QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED SEPTEMBER 30, 2020

[X] LIFE AND ACCIDENT AND HEALTH

[] FRATERNAL BENEFIT SOCIETIES

2020



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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2020 OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

NA	IC Group Code 3891 (Current)	4734 NAIC Comp (Prior)	pany Code <u>62200</u> Employer	's ID Number95-2496321
Organized under the Laws of	, ,		, State of Domicile or Port o	f EntryIA
Country of Domicile		United	States of America	
Licensed as business type:	1	Life, Accident and Health	[X] Fraternal Benefit Societies [1
Incorporated/Organized	08/10/1967	7	Commenced Business	09/30/1967
Statutory Home Office	215 10th Street	, Suite 1100	,	Des Moines, IA, US 50309
	(Street and	Number)	(City	or Town, State, Country and Zip Code)
Main Administrative Office			n Street, Suite 1100 eet and Number)	
	Des Moines, IA, US 50309		,	855-887-4487
(City or	⁻ Town, State, Country and Zip	Code)	1	(Area Code) (Telephone Number)
Mail Address	215 10th Street, Suit (Street and Number or		,(City	Des Moines, IA, US 50309 or Town, State, Country and Zip Code)
Primary Location of Books and	•	,	h Street, Suite 1100	5
Filliary Location of Books and			et and Number)	
(City or	Des Moines, IA, US 50309 Town, State, Country and Zip	Code)	· · · · · · · · · · · · · · · · · · ·	515-393-3725 (Area Code) (Telephone Number)
Internet Website Address	,	, www.	globalatlantic.com	, , , , , , , , , , , , , , , , , , ,
Statutory Statement Contact	Tonya	Rachelle Maxwell	,	515-393-3725
Statutory Statement Contact		(Name)		(Area Code) (Telephone Number)
	tonya.maxwell@gafg.com (E-mail Address)			(FAX Number)
			OFFICERS	
President _	David Pa		Chief Financial Officer	David Allen Jacoby
Chief Executive Officer	Robert Micha	ael Arena Jr.	SVP, Associate General Counsel, Secretary	Kathryn Lauren Freund #
- -			OTHER	•
	ef Investment Officer		s Barnett, Managing Director	Jason Alexander Bickler, Managing Director
	#, SVP, Illustration Actuary o, Senior Vice President		rt, Chief Technology Officer Finkler, Senior Vice President	Mark Francis Erickson, Managing Director April Elizabeth Galda, Managing Director
	lis, SVP and Treasurer	. 	lecht, Managing Director	Brian Michael Hendry, Chief Audit Executive
	Senior Vice President		son, SVP, Assoc. GC, Asst. Sec.	Kevin Michael Kimmerling, SVP, Assoc. GC, Asst. Sec
	Chief Marketing Officer #, SVP, Product Actuary		sick #, Senior Vice President ee. Executive Vice President	Victoria May Lau, Senior Vice President Emily Anne LeMay, Senior Vice President
	k, Chief Underwriter		eil, MD and Assistant Treasurer	Tonya Rachelle Maxwell #, Vice President
	, Senior Vice President		1cIntyre #, Managing Director	Barrie Ribet Moskovich, Managing Director
	, VP, Appointed Actuary Managing Director		a, Chief Human Resources Officer , Chief Legal Officer and GC	Sarah Marie Patterson, MD, Assoc. GC and Asst. Sec. Jason Michael Roach, Senior Vice President
	hief Operations Officer		rford #, Senior Vice President	Andrew Mead Shainberg, Chief Compliance Officer
	i #, SVP, Chief Information	Lauren Taylor Scott	#, SVP, Head of Regulatory and	Natalie Rose Wagner, VP, Privacy Officer, Anti-Money
	ty Officer rill, Managing Director		vernment Affairs MD, Assoc. GC and Asst. Sec.	Laundering Officer, and Special Investigative Unit Office Sarah Anne Williams, Managing Director
	on, Chief Risk Officer	- Cary Frining Chibor,	mb, nood. Of and noot. Coo.	Cararry wind Williams, Managing 20000
			RS OR TRUSTEES	
	nael Arena Jr. avid Todd		vid Allen Jacoby vid Paul Wilken	Hanben Kim Lee
	a rodu		And a dail visition	
State of	lowa	SS:		
County of	Polk			
TI 60 644				
				eporting entity, and that on the reporting period stated abovens or claims thereon, except as herein stated, and that the
				I and true statement of all the assets and liabilities and of the
				ns therefrom for the period ended, and have been complete
				t to the extent that: (1) state law may differ; or, (2) that stang to the best of their information, knowledge and belie
respectively. Furthermore, th	e scope of this attestation by	the described officers al	so includes the related correspond	ling electronic filing with the NAIC, when required, that is a
exact copy (except for formatt to the enclosed statement.	ting differences due to electro	nic filing) of the enclosed DocuSigned by:	I statement. The electronic filing ma	ay be requested by various regulators in lieu of or in addition DocuSigned by:
Docusigned by:	,			
Vai OF WW	\sim	_	wnen Freund	David Jacoby
C05CB48F52F5454	lilkon	D8C82C52D89A4		3036D7DB18A84AB
David Paul W Presiden			yn Lauren Freund General Counsel, Secretary	David Allen Jacoby Chief Financial Officer
			a. Is this an original fili	ng?Yes[X]No[]
Subscribed and sworn to befo	re me this		b. If no,	
day of			1. State the amend	
			Date filed Number of pages	
			o. Number of pages	, attas 104

ASSETS

			Current Statement Date		4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	7,072,702,464		7,072,702,464	6,321,882,645
	Stocks:				
	2.1 Preferred stocks				14,681,892
	2.2 Common stocks	373,110,581		373,110,581	
3.	Mortgage loans on real estate:				
	3.1 First liens	1,070,221,940		1,070,221,940	1,070,109,453
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less \$ encumbrances)				
	4.2 Properties held for the production of income (less				
	\$ encumbrances)				
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$9,658,296), cash equivalents				
	(\$161,641,215) and short-term				
	investments (\$)	171.299.511		171,299,511	825.313.792
6.	Contract loans (including \$ premium notes)				258,228,526
	Derivatives	145,971,203			130,847,769
l	Other invested assets				324,613,982
9.	Receivables for securities	, ,			1,738,485
10.	Securities lending reinvested collateral assets		, ,	, , , , , , , , , , , , , , , , , , ,	
	Aggregate write-ins for invested assets				
	Subtotals, cash and invested assets (Lines 1 to 11)			9,482,358,024	9,423,878,431
	Title plants less \$ charged off (for Title insurers				
	only)				
14.	Investment income due and accrued	135,514,701		135,514,701	111,915,830
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	9,398,671	6,726,751	2,671,920	8, 177, 683
	15.2 Deferred premiums, agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	14,989,687		14,989,687	24,610,409
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	68,774,433		68,774,433	57,337,967
	16.2 Funds held by or deposited with reinsured companies	293,920,499		293,920,499	276,737,262
	16.3 Other amounts receivable under reinsurance contracts	246,031,146	11,900,251	234 , 130 , 895	96,807,677
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	56,662,202		56,662,202	
18.2	Net deferred tax asset	13,209,815		13,209,815	44,497,343
19.	Guaranty funds receivable or on deposit	1,007,467		1,007,467	1,004,715
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets				
	(\$)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	31,484,610	1,355,508	30 , 129 , 102	26,743,351
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10 366 388 360	33 010 515	10,333,368,745	10,071,710,668
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			10,333,300,743	10,071,710,000
28.	Total (Lines 26 and 27)	10,366,388,260	33,019,515	10,333,368,745	10,071,710,668
	DETAILS OF WRITE-INS	_,,	22,010,010	.,,,	, , ,
1101.					
1101.					
1103.					
	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
	Investment in Pension Annuity	22 016 224		22,016,224	22,533,129
	Miscellaneous Accounts Receivable			22,010,224	22,533,129
	TPA Funding Deposit	, ,	, ,		1,744,002
2503. 2598.	Summary of remaining write-ins for Line 25 from overflow page			8,112,878	
	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	31,484,610	1,355,508		26,743,351
2 033.	rotais (Lines 2001 timough 2000 plus 2090)(Line 20 dD0Ve)	01,404,010	1,000,000	50, 123, 102	20,140,001

