPX/CS/191125/2632.56-2862.90	O Indexed Universal Life	Annual Exh 5 Reserves																							
	Insurance		Equity	MorganStanley	87GCMVDQLFKA7QOJXC56	11/23/2018	11/25/2019 11/2	5/2019 E	xpiration	16,652	43,837,952	2632.56	1,920,102		3,835,671						(1,737,746	3,835,671	ļ		
SPX/CS/191125/2632.56-2869.49	9 Indexed Universal Life	Annual Exh 5 Reserves																							
	Insurance		Equity	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	11/23/2018	11/25/2019 11/2	5/2019 _ E	xpiration	632	1,663,627	2632.56	74,547		149,726		-	ļ				149,726	}		
SPX/CS/191125/2632.56-2889.23	3 Indexed Universal Life	Annual Exh 5 Reserves																							
	Insurance		Equity	MorganStanley	. 87GCMVDQLFKA7QOJXC56 .	11/23/2018	11/25/201911/2	5/2019 E	xpiration	29,269	77,051,998	2632.56	3,675,380		7,512,435						(3,326,322	7,512,435	L		

				9	Showing all Or	otions, Car	os, Floors.	Collars, S	Swaps and	d Forwards	Termina	ted During	Current \	<b>Year</b>								
1	2	3 4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s) Hedged, Used for Income	Schedule Type(s)			Date of Maturity or Termina		Number		Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium	Initial Cost of Un- discounted Premium	Considera- tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Current Year's (Amortiza-	Gain (Loss) on	Adjustment to Carrying Value of	Gain (Loss) on	Hedge Effectiveness at Inception and at
D	Generation	Exhibit Risk(s)	Exchange, Counterparty	Trade		Maturity or	of	Notional	Received	(Received)	(Received)	_(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier (a) Annual Exh	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX/CS/191125/2632.56-2922.14		5 Reserves																				
	Insurance	Annual Exh	MorganStanley 87GCMVDQLFKA7Q0JXC56 .	.11/23/2018	11/25/2019 _11/25/2019	Expiration	580	1,526,478	2632.56	79,301		167,912						(71,769)	167,912			
SPX/CS/191125/2632.56-2948.94	4 Indexed Universal Life	5 Reserves																				
	Insurance	Annual Exh	BNP PARIBAS 213800RK6FY7V2D0CW37 .	.11/23/2018	11/25/2019 _11/25/2019	Expiration	5,685	14,966,314	2632.56			1,798,646						(747,680)	1,798,646			
SPX_INDU_NDX/ARBCS/191125/25/		5 Reserves																				
0.00%-6.50%	Insurance	Annual Exh	Credit Suisse E58DKGMJYYYJLN8C3868	. 11/23/2018	11/25/2019 _11/25/2019	Expiration	3,208,551	3,208,551	6.50%	111,658		208,556						(101,053)	208,556			
SPX_INDU_NDX/ARBCS/191125/25/		5 Reserves																				
0.00%-9.50%	Insurance	Annual Exh	Credit Suisse E58DKGMJYYYJLN8C3868	11/23/2018	11/25/2019 _ 11/25/2019	Expiration	2,003,695	2,003,695	9.50%			190,351						(80,334)	190,351			
SPX/CS/191125/2351.10-2668.50		5 Reserves																				
	Insurance	Annual Exh	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	_12/24/2018	11/25/201911/25/2019	Expiration	552	1,298,026	2351.10			175,234		-				(72,957)	175,234			
SPX/CS/191122/2649.93-2853.69		5 Reserves																				
	Insurance	Annual Exh	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	_11/21/2018	11/22/201911/22/2019	Expiration	311	823,596	2649.93	33,356		63,328						(30,076)	63,328			
SPX/CS/191122/2632.56-2833.96		5 Reserves	Manage Charles 0700M/DOLEVATOO IVOEC	11 /00 /0010	11 (00 (0010	F i 4 i	000	000 000	0000 50	00.000		40.057						(01.700)	40.057			
	Insurance	Annual Exh	MorganStanley 87GCMVDQLFKA7QOJXC56 _ Wells Fargo Bank,	11/23/2018	11/22/2019 _11/22/2019	Expiration	232	609,868	2632.56	23,998		46,657						(21,700)	46,657			
SPX/CS/191119/2690.73-2897.85		5 Reserves Equity	National Association KB1H1DSPRFMYMCUFXT09	11/10/2010	11/10/2010 11/10/2010	Evaluation	947	933,773	2690.73	38,658		71,878						(34,339)	71,878			
	Insurance	Annual Exh	Wells Fargo Bank,	11/19/2010	11/19/2019 11/19/2019	Expiration	۱+و۔۔۔۔۔	933,773	2090.73									(34,339)				
SPX/CS/191115/2730.20-2939.75	5 Indexed Universal Life Insurance	5 Reserves	National Association	11/15/2010	11/15/2019 11/15/2019	Evaluation	410	1,139,980	2730.20	46,967								(41,426)				
		Annual Exh	NB IN IDSPARMINGUEX 109	1 1/ 13/2010	11/15/2019 11/15/2019	Expiration	410		2/30.20	40,907								(41,420)				
SPX/CS/191114/2701.58-2908.06	6 Indexed Universal Life Insurance	5 Reserves Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	11/14/2018	11/14/2019 11/14/2019	Evoiration	327		2701.58	36,410		67,544						(31,834)				
		Annual Exh	Wells Fargo Bank,	11,71,72010	1,7,7,2010	Laprice Ton			2	, 110		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,0,,			
SPX/CS/191112/2726.22-2936.22	2 Indexed Universal Life Insurance	5 Reserves Equity	National Association KB1H1DSPRFMYMCUFXT09	11/12/2018	11/12/2019 _ 11/12/2019	Expiration	320	871,917	2726.22									(31,434)				
SPX/CS/191108/2582.30-3137.49	9 Indexed Universal Life	Annual Exh 5 Reserves	Bank of America.National					,		,									,			
3FA/U3/191100/2302.30=313/.48	Insurance	Equity	Association-NY B4TYDEB6GKMZ0031MB27 .	.11/10/2017	11/08/2019 _11/08/2019	Expiration	2,239	5,780,743	2582.30	445, 117		1, 143, 433						(191,388)	1,143,433			
SPX/CS/191108/2582.30-3215.56	6 Indexed Universal Life	Annual Exh 5 Reserves	Bank of America National																			
	Insurance	Equity	Association-NY B4TYDEB6GKMZ0031MB27 .	.11/10/2017	11/08/2019 _11/08/2019	Expiration	1,488	3,842,625	2582.30	308,563								(132,673)	760,073			
SPX/CS/191108/2582.30-3356.98	8 Indexed Universal Life	Annual Exh 5 Reserves	Bank of America,National																			
	Insurance	Equity	Association-NY B4TYDEB6GKMZ0031MB27 .	.11/10/2017	11/08/2019 _11/08/2019	Expiration	445	1, 150, 324	2582.30	96,627								(41,547)	227,535			
SPX/CS/191108/2806.83-3021.74	4 Indexed Universal Life	Annual Exh 5 Reserves																				
	Insurance	Annual Exh	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	.11/08/2018	11/08/2019 _11/08/2019	Expiration	214	600,512	2806.83	24,321		45,979						(21,032)	45,979			
SPX/AVGCS/191108/10/2781.01-	Indexed Universal Life	5 Reserves	Deutsche Bank																			
3073.87	Insurance	Annual Exh	(London)	_11/09/2018	11/08/2019 _11/08/2019	Expiration	2, 199	6, 116, 174	2781.01	223,240		163,451						(193,601)	163,451			
SPX/AVGCS/191108/10/2781.01-		5 Reserves	Deutsche Bank	44 (00 (00 :	44 (00 (0040																	
3104.79	Insurance	Annual Exh	(London)	11/09/2018	11/08/2019 _11/08/2019	Expiration	831	2,311,847	2781.01	86,694		61,783		-				(75, 184)	61,783			
ODV (OLO (404400 (40 (0))	Indexed Universal Life	5 Reserves	Deutsche Bank	11 (00 (0010	11 (00 (0010 11 (00 (0010	F i 4 i	1 000 070	1 000 070		58.424		00.040						(50.007)	00 040			
SPX/CLQ/191108/10/3%	Insurance	Annual Exh	(London)	1/09/2018	11/08/2019 11/08/2019	Expiration	1,333,870	1,333,870	3%			63,342						(50,667)	63,342			
SPX/CLQ/191108/10/3.2%	Indexed Universal Life Insurance	5 Reserves	Deutsche Bank (London) 7LTWFZYLCNSX8D621K86	11/09/2019	11/08/2019 _11/08/2019	Expiration	1,336,398	1,336,398	3.2%	62,410								(54, 124)				
5. 7. 524/ 10 1100/ 10/ 0.2/		Annual Exh	/EIII EI TONOXODOE INOO	. 1, 00, 2010	1.7.5372010 117.0072018			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											, 1, 100			
SPX/CLQ/191108/10/4.2%	Indexed Universal Life Insurance	5 Reserves Equity	BNP PARIBAS213800RK6FY7V2D0CW37 _	11/09/2018	11/08/2019 11/08/2019	Expiration	3,643,369	3,643,369	4.2%	199,657		329,087						(173,149)	329,087			
		Annual Exh	Bank of		[	]	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	5,0.0,000				320,307					[		320,007			
SPX/CS/191108/2781.01-2899.20	0 Indexed Universal Life Insurance	5 Reserves Equity	America, National  Association-NY B4TYDEB6GKMZ0031MB27 _	11/09/2018	11/08/2019 11/08/2019	Expiration	602	1,674,286	2781.01	41,020		71, 155						(35,574)	71,155			
SPX/CS/191108/2781.01-2906.16	6 Indexed Universal Life	Annual Exh	Bank of America National		T						***************************************								,			***************************************
3FA/U3/1911U8/2/81.U1=29U6.10	Indexed Universal Life	5 Reserves Equity	America, National Association-NY B4TYDEB6GKMZ0031MB27 .	11/09/2018	11/08/2019 11/08/2019	Expiration	224		2781.01	16, 107		28,095			<u> </u>			(13,968)	28,095			
SPX/CS/191108/2781.01-2919.57	7 Indexed Universal Life	Annual Exh 5 Reserves	Bank of America National																			
01 77 007 10 11007 210 1.0 1-29 19.07	Insurance	Equity		11/09/2018	11/08/2019 _11/08/2019	Expiration	377	1,049,290	2781.01	29,590								(25,661)				

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

					Showing	g all Op	tions, Cap	s, Floors,	Collars, S	waps and	d Forwards	: Termina	ted During	Current `	∕ear								
1	2	3 4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description										Cumulative	O											
	Description of Item(s)									Strike	Initial Cost	Current Year Initial Cost											Hedge
	Hedged,				Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Risk(s)	Exchange, Counterp or Central Clearingho			tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Description	or neplicated	Annual Exh	or Gentral Gleaningho	Duse Date	tion	Date	Sale	Contracts	Amount	(Faiu)	Faiu	Faiu	Termination	income	value	Code	(Decrease)	B./A.C.V.	Accretion	necognized	item	Deterred	(0)
SPX/CS/191108/2781.01-3024.12		5 Reserves	Citibank, National																				
	Insurance	Annual Exh	Association E570DZWZ7F Wells Fargo Bank,	F32TWEFA76 11/09/20	11/08/2019	_11/08/2019 .	Expiration	19, 184	53,350,790	2781.01	2,368,775		4,663,813						(2,054,277)	4,663,813			
SPX/CS/191108/2781.01-3031.30	Indexed Universal Life	5 Reserves	National Association																				
	Insurance	Annual Exh	KB1H1DSPRF	MYMCUFXT09 11/09/20	11/08/2019	_11/08/2019 .	Expiration	524	1,458,218	2781.01	66,203		131,239						(57,413)	131,239			
SPX/CS/191108/2781.01-3052.16	Indexed Universal Life	5 Reserves	Citibank, National																				
	Insurance	Equity		F32TWEFA76 11/09/20	11/08/2019	_11/08/2019 .	Expiration	32,381	90,051,357	2781.01	4,322,465		8,780,057						(3,748,579)	8,780,057			
SPX/CS/191108/2781.01-3086.92	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																				
	Insurance	Equity		MYMCUFXT09 _ 11/09/20	11/08/2019	11/08/2019	Expiration	637	1,770,981	2781.01	92,091		194,807						(79,864)	194,807			
SPX/CS/191108/2781.01-3114.73	Indexed Universel Lif-	Annual Exh	Dautacha Bank															I					
or A/Uo/ 1811UO/2/81.U1-3114./3	Indexed Universal Life Insurance	5 Reserves Equity	Deutsche Bank (London)	ISX8D621K86 _ 11/09/20	11/08/2019	11/08/2019	Expiration	9,212	25,619,797	2781.01	1,402,684		2,874,916						(1,216,452)	2,874,916			
ODV (00 (404400 (0704 04 0 : == :=		Annual Exh	Wells Fargo Bank,								. ,												
SPX/CS/191108/2781.01-3156.45	Indexed Universal Life Insurance	5 Reserves Equity	National Association KB1H1DSPRF	FMYMCUFXT09 _ 11/09/20	11/08/2019	11/08/2019	Expiration	458	1,274,618	2781.01			143,031						(64,334)	143,031			
		Annual Exh			Ī	T	]	100			., 100									,			
SPX_INDU_NDX/ARBCS/191108/10/ 0.00%-6.50%	/ Indexed Universal Life Insurance	5 Reserves Equity	Credit Suisse E58DKGMJY	YYJLN8C3868 _ 11/09/20	118 11/08/2019	11/08/2019	Evolration	1,727,750	1,727,750	6.50%	57,880		62,595						(50, 195)	62,595			
0.00% 0.00%	insurance	Annual Exh		1100100000 111700720	110 211/00/2010 .	111/00/2010	Expiration	1,727,700	1,727,700														
SPX_INDU_NDX/ARBCS/191108/10/		5 Reserves	Condit Colins	// II NICCOCC 11 (00 (0)	11 (00 (0010	44 /00 /0040	F i 4 i	3,027,153	0.007.450	9.50%	127,140		109,672						(440,000)	100 070			
0.00%-9.50%	Insurance	Annual Exh	Credit Suisse E58DKGMJYY	11JLN00300811/09/20	118 [11/08/2019]	11/08/2019	Expiration	027 , 153 , و	3,027,153	9.50%	127 , 140		109,672						(110,260)	109,672			
SPX/CS/191108/2637.72-2993.81	1 Indexed Universal Life	5 Reserves	Royal Bank of Canada																				
	Insurance	Annual Exh	ES71P3U3RH	HIGC71XBU11 _ L12/10/20	11/08/2019 .	_11/08/2019 .	Expiration	821	2, 165, 114	2637.72	124,711		292,289		-				(117,442)	292,289			
SPX/CS/191108/2637.72-2954.25	Indexed Universal Life	5 Reserves	Royal Bank of Canada																				
	Insurance	Annual Exh	Wells Fargo Bank,	HIGC71XBU11 12/10/20	11/08/2019 .	_11/08/2019 .	Expiration	1,596	4,209,985	2637.72	226,076				-				(212,900)	505,204			
SPX/CS/191106/2755.45-2967.78	Indexed Universal Life	5 Reserves	National Association																				
	Insurance	Annual Exh	Wells Fargo Bank.	FMYMCUFXT09 11/06/20	11/06/2019 .	11/06/2019 .	Expiration	254		2755.45	28,734		53,873						(24,480)	53,873			
SPX/CS/191105/2738.31-2948.92	Indexed Universal Life	5 Reserves	National Association																				
	Insurance	Annual Exh	KB1H1DSPRF	MYMCUFXT09 11/05/20	11/05/2019 .	11/05/2019 .	Expiration	220	602,301	2738.31	24,514		46,324						(20,816)	46,324			
SPX/CS/191231/2506.85-2695.51	Indexed Universal Life	5 Reserves																					
	Insurance	Equity	SunTrust Bank IYDOJBGJWY	9T8XKCSX06 _ 12/31/20	12/31/2019 .	12/31/2019 .	Expiration	297		2506.85	27,736		55,961						(27,891)	55,961			
SPX/CS/191227/2488.83-2676.54	Indexed Universal Life	Annual Exh 5 Reserves	Wells Fargo Bank, National Association																				
	Insurance	Equity		MYMCUFXT09 _ 12/27/20	12/27/2019 .	12/27/2019 .	Expiration	395	982,939	2488.83	36,664		74 , 134						(36,664)				
SPX/CS/191227/2485.74-2677.53	Indexed Universal Life	Annual Exh 5 Reserves																					
	Insurance	Equity	SunTrust Bank IYDOJBGJWY	9T8XKCSX06 _ 12/28/20	12/27/2019 .	12/27/2019 .	Expiration	447	1, 112, 196	2485.74	42,263								(42,383)	85,813			
SPX/CS/191226/2467.70-2657.70	Indexed Universal Life	Annual Exh 5 Reserves																					
5, 55/ 10 ILLO/ E-0/ . 10-200/ . 10	Insurance	Equity	. SunTrust Bank IYDOJBGJWY	9T8XKCSX06 _ 12/26/20	12/26/2019 .	12/26/2019	Expiration	254	626,585	2467.70	23,810		48,244						(23,611)	48,244			
SPX/CS/191224/2683.34-3260.26	Indexed Universal Life	Annual Exh 5 Reserves	Barclavs Bank PLC																				
01 // 00/ 10 1224/ 2000 .04=0200 .20	Insurance	Equity	(London) G5GSEF7VJP	P5170UK5573 _ 12/22/20	12/24/2019	12/24/2019	Expiration	2, 141	5,745,183	2683.34	459,615		1, 156, 256						(226,282)	1,156,256			
CDV /CC /404004 /0C00 04 0040 00	2 Indexed Universal Life	Annual Exh	Wells Fargo Bank,															1					
SPX/CS/191224/2683.34-3342.32	Indexed Universal Life	5 Reserves Equity	National Association KB1H1DSPRF	FMYMCUFXT09 _ 12/22/20	12/24/2019	12/24/2019	Expiration	1,374	3,686,036	2683.34	309,627								(152,438)	741,839			
ODV /00 /404004 /0000 04 0400 07	7 Jadamad Haimana I I i f	Annual Exh	Wells Fargo Bank,															1					
SPX/CS/191224/2683.34-3488.27	7 Indexed Universal Life Insurance	5 Reserves Equity	National Association KB1H1DSPRF	FMYMCUFXT09 _ 12/22/20	12/24/2019	12/24/2019	Expiration	515	1,381,889	2683.34	120,777		278,114						(59,462)	278,114			
ADV (1)/000 (404004 (05 (055)		Annual Exh		-[																			
SPX/AVGCS/191224/25/2351.10- 2598.64	Indexed Universal Life Insurance	5 Reserves Equity	SunTrust Bank IYDOJBGJWY	Y9T8XKCSX06 _ 12/24/20	12/24/2019	12/24/2019	Expiration .	2,079	4,887,852	2351.10	206,267		514,627						(203,956)	514,627			
		Annual Exh			[	T	]	,0,0					.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							, 021			
SPX/AVGCS/191224/25/2351.10- 2621.62	Indexed Universal Life Insurance	5 Reserves Equity	SunTrust Bank IYDOJBGJWY	V9T8XKCSX06 12/24/20	118 12/24/2010	12/24/2010	Expiration	1,130	2,656,202	2351.10	117,935		305,625					1	(116,614)	305,625			
		Annual Exh	Bank of	12/24/20		1,2,2,72010	,p w. 1011	1, 100	,000,202									<b></b>					
SPX/AVGCS/191224/25/2351.10- 2668.53	Indexed Universal Life Insurance	5 Reserves Equity	America, National  Association-NY B4TYDEB6GK	(UZ0021UB2Z	10 10/04/0010	12/24/2010	Evoiration	296	695,744	2351.10	33,744		93,935						(33,366)				
2000.00		Annual Exh		UNEOUG INDET _ L 12/24/20	10 112/24/2019 .			290		Z331. IV				<u> </u>				<u> </u>					
CDV (OLO /101004 (OF /0))	Indexed Universal Life	5 Reserves	Citibank, National	E20THEE 476 40 (04 (04	10/04/0040	10 /04 /0010	Evaluation	1.373.787	1.373.787	0"	40 400		227.099					1	(48,631)	007.000			
SPX/CLQ/191224/25/3%	Insurance	Equity	Association E570DZWZ7F	F32TWEFA76 _ 12/24/20	110 112/24/2019 .	_12/24/2019	expiration	1,3/3,/8/	1,3/3,/8/	3%	49, 182		<i>Z21</i> ,099	<u> </u>		1		<u> </u>		227,099			

## SCHEDULE DB - PART A - SECTION 2 Showing all Ontions Cans Floors Collars Swans and Forwards Terminated During Current Year

						5	snowing a	ш Орт	ions, Cap	os, Floors,	Collars, S	waps and	l Forwards	I ermina	ted During	Current \	rear								
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description												Cumulative Prior Year(s)	Current Year	.										
	of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule	Type(s)				Maturity or Te	ermina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss)	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Co	ounterparty	Trade		tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination		Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clea	aringhouse	Date		Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
	Indexed Universal Life	Annual Exh 5 Reserves		Citibank, National																					
SPX/CLQ/191224/25/3.2%	Insurance		Equity	Association E5	570DZWZ7FF32TWEFA76	12/24/2018	12/24/201912/	24/2019 _	Expiration	1,332,898	1,332,898	3.2%	50,783								(50,214)	236,335			
	Indexed Universal Life	Annual Exh 5 Reserves		Citibank, National																					
SPX/CLQ/191224/25/4.2%	Insurance		Equity	Association E5	570DZWZ7FF32TWEFA76 .	12/24/2018	12/24/201912/	24/2019	Expiration	2,592,831	2,592,831	4.2%	123,419		576,584						(122,036)	576,584			
SPX/CS/191224/2351.10-2452.41	Indexed Universal Life	Annual Exh 5 Reserves		Bank of America National																					
	Insurance		Equity	Association-NY B4	4TYDEB6GKMZ0031MB27	12/24/2018	12/24/201912/	24/2019	Expiration	848	1,993,114	2351.10	45,642								(45, 131)	85,884			
SPX/CS/191224/2351.10-2464.51	Indexed Universal Life	Annual Exh 5 Reserves		Bank of America National																					
	Insurance		Equity	Association-NY B4	4TYDEB6GKMZ0031MB27 _	12/24/2018	12/24/201912/	24/2019	Expiration	383		2351.10	22,853		43,399						(22,597)	43,399			
SPX/CS/191224/2351.10-2533.31	Indexed Universal Life	Annual Exh 5 Reserves		Bank of America.National																					
	Insurance		Equity	Association-NY B4	4TYDEB6GKMZ0031MB27 _	12/24/2018	12/24/2019 12/	24/2019	Expiration	218	512,482	2351.10	19,679		39,717						(19,458)	39,717			
SPX/CS/191224/2351.10-2556.80	Indexed Universal Life	Annual Exh 5 Reserves																							
31 A/ 03/ 181224/ 2331.10-2330.00	Insurance		Equity	SunTrust Bank IY	/DOJBGJWY9T8XKCSX06 _	12/24/2018	12/24/201912/	24/2019	Expiration	17,538	41,233,318	2351.10	1,719,429		3,607,543						(1,700,164)	3,607,543			
SPX/CS/191224/2351.10-2562.70	Indoved Universal Life	Annual Exh 5 Reserves																							
31 A/ 03/ 181224/ 2331.10~2302.70	Insurance		Equity	SunTrust Bank IY	/DOJBGJWY9T8XKCSX06 _	12/24/2018	12/24/2019 12/	24/2019	Expiration	565	1,327,377	2351.10	57,077		119,464						(56,438)	119,464			
SPX/CS/191224/2351.10-2580.33	Indexed Universal Life	Annual Exh 5 Reserves																							
3FA/U3/ 191224/2331.10=2300.33	Insurance	o neserves	Equity	SunTrust Bank IY	/DOJBGJWY9T8XKCSX06 _	12/24/2018	12/24/2019 12/	24/2019	Expiration	35,417	83,269,885	2351.10	3,780,453		8, 118, 734						(3,738,095)	8,122,365			
SPX/CS/191224/2351.10-2609.72	Indexed Universal Life	Annual Exh 5 Reserves																							
3FA/U3/191224/2331.10=2009.72	Insurance	J neserves	Equity	SunTrust Bank IY	/DOJBGJWY9T8XKCSX06 .	12/24/2018	12/24/2019 12/	24/2019	Expiration	711	1,671,167	2351.10	83,558		183,828						(82,622)	183,828			
SPX/CS/191224/2351.10-2633.23	Indexed Universal Life	Annual Exh 5 Reserves																							
3FA/U3/ 191224/2331.10=2033.23	Insurance	J neserves	Equity	SunTrust Bank IY	/DOJBGJWY9T8XKCSX06 .	12/24/2018	12/24/201912/	24/2019	Expiration	11,314	26,600,739	2351.10	1,404,519		3, 192,066						(1,388,782)	3, 192,066			
SPX/CS/191224/2351.10-2668.50	Indexed Universal Life	Annual Exh 5 Reserves																							
31 A/ 03/ 181224/ 2331.10-2000.30	Insurance		Equity	MorganStanley 87	7GCMVDQLFKA7QOJXC56 .	12/24/2018	12/24/201912/	24/2019	Expiration	224		2351.10	30,279		70,968						(29,940)	70,968			
SPX_INDU_NDX/ARBCS/191224/25/	Indoved Universal Life	Annual Exh 5 Reserves		Bank of America,National																					
0.00%-6.50%	Insurance		Equity	Association-NY B4	4TYDEB6GKMZ0031MB27 _	.12/24/2018	12/24/201912/	24/2019	Expiration	1,720,388	1,720,388	6.50%	58,321		111,825						(57,668)	111,825			
SPX_INDU_NDX/ARBCS/191224/25/	Indoved Universal Life	Annual Exh 5 Reserves																							
0.00%-9.50%	Insurance		Equity		7GCMVDQLFKA7QOJXC56 .	12/24/2018	12/24/201912/	24/2019 .	Expiration	3,589,389	3,589,389	9.50%	154,703		340,992						(152,969)	340,992			
SPX/CS/191224/2664.76-3024.50	Indexed Universal Life	Annual Exh 5 Reserves		Wells Fargo Bank, National Association																					
3FA/U3/191224/2004.70=3024.30	Insurance		Equity		31H1DSPRFMYMCUFXT09 .	.01/25/2019	12/24/201912/	24/2019	Expiration	711	1,895,813	2664.76		104,649							(104,649)	255,933			
SPX/CS/191220/2467.42-2657.49	Indexed Universal Life	Annual Exh 5 Reserves																							
G1 7/ GG7 15 1220/ 2407 .42=2037 .49	Insurance		Equity		/DOJBGJWY9T8XKCSX06 .	12/20/2018	12/20/2019 12/	20/2019	Expiration	217	536, 101	2467.42	20,533		41,297						(20, 129)	41,297	ļ		
SPX/CS/191220/2416.62-2599.14	Indexed Universal Life	Annual Exh 5 Reserves		Wells Fargo Bank, National Association																					
01 7/ 00/ 15 1220/ 2410.02-2055.14	Insurance		Equity	KB	31H1DSPRFMYMCUFXT09 .	12/21/2018	12/20/2019 12/	20/2019	Expiration	223	538,638	2416.62	20,361		40,682						(20,073)	40,682			
SPX/CS/191219/2506.96-2699.83	Indexed Universal Life	Annual Exh 5 Reserves		Wells Fargo Bank, National Association																					
5. 7. 55/ 10 12 10/ 2000 .00 2000 .00	Insurance		Equity	KB	31H1DSPRFMYMCUFXT09 _	12/19/2018	12/19/201912/	19/2019	Expiration	205	514,729	2506.96	19,817		39,600						(19,264)	39,600			
SPX/CS/191217/2545.94-2742.26	Indexed Universal Life	Annual Exh 5 Reserves		Wells Fargo Bank, National Association																					
5. 7,00, 10 12 11, 2040 .54-2142 .20	Insurance		Equity	KB	31H1DSPRFMYMCUFXT09 _	12/17/2018	12/17/201912/	17/2019	Expiration	240	611,355	2545.94	23,904		47 , 142						(23, 103	47,142	ļ		
SPX/CS/191213/2650.54-2853.21	Indexed Universal Life	Annual Exh 5 Reserves																					1		
	Insurance		Equity	SunTrust Bank IY	/DOJBGJWY9T8XKCSX06 _	12/13/2018	12/13/2019 12/	13/2019	Expiration	214	566, 146	2650.54	22,080		43,290						(21,211)	43,290	ļ		
SPX/CS/191213/2599.95-2799.31	Indexed Universal Life	Annual Exh 5 Reserves																							
	Insurance		Equity	Credit Suisse E5	58DKGMJYYYJLN8C3868 _	12/14/2018	12/13/2019 12/	13/2019	Expiration	459	1, 194, 449	2599.95	46,225		91,588						(44,532)	91,588	ļ		
SPX/CS/191211/2636.78-2840.97	Indexed Universal Life	Annual Exh 5 Reserves																							
	Insurance		Equity	SunTrust Bank IY	/DOJBGJWY9T8XKCSX06 _	12/11/2018	12/11/2019 12/	11/2019	Expiration	271		2636.78	28,420		55,436						(26,991)	55,436	ļ		
SPX/CS/191210/2651.50-3221.57	Indexed Universal Life	Annual Exh 5 Reserves																							
5. 7, 00, 10 12 10, 200 1.00-022 1.07	Insurance		Equity	SunTrust Bank IY	/DOJBGJWY9T8XKCSX06 .	12/08/2017	12/10/201912/	10/2019	Expiration	2, 191	5,810,356	2651.50	453,789		1,054,082						(214,254)	1,054,082	ļ		
SPX/CS/191210/2651.50-3301.50	Indexed Universal Life	Annual Exh 5 Reserves																							
	Insurance	5 110301 763	Equity	SunTrust Bank IY	/DOJBGJWY9T8XKCSX06 _	12/08/2017	12/10/201912/	10/2019 .	Expiration	1,536	4,072,221	2651.50	331,072							<u> </u>	(156,314)	738,759			