LIABILITIES, SURPLUS AND OTHER FUNDS

Agriculture		LIABILITIES, CONTIECT AND OTHER TO	1100	
Application reserve for the continued is			1 Current	2 December 21
Agrigation receive for the continues S				
Control colors Motion Processors Motion Researces 867,713 SEC 4,00,87 (SEC 4,00,87 (_	4 504 400 540	Statement Date	Phor rear
2. Appropriate receive the contention and health contention (security) 5. Montain Receivers. 4. Library 1. Li	1.			
1. Licentary for expectations contained producing \$ Mesco Receiver)				
4 Contract claims: 4 1 Use: 4 1 Use: 5 Projections of determinishment of the contract of the c				
4 Library 1 Libr	3.	Liability for deposit-type contracts (including \$ Modco Reserve)	616,717,502	501,944,554
4.2 Accident and leafill Profusion for policy folder dischards, refunds to members and couptins papable in following calendary year - estimated amounts of the profusion for policy folder dischards, refunds to members and couptins papable in following calendary year - estimated amounts of the profusion for policy folders dischards and refunds to members and couptins grapher (including \$	4.			
4.2 Accident and leafill Profusion for policy folder dischards, refunds to members and couptins papable in following calendary year - estimated amounts of the profusion for policy folder dischards, refunds to members and couptins papable in following calendary year - estimated amounts of the profusion for policy folders dischards and refunds to members and couptins grapher (including \$		4.1 Life	41,985,203	37,019,318
5. Policylouter's dividends fruither stands to members \$ and couptors \$ due and couptors \$ and c				
and uniquest	5			
6. Provision for policy/codered olicitents, relativists to members and couption speaked in following calendary serv-estimated anomalities. 6. Prolicy/codered olicitents and relativists to members and policy apportunities. 6. Carpores and similar bearries (including \$ Modes). 6. Carpores and similar bearries. 6. Supervision (including similar olicited similar (including \$ Modes). 7. Carpores (including similar olicited similar (including \$ Modes). 8. Supervision (including similar olicited similar (including \$ Modes). 9. Supervision (including similar (including \$ Modes). 10. Carpores and supervision (including \$ Modes). 11. Supervision (including similar (including \$ Modes). 12. Supervision (including similar (including \$ Modes). 13. Transfers to Separate Accounts due or account (necling similar (including \$ Modes). 14. Supervision (including \$ Modes). 15. Transfers to Separate Accounts (including \$ Modes). 16. Supervision (including \$ Modes). 17. Fig. 10. Supervision (including \$ Modes). 18. Supervision (including \$ Modes). 19. Supervision (including \$ Modes). 19	٥.			16 701
annotes. 6. Policyproteins dividents and infunds to members appointment for paryment (including \$ 5, 187, 416 5, 889, 178 2. Policyproteins dividends and entirus to members any set appointment of including \$ 5, 187, 416 3. Occupant and similar berrelit (including \$ 5, 187, 416 5) 3. Occupant and similar berrelit (including \$ 5, 187, 416 5) 3. Occupant and similar berrelit (including \$ 6, 187, 416 5) 4. Presimilar and an inflame berrelit (including \$ 6, 187, 416 5) 4. Presimilar and annihy choreal stores of the land appoint and related to the test to change the second of the second profit of the second of the seco	_	·		40,794
A Policyhoden's dividentia and relatinds to members apparationed for pagament (including \$ 5, 197.419 5. Policyhoden's dividentia and relatinds to remember and yet apparationed (including \$ 5, 197.419 6. Policyhoden's dividentia and relation to remember and yet apparationed (including \$ 5, 197.419 6. Policyhoden's dividentia and relation (including \$ 5, 197.419 6. Policyhoden's dividentia and relation (including \$ 5, 197.419 6. Policyhoden's dividentia and accident and health controls received in advance less \$ 5, 197.455 6. Policyhoden's dividentia and accident and health controls received in advance less \$ 5, 197.455 6. Surrender's views on canceled controls \$ 2, 200.200 6. Surrender's views on canceled controls \$ 2, 200.200 6. Policyhoden's dividentia and the leaf to the experience relating relations of which \$ 3, 200.200 6. Surrender's views on canceled controls \$ 18, 78, 877 6. Surrender's views on canceled on crisistance, including \$ 18, 78, 877 6. Surrender's views on canceled on crisistance, including \$ 18, 78, 877 6. Surrender's Maintenance Research 6. Surrender's Maintenance Research 7. Commissions to agent also or accident-leaf and entantly contracts \$ 240.248, 280 accident and theath 8. Surrender's Maintenance Research 9. Surrender's Maintenance Research 9. Surrender's Maintenance Research 10. Commissions and elegates due or accided the or accident-leaf to the controls to the control of the co	6.			
Mode20				
6.2 Pelicinfolders dividedists and either de tremembers not yet apportionation (including \$ 0.5 Coupting and entities controlled to control as a control to a control and entities of included and entities of included and entities and included elevations in advanced reads \$ 3.000 per pentitive and entities and included generators. Including \$ accordent and health control and entities and entitled entitled to the entities and included generators. Including \$ accordent and health entitled to the entitled entitled to the entitled entitled to the entitled entit		6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$		
6.2 Pelicinfolders dividedists and either de tremembers not yet apportionation (including \$ 0.5 Coupting and entities controlled to control as a control to a control and entities of included and entities of included and entities and included elevations in advanced reads \$ 3.000 per pentitive and entities and included generators. Including \$ accordent and health control and entities and entitled entitled to the entities and included generators. Including \$ accordent and health entitled to the entitled entitled to the entitled entitled to the entitled entit		Modco)	5,167,418 [6,869,174
6.3 Coupons and alminist benefits forciding is A Amount provisionally held to deterded obted policies not included in Line 9 (Section 1997). A Amount provisionally held to deterded obted policies and tending of section 1997. A Control of building not included influence of control of the section 1997. A Control of building not included influence in cluded		6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco)		
7. Amount provisionally held for deferred divisional policies not included at Line 6 8. Premium and annuly considerations of the and according a decident and helding for the provision of the and according of the annuly control of the and according and helding for the policy of the annuly control of the annul of th				
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\$ discount including \$ societar and health promisms \$87,285 933,49\$ Contract biblifiers not included selector carriacties contracted carriacties \$1.5 x months with the carriacties carriacties \$1.5 x months with the carriact				
Contract labilities not included elsewhere:	8.	Premiums and annuity considerations for life and accident and health contracts received in advance less		250 101
9 Surrendor values on canceled contracts 2-2 Provision for experience fairing praints, including the liability of S 2-2 Provision for experience fairing relations including the liability of S 2-2 Provision for experience fairing relations of which \$ 2-3 Other amounts payable on reinsurance, including \$ 3-3 Other amounts payable on reinsurance, including \$ 3-4 Interest Maintenance Reserve 2-40, 268, 590 229, 116, 592 3-4 Interest Maintenance Reserve 3-4 Commissions to agents due or accruad-life and annuly contracts \$ 3-4 Interest Maintenance Reserve 3-5 Other amounts of the second of the seco		\$ discount; including \$ accident and health premiums	687,285	953,434
9.2 Provision for expensions rating refunds, including the liability of \$ in ornaclical loses and created by the Politic Health Service Act. Service Act. 10.5 Service Act. 10.5 Service Act. 10.6 Commissions by applied on refresurance, including \$ 20, 246, 586 , accident and health \$ 20, 266, 586 , 225, 116, 582 11. Commissions and expense allowage contract bring \$ 240, 246, 586 , accident and health \$ 20, 383 12.1 Service Act. 12.1 Commissions and expense allowage contract bring \$ 240, 246, 586 , accident and health \$ 20, 383 13. Transfers to Separate Accounts due or accounced (red) (robuding \$ accident and health \$ 240, 383 14. Taxes, licenses and fees due or accounced (red) (robuding \$ accident and service Accounts on the Act of Separate Accounts and expense allowances, and of Separate Accounts and expense allowances, and accounts and expense allowances, and accounts and the Act of Separate Accounts (red) (robuding Service Act of Separate Accounts Including Service Act of Separate Accounts (robuding Service Act of Separate Accounts (robuding Service Act of Separate Accounts (robuding Service Accounts (robuding Separate Accounts Including Separate Accounts Included Service Accounts Including Separate Accounts Including Sep	9.			
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Severe Act		9.2 Provision for experience rating refunds, including the liability of \$ accident and health		
Service Act				
9.3 Other amounts payable on retinsurance, including \$ 19, 755, 677 assumed and \$ 94, 039, 895 code of ceded ceded ceded ceded 110, 224, 670 cedes to applicate on construction of the cedes of the cedes basiletenese Reserve and Secretary Controls \$ 240, 246, 890 , accident and health 240, 246, 890 cedes and health 240, 246, 890 cedes and health 240, 240, 246, 890 cedes and health 240, 240, 240, 240, 240, 240, 240, 240,				
December 110, 824, 670 22, 116, 822 20, 20, 20, 20, 20, 20, 20, 20, 20, 20,		Service Act		,
0.4 Interest Maintenance Reserve 1. Commissions agents due or accrued-life and annuity contracts 3		9.3 Other amounts payable on reinsurance, including \$16, /85,6// assumed and \$94,038,993		
10. Commissions to agents due or accrued-life and annuity contracts \$		ceded	110,824,670	124,010,626
10. Commissions to agents due or accrued-life and annuity contracts \$		9.4 Interest Maintenance Reserve	240,246,860	228 , 116 , 892
\$ and deposit pope contract funds \$ 2,29,829 10. Commissions and expenses due or accrued 1918,137 11. Commissions and expenses due or accrued 1918,137 12. Commissions and expenses due or accrued 1918,137 13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances) 14. Taxes, Exemps and fees due or accrued, excluding \$ commissions and solvantees recognized in reserves, net of reinsured allowances) 15. Commissions and fees the contraction, excluding \$ commissions are compared to the commissions and solvantees and fees due or accrued, excluding \$ commissions are commissions and the commissions and the commissions are commissions and the commissions and the commissions are commissions are commissions and the commissions are commissions are commissions and the commissions are co	10		, ,	
11. Commissions and expense allowances payable on reinsurance assumed 181,137 191,815 19	10.	continues to agents due of accidente and annuity contracts with the contract finds the co	4 200 222	5 250 622
12 General expenses due or accrued (net) (including \$ accrued for expense all allowances recognized for expense all allowances recognized in reserves, net of reinsured selections and allowances recognized in reserves, net of reinsured selections and allowances recognized in reserves, net of reinsured selections and allowances recognized in reserves, net of reinsured selections and allowances recognized in reserves, net of reinsured selections and allowances recognized in reserves, net of reinsured selections and allowances recognized in reserves, net of reinsured selections and reserves and selections are recognized as a control selection and allowances. 170, 170, 170, 170, 170, 170, 170, 170,		and deposit-type contract funds \$	4,260,323	
13. Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances) (170, 164) 4, 753, 38 14. Taxes, licenses and fees due or accrued, excluding federal intorne taxes (170, 164) 4, 753, 38 15. Net deferred tax liability (170, 164) 1, 772, 38 15. Net deferred tax liability (170, 164) 1, 772, 38 16. Uncarned investment income taxes, including \$ on realized capital gains (losses) (170, 164) 1, 772, 38 17. Amounts withheld or relatined by experting entity segent or trustee (180, 180, 180, 180, 180, 180, 180, 180,	11.			
allowances recognosed in reserves, net of reinsured allowances (170,194) 4, 733,384 151 Current federal and foreign income taxes, including \$ on realized capital gains (losses) 3,1732,394 152 Net deferred tax sibility 152 Net deferred tax sibility 153,785 153 Network the control of the control	12.	General expenses due or accrued	64,833,317	65,996,458
allowances recognosed in reserves, net of reinsured allowances (170,194) 4, 733,384 151 Current federal and foreign income taxes, including \$ on realized capital gains (losses) 3,1732,394 152 Net deferred tax sibility 152 Net deferred tax sibility 153,785 153 Network the control of the control	13	·		, ,
14. Taxes, licensees and tees due or accounde, excluding federal income taxes. (170, 184) 4, 733, 384 15. Verter defered tax fabrilly common taxes including \$ or realized capital gains (losses) 31, 732, 394 15. Verter defered tax fabrilly common taxes including \$ or realized capital gains (losses) 31, 732, 394 15. Verter defered tax fabrilly common taxes including \$ or realized capital gains (losses) 31, 732, 394 15. Verter defered tax fabrilly common taxes including \$ or realized capital gains (losses) 31, 732, 394 15. Verter defered tax fabrilly common taxes in common	10.			
15.1 Current federal and foreign income taxes, including \$ 0.1	4.4			
15.2 Net deferred tax liability				
16. Unearmed Investment income 195,785	15.1	Current federal and foreign income taxes, including \$ on realized capital gains (losses)		31,732,394
17. Amounts withheld or retained by reporting entity as agents or trustee 195, 785	15.2	Net deferred tax liability		
17. Amounts withheld or retained by reporting entity as agents or trustee 195, 785	16.	Unearned investment income		
18. Amounts held for agents' account, including \$ agents' credit balances 48, 488, 445 33, 717, 824 20. Net adjustment in assets and liabilities due to foreign exchange rates 56, 932, 113 57, 231, 526 21. Liability for benefits for employees and agents if not included above 56, 932, 113 57, 231, 526 22. Borrowed money \$ and interest thereon \$ 50,002, 222 23. Dividends to stockholders' declared and unpaid 57, 231, 526 24. Dividends to stockholders' declared and unpaid 58, 240 78,	17			
Remittances and items not allocated 43,488,445 33,717,824				
20. Net adjustment in assets and liabilities due to foreign exchange rates. 56,932,115 57,231,526 55,002,222 521 52,002,222 521 52,002,222 521 52,002,222 522 522 522 523 523 523 523 524				
1.1 Liability for benefits for employees and agents if not included above 50,932,113 57,231,526				· · ·
22				
22	21.	Liability for benefits for employees and agents if not included above	56,932,113	57,231,526
23. Dividends to stockholders declared and unpaid		Borrowed money \$ and interest thereon \$		50.002.222
Miscellaneous liabilities 24 of 1 Asset valuation reserve 99, 216, 017 88,049, 240		•		
24.01 Asset valuation reserve		•		
24.02 Reinsurance in unauthorized and certified (\$) companies 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers 24.04 Departs outstanding 24.05 Liability for amounts held under uninsured plans 24.06 Liability for amounts held under uninsured plans 24.06 Liability for amounts held under uninsured plans 24.07 Funds held under criosurance 3,3,502,951,015 3,247,462,955 24.08 Derivatives 3,8,99,822 6,847,738 24.09 Derivatives 36,896,347 20,407,232 24.09 Derivatives 36,896,347 20,407,232 24.10 Payable for securities lending 24.10 Payable for securities lending 24.11 Capital notes \$ 30,002,138 411,794,174 28. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 9,734,693,579 9,335,442,762 27. From Separate Accounts Statement 9,734,693,579 9,335,442,762 28. Total liabilities (Lines 26 and 27) 9,734,693,579 9,335,442,762 29. Common capital stock 2,500,000 2,500,	24.		20 2/2 2/2	
24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers 24.04 Payable to parent, ubsolidaries and affiliates 5.5,01,151 24.05 Drafts outstanding 24.05 Drafts outstanding 24.05 Drafts outstanding 24.07 Funds held under coinsurance 3.5,02,951,015 3.247,402,955 24.09 Portarities 3.5,002,951,015 3.247,402,955 24.09 Portarities 3.5,002,951,015 3.247,402,955 24.09 Portarities 3.5,002,951,015 3.247,402,955 24.09 Portarities 3.5,002,951,015 3.247,402,955 24.09 Payable for securities lending 3.5,002,951,951,951,951,951,951,951,951,951,951			99,216,017	88,049,240
24.04 Payable to parent, subsidiaries and affiliates. 24.06 Liability for amounts held under uninsured plans. 24.07 Unds held under consurance. 24.08 Payable for securities. 24.09 Payable for securities. 24.10 Payable for securities. 24.11 Capital notes. 25. Aggregate write-ins for liabilities. 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25). 27. Total liabilities (Lines 26 and 27). 28. Total liabilities (Lines 26 and 27). 29. Total liabilities (Lines 26 and 27). 20. Common capital stock. 20. Common capital stock. 21. Aggregate write-ins for other than special surplus funds. 22. Surplus notes. 23. Surplus notes. 24. Onessigned funds (surplus). 25. Unassigned funds (surplus). 26. Less treasury stock, at cost: 36. 2. shares preferred (value included in Line 29 \$.). 36. 2. shares preferred (value included in Line 29 \$.). 37. Surplus (Total Lines 31+32+33+43+35-36) (including \$ in Separate Accounts Statement). 38. Surplus (Total Lines 31+322+33+44-53-36) (including \$ in Separate Accounts Statement). 39. Totals of Lines 29. 30 and 37. 30. Totals of Lines 2		24.02 Reinsurance in unauthorized and certified (\$		
24.04 Payable to parent, subsidiaries and affiliates. 24.06 Liability for amounts held under uninsured plans. 24.07 Unds held under consurance. 24.08 Payable for securities. 24.09 Payable for securities. 24.10 Payable for securities. 24.11 Capital notes. 25. Aggregate write-ins for liabilities. 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25). 27. Total liabilities (Lines 26 and 27). 28. Total liabilities (Lines 26 and 27). 29. Total liabilities (Lines 26 and 27). 20. Common capital stock. 20. Common capital stock. 21. Aggregate write-ins for other than special surplus funds. 22. Surplus notes. 23. Surplus notes. 24. Onessigned funds (surplus). 25. Unassigned funds (surplus). 26. Less treasury stock, at cost: 36. 2. shares preferred (value included in Line 29 \$.). 36. 2. shares preferred (value included in Line 29 \$.). 37. Surplus (Total Lines 31+32+33+43+35-36) (including \$ in Separate Accounts Statement). 38. Surplus (Total Lines 31+322+33+44-53-36) (including \$ in Separate Accounts Statement). 39. Totals of Lines 29. 30 and 37. 30. Totals of Lines 2		24.03 Funds held under reinsurance treaties with unauthorized and certified (\$) reinsurers		
24.05 Drafts outstanding 24.07 Funds held under uninsured plans 24.07 Funds held under consurance 24.07 Funds held under consurance 24.07 Punds held under consurance 24.09 Payable for securities 24.09 Payable for securities 24.10 Payable for securities lending 24.11 Capital notes \$ 24.11 Capital notes \$ 330,502,138 24.11 Payable for securities lending 24.11 Capital notes \$ 330,502,139 3411,794,174 25. Aggregate write-ins for liabilities 25. Total islabilities excluding Separate Accounts business (Lines 1 to 25) 27. From Separate Accounts Statement 28. Total islabilities (Lines 26 and 27) 28. Total islabilities (Lines 26 and 27) 29. Common capital stock 20. Preference dapital stock 21. Suprlus notes 23. Surplus notes 24. Aggregate write-ins for other than special surplus funds 25. Surplus notes 26. Surplus notes 27. Surplus notes 28. Surplus notes 29. Unassigned funds (surplus) 30. Less trassury stock, at cost: 31. Aggregate write-ins for special surplus funds 32. Lunassigned funds (surplus) 33. Eusasury stock, at cost: 34. Aggregate write-ins for pecial surplus funds 35. Lunassigned funds (surplus) 36. Less trassury stock, at cost: 37. Surplus (Total Lines 31+32+33+34+35-30) (including \$ 36. Surplus (Total Lines 31+32+33+34+35-30) (including \$ 37. Surplus (Total Lines 31+32+33+34+35-30) (including \$ 38. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 30. Totals of Lines 250 in through 3103 plus 3198)(Line 25 above) 30. Surmany of remaining write-ins for Line 25 from overflow page 3190. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3400. 3400. 3400. 3400. 3400. 3400. 3400. 3400. 3400. 3400. 3400. 3400. 3400. 3400.		24 04 Payable to parent, subsidiaries and affiliates	5 501 151	7 971 947
24.06 Liability for amounts held under uninsured plans				
24.07 Funds held under coinsurance 24.07 Punds held under coinsurance 24.09 Payable for securities 24.09 Payable for securities 24.10 Payable for securities lending 24.11 Capital notes \$ 30,502,138				
24.08 Derivatives				
24.10 Payable for securities and securities and interest thereon \$ 24.11 Capital notes \$ 330,502,138 411,794,174 25. Aggregate write-ins for liabilities sexuloiding Separate Accounts business (Lines 1 to 25) 9,734,683,579 9,335,442,762 27. From Separate Accounts Statement 9,734,683,579 9,335,442,762 28. Common capital stock 9,734,683,579 9,335,442,762 29. Common capital stock 2,500,000 2,500,000 31. Aggregate write-ins for other than special surplus funds 9,336,437,436,337,337,337,337,337,337,337,337,337,3				
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24.10 Payable for securities lending 24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities \$ 330,502,138 411,794,174 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 9,734,693,579 9,335,442,762 27. From Separate Accounts Statement 9,335,442,762 28. Total liabilities (Lines 26 and 27) 9,734,693,579 9,335,442,762 29. Common capital stock 22,500,000 2,500,000 30. Preferred capital stock 22,500,000 2,500,000 31. Aggregate write-ins for other than special surplus funds 5,500,000 32. Surplus notes 5,500,000 5,768,818,899 6,768,818,8		24.09 Payable for securities	36,626,347	20,407,232
24.11 Capital notes \$ and interest thereon \$ 25. Aggregate write-ins for liabilities (1.00 to 1.00 to				
25. Aggregate write-ins for liabilities 330,502,188 411,794,174 26. Total liabilities excluding Separate Accounts business (Lines 1 to 25) 9,734,693,579 9,335,442,762 27. From Separate Accounts Statement 9,734,693,579 9,335,442,762 28. Total liabilities (Lines 26 and 27) 9,734,693,579 9,335,442,762 29. Common capital stock 2,500,000 2,500,000 30. Preferred capital stock 2,500,000 2,500,000 31. Aggregate write-ins for other than special surplus funds 676,818,899 .676,818,899 32. Surplus notes 676,818,899 .676,818,899 .676,818,899 33. Gross paid in and contributed surplus (80,643,733) .56,949,007 34. Aggregate write-ins for special surplus funds (80,643,733) .56,949,007 35. Less treasury stock, at cost: (80,643,733) .56,949,007 36. shares preferred (value included in Line 29 \$ 36.2) . 36.1 shares preferred (value included in Line 29 \$ 3.2) . 37. Surplus (Total Lines 31+322+33+34+35-36) (including \$ 10,000,000,000,000,000,000,000,000,000,		, and the second		
26 Total liabilities excluding Separate Accounts business (Lines 1 to 25) 9,734,693,579 9,335,442,762 27 From Separate Accounts Statement 9,734,693,579 9,335,442,762 28 Total liabilities (Lines 26 and 27) 9,734,693,579 9,335,442,762 29 Common capital stock 2,500,000 2,500,000 31 Aggregate write-ins for other than special surplus funds 576,818,899 676,818,899 32 Surplus notes 676,818,899 676,818,899 676,818,899 34 Aggregate write-ins for special surplus funds (80,643,733) 56,949,007 35 Unassigned funds (surplus) (80,643,733) 56,949,007 36 Less treasury stock, at cost: (80,643,733) 56,949,007 37 Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 596,175,166 733,767,906 37 Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 10,333,368,745 10,071,710,668 250 Derivalis (Lines 28 and 38 (Page 2, Line 28, Col. 3) 10,333,368,745 10,071,710,668 250 Derivalis (Color Color Color Color Color Color Color Color	0.5			
From Separate Accounts Statement				
Total liabilities (Lines 26 and 27) 9,335,442,762 2.500,000	26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,734,693,579	9,335,442,762
Total liabilities (Lines 26 and 27) 9,335,442,762 2.500,000	27.	From Separate Accounts Statement		
2.500,000 2.500,000 2.500,000 3.00				
30. Preferred capital stock Aggregate write-ins for other than special surplus funds Surplus notes Gross paid in and contributed surplus Aggregate write-ins for special surplus funds Less treasury stock, at cost: 36.1 shares preferred (value included in Line 29 \$ 36.2 shares preferred (value included in Line 30 \$) Totals of Lines 31+32+33+34-35-36) (including \$ in Separate Accounts Statement) Totals of Lines 29, 30 and 37 Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) DETAILS OF WRITE-INS Derivative Collateral 2501. Litigation Reserves Derivative Collateral 2502. Litigation Reserves 27,446,517 34,517,690 39. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 30. Summary of remaining write-ins for Line 31 from overflow page 30. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 30. Summary of remaining write-ins for Line 34 from overflow page 30. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 30. Summary of remaining write-ins for Line 34 from overflow page 30. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	20	Common canital stock	2 500 000	
31. Aggregate write-ins for other than special surplus funds				
Surplus notes				
33. Gross paid in and contributed surplus				
33. Gross paid in and contributed surplus	32.	Surplus notes		
34. Aggregate write-ins for special surplus funds				
35. Unassigned funds (surplus)				
Sees treasury stock, at cost: 36.1 shares common (value included in Line 29 \$ 36.2 shares preferred (value included in Line 30 \$ 36.2 shares prefered (value included in Line 30 \$ 36.2 shares preferred (value included in Line 30 \$ 36.2 shares prefer p		Unassigned funds (surplus)	(80 643 733)	56 949 007
36.1 shares common (value included in Line 29 \$) 36.2 shares preferred (value included in Line 30 \$)				
36.2 shares preferred (value included in Line 30 \$)	30.			
37. Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement) 596,175,166 733,767,906 38. Totals of Lines 29, 30 and 37 598,675,166 736,267,906 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 10,333,368,745 10,071,710,668 DETAILS OF WRITE-INS 2501. Derivative Collateral 302,734,883 377,197,868 2502. Litigation Reserves 27,446,517 34,517,690 2503. Miscellaneous Liabilities 320,738 78,616 2598. Summary of remaining write-ins for Line 25 from overflow page 330,502,138 411,794,174 3101. 3102. 330,502,138 411,794,174 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3199. 3109. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3402. 3403. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page	ĺ			
38. Totals of Lines 29, 30 and 37 598,675,166 736,267,906 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 10,333,368,745 10,071,710,668 DETAILS OF WRITE-INS 2501. Derivative Collateral 302,734,883 377,197,868 2502. Litigation Reserves 27,446,517 34,517,690 2503. Miscel laneous Liabilities 320,738 78,616 2598. Summary of remaining write-ins for Line 25 from overflow page 320,738 411,794,174 3101. 3102. 3103. 3102. 3103. 31	ĺ			
38. Totals of Lines 29, 30 and 37 598,675,166 736,267,906 39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 10,333,368,745 10,071,710,668 DETAILS OF WRITE-INS 2501. Derivative Collateral 302,734,883 377,197,868 2502. Litigation Reserves 27,446,517 34,517,690 2503. Miscel laneous Liabilities 320,738 78,616 2598. Summary of remaining write-ins for Line 25 from overflow page 330,502,138 411,794,174 3101. 3102. 3103	37.	Surplus (Total Lines 31+32+33+34+35-36) (including \$ in Separate Accounts Statement)		
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) 10,071,710,668 DETAILS OF WRITE-INS 302,734,883 377,197,868 2501			598,675,166	736,267,906
DETAILS OF WRITE-INS		·		
2501. Derivative Collateral 302,734,883 377,197,868 2502. Litigation Reserves 27,446,517 34,517,690 2503. Miscellaneous Liabilities 320,738 .78,616 2598. Summary of remaining write-ins for Line 25 from overflow page 330,502,138 411,794,174 3101. 330,502,138 411,794,174 3102. 3103. <			.5,500,500,770	.5,571,710,000
2502. Litigation Reserves 27,446,517 34,517,690 2503. Miscellaneous Liabilities 320,738 .78,616 2598. Summary of remaining write-ins for Line 25 from overflow page 330,502,138 411,794,174 3101. 330,502,138 411,794,174 3102. 3103. <td>0501</td> <td></td> <td>000 704 000</td> <td>077 407 000</td>	0501		000 704 000	077 407 000
2503. Miscellaneous Liabilities 320,738 78,616 2598. Summary of remaining write-ins for Line 25 from overflow page 330,502,138 411,794,174 3101. 330,502,138 411,794,174 3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page 3198. Summary of remaining write-ins for Line 31 above) 3401. 3401. 3402. 3403. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. 3408. 3408. Summary of remaining write-ins for Line 34 from overflow page 3408.				
2598. Summary of remaining write-ins for Line 25 from overflow page 330,502,138 411,794,174 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 330,502,138 411,794,174 3101. 3102. 3103. 3103. 3108. Summary of remaining write-ins for Line 31 from overflow page. 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. 3401. 3402. 3402. 3403.				
2598. Summary of remaining write-ins for Line 25 from overflow page 330,502,138 411,794,174 2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 330,502,138 411,794,174 3101. 3102. 3103. 3103. 3108. Summary of remaining write-ins for Line 31 from overflow page. 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. 3401. 3402. 3402. 3403.	2503.	Miscellaneous Liabilities	320,738	78,616
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) 330,502,138 411,794,174 3101. 3102. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3103. 3109.				
3101. 3102. 3103. 3103. 3103. 3109. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. 3402. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. Summary of remaining write-ins for Line 34 from overflow page 3408. 3408.				
3102. 3103. 3198. Summary of remaining write-ins for Line 31 from overflow page. 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page.			,- , -	, - ,
3103. 3198. Summary of remaining write-ins for Line 31 from overflow page.				
3198. Summary of remaining write-ins for Line 31 from overflow page 3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. 3402. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page				
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. 3401. 3402. 3403. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page. 900.	3103.			
3199. Totals (Lines 3101 through 3103 plus 3198)(Line 31 above) 3401. 3401. 3402. 3403. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page. 900.	3198.	Summary of remaining write-ins for Line 31 from overflow page		
3401. 3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page				
3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page.				
3403. 3498. Summary of remaining write-ins for Line 34 from overflow page.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3498. Summary of remaining write-ins for Line 34 from overflow page	3403.			
, ,	3498.	Summary of remaining write-ins for Line 34 from overflow page		
		, a		
		, , , , , , , , , , , , , , , , , , , ,		

SUMMARY OF OPERATIONS

	SUMMARY OF OPERA	TIONS		
		1 Current Year	2 Prior Year	3 Prior Year Ended
		To Date	To Date	December 31
1.	Premiums and annuity considerations for life and accident and health contracts	317,638,551	378,657,414	547,686,133
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income			
4. 5.	Amortization of Interest Maintenance Reserve (IMR)			14,520,395
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			
	8.3 Aggregate write-ins for miscellaneous income		824,258	760.756
9.	Totals (Lines 1 to 8.3)	670,730,317	783,896,997	1,110,315,045
10.	Death benefits		94,621,848	129,093,912
11.	Matured endowments (excluding guaranteed annual pure endowments)	10,684	10,684	14,245
12.	Annuity benefits			
13.	Disability benefits and benefits under accident and health contracts			2,275,450
14. 15.	Coupons, guaranteed annual pure endowments and similar benefits			233,828,925
16. 16.	Group conversions		172,040,032	233,020,923
17.	Interest and adjustments on contract or deposit-type contract funds	6.808.037		11,447,467
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	156,235,886	109,302,249	214,265,501
20.	Totals (Lines 10 to 19)	440,796,784	387,244,697	590,925,500
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct	0/ 000 000	0= 000	Jan 1/2
00	business only)	64,236,967	87,239,898	135,417,885
22.	Commissions and expense allowances on reinsurance assumed		4,002,180 85,302,443	5,894,525
23. 24.	Insurance expenses and fraternal expenses Insurance taxes, licenses and fees, excluding federal income taxes	13 958 582		22,344,792
2 4 . 25.	Increase in loading on deferred and uncollected premiums	(4.822.640)		13,050,111
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	139,047,344	165,952,148	220,388,671
28.	Totals (Lines 20 to 27)	752,874,281	752,457,209	1,117,445,332
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus	(00.440.004)	04 400 700	(7.400.007)
00	Line 28)	(82,143,964)	31,439,788	(7, 130, 287)
30. 31.	Dividends to policyholders and refunds to members	2,423,060	3,547,319	4,834,882
31.	income taxes (Line 29 minus Line 30)	(84,567,024)	27.892.469	(11,965,169)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(118,615,688)	(19,921,654)	(47,582,551)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income			
	taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	34,048,664	47,814,123	35,617,382
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital			
	gains tax of \$	15,026,597	(17,615,116)	13,275,647
35.	Net income (Line 33 plus Line 34)	49,075,261	30.199.007	48,893,029
00.	CAPITAL AND SURPLUS ACCOUNT	40,070,201	00, 100,007	40,000,020
36.	Capital and surplus, December 31, prior year	736,267,906	765.617.186	765.617.186
37.	Net income (Line 35)			48,893,029
38.	Change in net unrealized capital gains (losses) less capital gains tax of \$2,322,817	(138 , 256 , 123)	(147,617,058)	(124,308,246)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(28,964,711)	(32, 186, 049)	(60,987,158)
41.	Change in nonadmitted assets			
42.	Change in liability for reinsurance in unauthorized and certified companies			
43. 44.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44. 45.	Change in treasury stock			0,003,004
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
51.	50.3 Transferred to surplus			
51.	51.1 Paid in			100.000 000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(5,366,729)	(796,051)	(2,800,464)
52.	Dividends to stockholders	/700 007	0.005 105	/00 00= 00=
	Aggregate write-ins for gains and losses in surplus		2,625,103	(22,967,960)
l l	Net change in capital and surplus for the year (Lines 37 through 53)	(137,592,740)	(136,249,673)	(29,349,280)
55.	Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS	598,675,166	629,367,513	736,267,906
08 301	Funds Withheld Net Investment Income	1 420 037	586 586	665,068
	Miscellaneous Income			95,688
	miloudi muodo modilo			, ,
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	1,451,517	824,258	760,756
2701.	Funds Withheld Miscellaneous Expense		117, 182,022	169,901,554
	Financing Fee		4,486,317	6,203,308
	Recaptured Ceded IMR			44,283,809
	Summary of remaining write-ins for Line 27 from overflow page			220 388 671
	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) Tax Sharing	139,047,344	165,952,148	220,388,671 (27,148,872)
	Prior year correction			
	Thor year correction			
	Summary of remaining write-ins for Line 53 from overflow page			
	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(733,867)		(22,967,960)

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

CASH FLOW

t. 9. 8. 4. 7. 9. 7.		Current Year	2 Prior Year To Date	3 Prior Year Ended
- 7 6 4 G 6 K		To Date		December 31
- 7 % 4 G 6 F	Cash from Operations			
9 6 4 6 9 F	Premiums collected net of reinsurance	255,462,334	459,388,771	641,083,436
e. 4. r. 0. r.	Net investment income.	268, 260, 042	321,603,246	404,866,711
4667.	Miscellaneous income	(143,778,920)	(56,483,452)	(36,844,302)
6. 7.	Total (Lines 1 to 3)	379,943,456	724,508,565	1,009,105,845
6.	Benefit and loss related payments	327,580,406	369, 166, 428	463,484,516
7.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
	Commissions, expenses paid and aggregate write-ins for deductions	333,989,177	318, 262, 684	444,000,816
œ		4,171,609	3,697,483	5,072,625
6	Federal and foreign income taxes paid (recovered) net of \$			
	gains (losses)			(82,055,269)
10.	Total (Lines 5 through 9)	665,741,192	691, 126, 595	830,502,688
L .	Net cash from operations (Line 4 minus Line 10)	(285,797,736)	33,381,970	178,603,157
ć				
<u>i</u>	Proceeds from investments sold, matured or repaid.	1 252 006 295	1 480 411 116	2 866 075 592
	12.2 Stocks	19,879,600	75, 202,029	105,957,103
	12.3 Mortgage Ioans	24,966,886	27,798,423	43,285,186
	12.4 Real estate			
	12.5 Other invested assets	1,318,892,026	32,428,138	441,397,615
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
	12.7 Miscellaneous proceeds	4,568,228	213,152,272	
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,620,313,035	1,828,991,978	3,456,715,496
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,884,943,476	1,738,082,101	2,908,233,830
	13.2 Stocks	19, 599, 999	173, 165, 194	176,365,194
	13.3 Mortgage loans	25,250,000	44,000,000	161,900,000
	13.4 Real estate			
	13.5 Other invested assets	46,172,464	61,332,809	62,161,517
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,237,821,362	2,248,631,949	3,308,660,541
4	Net increase (or decrease) in contract loans and premium notes	2,768,124	(376,985)	319,887,865
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(620,276,451)	(419, 262, 986)	(171,832,910)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			100,000,000
	16.3 Borrowed funds	(50,002,222)		50,002,222
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	114,772,948	70,648	80,024,520
	16.5 Dividends to stockholders	187 280 170	350 021 155	471 679 743
	10.0 Ourel casii provided (applied)	671, 503, 101	003,021,100	047,270,174
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	252,059,905	359,091,803	701,699,485
Ç	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS	700		000
<u>8</u> 6	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17) Cash, cash equivalents and short-term investments:	(654, 014, 282)	(26,789,213)	708,469,732
	19.1 Beginning of year	825,313,793	116,844,061	116,844,060
	19.2 End of period (Line 18 plus Line 19.1)	171,299,511	90,054,848	825,313,792

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20.0003. Remitted bonds to settle ceded reinsurance obligations (38,918,586)	1	_			
insurance via reduction to reinsurance from parent, accrued under SSAP 72					
insurance via reduction to reinsurance from parent, accrued under SSAP 72		3,289,873		(38,918,586)	
insurance via reduction to reinsurance from parent, accrued under SSAP 72		61,909,647			
20.00		sinsurance via reduction to reinsurance payable	from parent, accrued under SSAP 72	tle ceded reinsurance obligations	
		20.000	20.000	20.000	

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	DIRECT PREMIUMS AND DEPOSIT-TYPE C	1	2	3
		Current Year	Prior Year	Prior Year Ended
		To Date	To Date	December 31
1.	Industrial life			
2.	Ordinary life insurance	512,716,959	520,871,400	782,885,571
3.	Ordinary individual annuities	2,200		25,700
4.	Credit life (group and individual)			
5.	Group life insurance	14,062	(2,051)	27,275
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	512,733,221	520,869,349	782,938,546
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	512,733,221	520,869,349	782,938,546
14.	Deposit-type contracts	115,000,000		80,000,000
15.	Total (Lines 13 and 14)	627,733,221	520,869,349	862,938,546
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

In 2009, the Commissioner of IAID promulgated 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 \$3,528,560 for the period ended September 30, 2020 and decreased by \$415,074 for the period ended December 31, 2019, respectively and the Company's statutory surplus decreased by \$188,716,917 and decreasedby \$262,736,538 as of September 30, 2020 and December 31, 2019, respectively.

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

	SSAP#	F/S Page	F/S Line #	09/30/2020	12/31/2019
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	\$ 49,075,261	\$ 48,893,029
(2) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	(3,528,560)	(415,074)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	\$ 52,603,821	\$ 49,308,103
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	\$ 598,675,166	\$ 736,267,906
(6) State prescribed practices that are an increase / (decrease) from NAIC SAP:					
DERIVATIVE INSTRUMENTS AIC 191 -97	86	2, 4, 5	7, 3,12.5	(188,716,917)	(262,736,538)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	\$ 787,392,083	\$ 999,004,444

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

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

C. Accounting Policy

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

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

- (1) Short-term investments that have original maturities of greater than three months and less than twelve months at date of purchase are carried at amortized cost, which approximates fair value.
- (2) Bonds not backed by loans are stated at amortized cost or fair value, using the modified scientific method, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office. The Company holds certain SVO designated securities and has not elected to use a systematic value measurement method to value those securities, but carries them at fair value. The Company has one investment that is using the systematic value approach.
- (3) Common stocks are carried at fair value, except investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 10% or more are carried on an equity basis.
- (4) Preferred stocks are carried at amortized cost or fair value, in accordance with the NAIC Purposes and Procedures Manual of the Capital Markets and Investment Analysis Office.
- (5) Mortgage loans are stated at amortized cost or fair value, in accordance with the NAIC *Purposes and Procedures* Manual of the Capital Markets and Investment Analysis Office.
- (6) Loan-backed bonds and structured securities are stated at amortized cost using the interest method including anticipated prepayments at the date of purchase in accordance with SSAP 43-R Loan Backed and Structured Securities. Changes in prepayment speeds and estimated cash flows from the original purchase assumptions are evaluated quarterly and are accounted for on the prospective basis.

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

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

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

2. Accounting Changes and Corrections of Errors - Not Applicable

3. Business Combinations and Goodwill

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

4. Discontinued Operations - Not Applicable

5. Investments

- A. Mortgage Loans, including Mezzanine Real Estate Loans
 - (1) The maximum and minimum lending rates for mortgage loans during 2020 were 10.00% and 10.00%.
 - (2) The maximum percentage of any one loan to the value of the security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 81.83%.
 - (3) Taxes, assessments and any amounts advanced and not included in mortgage loan total None

5. Investments (Continued)

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

			Residential		Commerical		<u>-</u> ,		
		Farm	Insured	All Other	Insured	All Other	Mezzanine	Total	
a. (Current Year								
1	Recorded Investment (All)								
	(a) Current		\$	\$. \$	\$ 1,046,366,150	. \$ 23,855,790	\$ 1,070,221,940	
	(b) 30 - 59 days past due								
	(c) 60 - 89 days past due								
	(d) 90 - 179 days past due								
	(e) 180+ days past due								
2	2. Accruing Interest 90-179 Days Past Due								
	(a) Recorded investment	\$	\$	\$. \$	\$	\$	\$	
	(b) Interest accrued								
3	3. Accruing Interest 180+ Days Past Due								
	(a) Recorded investment	\$	\$	\$. \$	\$	\$	\$	
	(b) Interest accrued								
2	4. Interest Reduced								
	(a) Recorded investment	\$	\$	\$. \$	\$	\$	\$	
	(b) Number of loans								
	(c) Percent reduced		%	%	%	%%	%		
Ę	5. Participant or Co-lender in a Mortgage Loan Agreement								
	(a) Recorded investment	\$	\$	\$. \$	\$	\$	\$	
b. F	Prior Year								
1	Recorded Investment								
	(a) Current					\$			
		\$	\$	\$	\$	1,070,109,453	. \$	\$ 1,070,109,453	
	(b) 30 - 59 days past due								
	(c) 60 - 89 days past due								
	(d) 90 - 179 days past due								
	(e) 180+ days past due		•••						
2	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	4. Interest Reduced								
	(a) Recorded investment	\$	\$	\$	\$	\$	\$	\$	
	(b) Number of loans								
	(c) Percent reduced		%	%	%	%%	%		
Ę	5. Participant or Co-lender in a Mortgage Loan Agreement								
	(a) Recorded investment	\$	\$	\$. \$	\$	\$	\$	

- (5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan None
- (6) Investment in impaired loans average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting None
- (7) Allowance for credit losses None
- (8) Mortgage loans derecognized as a result of foreclosure None
- (9) Policy for recognizing interest income and impaired loans None
- B. Debt Restructuring Not Applicable
- C. Reverse Mortgages Not Applicable
- D. Loan-Backed Securities
 - (1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with Statement of Statutory Accounting Principles ("SSAP") 43R Loan-Backed and Structured Securities. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company recognized \$12,651,187 OTTI charges on loan-backed securities as of September 30, 2020, and no OTTI charges were recognized as of December 31, 2019.

5. Investments (Continued)

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

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

- (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities Not Applicable
- (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss
 - a. The aggregate amount of unrealized losses:

.....(7,624,546)

2. 12 months or longer..... b. The aggregate related fair value of securities with unrealized losses:

- 1. Less than 12 months.... 2. 12 months or longer

.....\$... 176,969,539 ... 145.562.649

- (5) The Company evaluates whether credit impairment exists by considering primarily the following factors: a) changes in the financial condition, credit rating and near term prospects of the issuer, b) whether the issuer is current on contractually obligated interest and principal payments, c) changes in the financial condition of the security's underlying collateral, d) the payment structure of the security and e) the length of time and extent to which the fair value has been less than amortized cost of the security.
- E. Dollar Repurchase Agreements and/or Securities Lending Transactions Not Applicable
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not Applicable
- G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing Not Applicable
- Repurchase Agreements Transactions Accounted for as a Sale Not Applicable H.
- Reverse Repurchase Agreements Transactions Accounted for as a Sale Not Applicable
- Real Estate Not Applicable J.
- Low-Income Housing Tax Credits (LIHTC) Not Applicable

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

		-		Gross (Admi	tted & Nonadmit	ted) Restricted						
				Current Year						Current Y	'ear	
		(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted Restricted to Total Assets, %	
a.	Subject to contractual obligation for which liability is not shown	\$	\$	\$	\$	\$	\$	\$	\$	\$	%	%.
b.	Collateral held under security lending agreements											
C.	Subject to repurchase agreements											
d.	Subject to reverse repurchase agreements											
e.	Subject to dollar repurchase agreements											
f.	Subject to dollar reverse repurchase agreements											
g.	Placed under option contracts	6,010,000				6,010,000		6,010,000		6,010,000	0.058	0.058
h.	Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i.	FHLB capital	04601000				04601000	20 001 000	4.600.000		34.601.000	0.004	0.335
j.	On deposit with	34,601,000						, , ,		, , , , , , , , , , , , , , , , , , , ,		
k.	On deposit with other regulatory bodies	3,979,490				3,979,490	4,060,975	(81,485)		3,979,490	0.038	0.039
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	896,377,369				896,377,369	764,522,867	131,854,502		896,377,369	8.647	8.675
m.	Pledged as collateral not captured in other categories											
n.	Other restricted assets											
0.	Total restricted assets	\$ 940,967,859	\$	\$	\$	\$ 940,967,859	\$ 798,584,842	\$ 142,383,017	\$	\$ 940,967,859	9.077 %	9.106 %

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

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

5. Investments (Continued)

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

	(1)	(2)	(3)	(4)
Collateral Assets	Book/Adjusted Carrying Value (BACV)	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)	% of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	\$ 171,299,510	\$ 171,299,510	1.652 %	1.658 %
b. Schedule D, Part 1	131,435,945	131,435,945	1.268	1.272
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)	\$ 302,735,455	\$ 302,735,455	2.920 %	2.930 %
Separate Account:				<u> </u>
k. Cash, cash equivalents and short-term investments	\$	\$	%	%
I. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets (k+l+m+n+o+p+q+r+s)	\$	\$	%	%
			(1)	(2)
			Amount	% of Liability to Total Liabilities

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

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	Number of 5GI Securities		Aggrega	ate BACV	Aggregate Fair Value		
Investment	09/30/2020	12/31/2019	09/30/2020	12/31/2019	09/30/2020	12/31/2019	
(1) Bonds - amortized cost	3	3	\$ 13,026,610	\$ 25,463,937	\$ 18,635,305	\$ 25,583,999	
(2) LB & SS - amortized cost							
(3) Preferred stock - amortized cost							
(4) Preferred stock - fair value		1		14,681,892		14,681,892	
(5) Total (1+2+3+4)	3	4	\$ 13,026,610	\$ 40,145,829	\$ 18,635,305	\$ 40,265,891	

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302,735,455

3 110 %

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

	General Account	Separate Account
(1) Number of CUSIPs	2	
(2) Aggregate Amount of Investment Income	\$ 5,831,171	\$

Recognized Obligation to Return Collateral Asset (General Account).

Recognized Obligation to Return Collateral Asset (Separate Account)

6. Joint Ventures, Partnerships and Limited Liability Companies

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

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

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

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

7. Investment Income

The Company did not have any due and accrued income over 90 days past due that was excluded from surplus as of September 30, 2020, and December 31, 2019, 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 \$137,371,941 and \$124,000,031 as of September 30, 2020 and December 31, 2019, 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 and Q3 2020, the Company has designated an interest rate swap and a bond forward to hedge the interest rate risk associated with the planned purchase of AFS debt securities in a cash flow hedge. Regression analysis is used to assess the effectiveness of this hedge. For the period ended September 30, 2020, the interest rate swap was closed. 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 \$224,376,383 securities purchased for the period ending September 30, 2020.
 - (8) Premium Cost for Derivative Contracts Not Applicable
- 3. Derivatives under SSAP No. 108 Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) Not Applicable

9. Income Taxes - No Significant Changes

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

A. Nature of Relationships

The Company 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 lowa domiciled company, Cape Verity III, Inc. ("CVIII"), an lowa domiciled company, and Gotham Re, Inc. ("Gotham"), a Vermont domiciled company.

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

The Company owns market traded bonds of Goldman Sachs, with an NAIC rating of 2, a carrying value of \$62,450,651, and a market value of \$84,857,299, as of September 30, 2020. The Purchase of these securities constituted arms-length transactions.

See 21. C for additional disclosures.

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

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

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

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

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

C. Change in Terms of Intercompany Arrangements

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

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

D. Amounts Due to or From Related Parties

As of September 30, 2020, and December 31, 2019, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$5,501,151 and \$7,971,947 respectively, due to affiliates. All intercompany balances shown as payable to or from parent, subsidiaries and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). This resulted in a payable to GSAM of \$1,956,805 and \$2,252,694 at September 30, 2020, and December 31, 2019, respectively.

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

- 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 \$5,213,421 and \$6,203,308 payable at September 30, 2020 and December 31, 2019, respectively.