				5	Showing all Op	tions, Cap	os, Floors,	Collars, S	waps and	Forwards Term	ninated Durir	ng Curre	nt Year								
1	2	3 4	5	6	7 8	9	10	11	12	13 14 Cumulative		16		18	19	20	21	22	23	24	25
	Description of Item(s)								Strike	Prior Year(s) Current Initial Cost Initial											Hedge
	Hedged,				Date of	Indicate			Price,	of Un- of U	n- Considera	1-		1.			Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule Type(s)  / of			Maturity or Termina-	Exercise, Expiration,	Number		Rate or Index	discounted discour		Curre	Book/ ent Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit Risk(s)	Exchange, Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received) (Recei	ived) (Paid) or	Year	r Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier (a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid Pai	d Terminatio	n Incom	ne Value	Code (	Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX/CS/191210/2651.50-3445.68		5 Reserves																			
	Insurance	Annual Exh	Credit Suisse E58DKGMJYYYJLN8C3868 _ Wells Fargo Bank,	_12/08/2017	12/10/2019 12/10/2019	Expiration	291		2651.50	65,764	140,	195					(31,050)	140, 195			
SPX/AVGCS/191210/10/2637.72-	Indexed Universal Life	5 Reserves	National Association	10 (10 (0010	10 (10 (0010 ) 10 (10 (0010		4 070	4 400 004	2007 70	404.040	400	200					(474 550)	400.000			
2915.66	Insurance	Annual Exh		12/10/2018	12/10/201912/10/2019	Expiration	1,676	4,420,681	2637.72	184,342	433,	309					(174,559)	433,809			
SPX/AVGCS/191210/10/2637.72- 2943.97	Indexed Universal Life Insurance	5 Reserves Equity	Royal Bank of Canada	12/10/2018	12/10/201912/10/2019	Evniration	1,050	2,770,077	2637.72	120,775	271,	222					(114.365)	271,833			
2040.01		Annual Exh		. 12/ 10/2010	112/ 10/2019 112/ 10/2019	LAPITATION		2,770,077	2001.12	120,773		330						2/1,000			
SPX/CLQ/191210/10/3%	Indexed Universal Life Insurance	5 Reserves Equity	Royal Bank of Canada ES71P3U3RHIGC71XBU11	12/10/2018	12/10/2019 _12/10/2019	Expiration	1,532,660	1,532,660	3%	60,847	171,:	294					(57,617)	171,294			
	Indexed Universal Life	Annual Exh	Royal Bank of Canada																		
SPX/CLQ/191210/10/3.2%	Insurance	5 Reserves Equity	ES7IP3U3RHIGC71XBU11 _	12/10/2018	12/10/2019 12/10/2019	Expiration	1,601,512	1,601,512	3.2%	67,744	191,	301					(64, 149)	191,801			
	Indexed Universal Life	Annual Exh 5 Reserves	Royal Bank of Canada																		
SPX/CLQ/191210/10/4.2%	Insurance	Equity	ES71P3U3RH1GC71XBU11	12/10/2018	12/10/2019 _12/10/2019	Expiration	2,414,409	2,414,409	4.2%	126,756	373,	268					(120,029)	373,268			
SPX/CS/191210/2637.72-2749.82	Indexed Universal Life	Annual Exh 5 Reserves	Bank of America,National																		
	Insurance	Annual Exh	Association-NY B4TYDEB6GKMZ0031MB27 _	_12/10/2018	12/10/2019 _12/10/2019	Expiration	539	1,420,468	2637.72	32,671	60,	368					(30,937)	60,368			
SPX/CS/191210/2637.72-2756.42		5 Reserves																			
	Insurance	Annual Exh	MorganStanley 87GCMVDQLFKA7Q0JXC56 Bank of	_12/10/2018	12/10/2019 _12/10/2019	Expiration	207	545,753	2637.72	12,934	24,	559					(12,248)	24,559			
SPX/CS/191210/2637.72-2764.21		5 Reserves	America, National	10 (10 (0010	10 (10 (0010 ) 10 (10 (0010		244	040 700	2007 70	40.540	20	200					(45.005)	20.000			
	Insurance	Annual Exh	Association—NY B4TYDEB6GKMZ0031MB27 .	12/10/2018	112/10/2019 112/10/2019	Expiration	244	643,709	2637.72	16,543	30,	569		·			(15,665)				
SPX/CS/191210/2637.72-2868.35	Indexed Universal Life Insurance	5 Reserves Equity	Scotia Bank L319ZG2KFGXZ61BMYR72 .	12/10/2018	12/10/2010 12/10/2010	Evniration	15.104	39,839,046	2637.72	1,710,689	3,483,	241					(1,619,898)	3,483,341			
		Annual Exh		12/10/2010	10/2010 112/10/2010	Expiration			2007.72		, 400,	241					(1,010,000)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/191210/2637.72-2875.11	Indexed Universal Life Insurance	5 Reserves Equity	Royal Bank of Canada ES71P3U3RH1GC71XBU11 .	12/10/2018	12/10/2019 12/10/2019	Expiration	574	1,515,041	2637.72		136,	351					(63, 124)	136,351			
SPX/CS/191210/2637.72-2894.90	Indexed Universal Life	Annual Exh 5 Reserves	Royal Bank of Canada			i i															
31 X/ G3/ 191210/ 2031 .12-2034 .90	Insurance	Equity		12/10/2018	12/10/2019 _12/10/2019	Expiration	27, 168	71,661,980	2637.72	3,346,614	6,987,	106					(3, 169, 001)	6,987,106			
SPX/CS/191210/2637.72-2927.87	Indexed Universal Life	Annual Exh 5 Reserves	Royal Bank of Canada																		
	Insurance	Annual Exh	ES71P3U3RH1GC71XBU11 _	12/10/2018	12/10/2019 _12/10/2019	Expiration	476	1,256,620	2637.72	63,962	138 ,	229					(60,567)	138,229			
SPX/CS/191210/2637.72-2954.79	Indexed Universal Life	5 Reserves	Royal Bank of Canada																		
	Insurance	Annual Exh	ES71P3U3RH1GC71XBU11 _	_12/10/2018	12/10/2019 12/10/2019	Expiration	9,933	26, 199, 388	2637.72	1,417,387	3, 149,	326		· · · · · · · · · · · · · · · · · · ·			(1,342,162)	3,149,326			
		5 Reserves	Name of the Last of Table Doll EVATOR INDE	10/10/0010	10/10/0010 10/10/0010	F	1 075 005	1 075 005	C F0#	40.070	90	200					(40 505)	00.000			
0.00%-6.50%	Insurance	Annual Exh	MorganStanley 87GCMVDQLFKA7QOJXC56 _	. 12/ 10/2018	112/10/2019 112/10/2019	Expiration	1,275,885	1,275,885	6.50%	42,870	82,	933					(40,595)				
SPX_INDU_NDX/ARBCS/191210/10/ 0.00%-9.50%	Indexed Universal Life Insurance	5 Reserves Equity	Royal Bank of Canada ES71P3U3RH1GC71XBU11 _	12/10/2018	12/10/2019 12/10/2019	Expiration .	3, 158, 549	3, 158, 549	9.50%	138.029	300,	062					(130,703)	300,062			
		Annual Exh				]	,010	,010			,						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
SPX/CS/191210/2596.64-2947.19	Indexed Universal Life Insurance	5 Reserves Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	01/10/2019	12/10/2019 12/10/2019	Expiration	599	1,555,574	2596.64		.86, 179	005					(86, 179)	210,005			
SPX/CS/191206/2695.95-2900.10	Indexed Universal Life	Annual Exh 5 Reserves																			
	Insurance	Equity	Credit Suisse E58DKGMJYYYJLN8C3868 .	12/06/2018	12/06/2019 _12/06/2019	Expiration	326		2695.95	34,443	66,	536					(32,412)	66,536			
SPX/CS/191206/2633.08-2835.03	Indexed Universal Life	Annual Exh 5 Reserves																			
	Insurance	Equity	Credit Suisse E58DKGMJYYYJLN8C3868 .	12/07/2018	12/06/201912/06/2019	Expiration	280	737,658	2633.08	29, 137	56,	576		-			(27,496)	56,576			
SPX/CS/191203/2790.37-3005.55		Annual Exh 5 Reserves			[]	L															
SPX/PS/191224/2375.00-2625.00	Insurance	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 _	_12/03/2018	12/03/2019 _12/03/2019	Expiration		529,016	2790.37	21,214	40,	795					(19,673)	40,795			
SPX/PS/191210/2640.00-2920.00	General Business	Equity	Credit Suisse E58DKGMJYYYJLN8C3868 .	_09/18/2019	12/24/201912/24/2019	Expiration	15,012	35,653,500	2375.00		210,318							(210, 318)	)		
	General Business	Equity	Credit Suisse E58DKGMJYYYJLN8C3868 .	.09/18/2019	12/10/2019 12/10/2019	Expiration	12,051	31,814,640	2640.00		496,863							(496,863)			
SPX/PS/191125/2630.00-2905.00	General Business	Fauity	Credit Suisse E58DKGMJYYYJLN8C3868 .	09/18/2010	11/25/2019 _11/25/2019	Expiration	12.055	31.704.650	2630.00		403.963							(403,963	,		
SPX/PS/191010/2775.00-3060.00							,	, ,			,,							, ,,,,,,,,	,		
SPX US 03/15/19 C2700 Index .	General Business	Equity			.10/10/201910/10/2019 .03/15/201903/15/2019		10,853	30,117,075	2775.00 2700		716,5151,322, 707,0001,566,			<u> </u>				606,140 859,460			
SPX US 06/21/19 C2825 Index .	General Business	Equity	Exchange	.03/22/2019	.06/21/201906/21/2019	Sale		209,050	2825		953,860	100		-  <del>-</del>				(350,760)	)		
SPX US 11/15/19 C3000 Index _	General Business	Equity	Exchange	L 10/09/2019	11/15/2019 _10/28/2019	oale	(250)		3000	<u> </u>	489,0001,325,	JUU <b></b>					L	835,000		L	.

						Showing	g all Op	tions, Caps	s, Floors	, Collars, S	swaps and	d Forwards	: Lerminat	ed During	Current Y	ear (								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description											Cumulative Prior Year(s)	Current Year											ı
	of Item(s)										Strike	Initial Cost	Initial Cost											Hedge
	Hedged,					Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	discounted	discounted	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	_ /	of			or	Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation	Exhibit Identifier	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying	0-4-	Increase/	Change in B./A.C.V.	tion)/	Termination	Hedged	Termination	Termination (b)
Description SPX US 12/20/19 C3125 Index	or Replicated General Business	identifier	(a) Equity	or Central Clearinghouse	Date _11/15/2019	tion	Date _12/20/2019 .	Sale	Contracts	Amount 2)475,000	(Paid) 3125	Paid	Paid 501.600	Termination 1,611,504	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized 1,109,904	Item	Deferred	(D)
SPX US 12/20/19 C2915 Index .			Equity	Exchange		12/20/2019			45	5	2915		1.422.090								(1.023.840)			l
SPX US 03/15/19 C2600 Index .			Equity	Exchange		.03/15/2019 .			300		2600		6,356,700								(4, 107, 300)			
SPX US 10/18/19 C3100 Index _			Equity	Exchange		10/18/2019			(200		3100		506,000	2,400							(504,400)			
SPX US 06/21/19 C2750 Index - SPX US 06/21/19 C2850 Index -			Equity Fauity	Exchange Exchange		.06/21/2019 . .06/21/2019 .			(123		2750		1.725.000	2,507,970							1,911,420			1
SPX US 07/19/19 C3075 Index _			Equity	Exchange	04/16/2019	07/19/2019	07/05/2019		(750		3075		697,500	82,500							(618,000)			l
SPX US 12/20/19 C3100 Index .			Equity	Exchange		12/20/2019		Sale	(400		3100		2,006,200								1,755,000			
SPX US 04/18/19 C2850 Index SPX US 12/20/19 C3050 Index	General Business		Equity	Exchange Exchange	.02/06/2019	.04/18/2019 .12/20/2019			(700		2850		5,145,000								512,200			l
SPX US 01/18/19 C2800 Index _			Equity	Exchange		01/18/2019			300		3050		946,000	2,472,000				2,511,250			1,525,200			i
SPX US 01/18/19 C2600 Index _	General Business		Equity	Exchange	01/16/2019	01/18/2019	01/18/2019	Sale	(300		2600		630,000	1,724,100							1,093,500			
SPX US 12/20/19 C3040 Index _			Equity	Exchange		12/20/2019			(22		3040		119,900	309,988	<b> </b>	ļ	-		ļ	<b> </b>	190,088			ı
SPX US 03/15/19 C2775 Index _ SPX US 12/20/19 C3200 Index _	General Business		Equity Equity	Exchange Exchange	.02/21/2019	.03/15/2019 . .12/20/2019 .	.03/15/2019 .		(56	1,600,000	2775	:	228,920	295,120 1,551,000			-				66,200 1,250,000			i
SPX US 12/20/19 C3200 Index _ SPX US 12/20/19 C3150 Index _			Equity	Exchange		12/20/2019 .			(500												1,250,000			l
SPX US 12/20/19 C3075 Index _	General Business		Equity	Exchange	11/06/2019	12/20/2019 .	12/20/2019 .	Sale	256	787,200	3075		3,994,112								(2,826,712)			
SPX US 06/21/19 C2700 Index _			Equity	Exchange		06/21/2019			500		2700		12,695,000								(7,512,000)			l
SPX US 07/19/19 C2800 Index - SPX US 09/20/19 C2900 Index			Equity Equity	Exchange Exchange		.07/19/2019 .09/20/2019			300	371,200	2800		6,241,800 1,454,208	1,356,000 573,440			1				(4,886,400)			i
SPX US 09/20/19 C3000 Index _			Equity	Exchange	07/10/2019	09/20/2019	09/20/2019	Sale	48	3144,000	3000		176,400	540,108							363,708			
SPX US 12/20/19 C2925 Index .			Equity	Exchange		12/20/2019 .			26	676,050	2925										(582, 192)			
SPX US 06/21/19 C2900 Index _			Equity	Exchange	_03/22/2019				(200	,	2900		972,920								26,080			
SPX US 09/20/19 C2975 Index _ SPX US 12/20/19 C3000 Index _			Equity Fauity	Exchange Exchange		09/20/2019 12/20/2019			(25)	3246,925 01 750.000	2975	` <del> </del>	1,209,897	2, 138, 030							928,133 1,805,250			i
SPX US 09/20/19 C3100 Index _			Equity	Exchange	04/18/2019	09/20/2019	09/03/2019	Sale	(400	1,240,000			1,205,600	20,000							(1, 188, 800)			
SPX US 09/20/19 C3025 Index .			Equity	Exchange		09/20/2019			(100		3025		45,000								(45, 100)			
SPX US 12/20/19 C3025 Index SPX US 07/19/19 C2975 Index	General Business		Equity Equity	Exchange Exchange		.12/20/2019 . 07/19/2019 .		Sale	100		3025		2,060,200 189,000								(1,232,300)			l
SPX US 11/15/19 C3075 Index _			Equity	Exchange		11/15/2019			(200				310,000								400.200			i
SPX US 02/15/19 C2850 Index _	General Business		Equity	Exchange	11/19/2018	.02/15/2019 .	.01/31/2019 .	Sale	500	1,425,000	2850	1,455,000		25,000				1,393,250			(1,431,000)			
SPX US 06/21/19 C2775 Index _			Equity	Exchange		06/21/2019			(245		2775		1,200,500	4,383,050							3,182,550			ı
SPX US 05/17/19 C2850 Index _ SPX US 07/19/19 C2900 Index _			Equity Equity	Exchange Exchange	.02/05/2019	.05/17/2019 . .07/19/2019 .			(250	712,500	2850										1,344,000 1,015,800			1
SPX US 03/15/19 C2725 Index _			Equity	Exchange		03/15/2019			(125		2725		821,981	766,920							(55,061)			l
SPX US 10/18/19 C3000 Index .			Equity	Exchange		10/18/2019 .			48	3144,000	3000		1,800,000								(1,738,500)			
SPX US 06/21/19 C2800 Index _ SPX US 12/20/19 C2975 Index _			Equity Equity	Exchange Exchange		06/21/2019 12/20/2019			(144	4)403,200 4)249,900	2800		568,800 688,800	2,216,160 2,150,568							1,647,360 1,461,768			l
SPX US 06/21/19 C2925 Index _			Equity	Exchange		06/21/2019			(20	249,900	2975		95.000								(37, 200)			l
SPX US 08/16/19 C3100 Index _			Equity	Exchange	07/10/2019	08/16/2019	07/25/2019	Sale	(400	1,240,000	3100		186,000	62,000							(125,600)			
SPX US 09/20/19 C2925 Index .	General Business		Equity	Exchange	_09/04/2019	09/20/2019	.09/20/2019	Sale	4	4128,700	2925		389,884	178 , 200							(211,684)			ı
SPX US 11/15/19 C3050 Index _		Literatura	Equity	Exchange	. 10/28/2019	11/15/2019	_11/15/2019 .	Sale	200	610,000	3050		1,210,400	404,000							(806,800)			
SPX US 12/20/19 P3025 Index _		s - reaging		III Options and Warrants	00/10/2010	12/20/2019		Sale	(100	302,500	3025	213,932,639	67,867,211 840,000				XXX	3,904,500	<del>                                     </del>	(103,533,182)	252,768,297 (840,100)			XXX
SPX US 12/20/19 P3025 Index _ SPX US 12/20/19 P2600 Index _			Equity	Exchange		12/20/2019 .			400			[	100,000		<u> </u>		1			<u> </u>	1.498.400			i
SPX US 12/20/19 P2975 Index _	General Business		Equity	Exchange	10/11/2019	12/20/2019 .	12/20/2019	Sale	84	4249,900	2975			621,600							621,600			
SPX US 03/15/19 P2600 Index _			Equity	Exchange	01/16/2019	03/15/2019	03/15/2019	Sale	(300	780,000	2600		1,762,500	ļ	ļ	ļ	-	<b> </b>	ļ	<b> </b>	(1,763,100)			ı
SPXW US 11/08/19 P2765 Index	General Business		Equity	Exchange	09/18/2019	11/08/2019	11/08/2010	Sale	145	392.630	2765	.]		220.100		1			I		219,816			i
SPX US 06/21/19 P2800 Index .	General Business		Equity	Exchange		06/21/2019			144	4403,200	2800			511,200							511,200			
SPX US 03/15/19 P2700 Index .	General Business		Equity	Exchange		.03/15/2019 .			140	378,000	2700													
SPX US 09/20/19 P2900 Index _ SPX US 12/20/19 P2925 Index _			Equity Fauity	Exchange		.09/20/2019 .12/20/2019			(128	371,200 6)76,050	2900		599,040 239,460		<b></b>		-			<b></b>	(599,040)			ı
SPX US 12/20/19 P2925 Index SPX US 12/20/19 P3040 Index	General Business		Equity	Exchange		12/20/2019 .				2			239,460	119,900			1							l
SPX US 09/20/19 P2975 Index _	General Business		Equity	Exchange	07/05/2019	09/20/2019	09/20/2019	Sale	(83	3)246,925	2975		2,004,430	377,280							(1,627,150)			
SPX US 01/18/19 P2600 Index _			Equity	Exchange		01/18/2019			300		2600	·		150,000	<b></b>		-			<b></b>	149,400			ı
SPX US 06/21/19 P2775 Index _ SPX US 12/20/19 P3125 Index _			Equity Equity	Exchange Exchange		.06/21/2019 .12/20/2019			24t	679,875 475,000	2775			955,500 684,000							955,500 684,000			i
SPX US 09/20/19 P3025 Index .			Equity	Exchange		09/20/2019			100		3025		113,900								(34,000)			
SPX US 11/15/19 P3075 Index .			Equity	Exchange		11/15/2019			200	615,000	3075			423,000							422,800			
SPXW US 10/25/19 P2975 Index			E-vitu	Evehance	00/10/2010	10/25/2019	10 /05 /0010	Cala	/40	404 005	0075	.]	601.765			1			I		(601.705)			i
SPX US 06/21/19 P2700 Index _	General Business		Equity Equity	Exchange Exchange		06/21/2019			(163		2975						-				(601,765)			i
SPX US 06/21/19 P2925 Index .			Equity	Exchange		06/21/2019			20	058,500	2925			110,500							110,500			
SPX US 12/20/19 P3150 Index _	General Business		Equity	Exchange	12/09/2019	12/20/2019 .	12/09/2019 .	Sale	(175	551,250	3150			472,500							4,375			
SPX US 12/20/19 P3075 Index _			Equity	Exchange		12/20/2019 09/20/2019			(256	5)	3075	·	1,310,000	004 000			-				(1,310,200)			ı
SPX US 09/20/19 P3000 Index - SPX US 10/18/19 P3050 Index			Equity Fauity	Exchange Exchange		10/18/2019			(48					201,600	<u> </u>		-			<b></b>	(258, 180) 915,200			i
SPX US 06/21/19 P2900 Index .			Equity	Exchange	04/18/2019	06/21/2019	06/21/2019	Sale	(128		2900		627,200								(521,400)			l
SPX US 09/20/19 P2925 Index .	General Business		Equity	Exchange	.09/04/2019	.09/20/2019	.09/20/2019 .	Sale	(44	4)128,700	2925		151,800								(151,800)			
SPX US 12/20/19 P3200 Index _	General Business		Equity	Exchange	12/19/2020	12/20/2019 .	12/20/2019 .	Sale	500	1,600,000	3200	L		200,000	L	L	.	L	L	L	199.000			