G. Nature of Relationships that Could Affect Operations

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

H. Amount Deducted for Investment in Upstream Company

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

- I. Detail of Investments in Affiliates Greater Than 10% of Admitted Assets Not Applicable
- J. Write-Down for Impairments of Investments in Subsidiary Controlled or Affiliated Companies Not Applicable
- K. Foreign Subsidiary Value Using CARVM Not Applicable
- L. Downstream Holding Company Value Using Look-Through Method Not Applicable
- M. All SCA Investments Not Applicable
- N. Investment in Insurance SCAs
 - 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	ct on NAIC SAP	Amount of	Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)	Surplus Increase (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*	
SOA Littity (Investinents in insurance SOA Littitles)	(Decrease)	(Decrease)	Statutory Equity	Statements	
CAPE VERITY I	\$	\$ 564,135,746	\$ 103,963,801	\$(460,171,945)	
CAPE VERITY III		1,190,909,297	150,018,240	(1,040,891,058)	
GOTHAM		160,138,481	27,592,360	(132,546,122)	

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

(3) RBC Impact

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

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

11. Debt

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

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

- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) The Company is a member of the Federal Home Loan Bank ("FHLB") Des Moines. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The company has determined the actual/estimated maximum borrowing capacity as \$677,000,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

11. Debt (Continued)

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

	4	Current V				(1 To (2+	tal Gen	eral Separate
	1.	Current Year	took Class A			ć	ć	\$
		•						
		• •						001,000
								500,000
		` '						······
								501,000 \$
	•	` ,	nated borrowing capa	city as determined	by the insurer.	\$ 6//,0	000,000	
	2.	Prior Year-End						
		` '						\$
								001,000
								000,000
		` '						
		(e) Aggregate tota	ıl (a+b+c+d)			\$ 30,0	001,000 \$ 30,0	001,000 \$
		(f) Actual or estim	nated borrowing capa	city as determined	by the insurer.	\$ 697,0	000,000	
			(1)	(2)	(3)	(4)	e for Redemption (5)	(6)
	Me	mbership Stock	Current Year Total (2+3+4+5+6)		Less Than 6 Months	6 Months to L Than 1 Yea	ess 1 to Less T Years	
				Redemption	Months	Illali i lea	ii reais	3 to 3 rears
	1.	Class A	_ <u> </u>	· · · · · · · · · · · · · · · · · · ·				
			\$	\$	\$	\$	\$	\$
Coll	2.		\$	\$	\$	\$	\$	\$
	2. Iatera	Class B	\$ 10,001,000	\$	\$	\$	\$	\$
	2. Iatera	Class B	\$ 10,001,000	\$	\$	\$	\$\$	\$ \$
	2. Iatera	Class B	\$ 10,001,000	\$	\$	\$	\$	\$\$
	2. Iatera	Class B	\$ 10,001,000	\$	\$	\$	\$\$	\$\$ \$ (3) Aggregate Total
	2. Iatera	Class Bal pledged to FHLB count pledged as of r	eporting date	\$ 10,001,000 s	\$\$	(1) Fair Value	(2)	\$ (3) Aggregate Total Borrowing
	2. Iatera	Class Bal pledged to FHLB count pledged as of r Current year total go pledged (Lines 2+3)	eporting date	\$ 10,001,000 s	\$	(1) Fair Value	(2) Carrying Valu \$	(3) Aggregate Total Borrowing 369 \$
	2. Iatera	Class B	eporting date eneral and separate ac	\$ 10,001,000 s	ss	(1) Fair Value 966,112,536 966,112,536	(2) Carrying Valu \$	(3) Aggregate Total Borrowing 369 \$
	2. latera Amo	Class B	eporting date eneral and separate ac I account total collater te accounts total colla	\$ 10,001,000 s counts total collate	ss.s.	(1) Fair Value 966,112,536 966,112,536	(2) Carrying Valu \$	(3) Aggregate Total Borrowing 369 \$
	2. Jatera Amo 1. 2.	Class B	eporting date eneral and separate ac I account total collater te accounts total colla general and separate a	\$	\$sral \$tteral	(1) Fair Value 966,112,536	(2) Carrying Valu \$	(3) Aggregate Total Borrowing 369 \$
	2. Amo	Class B	eporting date eneral and separate ac I account total collater te accounts total colla general and separate a	counts total collate	\$sral \$tteral	(1) Fair Value 966,112,536	(2) Carrying Valu \$	(3) Aggregate Total Borrowing 369 \$
(a)	2. Amo	Class B	eporting date eneral and separate ac l account total collate te accounts total colla general and separate a	counts total collate	\$sral \$tteral	(1) Fair Value 966,112,536 966,112,536	(2) Carrying Valu \$	(3) Aggregate Total Borrowing 369 \$
(a)	2. Amo	Class B	eporting date eneral and separate ac l account total collate te accounts total colla general and separate a	counts total collate	\$sral \$tteral	(1) Fair Value 966,112,536	(2) Carrying Valu \$	(3) Aggregate Total Borrowing 369 \$
(a)	2. Amo	Class B	eporting date eneral and separate ac l account total collate te accounts total colla general and separate a	counts total collate	\$sral \$tteral	(1) Fair Value 966,112,536 966,112,536	(2) Carrying Valu \$	(3) Aggregate Total Borrowing 369 \$
(a)	2. Amo	Class B	eporting date eneral and separate ac I account total collate te accounts total colla general and separate a ged during reporting p	counts total collate ral pledged accounts total collar period	\$\$	(1) Fair Value 966,112,536 966,112,536 811,254,849 (1) Fair Value	(2) Carrying Valu \$	(3) Aggregate Total Borrowing 369 \$
(a)	2. latera Amo	Class B	eporting date eneral and separate ac I account total collate te accounts total colla general and separate a ged during reporting p	counts total collate ral pledged accounts total collar period	s s s s s s s s s s s s s s s s s s s	(1) Fair Value966,112,536966,112,536811,254,849 (1) Fair Value1,003,435,571	(2) Carrying Valu \$	(3) Aggregate Total Borrowing 369 \$
(a)	2. latera Amo	Class B	eporting date eneral and separate ac I account total collate te accounts total colla general and separate ac ged during reporting p	counts total collate ral pledged accounts total collar period	\$ s s s s s s s s s s s s s s s s s s s	(1) Fair Value	(2) Carrying Valu \$	(3) Aggregate Total Borrowing 369 \$

11. Debt (Continued)

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

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

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

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

(c) FHLB - Prepayment obligations

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

1.	Debt	NO
2.	Funding agreements	YES
3.	Other	NO

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

- A. Defined Benefit Plan
 - (1) Change in benefit obligation No Significant Changes
 - (2) Change in plan assets No Significant Changes
 - (3) Funded status No Significant Changes
 - (4) Components of net periodic benefit cost

		Pension	Benefits	Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11		
		09/30/2020	09/30/2020 12/31/2019		12/31/2019	09/30/2020	12/31/2019	
a.	Service cost	\$ 13,101	\$ 52,404	\$	\$	\$	\$	
b.	Interest cost	76,533	306,134					
C.	Expected return on plan assets							
d.	Transition asset or obligation							
e.	Gains and losses	(2,189)	(8,758)					
f.	Prior service cost or credit							
g.	Gain or loss recognized due to a settlement or curtailment							
h.	Total net periodic benefit cost	\$ 87,445	\$ 349,780	\$	\$	\$	\$	

- (5) Amounts in unassigned funds (surplus) recognized as components of net periodic benefit cost No Significant Changes
- (6) Amounts in unassigned funds (surplus) that have not yet been recognized as components of net periodic benefit cost No Significant Changes
- (7) Weighted-average assumptions used to determine net periodic benefit cost No Significant Changes
- (8) Accumulated benefit obligation No Significant Changes
- (9) Multiple non-pension postretirement benefit plans Not Applicable
- (10) Estimated future payments, which reflect expected future service, as appropriate No Significant Changes

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

- (11) Contributions expected to be paid to the plan during the next fiscal year No Significant Changes
- (12) Amounts and types of securities of the reporting entity and related parties included in plan assets No Significant Changes
- (13) Alternative method used to amortize prior service amounts or net gains and losses No Significant Changes
- (14) Substantive commitments used as the basis for accounting for the benefit obligation No Significant Changes
- (15) Special or contractual termination benefits recognized during the period No Significant Changes
- (16) Significant changes in the benefit obligation or plan assets not otherwise disclosed No Significant Changes
- (17) Funded status of the plan and surplus impact No Significant Changes
- (18) Remaining surplus impact during transition period after adoption of SSAP No. 92 and SSAP No. 102 No Significant Changes
- B. Investment Policies and Strategies of Plan Assets Not Applicable
- C. Fair Value of Each Class of Plan Assets Not Applicable
- D. Expected Long-Term Rate of Return for the Plan Assets Not Applicable
- E. Defined Contribution Plans No Significant Changes
- F. Multiemployer Plans Not Applicable
- G. Consolidated/Holding Company Plans

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 4% employer safe harbor mating contribution. Participants vest in the additional 2% employer matching contribution on a graded schedule over five years, based upon years of service. The allocated expense through September 30, 2020 and December 31, 2019 was \$1,676,309 and \$1,259,946, respectively.

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

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

- 1. The Company has 200,000 shares authorized, issued and outstanding. All shares are common stock.
- 2. The Company has no preferred stock authorized.
- 3. The payment of dividends by the Company to its parent is regulated under 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.
- 5. Within the limitations presented in item (3), above, there are no restrictions placed on the portion of Company profits that may be paid as ordinary dividends to shareholder.
- 6. The unassigned surplus is held for the benefit of the Company's shareholder.
- 7. There were no unpaid advances to surplus.
- 8. Stock Held for Special Purposes

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

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

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$(62,132,290) and \$78,446,649 at September 30, 2020 and December 31, 2019, respectively.

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

14. Liabilities, Contingencies and Assessments

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

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

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

14. Liabilities, Contingencies and Assessments (Continued)

B. Assessments

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

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

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

In connection with the process of converting over 500,000 in-force life insurance policies from systems managed by Athene Holdings Limited, or "Athene," to the platform of one of our third party service providers, DXC, or the "Conversion," the Company expects to incur a variety of litigation and regulatory costs. The Company has received formal and informal inquiries from state regulators concerning the administration of policies, policyholder complaints and possible violations of state insurance or consumer protection laws, which have resulted in and may result in additional fines, monetary settlements or proceedings. For example, on June 13, 2018, Accordia received notice of a regulatory matter from the California Department of Insurance regarding administration issues relating to certain California life insurance policies reinsured by Accordia which are administered by DXC. On August 19, 2020, Accordia and the California Department of Insurance resolved the dispute, whereby Accordia paid a \$11.5 million fine and agreed to perform certain corrective actions for California policyholders impacted by conversion.

An independent life insurance producer has also filed a class action complaint in the Southern District of Iowa against Accordia and DXC. The plaintiff seeks to represent a class of Accordia independent producers whom he claims were harmed by, and unable to receive renewal commissions due to, the Conversion. On June 26, 2020, plaintiffs filed for preliminary approval of a class settlement entered into by the parties to the case. The settlement includes a \$3.1 million common fund and additional injunctive relief. The court granted preliminary approval of the settlement on July 7, 2020, and granted final approval on October 27, 2020. The \$3.1 million common fund has been put in escrow by the defendants.

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

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

Various other lawsuits against the Company may arise in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company. The litigation accrual was \$27,446,517 and \$34,517,690 at September 30, 2020 and December 31, 2019, respectively.

F. All Other Contingencies - Not Applicable

15. Leases

- A. Lessee Operating Lease Not Applicable
- B. Lessor Leases Not Applicable

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

The current credit exposure of the Company's over the counter derivative contracts is limited to the fair value of \$296,207,243 as of September 30, 2020. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$296,725,455 from counterparties as of September 30, 2020. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

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

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

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	L	evel 2	Level 3	Net Asset Value (NAV)	Total
a.	Assets at fair value						
	COMMON STOCK (UNAFFILIATED)	\$. 18,597,077	\$		\$. 38,338,105	\$	\$ 56,935,182
	DERIVATIVE ASSETS	 . 29,704,675			 		 29,704,675
	Total assets at fair value/NAV	\$ 48,301,752	\$		\$ 38,338,105	\$	\$ 86,639,857
b.	Liabilities at fair value						
	DERIVATIVE LIABILITIES	\$ 	\$	8,599,262	\$ 	\$	\$ 8,599,262
	Total liabilities at fair value	\$	\$	8,599,262	\$	\$	\$ 8,599,262

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

	Description	Ending balance as of 06/30/2020	Transfers Into Level 3	Transfers Out of Level 3	Total Gains and (Losses) Included in Net Income	Total Gains and (Losses) Included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for 09/30/2020
a.	Assets										
	COMMON STOCK	\$ 38,338,105	\$	\$	\$ 1,879,609	\$ 6,597,069	\$ 14,999,999	\$	\$(4,879,600)	\$	\$ 56,935,182
	Total assets	\$ 38,338,105	\$	\$	\$ 1,879,609	\$ 6,597,069	\$ 14,999,999	\$	\$ (4,879,600)	\$	\$ 56,935,182
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 September 30, 2020.

- (4) The Company primarily owns common stock in two private entities with a carrying value of \$56,935,182, including unrealized gains of \$12,023,792. The valuation of the position is derived using the most recent equity raise level.
- (5) Derivatives Not Applicable
- B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

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

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	 Not Practicable (Carrying Value)
BONDS	\$ 8,058,300,280	\$ 7,072,702,464	\$ 1,564,390	\$ 6,450,193,842	\$ 1,606,542,048	\$ \$
CML		1,070,221,940		1,142,012,633		
0IA	230,092,462	229,736,390		126,251,500	103,840,962	
INVESTMENT IN LLC	117,726,989	117,726,989		117,726,989	–	
PREFERRED STOCK						
COMMON STOCK	91,536,182	91,536,182	18,597,077	34,601,000	38,338,105	
INVESTMENT IN SUB	281,574,399	281,574,399			281,574,399	
SHORT-TERM INVESTMENTS						
CASH AND EQUIVALENTS	171,299,510	171,299,510	171,299,510			
DERIVATIVES	145,971,203	145,971,203	29,704,675	116,266,528	–	
TOTAL ASSETS	10,238,513,658	9,180,769,077	221,165,652	7,987,052,492	2,030,295,514	
DERIVATIVE LIABILITIES	8,599,262	8,599,262		8,599,262		
TOTAL LIABILITIES	8,599,262	8,599,262		8,599,262	 	

- 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 \$3,979,490 and \$4,060,975 at September 30, 2020 and December 31, 2019, respectively, were on deposit with government authorities or trustees as required by law.

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

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

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of September 30, 2020 or December 31, 2019

21. Other Items (Continued)

- E. State Transferable and Non-Transferable Tax Credits None
- F. Subprime-Mortgage-Related Risk Exposure
 - (1) While the Company holds no direct investments in subprime mortgage loans, the Company may have limited exposure to subprime borrowers through direct investments in primarily investment grade subprime residential mortgage-backed securities. The Company's definition of subprime is predominantly based on borrower statistics from a residential pool of mortgages. Included in the statistics evaluated is the average credit score of the borrower, the loan-to-value ratio, the debt-to-income statistics, and the diversity of all these statistics across the borrower profile. As is true for all securities in the Company's portfolio, the entire mortgage-backed asset portfolio is reviewed for impairments at least quarterly. Additionally, reviews of specific mortgage-backed securities are made on a periodic basis by reviewing both the unrealized gain/loss as well as changes to the underlying statistics. Included in the analysis are current delinquency and default statistics, as well as the current and original levels of subordination on the security.
 - (2) Direct exposure through investments in subprime mortgage loans Not Applicable
 - (3) Direct exposure through other investments

		_A	ctual Cost	Ca (ok/Adjusted rrying Value Excluding Interest)	F	air Value	Other-Than- Temporary Impairment Losses Recognized
a.	Residential mortgage-backed securities	\$	5,105,047	\$	5,030,304	\$	5,184,121	\$
b.	Commercial mortgage-backed securities							
C.	Collateralized debt obligations							
d.	Structured securities.							
e.	Equity investment in SCAs							
f.	Other assets.							
g.	Total	\$	5,105,047	\$	5,030,304	\$	5,184,121	\$

- (4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage Not Applicable
- G. Retained Assets Not Applicable
- H. Insurance-Linked Securities (ILS) Contracts Not Applicable
- I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy Not Applicable

22. Events Subsequent

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

Type II - No Type II subsequent events to report.

Subsequent events have been considered through November 11, 2020.

KKR acquisition of Global Atlantic

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

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

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

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

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

The Merger Agreement also contains certain customary provisions giving each of the KKR Parties and GAFG rights to terminate the Merger Agreement under certain circumstances.

In connection with the Merger Agreement, certain shareholders of GAFG representing over 50% of the issued and outstanding shares of GAFG have agreed to vote in favor of the Merger at any meeting of the shareholders of GAFG called to seek the adoption of the Merger Agreement and against any competing transaction.

22. Events Subsequent (Continued)

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

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

COVID-19

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

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

- A. Method Used to Estimate Not Applicable
- B. Method Used to Record Not Applicable
- C. Amount and Percent of Net Retrospective Premiums Not Applicable
- D. Medical Loss Ratio Rebates Required Pursuant to the Public Health Service Act Not Applicable
- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)
 - (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions

Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions?

- (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year Not Applicable
- (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance Not Applicable
- (4) Roll-forward of risk corridors asset and liability balances by program benefit year Not Applicable
- (5) ACA risk corridors receivable as of reporting date Not Applicable
- 25. Change in Incurred Losses and Loss Adjustment Expenses None
- 26. Intercompany Pooling Arrangements Not Applicable
- 27. Structured Settlements Not Applicable
- 28. Health Care Receivables Not Applicable

29. Participating Policies

For the reporting quarter ended September 30, 2020, the Company's assumed participating policies were approximately 1.9% of the total life insurance in force. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the Cedants policy administration system. The amount of dividend expense incurred for the period ending September 30, 2020 and the year ended December 31, 2019 was \$2,423,060 and \$4,834,882, respectively. There was no additional income allocated to participating policyholders.

- 30. Premium Deficiency Reserves Not Applicable
- 31. Reserves for Life Contracts and Annuity Contracts No Significant Changes
- 32. Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics No Significant Changes
- 33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics No Significant Changes
- 34. Premiums and Annuity Considerations Deferred and Uncollected No Significant Changes
- 35. Separate Accounts Not Applicable
- 36. Loss/Claim Adjustment Expenses None

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1	Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act?	Yes [] No [X]
1.2	If yes, has the report been filed with the domiciliary state?	Yes [] No [X]
2.1	Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity?	Yes [] No [X]
2.2	If yes, date of change:	
3.1	Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A.	Yes [X] No []
3.2	Have there been any substantial changes in the organizational chart since the prior quarter end?	Yes [] No [X]
3.3	If the response to 3.2 is yes, provide a brief description of those changes.	
3.4	Is the reporting entity publicly traded or a member of a publicly traded group?	
3.5	If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group.	
4.1	Has the reporting entity been a party to a merger or consolidation during the period covered by this statement?	Yes [] No [X]
4.2	If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.	
	1 2 3 Name of Entity NAIC Company Code State of Domicile	
5.	If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [If yes, attach an explanation.] No [X] N/A [
6.1	State as of what date the latest financial examination of the reporting entity was made or is being made.	12/31/2019
6.2	State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.	12/31/2014
6.3	State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).	04/29/2016
6.4	By what department or departments? lowa Insurance Department	
6.5	Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments?] No [] N/A [X
6.6	Have all of the recommendations within the latest financial examination report been complied with?] No [] N/A [X
7.1	Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period?	Yes [] No [X]
7.2	If yes, give full information:	
8.1	Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board?	Yes [X] No []
8.2	If response to 8.1 is yes, please identify the name of the bank holding company. The Goldman Sachs Group Inc.	
8.3	Is the company affiliated with one or more banks, thrifts or securities firms?	Yes [X] No []
8.4	If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.	

1	2	3	4	5	6
Affiliate Name	Location (City, State)	FRB	OCC	FDIC	SEC
The Goldman Sachs Group, Inc.	New York, NY	YES	N0	NO	YES
Goldman Sachs & Co.	New York, NY	NO	YES	NO	YES
Goldman Sachs Execution & Clearing, L.P.					
Goldman Sachs Financial Markets, L.P.	New York, NY	NO	N0	NO	YES
REDI Global Technologies LLC	New York, NY	NO	NO	N0	YES
Epoch Securities, Inc.	New York, NY	N0	N0	N0	N0
The Goldman Sachs Trust Company, N.A.	New York, NY	NO	YES	YES	N0
Goldman Sachs Bank USA	Salt Lake City, UT	YES	NO	YES	NO
Goldman Sachs Asset Management, L.P.					
Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	N0	N0	YES
Forethought Investment Advisors, LLC	Indianapolis, IN	N0	N0	N0	YES
Forethought Distributors, LLC					

9.1	Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or similar functions) of the reporting entity subject to a code of ethics, which includes the following standards?		Yes [X] No []
	(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting	entity:	
	(c) Compliance with applicable governmental laws, rules and regulations;	,	
	(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and		
	(e) Accountability for adherence to the code.		
9.11	If the response to 9.1 is No, please explain:		
9.2	Has the code of ethics for senior managers been amended?		Yes [] No [X]
9.21	If the response to 9.2 is Yes, provide information related to amendment(s).		
9.3	Have any provisions of the code of ethics been waived for any of the specified officers?		Yes [] No [X]
9.31	If the response to 9.3 is Yes, provide the nature of any waiver(s).		
	FINANCIAL		
10.1	Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement?		
10.2	If yes, indicate any amounts receivable from parent included in the Page 2 amount:	\$ _.	
	INVESTMENT		
11.1	Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or other	wise made available for	
11.2	use by another person? (Exclude securities under securities lending agreements.) If yes, give full and complete information relating thereto:		Yes [] No [X]
12.	Amount of real estate and mortgages held in other invested assets in Schedule BA:	\$	
13.	Amount of real estate and mortgages held in short-term investments:		
14.1	Does the reporting entity have any investments in parent, subsidiaries and affiliates?		
14.2	If yes, please complete the following:		_
		1 Prior Year-End	2 Current Quarter
		Book/Adjusted	Book/Adjusted
	_	Carrying Value	Carrying Value
	Bonds		\$66,902,622
	Preferred Stock \$		\$
	Common Stock \$, ,	\$281,574,399
	Short-Term Investments \$		\$
	Mortgage Loans on Real Estate \$		\$
	All Other		\$ 040,477,004
	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)		\$348,477,021 \$
15.1	Has the reporting entity entered into any hedging transactions reported on Schedule DB?		Yes [X] No []
15.2	If yes, has a comprehensive description of the hedging program been made available to the domiciliary state?		
	If no, attach a description with this statement.		
16.	For the reporting entity's security lending program, state the amount of the following as of the current statement date:		
	16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2		.\$
	16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parl		
	16.3 Total payable for securities lending reported on the liability page.		.\$

		dial or Safekeeping Agreemer requirements of the NAIC Fina						
HO D. I. N. A.	Name of Cust		1005.0	1: 1.1	Custodian Addre			
US Bank N.A			1025 Cor	necticut Avenue	e, NW Suite 517, W	ashington DC 20036		
or all agreements t		vith the requirements of the NA	AIC Financial	Condition Exam	iners Handbook, pr	rovide the name,		
. 1		2			3 Complete Explar			
Nam	e(s)	Location(s)		nation(s)				
Have there been any f yes, give full inforn		name changes, in the custodito:	ian(s) identifi	ed in 17.1 during	the current quarte	r?	Yes [] No [X
1 Old Cus		2 New Custodian		3 Date of Change		4 Reason		
Old Cus	stodian	New Custodian		Date of Change		Reason		
make investment de	cisions on behalf of	vestment advisors, investment the reporting entity. For assets tment accounts"; "handle se	s that are ma	naged internally				
	Name of Firm	l ı or Individual		2 Affiliation				
	ment Team		I					
	•							
		d in the table for Question 17.5		-	affiliated with the re	anorting entity (i.e.		
		more than 10% of the reporting					Yes [] No [
17 5098 For firms/in	dividuals unaffiliate	d with the reporting entity (i.e. o	designated w	ith a "U") listed in	n the table for Que	stion 17.5, does the		
total assets	under managemer	t aggregate to more than 50%	of the report	ing entity's inves	ted assets?		Yes [] No [
-or those tirms or in				" /=ff::=t==!\ == !!!	III (= ££:1: = 4 = =1\			
able below.	uividuais listed III til	e table for 17.5 with an affiliation	on code of "A	" (affiliated) or "I	U" (unaffiliated), pro	ovide the information for t	he	5
able below.			on code of "A	" (affiliated) or "l			Inv Mar	estment
able below. 1 Central Registration Depository Numbe	n r	2 Name of Firm or Individual		Legal Ent	3	4 Registered With	Inv Mar Ag (IN	vestment nagement reement (A) Filed
able below. 1 Central Registration Depository Numbe	n r	2		Legal Ent	3	4	Inv Mar Ag (IN	restment nagement reement
able below. 1 Central Registration Depository Number 107738	Goldman Sachs Asquirements of the P	2 Name of Firm or Individual		Legal Ent	3 ity Identifier (LEI) KPYVEOMA87	4 Registered With	Inv Mar Ag (IN	vestment nagemen preement (A) Filed
able below. 1 Central Registration Depository Numbe 107738 Have all the filing red f no, list exceptions: By self-designating § a. Documentatic security is no b. Issuer or oblig c. The insurer h	GGI securities, the ron necessary to pen ta vavailable.	Name of Firm or Individual set Management CLO, Corp	ual of the NAI following eler security does al payments.	Legal Ent 5493000070 C Investment Ar ments for each so not exist or an N	ity Identifier (LEI) KPYVE0MA87 nalysis Office been elf-designated 5GI NAIC CRP credit ra	Registered With followed? security: tting for an FE or PL	Inv Mar Ag (IM OS Yes [X	vestment nagement (A) Filed
able below. 1 Central Registration Depository Numbe 107738 Have all the filing red f no, list exceptions: By self-designating 6 a. Documentatic security is no b. Issuer or oblig c. The insurer h	GGI securities, the ron necessary to pen ta vavailable.	Name of Firm or Individual set Management CLO, Corpurposes and Procedures Manueporting entity is certifying the finit a full credit analysis of the contracted interest and princip	ual of the NAI following eler security does al payments.	Legal Ent 5493000070 C Investment Ar ments for each so not exist or an N	ity Identifier (LEI) KPYVE0MA87 nalysis Office been elf-designated 5GI NAIC CRP credit ra	Registered With followed? security: tting for an FE or PL	Inv Mar Ag (IM OS Yes [X	vestment nagemen rreement IA) Filed
able below. 1 Central Registration Depository Numbe 107738 Have all the filing red f no, list exceptions: By self-designating § a. Documentatic security is no b. Issuer or oblig c. The insurer h Has the reporting en By self-designating § a. The security w b. The reporting c. The NAIC Des on a current p	GGI securities, the run necessary to pen ta variable. gor is current on all as an actual expectitity self-designated PLGI securities, the rentity is holding capignation was derive trivate letter rating him.	Name of Firm or Individual set Management CLO, Corp	following eler security does la payments. I contracted in the following election of the followin	Legal Ent 5493000070 C Investment Ar ments for each so not exist or an Not exist or each so on reported for to C CRP in its legition by state insi	ity Identifier (LEI) KPYVE0MA87 nalysis Office been lelf-designated 5GI NAIC CRP credit ra sipal. self-designated PL0 he security. al capacity as a NR urance regulators.	Registered With followed? security: ting for an FE or PL	Inv Mar Ag (IM OS Yes [X	vestment nagement (A) Filed
able below. 1 Central Registration Depository Numbe 107738 Have all the filing red f no, list exceptions: By self-designating § a. Documentatic security is no b. Issuer or oblig c. The insurer h Has the reporting en By self-designating § a. The security w b. The reporting c. The NAIC Des on a current p d. The reporting	GGI securities, the run necessary to pen ta variable. gor is current on all as an actual expectitity self-designated PLGI securities, the rentity is holding capignation was derive rivate letter rating hentity is not permitte	Name of Firm or Individual set Management CLO, Corp	following eler security does la payments. I contracted in the following election of the followin	Legal Ent 5493000070 C Investment Ar ments for each so not exist or an Not exist or each so on reported for to C CRP in its legition by state insuity with the SVO	ity Identifier (LEI) KPYVE0MA87 nalysis Office been lelf-designated 5GI NAIC CRP credit ra sipal. self-designated PL0 he security. al capacity as a NR urance regulators.	Registered With Followed? security: ting for an FE or PL GI security: RSRO which is shown	Inv Mar Ag (IM	vestment nagement (A) Filed
able below. 1 Central Registration Depository Numbe 107738	Goldman Sachs As quirements of the Pagarage and a consideration of the Pagarage and a construction of the pagarage and the	Name of Firm or Individual set Management CLO, Corp	following eler security does all payments. I contracted in the payments of the	Legal Ent 549300007D C Investment Ar nents for each sonot exist or an Not exist or an Not exist or an Not exist or an Not exist or each sonor reported for to C CRP in its legition by state insuity with the SVO is certifying the form on reported for to the supported for the supporte	ity Identifier (LEI) KPYVE0MA87 nalysis Office been lelf-designated 5GI NAIC CRP credit ra sipal. self-designated PL0 he security. al capacity as a NR urance regulators. ollowing elements of	Registered With Followed? security: titing for an FE or PL GI security: RSRO which is shown of each self-designated	Inv Mar Ag (IM	vestment nagemen (reement MA) Filed
able below. 1 Central Registration Depository Numbe 107738	Goldman Sachs As a guirements of the P Gold securities, the representation of the P Gold securities, the representation of the P Gold securities, the representation of the P Gold securities, the respectation was derived in the portion of the p Gold securities, the respectation of the p Gold securities, the respectation of the p Gold securities and the p Gold securities of the p Gold securities	Name of Firm or Individual set Management CLO, Corp	following eler security does all payments. I contracted in the PL security and the plus security a	Legal Ent 5493000c70 C Investment Ar ments for each so not exist or an N neterest and princements of each so on reported for t C CRP in its legition by state insuity with the SVO is certifying the fron reported for t or an NAIC CRP in ing(s) with annual ing(s)	ity Identifier (LEI) KPYVE0MA87 nalysis Office been elf-designated 5GI NAIC CRP credit ra cipal. self-designated PLC he security. al capacity as a NR urance regulators. ollowing elements of	Registered With followed? security: ting for an FE or PL GI security: RSRO which is shown of each self-designated as an NRSRO prior to	Inv Mar Ag (IM	vestment nagemen (AA) Filed (AB) No [

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

Life an	d Accident Health Companies/Fraternal Benefit Societies: Report the statement value of mortgage loans at the end of this reporting period for the following categories:	1
	1.1 Long-Term Mortgages In Good Standing	Amount
	1.11 Farm Mortgages	\$
	1.12 Residential Mortgages	
	1.13 Commercial Mortgages	
	1.14 Total Mortgages in Good Standing	
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	\$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	\$
	1.32 Residential Mortgages	
	1.33 Commercial Mortgages	
	1.34 Total Mortgages with Interest Overdue more than Three Months	
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	¢
	1.42 Residential Mortgages	
	1.43 Commercial Mortgages	
	1.44 Total Mortgages in Process of Foreclosure	
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	.\$
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	
	1.62 Residential Mortgages	
	1.63 Commercial Mortgages	\$
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	\$
2.	Operating Percentages:	
	2.1 A&H loss percent	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
3.1	Do you act as a custodian for health savings accounts?	Yes [] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	\$
3.3	Do you act as an administrator for health savings accounts?	Yes [] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	\$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No []
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [] No []
Fratern 5.1	lal Benefit Societies Only: In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [] No [] N/A []
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	
	Date Outstanding Lien Amount	

Date	Outstanding Lien Amount

6

SCHEDULE S - CEDED REINSURANCE

			Showing A	All New Reinsurance Treaties	 Current Yea 	ar to Date			
NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5	6 Type of Reinsurance	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating
					-				
					-				-
					-				
				ON					
	· · · · · · · · · · · · · · · · · · ·								
					-				
					-				-
					-				
	······································								
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SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

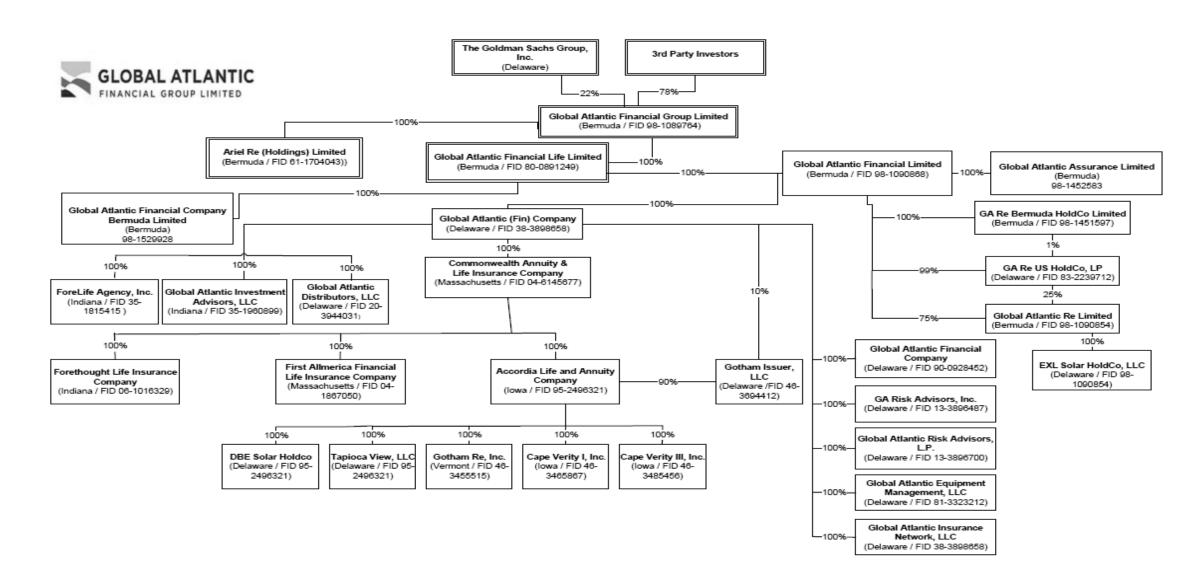
Current Year To Date - Allocated by States and Territories **Direct Business Only** 1 Life Contracts 4 6 Accident and Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees Active Status Total olumns Annuity Considerations States, Etc Considerations Premiums4,771,691 hrough 5 (a) Contracts Alabama . AL 4.771.691 Alaska .260,532 260,532 ΑK 3. Arizona ΑZ 9.712.313 9.712.313 Arkansas 1,708,618 .1,708,618 AR 5. California 114,559,197 114,559,197 6. Colorado .2.200 .8.722.172 CO .8.724.372 Connecticut 4,800,202 4,800,202 СТ 8. Delaware DE 1 504 843 1 504 843 District of Columbia 1,485,646 1,485,646 DC 10. Florida FL 30.315.762 30 315 762 11. Georgia .8,400,524 .8,400,524 GΑ 12 Hawaii 9 836 848 9 836 848 ΗΙ 13. Idaho. ID 1,575,486 .1,575,486 14. Illinois 13,879,023 13,879,023 IL 15. Indiana IN 10.006.115 10.006.115 .115,000,000 .17,890,719 .17,890,719 IΑ 17 Kansas ΚS 2 879 496 2 879 496 18. Kentucky 4,410,943 4,410,943 KY 19. Louisiana .8,079,935 8,079,935 20. Maine. ME .786.528 786.528 21 Maryland 7,267,708 7.267.708 MD 22. Massachusetts MA 5.240.649 5.240.649 23 Michigan 8,168,578 8,168,578 MI 24. Minnesota MN 14 728 269 14 728 269 25. Mississippi 2,304,612 2,304,612 MS 26 Missouri МО .4,410,587 4,410,587 27. Montana .229.813 MT 229.813 28 Nebraska NE 4,098,336 4,098,336 29. Nevada . NV 4 233 991 4 233 991 30 New Hampshire .709,741 .709,741 NH 31. New Jersey NJ 32 783 234 32 783 234 32 New Mexico .1,120,151 .1, 120, 151 NM 33 New York 7.337.687 7.337.687 NY 34. North Carolina .9,606,156 .9,606,156 NC 35 North Dakota 517,938 517,938 ND 36. Ohio. ОН 21.515.886 21.515.886 37. Oklahoma .6,321,606 .6,321,606 OK 2 585 273 38 Oregon ΛR 2 585 273 39. Pennsylvania 27,345,257 .27,345,257 PA 40 Rhode Island RI 450.776 450.776 41. South Carolina 5.660.592 5.660.592 SC 42 South Dakota 1,346,152 1,346,152 SD 43. Tennessee. TN 8.722.577 8.722.577 44 42,177,960 42,177,960 TΧ 45. Utah. UT .19.311.371 19.311.371 46. Vermont ..150,223 .150,223 VT 47 Virginia . VA 7.713.882 7.713.882 48. Washington 10,893,750 10,893,750 WA 49 West Virginia 904,044 904.044 WV 50. Wisconsin WΙ 5.654.784 5.654.784 51. Wyoming 2,598,710 2,598,710 WY 52. American Samoa AS N 936 936 53. GU N. 54. Puerto Rico 384 084 384 084 55. U.S. Virgin Islands V١ Ν 6.583 6.583 56 Northern Mariana Islands MP 342 57. Canada . CAN N 48.271 48.271 58. Aggregate Other Aliens6,691,323 .6,691,323 XXX OT 59. Subtotal XXX 528.828.422 2.200 528.830.622 115.000.000 90. Reporting entity contributions for employee benefit XXX Dividends or refunds applied to purchase paid-up 91. 2.502.333 2.502.333 XXX 92. XXX or premium paying period ... Premium or annuity considerations waived under disability or other contract provisions. 93. .881.809 881.809 XXX Aggregate or other amounts not allocable by State 94 XXX. 95. Totals (Direct Business)... 532 214 764 115 000 000 XXX 532 212 564 2 200 96 Plus Reinsurance Assumed .65,511,236 XXX Totals (All Business)... 97 XXX 597 723 800 2 200 597.726.000 .115.000.000 98 Less Reinsurance Ceded 256, 165, 529 256, 167, 729 .2,200 XXX 341,558,271 99 Totals (All Business) less Reinsurance Ceded 341,558,271 115,000,000 XXX DETAILS OF WRITE-INS 58001 ZZZ Other Alien .6,691,323 6,691,323 XXX 58002. XXX 58003 XXX 58998 Summary of remaining write-ins for Line 58 from xxx 6,691,323 6,691,323 58998)(Line 58 above) XXX 9401 XXX 9402 XXX 9403 XXX 9498. Summary of remaining write-ins for Line 94 from XXX 9499. 94 above)

(a) Active Status Counts L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG. .50 E - Eligible - Reporting entities eligible or approved to write surplus lines in the state....

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

R - Registered - Non-domiciled RRGs. Q - Qualified - Qualified or accredited reinsurer.