						Showing	all Opt	tions. Cap	s. Floors.	Collars, S	Swaps and	d Forwards	Terminat	ed Durina	Current `	Year								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
												Cumulative												
	cription											Prior Year(s)	Current Year											
	tem(s)					5. (		1 10 1			Strike	Initial Cost	Initial Cost								0 :		0 :	Hedge
	dged,	Cabadula	Tuna(a)			Date of Maturity		Indicate			Price,	of Un-	of Un-	Considera-		Dools/		Unraplized	Total Faraign	Current	Gain	Adjustment	Gain	Effectiveness
	ed for come	Schedule	Type(s) of				Termina-	Exercise, Expiration,	Number		Rate or Index	discounted Premium	discounted Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	eration	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
		Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
SPX US 01/18/19 P2800 Index _ General Busine			Equity	Exchange	10/18/2018		01/18/2019 _	Sale	(300	840,000	2800	2,565,000		4,275,900				(6,261,500)			1,710,900			
SPX US 03/15/19 P2725 Index _ General Busine			Equity	Exchange		03/15/2019 - 0		Sale	125	340,625	2725			582,500	ļ						(45,820	)		
SPX US 03/15/19 P2775 Index _ General Busine SPX US 07/19/19 P2975 Index _ General Busine			Equity Equity	Exchange Exchange	02/21/2019	.03/15/2019 07/19/2019	03/15/2019 _	Sale	56	155,400	2775			225,520		-					225,520			
SPX US 06/21/19 P2825 Index _ General Busine			Equity	Exchange		06/21/2019		Sale		209,050	2825										(529, 100			
SPXW US 10/25/19 P2700 Index													,									,		
General Busine	ess		Equity	Exchange	09/18/2019	10/25/2019	10/25/2019	Sale		440 , 100	2700			99,756							99,430			
SPXW US 11/08/19 P3050 Index General Busine	1000		Equity	Exchange	00/19/2010	11/08/2019	11/08/2010	2210	(1/2	433, 100	3050		1, 174, 340								(1,174,624			
SPX US 07/19/19 P2900 Index _ General Busine			Equity	Exchange		07/19/2019			(200	580.000	2900			144.000		-					(623,200	)		
SPX US 06/21/19 P2750 Index _ General Busine			Equity	Exchange	_05/31/2019	.06/21/20190	06/21/2019 .	Sale	123		2750			510,450							510,450			
SPX US 09/20/19 P2600 Index _ General Busine			Equity	Exchange		.09/20/20190			400	1,040,000	2600		120,000	1,212,800							1,091,200			
SPX US 05/17/19 P2850 Index _ General Busine SPX US 07/19/19 P2800 Index _ General Busine			Equity Equity	Exchange Exchange		05/17/2019 07/19/2019 0			(250		2850		3,705,000	385,000							(3,321,000	}		
SPX US 11/15/19 P3050 Index _ General Busine			Equity	Exchange	10/09/2019	11/15/2019	11/15/2019	Sale	(200	610,000	3050		2,814,000								(1,743,300			
SPX US 12/20/19 P2915 Index _ General Busine			Equity	Exchange	10/09/2019	12/20/2019	12/20/2019	Sale	(45	131, 175	2915		398,250								(398,250	)		
01699999999. Subtotal - Purchase	ed Options - I	Hedging	Other - Pu	it Options								2,565,000	23,860,870	17,883,106			XXX	(6,261,500)			(8,555,058			XXX
0219999999. Subtotal - Purchase	ed Options - I	Hedging	Other									216,497,639	91,728,081	342,327,356			XXX	(2,357,000)		(103,533,182)	244,213,239			XXX
0289999999. Subtotal - Purchase	ed Options - I	Replication	ons														XXX							XXX
0359999999. Subtotal - Purchase	ed Options - I	ncome G	eneration														XXX							XXX
04299999999. Subtotal - Purchase	ed Options - 0	Other															XXX							XXX
043999999999999999999999999999999999999	ptions - Call (	Options a	and Warra	nts								213.932.639	67.867.211	324.444.250			XXX	3.904.500		(103.533.182)	252.768.297			XXX
0449999999. Total Purchased Or												2.565.000	23.860.870				XXX	(6.261.500)		(,,,	(8.555.058	1		XXX
0459999999. Total Purchased Op												2,222,222	20,222,222	,,			XXX	(-,,			(-)			XXX
046999999999999999999999999999999999999																	XXX							XXX
04799999999. Total Purchased Op																	XXX							XXX
0489999999. Total Purchased Op																	XXX							XXX
04999999999999999999999999999999999999												216,497,639	91.728.081	342.327.356			XXX	(2.357.000)		(103.533.182)	244.213.239			XXX
		laina Effa	octivo Evol	uding Variable Annuity Guarantee	Lindor S	SAD No 10	0					210,497,039	91,720,001	342,327,330			XXX	(2,337,000)		(103,333,102)	244,213,238			XXX
				able Annuity Guarantees Under St			0										XXX							XXX
0709999999. Subtotal - Written C				able Allifulty Guarantees Onder 30	DAT INU. II	70											XXX							XXX
0779999999. Subtotal - Written C																	XXX							XXX
0849999999. Subtotal - Written C																	XXX							XXX
0919999999. Subtotal - Written C			eration														XXX							XXX
0929999999. Total Written Option			Marranta														XXX							XXX
			warrants														XXX							XXX
0939999999. Total Written Option		ons													-		XXX							
0949999999. Total Written Option																-								XXX
0959999999. Total Written Option												-					XXX					-		XXX
0969999999. Total Written Option												1			-		XXX					1		XXX
09799999999999999999999999999999999999												-			ļ		XXX					-		XXX
0989999999. Total Written Option		-45 T	decaller 12	diable Associate Occ.	OAR **	100						<b>!</b>				1	XXX					<b>!</b>		XXX
				riable Annuity Guarantees Under S		108						-					XXX					-		XXX
	Hedging Effe	ctive Var		uity Guarantees Under SSAP No.1	08	, ,				1		-					XXX					-		XXX
USD/IRS/181002-251002/2.845% General Busine	2291		Interest Rate	Exchange	10/02/2019	01/02/2019	11/02/2010			I	2.85%	1		183,876	l						183,876	I		
USD/IRS/181002-251002/2.8575%			Interest		10,02,2010		, 02, 20 10				∠.00%				ļ	-								
General Busine	ess		Rate	Exchange	. 10/02/2018	.01/02/20190	01/02/2019 _				2.86%			(183,876)							(183,876	)		
USD/IRS/181002-251002/2.979%			Interest							1					1							1		
USD/IRS/181002-251002/2.979% General Busine	ess		Rate Interest	Exchange	_ 10/02/2018	.01/02/2019	11/02/2019 .				2.98%				ł					·	98,067	·		
General Busine	ess		Rate	Exchange	10/02/2018	01/02/2019	01/02/2019				2.98%			(98,067)	l		l				(98,067	L		
			Interest												1							1		
USD/IRS/180703-250703/2.82% _ General Busine	ess		Rate	Exchange	_ 07/03/2018	_01/03/20190	01/03/2019 _				2.82%			(338,400)	ļ						(338,400	)		
USD/IRS/180703- 250703/2.83375%			Interest Rate	Evehence	07/02/2040	01/03/2019 _ 0	11 /02 /2010			1	2.83%			340,050							340,050	1		
USD/IRS/180703-250703/2.962%	1855		Interest	Exchange	0//03/2018	JU 1/U3/2019L	11/03/2019 .				∠.83%			340,050							40,050 مەد			
General Busine	ess		Rate	Exchange	_07/03/2018	01/03/2019	01/03/2019			ļ	2.96%	ļ		236,960	ļ				L	ļl	236,960	L		
USD/IRS/180703-250703/2.9635%			Interest																			1		
USD/IRS/180703-	ess		Rate	Exchange	_ 07/03/2018	_01/03/20190	1/03/2019 _				2.96%			(681,605)	ł						(681,605			
USD/THS/180/03- 250703/2.96375%	2291		Interest Rate	Exchange	07/03/2018	01/03/2019	11/03/2019			1	2.96%			444,563							444,563	1		
							, 00, 20 18 .				2.30%			,999,303			1							
			Interest			01/03/2019 _ 0								147.085			1							

					5	Showing all Op	tions, Cap	s, Floors,	Collars, S	waps and	d Forwards	Terminat	ted During	Current \	/ear								
1	2	3	4	5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description										Cumulative Prior Year(s)	Current Year											
	of Item(s)									Strike	Initial Cost	Initial Cost											Hedge
	Hedged, Used for	Schedule	Type(s)			Date of Maturity	Indicate Exercise,			Price, Rate or	of Un- discounted	of Un- discounted	Considera-		Book/		Unrealized	Total Foreign	Current Year's	Gain (Loss)	Adjustment to Carrying	Gain (Loss)	Effectiveness at Inception
	Income	/	of			or Termina-	Expiration,	Number		Index	Premium	Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on (LUSS)	Value of	on (LOSS)	and at
D	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion tion Date	Maturity or Sale	of Contracts	Notional	Received (Paid)	(Received)	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	(Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
Description USD/IRS/180703-	or Replicated	identiller	(a) Interest	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	income	value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	item	Deterred	(D)
250703/2.83375%	General Business		Rate	Exchange	10/03/2018	01/03/2019 - 01/03/2019				2.83%			(147,085	<b>}</b>						(147,085)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	10/03/2018	01/03/2019 _01/03/2019				2.96%			(98,057							(98,057)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Evehance	.10/03/2018	01/03/2019 _01/03/2019				2.96%			281,914							281,914			
USD/IRS/180703-			Interest	Ladiange																			
250703/2.96375% USD/IRS/180404-250404/2.795%	General Business		Rate Interest	Exchange	.10/03/2018	01/03/201901/03/2019				2.96%				}						(183,857)			
	General Business		Rate	Exchange	10/04/2018	01/04/2019 _01/04/2019				2.80%	ļ		116,898							116,898			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	10/04/2018	01/04/2019 _01/04/2019				2.81%			(116,898							(116,898)			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	10/02/2019	04/02/2019 _04/02/2019				2.85%			(426,750	1						(426,750)			1
USD/IRS/181002-251002/2.8575%	5		Interest											,									
USD/IRS/181002-251002/2.979%	General Business		Rate Interest	Exchange	. 10/02/2018	04/02/2019 _ 04/02/2019			<b></b>	2.86%	<b></b>			<b></b>		l				428,625			-
	General Business		Rate	Exchange	10/02/2018	04/02/2019 _ 04/02/2019			ļ	2.98%			(238,320	<b>}</b>						(238,320)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	10/02/2018	04/02/2019 _04/02/2019				2.98%			238,320							238,320			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	01/02/2010	04/02/2019 _ 04/02/2019				2.85%			209,775							209,775			
USD/IRS/181002-251002/2.8575%			Interest	•																			
USD/IRS/181002-251002/2.979%	General Business		Rate Interest	Exchange	_01/02/2019	04/02/2019 _04/02/2019				2.86%			(209,775	}						(209,775)			
	General Business		Rate	Exchange	_01/02/2019	04/02/2019 _04/02/2019				2.98%			111,880							111,880			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	.01/02/2019	04/02/2019 _04/02/2019				2.98%			(111,880							(111,880)			
USD/IRS/180703-250703/2.82% _	General Business		Interest Rate	Exchange		04/03/2019 _ 04/03/2019				2.82%			168,458							168,458			
USD/IRS/180703-			Interest	_ Exchange																			
250703/2.83375% USD/IRS/180703-250703/2.962%	General Business		Rate Interest	Exchange	_01/03/2019	04/03/2019 _04/03/2019				2.83%			(168,458	}						(168,458)			
	General Business		Rate	Exchange	01/03/2019	04/03/2019 _ 04/03/2019				2.96%			(112,305	)						(112,305)			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	.01/03/2019	04/03/2019 _04/03/2019				2.96%			322,877							322,877			
USD/IRS/180703- 250703/2.96375%	General Business		Interest Rate	Exchange	01/03/2019	04/03/2019 _04/03/2019				2.96%			(210,572							(210,572)			
USD/IRS/180404-250404/2.795%			Interest											/									
USD/IRS/180404-250404/2.8075%	General Business		Rate Interest	Exchange	_10/04/2018	04/04/2019 _ 04/04/2019				2.80%			(265,525							(265,525)			
	General Business		Rate	Exchange	10/04/2018	04/04/2019 _ 04/04/2019				2.81%										266,713			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	.01/04/2019	04/04/2019 _04/04/2019			ļ	2.80%			132,709	ļ						132,709			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	01/04/2019	04/04/2019 _04/04/2019				2.81%			(132,709							(132,709)			
USD/IRS/181002-251002/2.845%			Interest																				
USD/IRS/181002-251002/2.8575%	General Business		Rate Interest		_04/02/2019	07/02/2019 _07/02/2019				2.85%			197 , 148							197, 148			
USD/IRS/181002-251002/2.979%	General Business		Rate Interest	Exchange	.04/02/2019	07/02/201907/02/2019			ļ	2.86%			( 197 , 148			l				(197, 148)			
	General Business		Rate	Exchange	.04/02/2019	07/02/2019 _ 07/02/2019				2.98%			105 , 145							105, 145			.
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	04/02/2019	07/02/2019 _07/02/2019				2.98%			(105,145							(105, 145)			1
UOD // DO // DO 7/00 - ====== /2 /			Interest									***************************************		]					*			*	
USD/IRS/180703-250703/2.82% _ USD/IRS/180703-	General Business		Rate Interest	Exchange	_01/03/2019	07/03/2019 _ 07/03/2019				2.82%			(338,400							(338,400)			
250703/2.83375%	General Business		Rate Interest	Exchange	.01/03/2019	07/03/201907/03/2019			<b></b>	2.83%	<b></b>		340,050	<b></b>		l				340,050			-
	General Business		Rate	Exchange	01/03/2019	07/03/2019 _07/03/2019				2.96%										236,960			.
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	01/03/2019	07/03/2019 _07/03/2019				2.96%			(681,605							(681,605)			]
USD/IRS/180703-			Interest																				
250703/2.96375%	General Business		Rate Interest	Exchange	01/03/2019	07/03/2019 _ 07/03/2019				2.96%			444,563							444,563			1
USD/IRS/180703-250703/2.82% _ USD/IRS/180703-	General Business		Rate Interest	Exchange	_04/03/2019	07/03/2019 - 07/03/2019			<b> </b>	2.82%	<b> </b>		157 , 460	ļ	<b></b>			<b></b>		157,460			-
250703/2.83375%	General Business		Rate	Exchange	04/03/2019	07/03/2019 _07/03/2019				2.83%			(157,460							(157,460)			
USD/IRS/180703-250703/2.962%	General Business		Interest Rate	Exchange	04/03/2010	07/03/2019 . 07/03/2019				2.96%			(104.974							(104.974)			
	uciici al Dusilless		nd lt	LAUTATIYE	L04/00/2019	D110012019 T0110012019				∠.90%				A						(104,9/4)			

					5	Showing all O	otions, Cap	os, Floors,	Collars, S	Swaps and	l Forwards Termir	nated During	g Current	Year								
1	2	3	4	5	6	7 8	9	10	11	12	13 14	15	16	17	18	19	20	21	22	23	24	25
	Description										Cumulative Prior Year(s) Current Y	par										
	of Item(s)									Strike	Initial Cost Initial Co	st										Hedge
	Hedged,		T ()			Date of	Indicate			Price,	of Un- of Un-			D 14				Current	Gain	Adjustment	Gain	Effectiveness
	Used for Income	Schedule /	Type(s)			Maturity or Termina	Exercise, Expiration,	Number		Rate or Index	discounted discounted Premium Premium		Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira- tion	Maturity or	of	Notional	Received	(Received) (Receive	d) (Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description USD/IRS/180703-250703/2.9635%	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion Date	Sale	Contracts	Amount	(Paid)	Paid Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
USD/185/180/US-250/US/2.9635%	General Business		Interest Rate	Exchange	04/03/2019	07/03/2019 . 07/03/2019				2.96%		301,79	9		<u> </u>				301,799			
USD/IRS/180703- 250703/2.96375%	General Business		Interest Rate	Exchange	04/02/2010	07/03/2019 07/03/2019				2.96%		(196,82	E)						(196,825)			
USD/IRS/180404-250404/2.795%	General Business		Interest	Exchange	04/03/2019	107/03/2019 107/03/2018							٥,									
USD/IRS/180404-250404/2.8075%	General Business		Rate Interest	Exchange	04/04/2019	.07/05/201907/05/2019				2.80%		126,36	0						126,360			
	General Business		Rate	Exchange	.04/04/2019	07/05/2019 _07/05/2019				2.81%		(126,36	0)						(126,360)			
USD/IRS/181002-251002/2.845%	General Business		Interest Rate	Exchange	04/02/2019	10/02/2019 _10/02/2019				2.85%		(426,75	0)						(426,750)			
USD/IRS/181002-251002/2.8575%	deliciai busiliess		Interest	Lixinarige									٠,		·							
USD/IRS/181002-251002/2.979%	General Business		Rate Interest	Exchange	.04/02/2019	10/02/201910/02/2019				2.86%		428,62	5						428,625			
	General Business		Rate	Exchange	.04/02/2019	10/02/201910/02/2019	I			2.98%		(238,32	0)						(238,320)			
USD/IRS/181002-251002/2.979%	General Business		Interest Rate	Exchange	04/02/2019	10/02/2019 _ 10/02/2019				2.98%		238,32	n						238,320			
USD/IRS/181002-251002/2.845%			Interest						ļ						1							
USD/IRS/181002-251002/2.8575%	General Business		Rate Interest	Exchange	_07/02/2019	10/02/2019 _10/02/2019			····	2.85%		177,85	7		-				177,857	<b></b>		
	General Business		Rate	Exchange	.07/02/2019	10/02/201910/02/2019				2.86%		(177,85	7)						(177,857)			
USD/1RS/181002-251002/2.979%	General Business		Interest Rate	Exchange	07/02/2019	10/02/2019 _ 10/02/2019				2.98%		94,85	7						94,857			
USD/IRS/181002-251002/2.979%			Interest																			
	General Business		Rate Interest	Exchange	_07/02/2019	10/02/201910/02/2019				2.98%		(94,85	7)						(94,857)			
USD/IRS/180703-250703/2.82% _	General Business		Rate	Exchange	07/03/2019	10/03/201910/03/2019				2.82%		143,02	2						143,022			
USD/IRS/180703- 250703/2.83375%	General Business		Interest Rate	Exchange	. 07/03/2019	10/03/2019 _ 10/03/2019				2.83%		(143,02	2)						(143,022)			
USD/IRS/180703-250703/2.962%			Interest																			
USD/IRS/180703-250703/2.9635%	General Business		Rate Interest	Exchange		10/03/201910/03/2019				2.96%		(95,34	8)		·				(95,348)			
	General Business		Rate	Exchange	_07/03/2019	10/03/2019 _10/03/2019				2.96%		274, 12	5						274,125			
USD/IRS/180703- 250703/2.96375%	General Business		Interest Rate	Exchange	07/03/2019	10/03/201910/03/2019				2.96%		(178,77	7)						(178,777)			
USD/IRS/180404-250404/2.795%			Interest	5.1						0.00%			_									
USD/IRS/180404-250404/2.8075%	General Business		Rate Interest	Exchange	04/04/2019	10/04/201910/04/2019				2.80%		(265,52	5)		·				(265,525)			
URD (URD (400404 050404 (0 705)	General Business		Rate	Exchange	_04/04/2019	10/04/2019 _10/04/2019			ļ	2.81%		266,71	3		·				266,713			
USD/IRS/180404-250404/2.795%	General Business		Interest Rate	Exchange	07/05/2019	10/04/201910/04/2019				2.80%		109,91	2						109,912			
USD/IRS/180404-250404/2.8075%	General Business		Interest Rate	Exchange	.07/05/2019	10/04/2019 _10/04/2019				2.81%		(109,91	21						(109,912)			
USD/IRS/180404-250404/2.795%	delier ar business		Interest	Exchange			-						۷,									
USD/IRS/180404-250404/2.8075%	General Business		Rate Interest	Exchange	.07/05/2019	.10/24/201910/24/2019			<b>}</b>	2.80%	ļ	(1,206,00	0)		·		<b></b>		(1,206,000)	ļ		
002/1110/100404=200404/2.80/01	General Business		Rate	Exchange	07/05/2019	10/24/2019 _10/24/2019	l			2.81%		1,217,00	0						1,217,000			
USD/IRS/180703-250703/2.82% _	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019 _10/24/2019				2.82%		(1,785,00	0)						(1,785,000)			
USD/IRS/180703-			Interest																			
250703/2.83375%USD/IRS/180703-250703/2.962%	General Business		Rate Interest	Exchange	. 107/05/2019	10/24/201910/24/2019			l	2.83%		1,803,00	0		·[				1,803,000			
	General Business		Rate	Exchange	.07/05/2019	10/24/201910/24/2019			ļ	2.96%		1,320,00	0		·				1,320,000			
USD/IRS/180703-250703/2.9635%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019 _10/24/2019				2.96%		(3,801,00	0)						(3,801,000)			
USD/IRS/180703-			Interest						[													
250703/2.96375%	General Business		Rate Interest	Exchange	07/05/2019	10/24/2019 _ 10/24/2019				2.96%		2,479,00	·		·				2,479,000			
	General Business		Rate	Exchange	.07/05/2019	10/24/201910/24/2019				2.85%	ļ	(2, 138,00	0)						(2,138,000)			
USD/IRS/181002-251002/2.8575%	General Business		Interest Rate	Exchange	07/05/2019	10/24/2019 _ 10/24/2019				2.86%		2, 161,00	0			(56,867)			2,161,000			
HOD (0000 (404004 (FV (4 Table)			Interest					(00.000.000	00.000.000													
USD/SWOR/191231/5Y/1.7035%	General Business		Rate Interest	. Mizuho	11/12/2019	12/31/2019 _12/31/2019	_Expiration	(90,000,000	20,000,000		450	000			·				(450,000)			
USD/SW0R/191231/5Y/1.285%	General Business		Rate	Mizuho 549300HS3WTRS6D88H32 .	.08/29/2019	11/12/201912/31/2019	_Closing Sale	(90,000,000	90,000,000		900	00036,00	0						(864,000)			
USD/SW0R/200331/5Y/1.2605%	General Business		Interest Rate	Mizuho 549300HS3WTRS6D88H32 .	08/29/2019	11/12/2019 _03/31/2020	Closing Sale	(90,000,000	290,000,000		1,098	000171,00	0		<u>                                     </u>		<u> </u>		(927,000)	L		<u> </u>
			Interest								,											
USD/SW0R/200630/5Y/1.2515%	General Business		Rate Interest	. Mizuho	08/29/2019	11/12/2019 _06/30/2020	_Closing Sale	(90,000,000	20,000,000		1,242	270,00	٠						(972,000)			
USD/SW0R/200930/5Y/1.2505%	General Business		Rate	Mizuho 549300HS3WTRS6D88H32 .	.08/29/2019	11/12/2019 _09/30/2020	Closing Sale	(90,000,000	90,000,000		1,368	000387,00	0						(981,000)			

s. Caps. Floors, Collars, Swaps and Forwards Terminate	d During Current Vear
s. Gaos, Floors, Gollars, Swabs and Forwards Terminale	o Dunno Curreni Year

1	2	3	4	5		6	7	8	9	10	11	12	13 Cumulative	14	15	16	17	18	19	20	21	22	23	24	25
	Description													Current Year											ļ ,
	of Item(s)											Strike	Initial Cost	Initial Cost											Hedge
	Hedged,						Date of		Indicate			Price,	of Un-	of Un-	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedul					Maturity	<b>-</b> .	Exercise,			Rate or	discounted	discounted	tion		Book/			Total Foreign		(Loss)	to Carrying	(Loss)	at Inception
	Income Generation	Exhibit	of Risk(s)	Exchange, Counterp	ortic T	rade	or Expira-	Termina- tion	Expiration, Maturity or	Number	Notional	Index Received	Premium (Received)	Premium (Received)	Received (Paid) on	Current Year	Adjusted Carrying		Valuation Increase/	Exchange Change in	(Amortiza- tion)/	on Termination	Value of Hedged	on Termination	and at Termination
Description	or Replicated	Identifie		or Central Clearingho	narty i	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination		Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(h)
Description	Of Frepheated	identine	Interest	or central cleaninghe	, asc	Date	tion	Date	Gaic	Contracts	Amount	(i did)	i did	i aid	remination	moonic	Value	Couc	(Decircuse)	D.// (. O. V .	Acciction	ricoognized	item	Deterred	(5)
USD/SW0R/191231/5Y/1.8582%	General Business		. Rate	Mizuho 549300HS3/	TRS6D88H3206/	04/2019	08/29/2019	12/31/2019	Closing Sale	(90,000,000	0),90,000,000	0		972,000	2,664,000							1,692,000			
USD/SW0R/200331/5Y/1.8627%	Conoral Business		Interest Rate	Mizuho 549300HS3/	ITDOODOOUSS OF	04/2010	00/20/2010	02/21/2020	Clasina Cala	(00,000,000	90,000,000	2		1,125,000	2.871.000							1.746.000			ļ ,
USD/SHUN/200331/31/1.002///	. delierar busiliess		Interest		1100000013200/	04/2019 1	00/29/2019 _	_03/31/2020	_ closing sale	(90,000,00	90,000,000	٠			2,0/1,000	'									
USD/SWOR/200630/5Y/1.8797%	General Business		. Rate	Mizuho 549300HS3/	TRS6D88H3206/	04/2019	08/29/2019	.06/30/2020	Closing Sale	(90,000,000	90,000,000	0		1,260,000	3,051,000							1,791,000			
			Interest Rate											1.390.500								1.822.500			ļ
USD/SW0R/200930/5Y/1.9027%	al - Swaps - Hedging Of	these lete			THS6D88H32 _ L06/	04/2019 10	08/29/2019 _	.09/30/2020	_Closing Sale	(90,000,00	90,000,000	J <u> </u>		,				XXX	(56.867)						XXX
	al - Swaps - Hedging Ol al - Swaps - Hedging Ol		rest hate											9,805,500 9,805,500				XXX	(56,867)			2,916,760			XXX
	al - Swaps - Reging O													9,805,500	12,122,202			XXX	(30,807)			2,910,700			XXX
	al - Swaps - Replication al - Swaps - Income Ge																	XXX							XXX
13499999999. Subtota		neration																XXX							XXX
135999999999999999999999999999999999999														0.005.500	12.722.262			XXX	(56.867)			2.916.760			XXX
136999999999999999999999999999999999999														9,805,500	12,722,262	-		XXX	(56,86/)			2,916,760			XXX
	waps - Credit Delault waps - Foreign Exchan																	XXX							XXX
138999999999999999999999999999999999999		ige																XXX							XXX
																		XXX							XXX
13999999999999999999999999999999999999																		XXX	(50.000)						XXX
140999999999999999999999999999999999999														9,805,500	12,722,262			XXX	(56,867)			2,916,760			XXX
	al - Forwards al - SSAP No. 108 Adiu:	atmanta.																XXX							XXX
			/aviabla Au	nuity Guarantees Under S	CAD No 100													XXX							XXX
				antees Under SSAP No.1		<u> </u>												XXX							XXX
		ariable Al	nnuity Guar	antees under SSAP No. I	08													XXX	(0.110.000)						
170999999999999999999999999999999999999													216,497,639	101,533,581	355,049,618	1		XXX	(2,413,867)		(103,533,182)	247,129,999			XXX
17199999999. Subtota	al - Replication al - Income Generation												1	1		1		XXX							XXX
1729999999. Subtota													+	-		-	-	XXX							XXX
	al - Otner al - Adiustments for SSA	AD No. 40	O Davis satis										+	-		-	-	XXX							XXX
		4r NO. 10	o Derivative	28												<del>                                     </del>	-		(2.112.22				<del>                                     </del>		XXX
1759999999 - Totals													216,497,639	101,533,581	355,049,618	1		XXX	(2,413,867)	l	(103,533,182)	247, 129, 999	1	1	XXX