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



3

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

				PP	KI 1	A - DE I AI	L OF INSURANCE	ノロー	JOLL	ING CUMPAN 1	1 2121 EIVI				
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		D	Relation-		Board,	Owner-		SCA	
		NAIC				Exchange if Publicly Traded	Names of	Domi- ciliary	ship to		Management,	ship		Filing Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Attorney-in-Fact, Influence,	Provide 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)	*
										(**************************************		90	Global Atlantic Financial Group Lim		1
			80-0891249				Global Atlantic Financial Life Limited	BMU	NIA	Global Atlantic Financial Group Limited	Ownership	100.000			
			00 0000450				Olahal Adlandia Financial Company	DE	NII A	Olehal Atlantia (Fig.) Organia	0hi	100,000	Global Atlantic Financial Group Lim	ited	
		-	. 90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	. Ownership	100.000	Global Atlantic Financial Group Lim	ited	
			. 38-3898658				Global Atlantic (Fin) Company	DE	NIA	Global Atlantic Financial Limited	Ownership	100.000	droba: Attained Halleta droap 2		
													Global Atlantic Financial Group Lim	ited	
			. 98-1090868				Global Atlantic Financial Limited	BMU	NIA	Global Atlantic Financial Life Limited	Ownership	100.000	Olebel Allertic Firemaint Orang Lin		
			98-1090854				Global Atlantic Re Limited	BMU	IΔ	Global Atlantic Financial Limited	Ownership	75.000	Global Atlantic Financial Group Lim	rtea	
			. 30 1030004				diodal Atlantic ne Elimited		17	diobal Atlantic i maneral Elimited	owner strip.		Global Atlantic Financial Group Lim	ited	
			. 98-1090854				Global Atlantic Re Limited	BMU	IA	GA Re US HoldCo, LP	Ownership	25.000			
								5				400.000	Global Atlantic Financial Group Lim	íted	
			. 61–1704043				Ariel Re (Holdings) Limited	BMU	NIA	Global Atlantic Financial Group Limited	Ownership	100.000	Global Atlantic Financial Group Lim	i tod	
			. 13-3896700				Global Atlantic Risk Advisors, L.P	DE	NIA	Global Atlantic (Fin) Company	Ownership.	100.000	Grobal Atlantic I maneral Group Em	, teu	
			1							,			Global Atlantic Financial Group Lim	ited	
			. 38-3898658				Global Atlantic Insurance Network, LLC	DE	NIA	Global Atlantic (Fin) Company	. Ownership	100.000			
			10. 0000 407				OA Diele Adeieses Lee	DE	NII A	Olehal Atlantia (Fig.) Organia	0hi	100,000	Global Atlantic Financial Group Lim	ited	
			. 13–3896487				GA Risk Advisors, Inc	DE	NIA	Global Atlantic (Fin) Company	. Ownership.	100.000	Global Atlantic Financial Group Lim	ited	
			. 98-1529928				Limited	BMU	NIA	Global Atlantic Financial Life Limited	Ownership.	100.000	drobal Attainers I manoral droup Emi		
			98-1089764	4520225			Global Atlantic Financial Group Limited	BMU	NIA	The Goldman Sachs Group, Inc.	Ownership	22.000	. The Goldman Sachs Group, Inc		
			. 98-1089764	. 4520225			Global Atlantic Financial Group Limited	BMU	NIA	Third Party Investors	Ownership	78.000	. Third Party Investors		
3891	Goldman Sachs Grp	69140	. 04–1867050	2578101	793699		First Allmerica Financial Life Insurance Company	MA	IA	Commonwealth Annuity and Life Insurance Company	Ownership.	100.000	Global Atlantic Financial Group Lim	rted	
1 600	doruman sacris dip	93140	04-100/030	. 23/0101	7 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3		Commonwealth Annuity and Life Insurance			Company	. Owner strip.	100.000	Global Atlantic Financial Group Lim	ited	
3891	Goldman Sachs Grp	84824	. 04-6145677	. 3958278	1086664		Company	MA	IA	Global Atlantic (Fin) Company	Ownership	100.000			
										Commonwealth Annuity and Life Insurance			Global Atlantic Financial Group Lim	ited	
3891	Goldman Sachs Grp	62200	. 95–2496321				Accordia Life and Annuity Company	IA	RE	Company	Ownership	100.000	Clabal Atlantia Financial Craw Lim		
			46-3694412				Gotham Issuer, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership.	10.000	Global Atlantic Financial Group Lim	rted	
							100001 ; 120			arosar mitantis (i m) company			Global Atlantic Financial Group Lim	ited	
			. 46-3694412				Gotham Issuer, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	90.000			
			95-2496321				DBE Solar Holdco LLC	DE	NIA	Asserdia Life and Amerity Company	O-marahi-	100.000	Global Atlantic Financial Group Lim	ited	
			. 95-2490321				DDE SOTAT HOTICO ELC	VE	NIA	Accordia Life and Annuity Company	Ownership.	100.000	Global Atlantic Financial Group Lim	ited	
3891	Goldman Sachs Grp	15333	. 46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership.	100.000	drobat Attainers I manoral droup Emi		
	·												Global Atlantic Financial Group Lim	ited	
			. 95–2496321				Tapioca View, LLC	DE	IA	Accordia Life and Annuity Company	Ownership	100.000			
			95-2496321				Tapioca View, LLC	DE	IA	Accordia Life and Annuity Company	Ownership.	100.000	Global Atlantic Financial Group Lim	rted	
			. 95-2490521				Taproca view, LLC	UL		Accordia Erre and Annurry Company	owner sirrp.	100.000	Global Atlantic Financial Group Lim	i ted	
3891	Goldman Sachs Grp	15475	46-3465867				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000			
													Global Atlantic Financial Group Lim	ited	
3891	Goldman Sachs Grp	15473	. 46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	Olebel Allertic Figure in Community		
			35-1960899				Global Atlantic Investment Advisors, LLC	IN	IA	Global Atlantic (Fin) Company	Ownership	100.000	Global Atlantic Financial Group Lim	red	
							and a recurrent involuntie navious, LLO			and a state of the company			Global Atlantic Financial Group Lim	i ted	
			. 20-3944031	.			Global Atlantic Distributors, LLC	DE	IA	Global Atlantic (Fin) Company	Ownership	100.000			
			05 4045445				Frankita Assaulta			Olahal Adlandia (Fin) Onnana	0	100.000	Global Atlantic Financial Group Lim	ited	
		<u> </u>	. 35-1815415	.	<u> </u>	L	ForeLife Agency, Inc	IN	IA	Global Atlantic (Fin) Company	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	If			
											of Control	Control			
											(Ownership,	is		Is an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
										Commonwealth Annuity and Life Insurance			Global Atlantic Financial Group Limited	d	
3891	. Goldman Sachs Grp	91642	06-1016329				Forethought Life Insurance Company	IN	IA	Company	Ownership	100.000			
													Global Atlantic Financial Group Limited	d	
			. 81–3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Owner ship	100.000	Olehel Aklankia Fiannaial Onco Limika		
			98-1452583				Global Atlantic Assurance Limited	BMU	1.4	Global Atlantic Financial Limited	Ownership	100.000	Global Atlantic Financial Group Limited	1	
			. 90-1402000				GIODAL ATTAILLE ASSULANCE LIMITEU	DIVIU	I <i>T</i>	GIODAL ACIANCIO FINANCIAI ENNITEG	owner simp		Global Atlantic Financial Group Limite	4	
			98-1451597				GA Re Bermuda HoldCo Limited	BMU	NIA	Global Atlantic Financial Limited	Owner ship.	100.000	drobal Atlantic I maneral droap Emilited	1	
							an no bonnada no doo binn tod			The state of the s			Global Atlantic Financial Group Limited	d	
			. 83-2239712			.	GA Re US HoldCo, LP	DE	NIA	Global Atlantic Financial Limited	Ownership	99.000			
							·				·		Global Atlantic Financial Group Limited	d	
			. 83-2239712				GA Re US HoldCo, LP	DE	NIA	GA Re Bermuda HoldCo Limited	Owner ship	1.000			
								L					Global Atlantic Financial Group Limited	d	
			. 98–1090854				E) lar Hold LLC	DE		tlantic Re Limited	Ownership	100.000			
1						1									

Asterisk	,		Expla	n	
	<u> </u>				

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

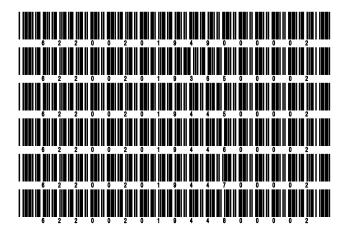
	Response
Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
	NO NO
Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
Will the Reasonableness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

Explanation:

- 1. The Company has no Trusteed Surplus.
- 2. The Company does not have any Medicare Part D coverage business.
- 3. The Company has no indexed annuity contracts.
- 4. The Company has no indexed annuity contracts.
- 5. The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.
- 6. The Reasonableness and Consistency of Assumption Certificate (Updated Market Value) will be filed.

Bar Code:

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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

radition	ial Write-ins for Assets Line 25		Current Statement Date		
		1	2	3	December 31
				Net Admitted Assets	Prior Year Net
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Admitted Assets
2504.	Third Party Receivable			8,112,878	2,466,220
2597.	Summary of remaining write-ins for Line 25 from overflow page	8,112,878		8,112,878	2,466,220

SCHEDULE A - VERIFICATION

Real Estate

	Near Estate		_
		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted rying		
7.	Deduct current year's other than temporary impailment reducitied		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION

Mortgage Loans

	v	1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,070,109,452	951,482,636
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	23,750,000	161,900,000
	2.2 Additional investment made after acquisition	1,500,000	
3.	Capitalized deferred interest and other		
4.	Accrual of discount	877,673	701,397
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals Deduct amounts received on disposals	(61,681)	242,743
7.	Deduct amounts received on disposals	24,966,886	43,285,186
8.	Deduct amortization of premium and mortgage interest points and commitment fees	986,618	932 , 138
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,070,221,940	1,070,109,452
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,070,221,940	1,070,109,452
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,070,221,940	1,070,109,452

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value, December 31 of prior year	324,614,252	363,777,938
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	42,947,621	41,501,355
	2.1 Actual cost at time of acquisition	3,224,843	20,660,162
3.	Capitalized deferred interest and other		
4.	Accrual of discount	193	1,828
5.	Unrealized valuation increase (decrease)	(6,545,757)	(8,240,106)
6.	Total gain (loss) on disposals Deduct amounts received on disposals Deduct amortization of premium and depreciation Total foreign exchange change in book/adjusted carrying value		(33,850)
7.	Deduct amounts received on disposals	4,568,231	92,316,226
8.	Deduct amortization of premium and depreciation		736,850
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	12,209,273	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	347,463,648	324,614,252
12.	Deduct total nonadmitted amounts	270	270
13.	Statement value at end of current period (Line 11 minus Line 12)	347,463,378	324,613,982

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1	2
			Prior Year Ended
		Year to Date	December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	6,813,026,424	6,637,068,860
2.	Cost of bonds and stocks acquired	2,038,463,736	3, 152, 106, 963
3.	Accrual of discount	17, 104, 310	37,010,730
4.	Unrealized valuation increase (decrease)	(119,633,207)	(112,759,872)
5.	Total gain (loss) on disposals	35,252,429	84,636,366
6.	Deduct consideration for bonds and stocks disposed of	1,319,997,041	2,969,459,824
7.	Deduct amortization of premium	9,409,881	31,972,299
8.	Total foreign exchange change in book/adjusted carrying value	(49,006)	
9.	Deduct current year's other than temporary impairment recognized	14,775,890	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	5,831,171	16,395,500
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	7,445,813,045	6,813,026,424
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	7,445,813,045	6,813,026,424

SI02

SCHEDULE D - PART 1B

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

During the	e Current Quarter for	r all Bonds and Prefe				•	-	•
	1 Book/Adjusted	2	3	4	5 Book/Adjusted	6 Book/Adjusted	/ Book/Adjusted	8 Book/Adjusted
	Carrying Value	Acquisitions	Dispositions	Non-Trading Activity	Carrying Value	Carrying Value	Carrying Value	Carrying Value
	Beginning	During	During	During	End of	End of	End of	December 31
NAIC Designation	of Current Quarter	Current Quarter	Current Quarter	Current Quarter	First Quarter	Second Quarter	Third Quarter	Prior Year
BONDS								
1. NAIC 1 (a)	4,258,042,984	218,844,421	252,444,675	(13,541,202)	4,355,917,409	4,258,042,984	4,210,901,528	4,216,111,653
2. NAIC 2 (a)	2,687,975,443	166,456,455	65,504,854	14,514,597	2,379,865,750	2,687,975,443	2,803,441,641	2,035,545,883
3. NAIC 3 (a)	37,806,246	28,000	729,336	(105,933)	37,524,368	37,806,246	36,998,977	34,380,000
4. NAIC 4 (a)	8,964,220		8,609,319	7,978,807	9,637,052	8,964,220	8,333,708	10,381,170
5. NAIC 5 (a)	12,913,383			113,227	12,805,838	12,913,383	13,026,610	25,463,937
6. NAIC 6 (a)								
7. Total Bonds	7,005,702,276	385,328,876	327,288,184	8,959,496	6,795,750,417	7,005,702,276	7,072,702,464	6,321,882,643
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5	14,681,892		14,999,999	318,107	14,681,892	14,681,892		14,681,892
13. NAIC 6								
14. Total Preferred Stock	14,681,892		14,999,999	318, 107	14,681,892	14,681,892		14,681,892
15. Total Bonds and Preferred Stock	7,020,384,168	385,328,876	342,288,183	9,277,603	6,810,432,309	7,020,384,168	7,072,702,464	6,336,564,535

a) Book/Adjus	sted Carrying value column for	the end of the current reporting	g perioa inclua	les the following amount	or snort-ter	m and cash equivalent bonds by N	AIC designation:		
NAIC 1 \$; NAIC	C 2 \$; NAIC 3 \$		NAIC 4 \$; NAIC 5	\$; NAIC 6 \$	

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

SCHEDULE DA - PART 1

Short-Term Investments

1 2 3 4 5
Paid for
Actual Cost Vear-to-Date

9199999 Totals

Short-Term Investments

A Ctual Cost Vear-to-Date

Short-Term Investments

A Ctual Cost Vear-to-Date

Actual Cost Vear-to-Date

SCHEDULE DA - VERIFICATION

	Short-Term Investments		
		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of short-term investments acquired		8,469,347
3.	Accrual of discount		48,793
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		2,40
6.	Deduct consideration received on disposals	-	8,520,54
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	-	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

		,,,			
1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior				
2.	Cost Paid/(Consideration Received) on additions				1,261,855,423
3.	Unrealized Valuation increase/(decrease)				(17,546,441)
4.	SSAP No. 108 adjustments				
5.	Total gain (loss) on termination recognized				234,227,376
6.	Considerations received/(paid) on terminations				1,318,892,026
7.	Amortization				(154,072,479
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item				
9.	Total foreign exchange change in Book/Adjusted Carrying Value				
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+	+4+5-6+7+8+9)			136,419,622
11.	Deduct nonadmitted assets				
12.	Statement value at end of current period (Line 10 minus Line 11)				136,419,622
1.	SCHEDULE DB - Book/Adjusted carrying value, December 31 of prior year (Line 6, prior	Futures Contracts			(6 847 739
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits				
	Add:	1 Ootrole - Cumulative Cash Chan	ige column)		
0.1	Change in variation margin on open contracts - Highly Effective I-	Hadnes			
	3.11 Section 1, Column 15, current year to date minus	-			
	3.12 Section 1, Column 15, prior year		7 800 057		
	Change in variation margin on open contracts - All Other	(0,047,700)	7,000,007		
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year			7 800 057	
3 2	Add:			7,000,007	
3.2	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year				
	3.25 SSAP No. 108 adjustments				
33	Subtotal (Line 3.1 minus Line 3.2)				7 800 057
4.1	Cumulative variation margin on terminated contracts during the year				
	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments		45,527,953		
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 i				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-				
7	Deduct total panedmitted amounts	- ,			

..952,318

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 **N O N E**

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

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

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Valu	e Check
1.	Part A, Section 1, Column 14.	136,419,623	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	952,318	
3.	Total (Line 1 plus Line 2)		137,371,941
4.	Part D, Section 1, Column 5	144,360,540	
5.	Part D, Section 1, Column 6	(6,988,599)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	325 , 136 , 557	
8.	Part B, Section 1, Column 13	952,318	
9.	Total (Line 7 plus Line 8)		326,088,875
10.	Part D, Section 1, Column 8	333,077,474	
11.	Part D, Section 1, Column 9	(6,988,599)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Che	eck
13.	Part A, Section 1, Column 21	1,386,535	
14.	Part B, Section 1, Column 20	8,118,477	
15.	Part D, Section 1, Column 11	9,505,012	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

	(Odon Equivalento)	1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	779,968,950	95,485,598
2.	Cost of cash equivalents acquired	4,113,293,704	7, 167, 759, 062
3.	Accrual of discount		51,878
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	4,731,621,439	6,483,327,583
7.	Deduct amortization of premium		5
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	161,641,215	779,968,950
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	161,641,215	779,968,950

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

Schedule A - Part 3 - Real Estate Disposed **N O N E**

SCHEDULE B - PART 2

1	Location		4	5	6	7	8	9
	2	3	Loan			Actual Cost at	Additional Investment Made	Value of Land
Loan Number	City	State	Туре	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
								†
								†
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SCHEDULE B - PART 3

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

1	Location		4 :	6 6	7				e/Recorded Inv			14	15	16	17	18
	2	3			Book Value/	8	9	10	11	12	13	Book Value/				
	_	_			Recorded	_		Current		. –		Recorded				
					Investment			Year's Other-		Total		Investment		Foreign		
					Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign			Exchange	Realized	Total
												Accrued		Gain	Gain	Gain
			Loon De	Diamagal	Accrued	Valuation	Year's	Temporary		in	Exchange		Consid			
			Loan Da		Interest	Increase	(Amortization)		Interest and	Book Value		Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type Acq		Prior Year	(Decrease)		Recognized	Other	(8+9-10+11)		Disposal	eration	Disposal	Disposal	Disposal
80514327	Herndon	VA	10/01	/201308/12/2020	6,694,991		(63, 118)			(63, 118)		6,468,740	6,413,196		(55,544)	
0199999. Mortgages clo	sed by repayment				6,694,991		(63, 118)			(63, 118)		6,468,740	6,413,196		(55,544)	(55,544)
15515104	Irvine	CA	04/20										125,690			
80514245	West Covina	CA	02/04		5, 192, 996								42,055			
80514247	Chattanooga	TN	03/11		9,209,620								46,054			
80514248	Goodlettsville	TN	03/12		6,655,974								80,844			
80514302	Toms River	NJ.	10/01				(29,307)			(29,307)			204,601			
80514304	Laguna Beach	CA	10/01		318,725		(7, 198)			(7, 198)			24,231			
80514306	Toms River	NJ	10/01		501,994		(8,369)			(8,369)			76,971			
80514311	Athens	GA	10/01		4,771,511		(34,382)			(34,382)			178,329			
80514313	Durango	00	10/01				(150, 155)			(150, 155)			348,268			
80514316	Shakopee	MN	10/01				(28,007)			(28,007)			119,760			
80514317	Salem	UH	10/01				(00.040)			(00.040)			74,509			
80514321 80514327	Las Cruces		10/01				(32,010)			(32,010)	·		99,737 41.375			
80514328	Madison	VA	10/01		3.086.824		7,215			7.215						
80514329	Berkelev		10/01		24.758.014		97.471			97.471			164.936			
80514331	Tampa	Δ7	10/01		19,856,226		(4,509)			(4.509)			125,625			
80514332	Washington	DC:	10/01		8,445,420		45, 170			45, 170			84,687			
80514333	Vancouver	WA	10/01		5,916,427		(11,580)			(11,580)			88,297			
80514334	Huntington Beach	CA	10/01		13.857.591		23,533			23,533			94.296			
80514335	Ankeny	IA	10/01		11.339.571		73,724			73.724			77,344			***************************************
80514336	Plymouth	MN	10/01				17.979			17.979			70.778			