(a)	Code	Description of Hedged Risk(s)
·-		
(b)	Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Futures Contracts Open December 31 of Current Year  1 2 3 4 5 6 7 8 9 10 11 12 13 14 Highly Effective Hedges 18 19 20 21 22																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highl	/ Effective H	edges	18	19	20	21	22
	Number		,	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)	Date of Maturity or	J		Transac-	Reporting	10	Book/ Adjusted	15 Cumulative	16 Deferred	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of	Cumulative Variation Margin for	(Loss) Recognized		Hedge Effectiveness at Inception and at	Value of
Ticker Symbo	of Contracts	Notional Amount	Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Expira- tion	Exchange	Trade Date	tion Price	Date Price	Fair Value	Carrying Value	Variation	Variation	Hedged	All Other Hedges	in Current Year	Potential Exposure	Year-end (b)	One (1) Point
Syllibo	Contracts	Amount	MAR 20 HKFE HS INDEX	or neplicated	identiner	(a)	lion	Exchange	Date	Frice	Frice	raii value	value	Margin	Margin	Item	neuges	rear	Exposure	(D)	Politi
HIHO Index	54	70,931,386		General Business		Equity/Index.	.03/20/2020	HKG 12/5/2019	12/05/2019	.26,270.8800	28,247.0000		662,564	662,564					769, 187		50
153999	9999. Subtota	I - Long Future		662,564	662,564	662,564					769, 187	XXX	XXX								
157999				662,564	662,564	662,564					769, 187	XXX	XXX								
ESH0 Index	Index 1,536 239,063,040 MAR 20 EMINI S&P500 General Business Equity/Index 0,03/20/2020 CTN 1,2/05/2019 3,112.8000 3,231.0000 (7,510,303) (7,510,303) (7,510,303)																10, 137, 600		50		
160999	09999999. Subtotal - Short Futures - Hedging Other (7,51																		10,137,600	XXX	XXX
164999	609999999. Subtotal - Short Futures - Hedging Other (7,510,303) (7,510,303) (7,510,303) (7,510,303) (7,510,303) (7,510,303) (7,510,303) (7,510,303) (7,510,303)																10,137,600	XXX	XXX		
167999	9999. Subtota	I - SSAP No. 1	108 Adjustments																	XXX	XXX
168999	9999. Subtota	I - Hedging Eff	fective Excluding V	/ariable Annuity G	iuarantees l	Jnder SSAF	No.108													XXX	XXX
169999	9999. Subtota	I - Hedging Eff	fective Variable An	nuity Guarantees	Under SSA	P No.108														XXX	XXX
170999	9999. Subtota	I - Hedging Ot	her									(6,847,739)	(6,847,739)	(6,847,739)					10,906,787	XXX	XXX
171999	9999. Subtota	I - Replication																		XXX	XXX
172999	9999. Subtota	I - Income Ger	neration																	XXX	XXX
173999	9999. Subtota	I - Other																		XXX	XXX
174999	9999. Subtota	I - Adjustment	s for SSAP No. 10	8 Derivatives																XXX	XXX
175999	9999 - Totals											(6,847,739)	(6,847,739)	(6,847,739)					10,906,787	XXX	XXX

	Cash Change	Cash Balance	
of Hedged Risk(s)			
		of Hedged Risk(s)  Hedge at the End of the Reporting Period	

							Future	Contracts Terminated D		of Current \									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chano	ge in Variation	Margin	19	20
				Description											16	17	18	Hedge	
				of Item(s)														Effective-	
				Hedged,		T (-)	Date of						Indicate	0	Gain	Gain (Loss)		ness at	
	Number			Used for	Schedule/	Type(s)	Maturity				Termina-		Exercise, Expiration,	Cumulative Variation	(Loss)	Used to		Inception and at	Value o
Ticker	of	Notional		Income Generation	Exhibit	Risk(s)	or Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	Recognized in Current	Adjust Basis of Hedged		Termination	Value of One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
HIM9 Index .	7	1,281,045	HIM9 Index	General Business	N/A	Equity/Index.	.03/15/2019 . HKG			29,784.0000		28,519.0000	Closing Sale	(54,642)	(54, 642)	)	Bololioa	(-)	
HIM9 Index .	19	3,477,122	HIM9 Index	General Business	. N/A	. Equity/Index.	03/15/2019 HKG			29,291.0000		28,519.0000	Closing Sale	(94, 125)	(94, 125)				
HIM9 Index . HIU9 Index .	44		HIM9 IndexHIU9 Index	General Business	N/A	Equity/Index_ Equity/Index_	03/15/2019 HKG 09/27/2019 HKG		04/01/2019 _	29,275.0000 28,435.0000		28,519.0000	Closing Sale	(213, 571)	(213,571)				
HIU9 Index .		3,631,002	HIU9 Index	General Business	N/A	Equity/Index.	.09/27/2019 . HKG			28,435.0000		25,720.0000	Closing Sale	(383, 235)	(383, 235)				
HIZ9 Index .	43	7,237,580	HIZ9 Index	General Business	N/A	. Equity/Index.	12/30/2019 HKG			26,663.0000	12/05/2019 .	26,230.0000	Closing Sale	(118,502)	(118,502)				
HIZ9 Index . HIZ9 Index .	19	3, 197, 796 1, 670, 570	HIZ9 Index HIZ9 Index	General Business	N/A	Equity/Index	12/30/2019 HKG 12/30/2019 HKG			26,663.0000 26,663.0000		26,228.0000 26,034.0000	Closing Sale	(53,053)	(53,053)				
HIH9 Index .		921.481	HIH9 Index	General Business	N/A	Equity/Index_ Equity/Index_	_03/28/2019 _ HKG _		09/19/2019	29, 128.0000		28,720.0000	Closing Sale	(17,579)					
HIH9 Index .		2,764,444	HIH9 Index	General Business	N/A	Equity/Index.	.03/28/2019 HKG			28,638.0000	.03/28/2019 .	28,720.0000	Closing Sale	7,906	7,906				
HIH9 Index .	3	552,889	HIH9 Index	General Business	. N/A	Equity/Index.	03/28/2019 HKG			25,236.0000		28,720.0000	Closing Sale	67,071	67,071				
HIH9 Index .		4,791,702		General Business	N/A	Equity/Index_	_03/28/2019 _ HKG _			25,261.0400	_03/28/2019 _	28,720.0000	Closing Sale	576,970	576,970			VVV	XXX
		al - Long Future al - Long Future	s - Hedging Other											(963,466) (963,466)	(963,466) (963,466)			XXX	XXX
ESM9 Index	140	20,451,900		General Business	N/A	Equity/Index	_06/21/2019 _ CTN _			2 952 0000	.06/19/2019 .	2,922.0000	Closing Purchase	213,000	213,000	1		^^^	
ESM9 Index .	90		ESM9 Index	General Business	N/A	Equity/Index_			06/07/2019	2,880.0000	06/19/2019	2,922.0000	Closing Purchase	(188,775)	(188,775)	)			
ESM9 Index .	30	4,382,550	ESM9 Index	General Business	N/A	Equity/Index.				2,856.0000			Closing Purchase	(99,300)	(99,300)	)			
ESM9 Index . ESM9 Index .	230		ESM9 Index ESM9 Index	General Business	N/A	Equity/Index.	06/21/2019 CTN 06/21/2019 CTN			2,812.0000 2,842.0000			Closing Purchase	(1,263,675)	(1,263,675)				
ESM9 Index .	60		ESM9 Index	General Business	N/A	Equity/Index.	.06/21/2019 CTN		05/08/2019	2,875.0000			Closing Purchase	(1,200,800)	(1,200,800)				
ESM9 Index .	260		ESM9 Index	General Business	N/A	Equity/Index.	.06/21/2019 . CTN			2,942.0000	.06/19/2019 .	2,922.0000	.Closing Purchase	261, 127	261, 127				
ESM9 Index .	20	2,921,700	ESM9 Index	General Business	. N/A	Equity/Index.	.06/21/2019 CTN			2,905.0000		2,922.0000	.Closing Purchase	(16,700)	(16,700)	)			
ESM9 Index . ESM9 Index .	50	7,304,250 8,765,100	ESM9 Index ESM9 Index	General Business	N/A	Equity/Index.	06/21/2019 CTN 06/21/2019 CTN		04/04/2019 _			2,922.0000	_Closing Purchase _Closing Purchase	(97, 375)	(97, 375) (110, 850)				
ESM9 Index .	275	40, 173, 375	ESM9 Index	General Business	N/A	Equity/Index.	.06/21/2019 CTN			2,904.0000		2,922.0000	Closing Purchase	(239, 938)	(239,938)				
ESM9 Index .	145	21, 182, 325	ESM9 Index	General Business	N/A	. Equity/Index.	.06/21/2019 . CTN			2,833.0000	.06/19/2019 .	2,922.0000	Closing Purchase	(643,075)	(643,075)				
ESM9 Index . ESM9 Index .	28	4,090,380	ESM9 Index ESM9 Index	General Business	N/A	Equity/Index.	_06/21/2019 _ CTN _		03/13/2019 _	2,821.0000 2,821.0000			_Closing Purchase	(141,680)	(141,680)	)			
ESM9 Index .		4,618,000 30,017,000	ESM9 Index	General Business	N/A	Equity/Index_ Equity/Index_	06/21/2019 CTN 06/21/2019 CTN			2,797.0000			Closing Purchase Closing Purchase	(926, 120)	(926, 120)	/			
ESM9 Index .	60	8,225,191	ESM9 Index	General Business	N/A	Equity/Index.	.06/21/2019 . CTN			2,797.0000	.06/03/2019 .		Closing Purchase	166,409	166,409				
ESM9 Index .	170		ESM9 Index	General Business	N/A	Equity/Index.	06/21/2019 CTN			2,797.0000		2,756.0000	Closing Purchase	349, 100	349, 100				
ESM9 Index . ESM9 Index .		10,448,438 5,546,000	ESM9 Index	General Business	N/A	Equity/Index_ Equity/Index_	_06/21/2019 _ CTN _ _06/21/2019 _ CTN _		03/13/2019 _	2,797.0000 2,797.0000		2,786.0000 2,773.0000	_Closing Purchase _Closing Purchase	41,063 48,400	41,063 48,400				
ESM9 Index .	100	14,095,000	ESM9 Index	General Business	N/A	Equity/Index.	.06/21/2019 CTN						.Closing Purchase	(109,000)	(109,000)	)			
ESM9 Index .	30	4,318,125	ESM9 Index	General Business	N/A	. Equity/Index.	_06/21/2019 _ CTN _			2,797.0000		2,879.0000	Closing Purchase	(122,325)	(122,325)				
ESM9 Index . ESM9 Index .	33	4,685,588	ESM9 Index	General Business	. N/A	Equity/Index	_06/21/2019 _ CTN _			2,797.0000 2,797.0000		2,840.0000 2,805.0000	_Closing Purchase _Closing Purchase	(70, 208)	(70,208)				
ESM9 Index .		14,027,400 43,517,925	ESM9 Index	General Business	N/A	Equity/Index_ Equity/Index_	_06/21/2019 _ CTN _ _06/21/2019 _ CTN _			2,797.0000			Closing Purchase	(41,400)	(41,400)				
ESM9 Index .	50	7, 145,000	ESM9 Index	General Business	N/A	. Equity/Index.	06/21/2019 CTN			2,797.0000	.05/10/2019 .	2,858.0000	_Closing Purchase	(152,000)	(152,000)				
ESM9 Index .	50	7,300,000	ESM9 Index	General Business	. N/A	Equity/Index	_06/21/2019 _ CTN _			2,797.0000			Closing Purchase	(307,000)	(307,000)				
ESM9 Index _ ESM9 Index _	20	2,927,500 21,708,750	ESM9 Index	General Business	N/A	Equity/Index_ Equity/Index_	06/21/2019 CTN 06/21/2019 CTN		03/13/2019 _	2,797.0000 2,797.0000		2,928.0000 2,895.0000	_Closing Purchase _Closing Purchase	(130,300)	(130,300)				-
ESM9 Index .		21,708,730	ESM9 Index	General Business	N/A	Equity/Index.	.06/21/2019 CTN			2,797.0000	03/19/2019 .	2,851.0000	.Closing Purchase	(428, 400)	(428, 400)	)			
ESM9 Index .	130	18,424,250	ESM9 Index	General Business	N/A	Equity/Index	_06/21/2019 _ CTN _		03/13/2019 _	2,797.0000	_03/18/2019 _	2,835.0000	_Closing Purchase	(242, 450)	(242,450)	)			
ESU9 Index .	442	66,439,230	ESU9 Index	General Business	N/A	Equity/Index_	_09/20/2019 _ CTN _			3,014.0000		3,006.0000	_Closing Purchase	153,680	153,680				
ESU9 Index . ESU9 Index .	200 170	30,063,000	ESU9 Index	General Business	N/A	Equity/Index. Equity/Index.	09/20/2019 CTN 09/20/2019 CTN			3,020.0000 2,984.0000			Closing Purchase	141,063	141,063				
ESU9 Index .		123,709,245	ESU9 Index	General Business	. N/A	Equity/Index_	09/20/2019 CTN			2,926.0000	. 09/19/2019 .	3,006.0000	_Closing Purchase	(3,300,950)	(3,300,950)	)			
ESU9 Index .	80	11,919,000	ESU9 Index	General Business	N/A	Equity/Index	_09/20/2019 _ CTN _		06/19/2019 _	2,926.0000			Closing Purchase	(214,670)	(214,670)	)			
ESU9 Index . ESU9 Index .		7,307,500	ESU9 IndexESU9 Index	General Business	N/A	Equity/Index.	09/20/2019 CTN 09/20/2019 CTN			2,926.0000 2,926.0000		2,923.0000 2,883.0000	Closing Purchase Closing Purchase	7,706 216,663	7,706				
ESU9 Index .		14,413,750	ESU9 Index	General Business	N/A	Equity/Index.	09/20/2019 CTN			2,926.0000		2,939.0000	Closing Purchase	(49,670)	(49,670)	)			-
ESU9 Index .	145	20,898,750	ESU9 Index	General Business	N/A	Equity/Index_	_09/20/2019 _ CTN _			2,926.0000	.08/12/2019 .	2,883.0000	_Closing Purchase	315,348	315,348				
ESU9 Index .	50	7,217,500	ESU9 Index	General Business	N/A	Equity/Index.	.09/20/2019 CTN			2,926.0000		2,887.0000	Closing Purchase	97,706	97,706				-
ESU9 Index . ESU9 Index .		7,540,625 8,953,500	ESU9 IndexESU9 Index	General Business	N/A	Equity/Index. Equity/Index.	09/20/2019 CTN 09/20/2019 CTN			2,926.0000 2,926.0000		3,016.0000 2,985.0000	.Closing Purchase .Closing Purchase	(225, 419)		}			
ESU9 Index .		6,013,000	ESU9 Index	General Business	N/A	Equity/Index.	_09/20/2019 CTN			2,926.0000			Closing Purchase	(160,835)					-
ESU9 Index .	140	20,853,000		General Business	N/A	Equity/Index_			_06/19/2019		07/09/2019		Closing Purchase	(370,423)					

FSH9 Index

ESH9 Index

ESH9 Index

\_\_34

1609999999. Subtotal - Short Futures - Hedging Other

2 115 404 FSH9 Index

..4, 168, 226 ESH9 Index

10.543.161 ESH9 Index

N/A

N/A.

N/A

General Business

General Business

General Business

Equity/Index. \_03/15/2019

Equity/Index. \_.03/15/2019

Equity/Index. L03/15/2019 ...

#### SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year 14 Change in Variation Margin 20 15 19 Description 18 Hedge 16 of Item(s) Effective-Hedged, Date of Indicate Gain Gain (Loss) ness at Used for Type(s) Maturity Exercise, Cumulative (Loss) Used to Inception Number Schedule/ Expiration, Variation and at Value of Income or Termina Recognized Adiust Basis Ticker Notional Generation Exhibit Risk(s) Expira-Trade Termination Maturity or Margin at Termination One (1) Transaction tion in Current of Hedged Symbol Contracts Amount Description or Replicated Identifier (a) tion Exchange Date Price Date Price Sale Termination Item Deferred (b) Point Year ..2.926.0000 ..06/26/2019 FSIIQ Index ..10,237,500 ESU9 Index Equity/Index .09/20/2019 .06/19/2019 ...2,925.0000 Closing Purchase 3 789 General Business 3 789 ESZ9 Index 646 104,361,946 ESZ9 Index General Business Equity/Index 12/20/2019 12/19/2019 .\_3, 195.0000 \_12/20/2019 ...3,231.0000 Closing Purchase (1.181.184 (1, 181, 184 1,481,490 ESZ9 Index 354 55,066,470 ESZ9 Index General Business N/A Equity/Index 12/20/2019 12/19/2019 ..3, 195.0000 ..12/05/2019 \_3,111.0000 Closing Purchase ,481,490 ESZ9 Index 60 9.333.300 ESZ9 Index N/A Equity/Index 12/20/2019 11/27/2019 3.144.0000 12/05/2019 3.111.0000 Closing Purchase 97.200 97.200 General Business ESZ9 Index \_\_35 5.444.425 ESZ9 Index General Business N/A Equity/Index 12/20/2019 11/26/2019 ...3.144.0000 .12/05/2019 ...3.111.0000 Closing Purchase ..56.700 .56.700 ESZ9 Index ...60 ..9.333.300 ESZ9 Index General Business N/A Equity/Index. 12/20/2019 11/26/2019 ..3.135.0000 .12/05/2019 \_3.111.0000 Closing Purchase ..70.950 70.950 ESZ9 Index 100 15 555 500 FSZ9 Index 12/20/2019 11/19/2019 3 114 0000 12/05/2019 3 111 0000 12 813 12 81: General Business N/A Equity/Index Closing Purchase ESZ9 Index ..3,111.0000 \_150 .23,333,250 ESZ9 Index General Business N/A Equity/Index 12/20/2019 11/12/2019 \_3,092.0000 \_12/05/2019 Closing Purchase (147,000 (147,000 ESZ9 Index 7.777.750 ESZ9 Index General Business N/A Equity/Index 12/20/2019 11/08/2019 3.088.0000 12/05/2019 3.111.0000 Closing Purchase (59.000 (59.000 ESZ9 Index 60 9.333.300 ESZ9 Index General Business N/A Equity/Index 12/20/2019 10/03/2019 ...2,902.0000 12/05/2019 3.111.0000 Closing Purchase .(628,050 .(628,050 50 ESZ9 Index .18,666,600 ESZ9 Index General Business N/A 12/20/2019 10/02/2019 ..2,922.0000 .12/05/2019 ...3,111.0000 .\_(1,137,600 (1,137,600 120 Equity/Index Closing Purchase ESZ9 Index 1,097 170,643,835 ESZ9 Index General Business N/A Equity/Index 12/20/2019 09/19/2019 3,009.0000 \_12/05/2019 .3,111.0000 Closing Purchase (5,627,610 (5,627,610 09/19/2019 ESZ9 Index 150 23.113.125 ESZ9 Index General Business N/A Equity/Index 12/20/2019 3.009.0000 12/03/2019 3.082.0000 Closing Purchase .\_(549,375 (549.37 FS79 Index \_.70 10 704 750 ESZ9 Index General Business Equity/Index. 12/20/2019 09/19/2019 \_3.009.0000 11/01/2019 3 059 0000 Closing Purchase .\_(175,000 (175,000 ESZ9 Index \_\_50 7 490 000 FS79 Index N/A Equity/Index 12/20/2019 09/19/2019 3.009.0000 10/23/2019 2.996.0000 Closing Purchase 31 250 31 250 General Business ESZ9 Index \_\_80 11 990 000 ESZ9 Index General Business N/A Equity/Index. 12/20/2019 09/19/2019 ..3.009.0000 .10/15/2019 ...2.998.0000 Closing Purchase ...44.000 .44.000 ESZ9 Index 100 14.825.000 ESZ9 Index General Business N/A Equity/Index 12/20/2019 09/19/2019 3.009.0000 10/14/2019 2.965.0000 Closing Purchase 217.500 217.500 ES79 Index 88 12 941 500 FS79 Index Equity/Index. .12/20/2019 09/19/2019 3 009 0000 10/07/2019 .2,941.0000 Closing Purchase .295,900 295 900 General Rusiness N/A ESZ9 Index ..42 ..6, 176, 625 ESZ9 Index General Business N/A Equity/Index 12/20/2019 .09/18/2019 3.004.0000 \_\_10/07/2019 ...2,941.0000 Closing Purchase .130,931 \_130,931 12/20/2019 3.004.0000 ESZ9 Index 7.475.896 ESZ9 Index General Business Equity/Index\_ 09/18/2019 \_09/30/2019 2.990.0000 Closing Purchase ...33, 100 33.100 ESZ9 Index 45 6.710.625 ESZ9 Index General Business N/A Equity/Index 12/20/2019 09/18/2019 3.004.0000 09/27/2019 2.983.0000 Closing Purchase 47.471 47 . 47 ESZ9 Index 40 \_5.900.000 ESZ9 Index General Business N/A Equity/Index. 12/20/2019 .09/18/2019 \_\_3.004.0000 .09/27/2019 ...2.950.0000 Closing Purchase .107.196 .107.196 ESZ9 Index .5.230.313 ESZ9 Index General Business N/A Equity/Index. 12/20/2019 09/18/2019 \_\_3.004.0000 .09/23/2019 2 989 0000 Closing Purchase ...25.984 .25.984 Equity/Index .3.015.0000 Closing Purchase (23, 304) FS79 Index 40 6 030 500 FSZ9 Index General Business 12/20/2019 09/18/2019 3 004 0000 09/20/2019 (23 304 N/A ESH0 Index 1 000 \_159,942,500 ESH0 Index General Business N/A Equity/Index\_ 03/20/2020 12/05/2019 .\_3,113.0000 \_12/19/2019 \_3,199.0000 Closing Purchase (4,308,122) 4,308,122 ESH0 Index 4.709.625 ESH0 Index General Business Equity/Index. .03/20/2020 12/05/2019 ...3, 113.0000 ..12/10/2019 ...3,140.0000 Closing Purchase (40,425) .(40,425 N/A ESH9 Index 218 30.433.890 ESH9 Index General Business N/A Equity/Index 03/15/2019 03/15/2019 2.807.0000 03/13/2019 2.792.0000 Closing Purchase 155.797 155.79 ESH9 Index 27,921,000 ESH9 Index Equity/Index 03/15/2019 03/11/2019 ...2,793.0000 03/13/2019 ...2,792.0000 \_4, 150 200 General Business N/A Closing Purchase 4.150 ESH9 Index .54,445,950 ESH9 Index General Business N/A Equity/Index\_ \_03/15/2019 03/04/2019 \_\_2,791.0000 \_03/13/2019 ...2,792.0000 Closing Purchase (22,606) (22,606 Equity/Index. 2,792.0000 Closing Purchase FSH9 Index 180 25 128 900 FSH9 Index General Business N/A .03/15/2019 02/15/2019 .2.777.0000 .03/13/2019 (135,900) (135.900 FSH9 Index ..100 .13.960.500 ESH9 Index General Rusiness Equity/Index. .03/15/2019 02/13/2019 ..2.756.0000 .03/13/2019 \_2.792.0000 Closing Purchase (183.000 (183.000 FSH9 Index 100 .13.960.500 ESH9 Index General Business Fauity/Index .03/15/2019 02/12/2019 2.742.0000 03/13/2019 2.792.0000 Closing Purchase (250.500) (250.500 N/A \_2,792.0000 FSH9 Index RΛ 11 168 400 FSH9 Index General Business N/A Equity/Index. .03/15/2019 02/06/2019 2 730 0000 03/13/2019 Closing Purchase (247.275 (247.27 ESH9 Index 140 19.544.700 ESH9 Index General Business N/A Equity/Index 03/15/2019 02/01/2019 2.705.0000 03/13/2019 2.792.0000 Closing Purchase (610.529 (610.529 .03/15/2019 ESHQ Index 50 6 980 250 ESH9 Index Equity/Index. 01/31/2019 2 679 0000 03/13/2019 2 792 0000 Closing Purchase (282.750) (282 750 General Rusiness N/A ESH9 Index 200 \_27,921,000 ESH9 Index General Business N/A Equity/Index. 03/15/2019 01/30/2019 2.678.0000 \_03/13/2019 2.792.0000 Closing Purchase .\_(1,145,600 (1,145,600 (180.740 ESH9 Index ...28 3.908.940 ESH9 Index General Business N/A Equity/Index\_ 03/15/2019 01/25/2019 2.663.0000 03/13/2019 \_2,792.0000 Closing Purchase (180.740 ESH9 Index 8.189.250 ESH9 Index General Business N/A Equity/Index 03/15/2019 01/25/2019 2.663.0000 03/08/2019 2.730.0000 Closing Purchase (200.250 (200.250 ESH9 Index 12 ..1,646,400 ESH9 Index General Business N/A Equity/Index. .03/15/2019 .01/25/2019 2 663 0000 .03/07/2019 2 744 0000 Closing Purchase .\_(48,600 \_(48,600 ESH9 Index 20.305.600 ESH9 Index General Business N/A Equity/Index. .03/15/2019 01/18/2019 2 669 0000 .03/07/2019 \_2.744.0000 Closing Purchase .(553, 150) (553, 150 ESH9 Index 7 217 600 FSH9 Index Equity/Index .03/15/2019 01/18/2019 2 669 0000 03/06/2019 2.776.0000 Closing Purchase .(277.550 .(277.550 General Business N/A ESH9 Index 78 10,826,400 ESH9 Index General Business N/A Equity/Index\_ \_03/15/2019 \_ 01/18/2019 \_\_2,664.0000 03/06/2019 2,776.0000 Closing Purchase (436 764 (436,764 ESH9 Index .542 .73,073,969 ESH9 Index N/A Equity/Index. .03/15/2019 01/18/2019 .2,664.0000 .02/08/2019 .2,696.0000 Closing Purchase (879, 318 (879, 318 General Business ESH9 Index 16.178.739 ESH9 Index General Business N/A Equity/Index .03/15/2019 .01/18/2019 2.649.0000 02/08/2019 2.696.0000 Closing Purchase (286.239 (286.23) ESH9 Index 50 ..6,741,141 ESH9 Index General Business Equity/Index 03/15/2019 01/16/2019 \_2,621.0000 .2,696.0000 (188,016 (188,016 N/A 02/08/2019 Closing Purchase ESH9 Index \_\_50 6,741,141 ESH9 Index N/A Equity/Index\_ 03/15/2019 01/11/2019 2,591.0000 02/08/2019 2,696.0000 Closing Purchase (264, 266 (264, 266 General Business ESH9 Index 100 .13.482.282 ESH9 Index General Business N/A Equity/Index. .03/15/2019 01/08/2019 ..2.573.0000 .02/08/2019 \_2.696.0000 Closing Purchase .(618.532 .(618.532 FSH9 Index 12 942 991 ESH9 Index General Rusiness N/A Fauity/Index .03/15/2019 01/08/2019 .2.563.0000 02/08/2019 2 696 0000 Closing Purchase (641.789 (641 79) ESH9 Index .539.600 ESH9 Index General Business N/A Equity/Index 03/15/2019 01/08/2019 2.563.0000 02/07/2019 2.698.0000 Closing Purchase (27.050 (27.050 ESH9 Index 49 .6.610.100 ESH9 Index General Business N/A Equity/Index 03/15/2019 01/04/2019 ..2.528.0000 02/07/2019 2.698.0000 Closing Purchase \_(417,506 (417.506 ESH9 Index .4,990,838 ESH9 Index General Business Equity/Index. .03/15/2019 01/04/2019 2.528.0000 .02/07/2019 2.698.0000 Closing Purchase (314, 797 (314, 797 ESHQ Index 54 Equity/Index. 03/15/2019 01/04/2019 2 528 0000 2 644 0000 Closing Purchase (314 997 (314 99 7 130 480 ESHQ Index General Rusiness N/A 01/23/2019 ESH9 Index ..30 3.966.383 ESH9 Index General Business N/A Equity/Index 03/15/2019 12/28/2018 2.474.0000 01/23/2019 2.644.0000 Closing Purchase .(255,783 (255, 783 ESH9 Index 03/15/2019 2,644.0000 (458,650 ESH9 Index 6.610.638 General Business Equity/Index\_ 12/26/2018 2.461.0000 01/23/2019 Closing Purchase (458.650 2.644.0000 Closing Purchase

12/26/2018

12/26/2018

12/26/2018

2 472 0000 01/23/2019

2.470.0000 .01/03/2019

.01/03/2019

.2,452.0000 .Closing Purchase

2.452.0000 Closing Purchase

...2,472.0000

(137,468)

..34,888

.79.359

(30.672.578)

(137.468

.34,888

.79.359

(30.672.578

.50

XXX

XXX

							Γl	uture Contracts Terminated Dece	iliber 3 i	or Gurrent	rear								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation I	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income		of	or				Termina-		Expiration,		Recognized			and at	Value of
Ticker	Number of Notional Income Generation Generation or Replicated Identifier (a) tion Exchange Trade Date Price Date Price Samples Subtotal - Short Futures													Margin at Termination	in Current	of Hedged		Termination	One (1)
Symbol	of Notional Generation Exhibit Risk(s) Expiration Exchange Trade Date Transaction tion Termination Maturity of Sale 1999. Subtotal - Short Futures 1999. Subtotal - SSAP No. 108 Adjustments														Year	Item	Deferred	(b)	Point
1649999	col Contracts Amount Description or Replicated Identifier (a) tion Exchange Date Price Date Price Sale 2999999. Subtotal - Short Futures														(30,672,578)			XXX	XXX
1679999	999. Subtota	I - SSAP No. 1	08 Adjustments															XXX	XXX
1689999	999. Subtota	I - Hedging Eff	ective Excluding Var	riable Annuity Guaran	ntees Under SSAF	No.108												XXX	XXX
1699999	999. Subtota	I - Hedging Eff	ective Variable Annu	uity Guarantees Unde	er SSAP No.108													XXX	XXX
1709999	999. Subtota	I - Hedging Oth	ner											(31,636,044)	(31,636,044)			XXX	XXX
1719999	999. Subtota	I - Replication																XXX	XXX
1729999	999. Subtota	I - Income Gen	eration															XXX	XXX
1739999	999. Subtota	I - Other																XXX	XXX
1749999	999. Subtota	l - Adjustments	for SSAP No. 108	Derivatives														XXX	XXX
1759999	999 - Totals													(31,636,044)	(31,636,044)			XXX	XXX

(a)	Code	Description of Hedged Risk(s)

Impact of the Hedge at the End of the Reporting Period
impact of the freuge at the End of the freporting Feriod
0