SCHEDULE B - PART 3

				Showing /	All Mortgage L	oans DISPOS	SED, Transf										
1	Location	n	4	5	6	7		Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/ Recorded	8	9	10 Current	11	12	13	Book Value/ Recorded				
						Investment Excluding	Unrealized	Current	Year's Other- Than-	Capitalized	Total Change	Total Foreign	Investment Excluding		Foreign Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loan	Date	Disposal	Interest	Increase	(Amortization)	Impairment	Interest and	Book Value	Change in	Interest on	Consid-	(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Туре	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
80514338	San Mateo	CA		10/01/2013		6,461,793		(7,388)			(7,388)			62,812			
80514340	Phoenix	AZ		10/01/2013				133,796			133,796			259,628			
80514342 80514347	Palm Beach Gardens	FL	· ····	10/01/2013				(80,432)			(80,432)			347,324			
80514349	Franklin	N.I	-	10/01/2013				(53,306)			(53, 306)						
80515100	Costa Mesa			03/19/2015				(33,300)			(33,300)			16.778			
80515100A	Costa Mesa	CA		07/13/2018		1,540,063								5, 127			
80515103	Beech Grove	IN		05/05/2015		2,181,350								26,053			
80515122	Irvine	CA.		04/07/2015	ļ	33,347,722								203,239			
80515128	San Pedro			03/19/2015		7,719,000								34, 117			
80515128A	San Pedro	CA		07/13/2018		4,208,669								14,011			
80515129	Santa Clara		·	03/19/2015		10,101,000								44,645			
80515129A 80515130	Santa Clara	CAWA		07/13/2018		2,203,333 5,742,000								7,335			
80515130A	Vancouver		-	03/19/2015		5,742,000								25,379			
80515131	Vancouver Vancouver			03/19/2015		6,642,000								29,356			
80515131A	Vancouver	WA		07/13/2018		2,272,364					***************************************						
80515137	Dallas	TX		07/10/2015		10,562,012								180,458			
80515146	Bonita Springs	FL		07/30/2015		6,016,727								70,046			
80515172	Bellevue			10/09/2015		3,852,759								18,914			
80515199	Lexington	KY		12/14/2015		30,846,443								225,766			
80515216	Tuscaloosa	AL		12/16/2015		6,835,195								75,828			
80516138	Seattle			06/28/2016		16,418,653								108,116			
80516171	Brownstown			09/15/2016		23,876,779								266,219			
80516188 80516190	Homewood	GA		10/03/2016		10,225,120								111,803			
80516213	Austin	TX		11/14/2016		15,482,957								82,965			
80516224	Pembroke Pines	FI		12/22/2016		13,205,319								71,377			
80516232	Various	TX		12/09/2016		11,328,285								62, 165			
80516236	Santa Monica	CA		02/06/2017		13,029,462								66, 188			
80516238	Hamilton			12/29/2016		6,755,514								50,940			
80516241	Lutherville-Timonium	MD		02/28/2017		14,647,359								76,766			
80517111	Manhattan Beach			03/02/2017		32,343,168								167,819			
80517200	Portsmouth	VA		10/10/2017	ł			 						40,027			
80517222 80518104	Mesa	AZOR		12/11/2017	·	9, 176, 663								44,959			
80518120	Portland			03/12/2018		8,778,809											
80518131	New Castle	PA	-	07/13/2018		6,305,187								34,073			
80518132	Hermitage	PA PA	-	07/13/2018	İ	7,760,230								47,605			
80518238	Delray Beach	FL		12/18/2018		4,900,381								28,559			
80519505	Alhambra	CA		06/23/2017		11,700,000								34,012			
80519511	Reseda	CA		09/06/2017	ļ	12,964,116								55,469			
80519515	Tampa	FL		12/14/2018	ļ	11,254,661		(1,015)			(1,015)			45,504			
80519516	Ashburn	VA		12/24/2018		8,200,021		(2)			(2)						
5300070	Conway	ARAR		12/04/2019		28,105,271								176,753			
5300071 9282017	Conway	ARTX		12/05/2019	ł	45,824,999 19,077,763								406,235 88,935			
9282017 BGA03GEH2	Bellevue			05/01/2017	ł	19,077,763		(24,405)			(24,405)						
BGA03GEJ8	Bellevue			05/01/2015		9,399,263		(8,296)			(8,296)			43.578			
0299999. Mortgages w			- h	00/01/2010		799,512,208		(62,049)			(62,049)			6,406,518			
	iui paruai repaymento											+	0 100 7:-			/ee e	/55
0599999 - Totals						806, 207, 199		(125, 167)			(125, 167)		6,468,740	12,819,714		(55,544)	(55,54

SCHEDULE BA - PART 2

Showing Other	Lana-Tarm Invastad	Accate ACOLIBED	AND ADDITIONS MADE	During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC							
					Designation							
					and						Commitment	
					Admini-	Date	Type	Actual Cost	Additional		for	
CUSIP				Name of Vendor	strative	Originally	and	at Time of	Investment Made	Amount of	Additional	Percentage of
Identification	Name or Description	City	State	or General Partner	Symbo	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Investment	Ownership
BGA06B-EP-2	LENNAR CORPORATION		DE	Lennar Multifamily BTC Venture GP, LLC		11/12/2015	1		75,371			7.896
	MTP ENERGY OPPORTUNITIES FUND OPEN_END F		DE	Magnetar Financial LLC		05/26/2015	1		87,314			2.670
	Venture Interests - Common Stock - Unaffiliated			T					162,685			XXX
	ORIGIS ENERGY USA INC TERM LOAN 13.500		DE	SPECIALTY FINANCE		09/14/2020		40,388,355				0.000
	teral Loans - Unaffiliated							40,388,355				XXX
	RABBI TRUST								50,023			100.000
	Other Class of Assets - Unaffiliated								50,023			XXX
4899999. Total	- Unaffiliated							40,388,355	212,708			XXX
4999999. Total	- Affiliated											XXX
						· · · · · · · · · · · · · · · · · · ·						
												1
							-					-
5099999 - Tota	ls					F	ф	40,388,355	212,708			XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8				usted Carry			15	16	17	18	19	20
· ·		3	4	1		•	Ū	9	10	11	12	13	14			• • •			
		Ü					Book/	· ·		Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other		Change in		Carrying					
							Value		Year's	Than	Capital-		Exchange	Value		Foreign			
							Less	Unrealized		Temporary			Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on		ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
	LENNAR CORPORATION	Oity	DE	Capital Distribution	11/12/2015	07/17/2020	624,210	crease)	Accietion	Tilzeu	Other	11112)	value	624,210	Cration	Disposai	Disposai	Disposai	624.210
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIE OPEN END			Capital Distribution	10/28/2018	08/24/2020	236,425							236, 425	236,425				024,210
	nt Venture Interests - Common Stock -	Unaffiliated		1			860.635							860.635	236 . 425				624.210
000000-00-0						06/30/2020	35,602	142,734				142,734		35,602	35,602				,
4699999. Anv	Other Class of Assets - Unaffiliated		•		•	•	35,602	142.734				142.734		35,602	35,602				
	al - Unaffiliated						896.237	142.734				142.734		896.237	272.027				624.210
4999999. Tot															,				ŕ
						I													
						+	+												
						t	†				·		ļ				·		
							1												
5099999 - To	tals						896,237	142,734				142,734		896,237	272,027				624,210

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SCHEDULE D - PART 3

				SCHEDULE D - PART 3					
			Show All	Long-Term Bonds and Stock Acquired During the Current Quarte	r				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation
									and
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
	UNITED STATES TREASURY SENIOR GOVT BND	. c.c.g	08/11/2020	BARCLAYS CAPITAL	0.00.1			211,617	
	otal - Bonds - U.S. Governments					68,621,875	70,000,000	211.617	
626207-YF-5	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV	II	08/12/2020	Various		15, 183, 000	10,000,000	245,200	
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUT MUNI BND		07/15/2020	CITIGROUP GLOBAL MKT INC		2,619,084	2,060,000	12,014	2FE
796247-DC-5	SAN ANTONIO TEX ED FACS CORP MUNITAX BN		07/24/2020	J.P. MORGAN SECURITIES INC		2,000,000	2,000,000		1FE
914119-3H-3	UNIVERSITY CINCINNATI OHIO MUNITAX BND		07/14/2020	RAYMOND JAMES		3,995,775	4, 130, 000	15,488	
946303-E5-9	WAYNE ST UNIV MICH MUNITAX BND 3.492%		07/17/2020	Various		8,260,000	8,260,000		1FE
	otal - Bonds - U.S. Special Revenues			Ta		32,057,859	26,450,000	272,702	
00206R-MD-1	AT&T INC SENIOR CORP BND 144A 3.550% 0		09/18/2020	Tax Free Exchange		1,079,269	1, 196, 130		2FE
00206R-ME-9 00432C-BJ-9	AT&T INC SENIOR CORP BND 144A 3.650% 0		09/18/2020	Tax Free Exchange		13,677,119 925.542	17,768,712	100	2FE
031162-CX-6	AMGEN INC SENIOR CORP BND 144A 2.770%		08/17/2020	Taxable Exchange		10,696,310	10,696,310	21.988	
05538U-AG-8	BB-UBS TRUST BBUBS_12-SHOW SUB_CNBS_012-		08/04/2020	Cape Verity III		230,420	250,000		1FM
05604F-AN-5	BWAY_13-1515 CMBS_13-1515 D 144A 3.633		08/04/2020	Cape Verity III		1,007,148	1,000,000	404	1FM
05990Q-AV-5	BAF_15-R3 WHOLE CMO R3_7A2 144A 0.382%		09/25/2020	Interest Capitalization		19,944	19,944		1FM
07274N-AQ-6	BAYER US FINANCE II LLC SENIORCORPBND144		08/24/2020	GOLDMAN SACHS & CO.		2,534,760	2,000,000	16,521	
07284R-AA-0 09062X-AD-5	BAYLOR COLLEGE OF MEDICINE SECURED CORP		07/16/2020	CANTOR FITZGERALD EUR J.P. MORGAN SECURITIES INC		2,671,420	2,000,000	18,991 1,127	
110122-DJ-4	BIOGEN INC SENIOR CORP BND 5.200% 09/1		09/16/2020	Tax Free Exchange		3,545,256 6,218,672	2,600,000 6,100,000		
110122-DK-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange			12,000,000		
126650-CN-8	CVS PASSTHROUGH TRUST SENIOR CORP BND		08/04/2020	Cape Verity III		1,350,590	1,000,000	2,135	
133434-AD-2	CAMERON LNG LLC SECURED CORP BND 144A		08/04/2020	Cape Verity III		5,613,293	4,900,000	10,075	1FE
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES C SENIOR CO		09/25/2020	J.P. MORGAN SECURITIES INC		5,494,342	4,579,000	14,602	
17323F-AB-6	CITIGROUP MORTGAGE LOAN TRUST WHOLE CMO		09/25/2020	Interest Capitalization		15,897	15,897		1FM
209111-FV-0	CONSOLIDATED EDISON CO OF NEW SENIOR COR		08/04/2020	Cape Verity III		1,305,360	1,000,000	9,167	
21036P-BD-9 22822V-AM-3	ANTHEM INC SENIOR CORP BND 5.250% 11/1		09/25/2020	CREDIT SUISSE ZURICH JEFFRIES & CO. INC.		4,754,155 1,350,440	3,500,000	68,396 4,189	
235851-AV-4	DANAHER CORPORATION SENIOR CORP BND 2.		09/10/2020	BA SECURITIES		18.804.300	19,000,000		2FE
254687-ET-9	WALT DISNEY CO SENIOR CORP BND 5,400%		09/10/2020	Susquehanna International Ser		213,776	153,000	3,741	
26186R-AA-9	DREXELUNIVERSITY SENIOR CORP BND 3.215		07/15/2020	WELLS FARGO SECURITIES		8,020,000	8,020,000		1FE
26442C-AB-0	DUKE ENERGY CAROLINAS LLC SECURED CORP B		08/04/2020	Cape Verity III		777,420	500,000	1,667	
26884T-AS-1	ERAC USA FINANCE LLC SENIOR CORP BND 144		08/24/2020	GOLDMAN SACHS & CO.		6,574,860	6,000,000	80,500	
278642-AF-0 29364W-BC-1	EBAY INC SENIOR CORP BND 4.000% 07/15/ ENTERGY LOUISIANA LLC SECURED CORP BND		07/15/2020	MORGAN STANLEY & CO. INC Cape Verity III					2FE
30161N-AV-3	EXELON CORPORATION SENIOR CORP BND 4.4		08/04/2020	Cape Verity III				5.779	
31428X-BE-5	FEDEX CORP SENIOR CORP BND 4.750% 11/1		08/24/2020	GOLDMAN SACHS & CO.		7.392.660	6,000,000		
31428X-BG-0	FEDEX CORP SENIOR CORP BND 4.550% 04/0		08/24/2020	GOLDMAN SACHS & CO.			6,000,000	109,958	
31428X-CA-2	FEDEX CORP SENIOR CORP BND 5.250% 05/1		08/24/2020	GOLDMAN SACHS & CO.		2,686,220	2,000,000	40,542	
362375-AC-1	GSAA_06-10 SENIORABS06-10 5.985% 06/25		08/04/2020	Cape Verity III		1,506,546	3,643,139	2,423	
429827-AS-7 459200-KB-6	HEF_04-1 ABS_04-1 B2_144A = 1.310% 01/01		08/04/2020	Cape Verity III			940,000 . 4,000,000	175	1FE
459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENTOR CU INTERNATIONAL PAPER CO SENIOR CORP BND		08/04/2020	J.P. MORGAN SECURITIES INC		1,491,928	1,211,000	4.884	
461070-AN-4	INTERSTATE POWER AND LIGHT CO SENIOR COR		08/04/2020	Cape Verity III		414.789	350.000	5.036	
485134-BS-8	KANSAS CITY POWER & LIGHT COMP SECURED C		08/04/2020	Cape Verity III		1,559,844	1.200.000	17.050	
49327V-2B-9	KEYBANK NATIONAL ASSOCIATION SUB CORP BN		08/04/2020	Cape Verity III		1,065,047	920,000	11,163	
50249A-AD-5	LYB INTERNATIONAL FINANCE III SENIOR COR		08/24/2020	GOLDMAN SACHS & CO.		2,254,580	2,000,000		
52606#-AA-3	LENDSL TRUST_18 ABS 8-A A-FL		09/22/2020	Various		2,916,080	2,916,080		1PL
52606#-AB-1 52606#-AC-9	LENDSL TRUST_18 ABS 2018-A B		09/28/2020	Various		160,556	160,556		2PL
52606#-AC-9 58013M-EZ-3	LENDSL TRUST_18 ABS 8-A A-FX 4.150% 01		09/28/2020	Various Cape Verity III		4,710,320 3,670,716	4,710,320 2,800,000	.20,471	1PL
65473Q-BF-9	NISOURCE INC SENIOR CORP BND 4.375% 05		08/04/2020	Cape Verity III		1,312,210	1,000,000	9,722	
65473Q-BG-7	NISOURCE INC SENIORCORPBND 3.950% 03/3		08/04/2020	Cape Verity III			400,000	5,486	
666807-BH-4	NORTHROP GRUMMAN CORP SENIORCORPBND 4.		08/04/2020	Cape Verity III		545,840	400,000	3,378	2FE
701094-AJ-3	PARKER HANNIFIN CORPORATION SENIOR CORP		08/04/2020	Cape Verity III		390,380	350,000	4,866	
832696-AP-3	J M SMUCKER CO SENIOR CORP BND 4.375%		08/04/2020	Cape Verity III		1,074,220	864,000	14,700	
842400-GR-8	SOUTHERN CALIFORNIA EDISON CO. SECURED C		07/14/2020	RBC DOMINION SECURITIES INC.		7,973,127	6, 100,000	111,516	
842587-CX-3 843646-AU-4	SOUTHERN COMPANY THE SENTOR CORP BND 4		08/04/2020	Cape Verity III		1,255,550 6,975,720	1,000,000 6,000,000	4, 156 58,575	
855244-AT-6	STARBUCKS CORPORATION SENIOR CORP BND		08/24/2020	Cape Verity III		996.078			
SOULTT AT U	TOTAL DESCRIPTION OF THE PROPERTY OF THE PROPE	1	00/ 0-// 2020						