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Bool	k/Adjusted Carrying V	alue		Fair Value		11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	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	Carrying Value >0		Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	12,526,854	(6,847,738)	12,526,854	12,526,854	(6,847,738)	12,526,854	10,906,787	10,906,787
Bank of America, National Association-NY B4TYDEB6GKM	20031MB27 . Y.	Y		10,214,424					461,232		
Barclays Bank PLC (London) G5GSEF7VJP5	70UK5573Y	У	39,710,000	11,354,573			40,316,596		606,596		
BNP PARIBAS 213800RK6FY	7V2D0CW37YYY	У	310,000	227,032			380,268		70,268		
Citibank, National Association E570DZWZ7FF	32TWEFA76Y	У		3,937,509			16,963,167		265,777		
Credit SuisseE58DKGMJYYY		Y		2,484,852			7,063,721		13,721		
Goldman Sachs International		YY	22,250,000	9, 127, 148			22,368,586		118,586		
MorganStanley 87GCMVDQLFK		ΥΥ	17,630,000	6,616,466			17,669,223		39,223		
Scotia Bank L319ZG2KFGX				10,351,113			33,847,149		176, 149		
SunTrust Bank		У	73,680,000	25,604,274			74,740,656		1,060,656		
Wells Fargo Bank, National Association		У	61,820,000				62,561,083		741,083		
Royal Bank of CanadaES71P3U3RHI		У		10,814,320			33,978,589		48,589		
Societe Generale		У		5,657,194			13,429,782		109,782		
Mizuho		YY		2, 162, 283			2, 162, 283				
UBS 549300W01FU	NYH0FL22YY	Y		197,326		197,326	213,390		213,390		
029999999. Total NAIC 1 Designation			377, 198, 390	118,320,915		197, 326	381,095,725		3,925,052		
089999999. Aggregate Sum of Central Clearinghouses (Excluding Excl	nange Traded)							(2,006,552)		5,499,798	5,499,798
		<b>+</b>									
099999999 - Gross Totals			377 . 198 . 390	130,847,769	(6.847.738)	12,724,180	393,622,579	(8,854,290)	16,451,906	16,406,585	16,406,585
1. Offset per SSAP No. 64			011,100,000	100,047,700	(0,047,700)	12,724,100	000,022,013	(0,004,200)	10,451,000	10,400,303	10,400,000
2. Net after right of offset per SSAP No. 64				130,847,769	(6,847,738)						

## E23

## **SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open December 31 of Current Year

#### Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of Margin
Exchange, Counterparty or Central Clearinghouse		ے ال <sub>ا</sub>				Carrying	Maturity	
or Central Clearinghouse	Type of Asset Pled	Id	<u>Descript</u> ion	Fair Value	Par Value	Value	Date	(I, V or IV)
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					<b></b>			
							· · · · · · · · · · · · · · · · · · ·	
					<del> </del>		·	+
					<del> </del>			<del> </del>
					<del> </del>		·	
							······	
			·····				·	*
010000000 Tatal	I						VVV	VVV
019999999 - Total							XXX	XXX

#### Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV
Bank of America,National Association-NY B4TYDEB6GKN	Z0031MB27 Cash			54,940,000		XXX		IV
Barclays Bank PLC (London) G5GSEF7VJP5	170UK5573 Cash			39,710,000		XXX		
BNP PARIBAS213800FK6FY	7V2D0CW37 Cash			310,000		XXX		IV
Citibank, National Association E570DZWZ7FF	32TWEFA76 Cash			16,697,390		XXX		
Credit Suisse E58DKGMJYYY	JLN8C3868 Cash			7,050,000		XXX		
Goldman Sachs International 784F5XWPLTW	KTBV3E584 Cash			22,250,000		XXX		IV
MorganStanley	A7QOJXC56 Cash			17,630,000		XXX		
Scotia Bank L319ZG2KFGX	Z61BMYR72 Cash			33,671,000		XXX		IV
SunTrust Bank	T8XKCSX06 Cash			73,680,000		XXX		
Wells Fargo Bank, National Association	YMCUFXT09 Cash			61,820,000		XXX		
Royal Bank of CanadaES71P3U3RH1	GC71XBU11 Cash			33,930,000		XXX		IV
Societe Generale	WK7X42C15 Cash			13,320,000		XXX		IV
Mizuho 549300HS3WT	RS6D88H32 Cash			2,190,000		XXX		IV
029999999 - Total				377, 198, 390		XXX	XXX	XXX

## **SCHEDULE DB - PART E**

## Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

	CDHS Hedged Item								3 01 0	'			He	dging Instrume	ents			
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
				Fair Value					Current Year				Hedging					
				Gain (Loss)			Current Year		Increase				Instruments'					
		Prior Fair	Ending Fair	in Full	Fair Value		Increase	Change in	(Decrease)				Current Fair					
		Value in Full	Value in Full	Contract	Gain (Loss)		(Decrease)	the Hedged	in VM-21		Current Year			Hedge Gain				
		Contract	Contract	Cash Flows	in Hedged	Current Year	in VM-21	Item	Liability		Fair Value	Current Year	Fluctuation	(Loss) in			Current Year	
		Cash Flows	Cash Flows	Attributed to	Item	Increase	Liability	Attributed to	Attributed to		Fluctuation	Natural	Not	Current Year	Current Year	Current Year	Total	Ending
		Attributed to	Attributed to	Interest	Attributed to	(Decrease)	Attributed to	Hedged Risk	Hedged	Prior	of the	Offset to	Attributed to	Deferred	Prescribed	Additional	Deferred	Deferred
		Interest	Interest	Rates	Hedged	in VM-21	Interest	Percentage	Risk	Deferred	Hedge	VM-21	Hedged	Adjustment	Deferred	Deferred	Amortization	Balance
Identifier	Description	Rates	Rates	(4-3)	Risk	Liability	Rates	(6/5)	(8*9)	Balance	Instruments	Liability	Risk	[12-(13+14)]	Amortization	Amortization	(16+17)	(11+15+18)
		}	<del> </del>						<b></b>									
		<u> </u>	<del> </del>	·										····				
		<u> </u>	<del> </del>															
T-4-1																		
Total								XXX										

# Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

## **SCHEDULE E - PART 1 - CASH**

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
US Bank Minneapolis, MN		0.000			(158,456)	XXX
JP Morgan New York, NY		0.000			37,541,088	XXX
Wells Fargo San Francisco, CA					(20,995,101)	.XXX.
Citibank New York, NY					28,957,311	XXX
0199998 Deposits in depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX			45,344,842	XXX
0299998 Deposits in depositories which 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			45,344,842	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
				1		
						<b>_</b>
					•	<b></b>
						ļ
						<b>_</b>
0599999 Total - Cash	XXX	XXX			45,344,842	XXX

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

1.	January	40,802,731	4.	April	92,653,987	7.	July	21,959,351	10.	October	27,809,309
2.	February	58,545,163	5.	May	72,935,522	8.	August	48,965,593	11.	November	497,794,138
3.	March	49,959,542	6.	June	64,232,885	9.	September	25,790,910	12.	December	45,344,843

## **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

	Show	v Investments Owned	December 31 of C	Current Year				
1	2	3	4	5	6	7 Book/Adjusted	8 Amount of Interest	9 Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
0599999. Total	- U.S. Government Bonds		•		•	-		
1099999. Total	- All Other Government Bonds							
1799999. Total	- U.S. States, Territories and Possessions Bonds							
2499999. Total	- U.S. Political Subdivisions Bonds							
3199999. Total	- U.S. Special Revenues Bonds							
3899999. Total	- Industrial and Miscellaneous (Unaffiliated) Bonds							
4899999. Total	- Hybrid Securities							
5599999. Total	- Parent, Subsidiaries and Affiliates Bonds							
6099999. Subt	otal - SVO Identified Funds							
6599999. Subto	otal - Unaffiliated Bank Loans							
7699999. Total	- Issuer Obligations							
7799999. Total	- Residential Mortgage-Backed Securities							
	- Commercial Mortgage-Backed Securities							
7999999. Total	- Other Loan-Backed and Structured Securities							
8099999. Total	- SVO Identified Funds							
	- Affiliated Bank Loans							
8299999. Total	- Unaffiliated Bank Loans							
8399999. Total								
	GOLDMAN SACHS FIN SQ TR OB-IN STIF FUND		12/30/2019	0.000		777,988,938		1,187,091
8599999. Subto	otal - Exempt Money Market Mutual Funds - as Identified by the SVO					777,988,938		1,187,091
97181C-40-7	WILMINGTON PRIME MONEY MARKET OPEN END F	SD	12/30/2019	0.000		1,400,000		
	JP MORGAN CHASE STIF FUND		12/30/2019	0.000		20,510		
8699999. Subt	otal - All Other Money Market Mutual Funds	Lon	11 (10 (0010	0.000	00 (40 (0000	1,420,510		
	Wells Fargo WELLS FARGO ©	SD	11/10/2019	0.000	02/10/2020	559,502		
8799999. Subt	otal - Other Cash Equivalents			1		559,502		
			······		·····			
								-
					·····			
								-
					······			
1 8899999 - Tota	l Cash Equivalents					779.968.950		1, 187, 091

#### **SCHEDULE E - PART 3 - SPECIAL DEPOSITS**

	3(	<u>-ΠΕ</u> L	DULE E - PART 3 - SPE		FUSITS For the	Γ	
		'	2	Benefit of All	Policyholders	All Other Spec	cial Deposits
	States, Etc.	Type of Deposit		3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1.	AlabamaAL						
2.	AlaskaAK						
3.	ArizonaAZ		For protection of policyholders in state			110 , 157	110,735
4. 5.	Arkansas AR California CA		For protection of policyholders in state			559,502	559,502
6.	ColoradoCO					,	
7.	ConnecticutCT						
8.	DelawareDE		For protection of policyholders in state			1,504,505	1,503,346
9.	District of ColumbiaDC						
10.	FloridaFL						113,745
11.	GeorgiaGA	l l	For protection of policyholders in state			24,647	24,374
12.	HawaiiHI						
13. 14.	IllinoisIL						
15.	IndianaIN						
16.	lowa JA		For protection of policyholders in state		4,863,249,089		
17.	KansasKS						
18.	KentuckyKY						
19.	LouisianaLA	l l					
20.	MaineME	l l					
21.	MarylandMD					000 047	
22.	MassachusettsMA		For protection of policyholders in state			290,347	329,333
23. 24.	MichiganMI MinnesotaMN						
25.	MississippiMS						
26.	MissouriMO						
27.	MontanaMT	l l					
28.	NebraskaNE						
29.	NevadaNV		For protection of policyholders in state			241,545	238,865
30.	New HampshireNH						
31.	New JerseyNJ						
32.	New MexicoNM		For protection of policyholders in state				250 , 175
33. 34.	New York		For protection of policyholders in state			402,067	491,532
_	North DakotaND	l l	, , ,			402,007	491,532
	OhioOH	l l				100,000	103,229
37.	OklahomaOK						
38.	OregonOR						
39.	PennsylvaniaPA						
40.	Rhode IslandRI						
41.	South Carolina SC		For protection of policyholders in state			134,739	133,244
42.	South DakotaSD						
43. 44.	TennesseeTN TexasTX						
45.	UtahUT	l l					
46.	VermontVT						
47.	VirginiaVA		For protection of policyholders in state			325,463	327, 171
48.	WashingtonWA						
49.	West VirginiaWV						
50.	WisconsinWI					<b></b>	
51.	WyomingWY						
52. 53.	American SamoaAS GuamGU						
53. 54.	Puerto RicoPR	l l					
55.	U.S. Virgin IslandsVI						
56.	Northern Mariana IslandsMP						
57.	CanadaCAN						
58.	Aggregate Alien and OtherOT		XXX				
59.	Subtotal	XXX	XXX	4,812,265,057	4,863,249,089	4,060,975	4,185,251
	DETAILS OF WRITE-INS						
						<del> </del> <del> </del>	
					1	<del> </del> <del> </del>	
	0						
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus						
	5898)(Line 58 above)	XXX	XXX				

#### **ALPHABETICAL INDEX**

#### **ANNUAL STATEMENT BLANK**

Analysis of Increase in Reserves During The Year	7.1
Analysis of Operations By Lines of Business	6
Asset Valuation Reserve Default Component	30
Asset Valuation Reserve Equity	32
Asset Valuation Reserve Replications (Synthetic) Assets	35
Asset Valuation Reserve	29
Assets	2
Cash Flow	5
Exhibit 1 - Part 1 - Premiums and Annuity Considerations for Life and Accident and Health Contracts	9
Exhibit 1 - Part 2 - Dividends and Coupons Applied, Reinsurance Commissions and Expense	10
Exhibit 2 - General Expenses	11
Exhibit 3 - Taxes, Licenses and Fees (Excluding Federal Income Taxes)	11
Exhibit 4 - Dividends or Refunds	
Exhibit 5 - Aggregate Reserve for Life Contracts	12
Exhibit 5 - Interrogatories	
Exhibit 5A - Changes in Bases of Valuation During The Year	13
Exhibit 6 - Aggregate Reserves for Accident and Health Contracts	14
Exhibit 7 - Deposit-Type Contracts	15
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 1	16
Exhibit 8 - Claims for Life and Accident and Health Contracts - Part 2	17
Exhibit of Capital Gains (Losses)	8
Exhibit of Life Insurance	25
Exhibit of Net Investment Income	8
Exhibit of Nonadmitted Assets	18
Exhibit of Number of Policies, Contracts, Certificates, Income Payable and Account Values	27
Five-Year Historical Data	22
Form for Calculating the Interest Maintenance Reserve (IMR)	28
General Interrogatories	20
Jurat Page	1
Liabilities, Surplus and Other Funds	3
Life Insurance (State Page)	24
Notes To Financial Statements	19
Overflow Page For Write-ins	55
Schedule A - Part 1	E01
Schedule A - Part 2	E02
Schedule A - Part 3	E03
Schedule A - Verification Between Years	SI02
Schedule B - Part 1	E04
Schedule B - Part 2	E05
Schedule B - Part 3	E06
Schedule B - Verification Between Years	SI02
Schedule BA - Part 1	E07
Schedule BA - Part 2	E08
Schedule BA - Part 3	E09
Schedule BA - Verification Between Years	SI03
Schedule D - Part 1	E10
Schedule D - Part 1A - Section 1	SI05
Schedule D - Part 1A - Section 2	SI08
Schedule D - Part 2 - Section 1	E11
Schedule D - Part 2 - Section 2	E12
Schedule D - Part 3	E13
Schedule D - Part 4	E14
Schedule D - Part 5	E15
Schedule D - Part 6 - Section 1	E16
Schedule D - Part 6 - Section 2	E16
Schedule D - Summary By Country	SI04
Schedule D - Verification Between Years	SI03
Schedule DA - Part 1	E17
Schedule DA - Verification Between Years	SI10

#### **ANNUAL STATEMENT BLANK (Continued)**

Schedule DB - Part A - Section 1	E18
Schedule DB - Part A - Section 2	E19
Schedule DB - Part A - Verification Between Years	SI11
Schedule DB - Part B - Section 1	E20
Schedule DB - Part B - Section 2	E21
Schedule DB - Part B - Verification Between Years	SI11
Schedule DB - Part C - Section 1	SI12
Schedule DB - Part C - Section 2	SI13
Schedule DB - Part D - Section 1	E22
Schedule DB - Part D - Section 2	E23
Schedule DB - Part E	E24
Schedule DB - Verification	SI14
Schedule DL - Part 1	E25
Schedule DL - Part 2	E26
Schedule E - Part 1 - Cash	E27
Schedule E - Part 2 - Cash Equivalents	E28
Schedule E - Part 2 - Verification Between Years	SI15
Schedule E - Part 3 - Special Deposits	E29
Schedule F	36
Schedule H - Accident and Health Exhibit - Part 1	37
Schedule H - Part 2, Part 3 and Part 4	38
Schedule H - Part 5 - Health Claims	39
Schedule S - Part 1 - Section 1	40
Schedule S - Part 1 - Section 2	41
Schedule S - Part 2	42
Schedule S - Part 3 - Section 1	43
Schedule S - Part 3 - Section 2	44
Schedule S - Part 4	45
Schedule S - Part 5	46
Schedule S - Part 6	47
Schedule S - Part 7	48
Schedule T - Part 2 Interstate Compact	50
Schedule T - Premiums and Annuity Considerations	
Schedule Y - Information Concerning Activities of Insurer Members of a Holding Company Group	51
Schedule Y - Part 1A - Detail of Insurance Holding Company System	52
Schedule Y - Part 2 - Summary of Insurer's Transactions With Any Affiliates	
Summary Investment Schedule	SI01
Summary of Operations	
Supplemental Exhibits and Schedules Interrogatories	