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SCHEDULE D - PART 3

			Show All I	Long-Term Bonds and Stock Acquired During the Current Quarter	'				
1	2	3	4	5	6	7	8	9	10
									NAIC
									Designation
									and
					Number of			Paid for Accrued	Admini-
CUSIP			Date		Shares of			Interest and	strative
Identification	Description	Foreign	Acquired	Name of Vendor	Stock	Actual Cost	Par Value	Dividends	Symbol
855244-AU-3	STARBUCKS CORPORATION SENIOR CORP BND	rorcigir	08/20/2020	RBC DOMINION SECURITIES INC.	Otock	10.843.795	8,730,000	9.712	
87264A-AY-1	T-MOBILE USA INC SECURED CORP BND 144A		09/10/2020	J.P. MORGAN SECURITIES INC		4,855,640	4,000,000	.77,500	
902494-BD-4	TYSON FOODS INC SENIOR CORP BND 4.550%		08/04/2020	Cape Verity III		1,288,820	1,000,000	7.963	
907818-FM-5	UNION PACIFIC CORPORATION SENIOR CORP BN		09/16/2020	Tax Free Exchange		5,355,788			2FE
911312-BW-5	UNITED PARCEL SERVICE INC SENIOR CORP BN		08/24/2020	GOLDMAN SACHS & CO.		3,022,060	2,000,000	44,756	1FE
913017-BT-5	UNITED TECHNOLOGIES CORPORATN SENIOR COR		08/04/2020	Cape Verity III		1,725,984	1,300,000	10,400	
BGA0DV-Q4-4	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	CREDIT		383, 180			1FE
BGAODX-EQ-4	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	CREDIT					1FE
BGAODX-ER-2	BLUE EAGLE_16 SENIOR SECURED TERM LOAN		08/28/2020	CREDIT		47,740	47,740		1FE
BGAODX-ET-8	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	CREDIT		31,920	31,920		2FE
BGAODX-EU-5	BLUE EAGLE 2016-1 SENIOR SECURED TERM LO		08/28/2020	CREDIT		28,000	28,000		3FE
BGAOQT-JL-5	CRE WRIGHT CE DEBT TERM LOAN 0.000% 0		09/25/2020	SPECIALTY FINANCE		5,226,952	5,226,952		1FE
BGAOR9-DD-2BGAOR9-DH-3	BLUEEAGLE2019-1A(AAARATED TERM LOAN 1		09/30/2020	CREDIT		4,219,940 772,548	4,219,940 772,548		1FE
BGAOR9-F6-5	BLUEEAGLE2019-1A(AAARATED TERM LOAN 2 BLUEEAGLE2019-1A(AAARATED TERM LOAN 4		09/30/2020	CREDIT					1FE
BGAOR9-GC-1	BLUEEAGLE2019-1A(AAARATED TERM LOAN 5		09/30/2020	CREDIT		747.627	747.627		2FE
BGA0T2-QQ-2	THYSSENKRUPPELEVATORTECHNOLO TERM LOAN		07/29/2020	CREDIT		12.015.171	12,386,774		1FE
BGA0TM-03-7	INFINITYASSETHOLDINGSIAH 20 TERM LOAN		09/25/2020	INFIN		15.252.616	15.252.616		1FE
BGAOUK-7E-8	SPHRX EXPENSES TERM LOAN 0.000% 04/30		.09/16/2020	SPECIALTY FINANCE		23,675,000	23.675.000		1FE
034863-AY-6	ANGLO AMERICAN CAPITAL PLC SENIOR CORP B	D	09/08/2020	BNP PARIBAS		7,392,225	7,500,000		2FE.
05971K-AC-3	BANCO SANTANDER SA CORP BND 3.306% 06	D	08/04/2020	Cape Verity III				2,792	1FE
46602A-AL-6	IVY HILL MIDDLE MARKET CREDIT ABS7A 2.	D	08/04/2020	Cape Verity III		481,546	530,000		1FE
55818Y-BL-4	MADISON PARK FUNDING LTD MDPK_ ABS 2015-	D	08/04/2020	Cape Verity III		952,765	950,000	1,400	1FE
	total - Bonds - Industrial and Miscellaneous (Unaffiliated)					274,849,142	261,395,370	1,230,434	XXX
	MILEAGE PLUS HOLDINGS LLC TERM LOAN 6		07/16/2020	CREDIT		9,800,000	10,000,000		2FE
8299999. Subt	total - Bonds - Unaffiliated Bank Loans					9,800,000	10,000,000		XXX
8399997. Tota	I - Bonds - Part 3					385,328,876	367,845,370	1,714,753	XXX
8399998. Tota	I - Bonds - Part 5					XXX	XXX	XXX	XXX
8399999. Tota	I - Bonds					385,328,876	367,845,370	1,714,753	XXX
8999997. Tota	I - Preferred Stocks - Part 3					·	XXX		XXX
	I - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
8999999. Tota	I - Preferred Stocks						XXX		XXX
	PALANTIR TECHNOLOGIES INC PALANTIRTECHNO		09/22/2020	Tax Free Exchange	2,446,982.000				
9099999. Subt	total - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly	Traded		<u>. </u>		14,999,999	XXX		XXX
9799997. Tota	I - Common Stocks - Part 3					14,999,999	XXX		XXX
	I - Common Stocks - Part 5					XXX	XXX	XXX	XXX
	I - Common Stocks					14,999,999	XXX		XXX
9899999. Tota	I - Preferred and Common Stocks					14,999,999	XXX		XXX
9999999 - Tota	als		·			400,328,875	XXX	1,714,753	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds a	nd Stock Sold. Redeemed or O	Otherwise Disposed of During the Curre	nt Quarter

					Show All Lor	ng-Term Bo	onds and Stoo	ck Sold, Red	deemed or 0	Otherwise [Disposed o	of During tl	he Current Q	Quarter							
1	2	3	4	5	6	7	8	9	10	Ch	ange In Boo	ok/Adjusted	Carrying Value	е	16	17	18	19	20	21	22
										11	12	13	14	15							
													Total	Total							
												Current	Change in	Foreign					Bond		NAIC
												Year's		Exchange	Book/				Interest/		Desig-
									Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	nation
									Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment		Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
Ident-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-		Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	strative
ification	Description	eian	Disposar	of Purchaser	Stock	eration	Par Value	Cost	Value	(Decrease)	Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
	UNITED STATES TREASURY SENIOR GOVT BND	Cigii	07/02/2020	BNP PARIBAS	Otock	23.881.758	21,000,000	24.049.830	Value	(Decrease)	(47,089)	2,124,703	(2,171,792)	value	24.048.676	Disposai	(166,919)	(166,919)	163.846	02/15/2050	1
	UNITED STATES TREASURY SENIOR GOVT BND		08/14/2020	BNP PARIBAS		67.112.500	70,000,000	68,621,875			545	2, 124,700	545		68,622,420		(1,509,920)	(1.509.920)	223,505	05/15/2050	1
	Subtotal - Bonds - U.S. Governments					90,994,258	91,000,000	92,671,705			(46,544)	2,124,703	(2,171,247)		92,671,096		(1,676,839)	(1,676,839)	387,351	XXX	XXX
	AEP TRANSMISSION COMPANY LLC SENIOR CORP		09/23/2020	BARCLAYS CAPITAL		8,670,320	8,000,000	7,966,470	7,966,686		512	2, 124,700	512		7,967,198		703.122	703,122	261,100	09/15/2049	. 1FE
	AIMXL 2018-1 LLC AIMXL 2018-1 LLC 0.00		07/01/2020	Paydown															4,574	01/15/2054	1FE
	AT&T INC SENIOR CORP BND 5.650% 02/15/		09/17/2020	Various		1, 374, 163	3,325,000	1,466,363	1,390,509		(16,346)		(16,346)		1,374,163					02/15/2047	2FE
00206R-CU-4	AT&T INC SENIOR CORP BND 5.650% 02/15/		09/18/2020	Various		13,605,906	13,750,000	13,605,906	13,605,906						13,605,906				848,089	02/15/2047	. 2FE
000000 # 7	ATOT INO OFNIOR CORP PAIR A OFOX OF AS		00 (40 (0000	Tax Free Exchange - Cash		74 400	4 000 000	75 651	70.000		(0.470)		(0.470)		74 400					07/45/00/5	055
00206R-JL-7 00206R-JL-7	AT&T INC SENIOR CORP BND 4.850% 07/15/ AT&T INC SENIOR CORP BND 4.850% 07/15/		09/18/2020 09/18/2020	Tax Free Exchange		71,488	1,000,000 1,000,000	75,851	73,960		(2,472)		(2,472)		71,488 1.070.782				56,988	07/15/2045 07/15/2045	2FE 2FE
00206R-JL-7 00206R-MD-1	AT&T INC SENIOR CORP BND 4.850% 07/15/		09/18/2020	DIRECT		130	1,000,000	1,070,782	1,0/0,/82	l					117	l	13	13		07/15/2045	2FE 2FF
00206R-ME-9	AT&T INC SENIOR CORP BND 144A 3.650% 0		09/18/2020	DIRECT		712	712	547							547		165	165		09/15/2059	2FE
031162-BA-7	AMGEN INC CORP BND 6.400% 02/01/39		08/17/2020	Various		12,386,818	7,730,000	9,447,198	9,218,446		(31, 155)		(31, 155)		9, 187, 291		3, 199,527	3, 199, 527	516,708	02/01/2039	2FE
031162-CX-6	AMGEN INC SENIOR CORP BND 144A 2.770%		09/15/2020	Various		2,742,494	2,768,310	2,768,310							2,768,310		(25,816)	(25,816)	6, 174	09/01/2053	. 2FE
03879M-AA-1	ARC Rail 2013-1 B ABS_13-1 A 144A 3.00		09/15/2020	Paydown		467,983	467,983	467,983	467,983						467,983					07/01/2038	. 1FE
039483-BC-5	ARCHER DANIELS MIDLAND CO CORP BND 5.7		09/23/2020	Call 157.0730		13,915,097	8,859,000	9,947,944	9,810,235		(19,111)		(19, 111)		9,791,124		(932, 124)	(932, 124)	5,598,029	03/01/2041	. 1FE
039483-BM-3 05946X-B8-5	ARCHER DANIELS MIDLAND CO SENIOR CORP BN BAFC_05-G SUPSEN WHOLE CMO 05-G 3.181%		09/23/2020	Call 130.6960 Paydown		3,300,074	2,525,000 5,883	2,497,149 5,956	2,498,363 5.977		401 (94)		401		2,498,764 5.883		26,236	26,236	871,866 148	09/15/2047 10/20/2035	. 1FE
05990Q-AV-5	BAF_15-R3 WHOLE CMO R3_7A2 144A 0.382%		07/25/2020	Pavdown			(10,296)	(5,060)	(5,077)		5,077		5,077						(9,624)	04/29/2037	1FM
	BAYVIEW COMMERCIAL ASSET TRUST SENIOR/CM		09/25/2020	Paydown		86.229			74,060		12, 169		12, 169		86.229				639	03/25/2037	2FE
09062X-AD-5	BIOGEN INC SENIOR CORP BND 5.200% 09/1		09/23/2020	Various		13,317,540	10,000,000	13,342,800			(23, 112)		(23, 112)		13,319,688		(2,148)	(2, 148)	269,533	09/15/2045	. 1FE
110122-BU-1	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange		6,218,672	6,100,000	6,219,842	6,219,790		(1,117)		(1,117)		6,218,672				281,278	08/15/2045	. 1FE
	BRISTOL-MYERS SQUIBB CO SENIOR CORP BND		07/17/2020	Tax Free Exchange		11,969,641	12,000,000	11,969,161	11,969,246		394		394		11,969,641				350,900	11/15/2047	. 1FE
12464Y-AC-3	CBASS_07-CB5		09/25/2020	Paydown		164,206	164,206	125,309	123,525		40,681		40,681		164,206				1,235	04/25/2037	. 1FM
12604*-AA-3 126650-CN-8	CBCOV 2018-1 LLC CBCOV 2018-1 LLC 0.00 CVS PASSTHROUGH TRUST SENIOR CORP BND		07/01/2020	Paydown		1,287,890	1,000,000	1,350,590			(1, 102)		(1, 102)		1.349.488		(61,598)	(61,598)	17,943	01/15/2054 07/20/2045	. 1FE
120050-01-0	CV3 PASSITINOCGIT THOST SENTON CONF BIND		99/ 13/ 2020	J.P. MORGAN SECURITIES		1,207,090	1,000,000	1,000,090			(1,102)		(1, 102)		1,343,400		(01,390)	(01,350)	, ,312	9172072043	. ZI L
133434-AD-2	CAMERON LNG LLC SECURED CORP BND 144A		09/15/2020	INC		5,551,259	4,900,000	5,613,293		L	(3,540)		(3,540)		5.609.754	L	(58,495)	(58,495)	30,729	01/15/2039	. 1FE
16678R-FB-8	CHEVY CHASE MORTGAGE FUNDING C CCMFC_06		09/25/2020	Paydown		122,643	131,802	109,094	111,860		10,783		10,783		122,643				986	12/25/2046	. 1FM
16678R-FC-6	CCMFC 2006-1A A2 CCMFC_06-1A 0.348% 12		09/25/2020	Paydown		252,891	281,775	172,345	177,358		75,533		75,533		252,891				1,730	12/25/2046	. 1FM
16678Y-AA-0	CCMFC 2006-3A A1 WHOLE CMO 144A 0.278%		09/25/2020	Paydown		177,747	187,079	181,349	194,684		(16,937)		(16,937)		177 , 747				1,641	08/25/2047	. 1FM
16679B-AA-9 209111-FV-0	CHEVY CHASE MORTGAGE FUNDING C WHOLE CMO CONSOLIDATED EDISON CO OF NEW SENIOR COR		09/25/2020	Paydown		145,841	430,861	358,458	384,453		(238,612)		(238,612)		145,841		(57.595)	(57,595)	4,447	05/25/2048 05/15/2049	. 1FM
209111-FV-0	CONSOLIDATED EDISON CO OF NEW SENTON CON			Redemption 100.0000		1,240,940	1,000,000	1,303,300			(023)		(020)		1,304,333		(37,393)	(37,393) .		93/ 13/2049	. IFE
21055@-AA-6	LK-CPT1 A-FL LK-CPT1 A-FL 1.905% 09/25		09/22/2020	Ticuciip (Tot)		3,562,668	3,562,668	3,554,099	3,554,141		8,527		8,527		3,562,668				67,240	09/25/2037	. 1FE
				Redemption 100.0000																	
21055@-AB-4	LK-CPT1 A-FX LK-CPT1 A-FX 3.450% 09/25		09/22/2020			4,070,857	4,070,857	4,074,485	4,074,372		(3,515)		(3,515)		4,070,857				207,804	09/25/2037	. 1FE
040550 40 0	LIV ODT4 D. TEDN LOAN. 4 050% 00/05/40		09/22/2020	Redemption 100.0000		1 000 000	1,000,000	999.525	999.527	1	473		473		1.000.000	1			44 000	00/05/0040	000
210550-AC-2	LK-CPT1 B TERM LOAN 4.950% 09/25/42 DBALT 07-3 SUPSEN ABS 07-3-2A1 0.898%			D		1,000,000	1,000,000		999,527		21.159				1,000,000				41,386	09/25/2042 10/25/2047	. 2FE
25151K-AC-3 254687-GA-8	WALT DISNEY CO SENIOR CORP BND 3.800%		09/25/2020	Paydown Various		26,228,994	22,000,000	25, 123, 340	140,803		(10,993)		(10,993)		25, 112, 347		1, 116, 647	1, 116, 647	293,951	05/13/2060	. 1FE
	THE BIGHE OF GENTON COM SHE			Redemption 100.0000		20,220,004		20, 120,040			(10,000)						, 110,047	, 110,011			
26362#-AA-1	DUBLIN ASSET HOLDINGS A1 GLOBAL GOVT BON		09/17/2020			441,642	441,642	441,642	441,642						441,642				16,081	11/30/2067	. 1FE
				Redemption 100.0000																	
26362#-AB-9	DUBLIN ASSET HOLDINGS A2 GLOBAL GOVT BON		09/17/2020	D. 050/DITIE0		326,512	326,512	326,512	326,512		(050)		(050)		326,512				11,889	11/30/2067	. 1FE
29364W-BC-1	ENTERGY LOUISIANA LLC SECURED CORP BND		09/15/2020	BA SECURITIES		1, 103, 190	850,000	1, 170,578			(853)		(853)		1, 169,725		(66,536)	(66,536)	16,363	04/01/2050	. 1FE
33831U-AA-7	FIVE POINTS SENIOR NOTE 4.5% TERM LOAN		07/27/2020	neuemption 100.0000		28,111	28,111	28,996	28.988	1	(876)		(876)		28,111	1			738	07/25/2041	2PI
362341-Z3-6	GSAA HOME EQUITY TRUST GSAA 06 ABS 06-1		09/25/2020	Paydown		202,261	202,262	115,441	104,439		97,822		97,822		202,261				1,962	01/25/2036	. 1FM
362375-AC-1	GSAA_06-10 SENIORABS06-10 5.985% 06/25		09/01/2020	Paydown		8, 151	8,151	3,371			4,780		4,780		8, 151				13	06/25/2036	1FM
	GSR_05-AR1 SUB WHOLE CMO 05-AR1 B1 3.7		09/01/2020	Paydown		116,628	116,727	73,863	77,883		38,745		38,745		116,628				3,037	01/25/2035	. 1FM
	GSAA 2006-14 A2 SENIOR ABS_06-14 A2 0		09/25/2020	Paydown	ļ ļ	235,448	235,448	103,065	84,478	ļ	150,970		150,970		235,448	ļ		ļ ļ	2,262	09/25/2036	. 1FM
38022A-AA-9	GOAL SL TRUST 2017-A CLASS A ABS 2017-A	.	07/25/2020	Paydown	l	214,899	214,899	201,747	200,629		14,270		14,270		214,899				3,327	10/25/2035	. 1FE
206024 44 0	GRANDVIEW SENIOR NOTE 4.5% TERM LOAN		09/25/2020	Redemption 100.0000		473,232	473,232	476 FFF	476 400		(2.004)		(2.264)		473,232				15,399	10 /05 /0000	apı
	WRIGLEY INVESTCO LLC HNREF 2018-1 LLC		07/01/2020	Pavdown		413,232	4/3,232	476,555	476,496		(3,264)		(3,264)		473,232					10/25/2036 01/15/2054	1FE
TUT1 48-NA-1	I MINISEET THREOTON ELO TINNET 2010-1 ELO	1		1 ujuviii			h					h	h							41/10/2004	. p. 0. 14

SCHEDULE D - PART 4

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

1						SHOW All LO	ng-renn bu	onds and Stoc	in Joiu, Nec	reenied of C												
Current Curr	1	2	3	4	5	6	7	8	9	10	Ch	nange In Bo	ok/Adjusted	Carrying Val	lue	16	17	18	19	20	21	22
Part Part																						
Case Part													10		-							
Case Part																				. .		
Part													Current	Change in	Foreign					Bond		NAIC
Part													Year's	Book/	Exchange	Book/				Interest/		Desig-
Column										Prior Vear		Current					Foreign				Stated	
Care Care														,				D				
Description Property Description Property Description Descri												Year's	remporary	Carrying	BOOK		0					
	CUSIP					Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	Admini-
	ldent-		For-	Disposal	Name	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	Durina	Maturity	strative
Second profession Seco		Description						Par Value														
Miller M			cigii			OLOCK					(Decrease)		Hizeu		value		Disposai	Disposai	Disposai			JULIA
Manufact Common Commo					.,																	. 1FM
## Services of all control from Services (1) and 1 to 10 and 1 store (1) and 1																						
					Paydown																	
### A PRINT FOR PRINTING PRINT COLOR STORE AND ADDRESS					Paydown																	
Section Process Company of	45668G-AG-7	INDX_06-AR14 SENIOR ABS 06-AR14 0.348%		09/25/2020 .	Paydown		404,537	404,537	311,207	315,528		89,009		89,009		404,537				2,950	11/25/2046	1FM
- Service					Redemption 100.0000																	
## STORMER AND MILE LIFE YEAR MILE L	45673@-AA-7	INFINITY ASSET HOLDINGS LLC SENIOR SECUR		09/16/2020 .			298,649	298,649	298,649	298,649						298,649				3,036	12/15/2067	1FE
## STORMER AND MILE LIFE YEAR MILE L	459200-KB-6	INTERNATIONAL BUSINESS MACHINE SENIOR CO		09/15/2020 .	BARCLAYS CAPITAL		4,978,440	4,000,000	5,058,320			(5,059)		(5,059)		5,053,261		(74,821)	(74,821)	55,794	05/15/2039	1FE
September 1985 19	461070-AN-4		1		TRADEWEB						L									6,511		2FE
\$2000-0-1-1 (\$2.000-0-1-1) (\$2.000-1-1) (\$2.			1																			2FE
\$2000-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-								242 989		182 757										2 637		
18/2007-19 18/																						
SOUTH A SOUT						• • • • • • • • • • • • • • • • • • • •	400 QQQ									000 00V						
Section Content of Section S																		200	200			
Septiment Lines Trail Lines Trail Septiment Lines Trail Lines Trai																						
\$5000-1-10 \$10																						
MINISTER MINISTER	52606#-AB-1																					
Secondary Seco	52606#-AC-9	LENUSL INUSI_18 ABS 8-A A-FX 4.150% 01		08/31/2020 .			1,2/6,934	1,2/6,934	1,2/6,934	1,2/5,/00		(80)		(80)		1,2/5,620		1,314	1,314	32,526	01/25/2049	. 1FE
Septim-1-1-1 Microsoft Corposition Senior Corp Biol					MORGAN STANLEY & CO. INC																	
1.59819-1-0-1 1.59819-1	58013M-EZ-3	MCDONALDS CORPORATION SENIOR CORP BND		09/15/2020 .			3,622,024	2,800,000	3,670,716			(5,638)		(5,638)		3,665,078		(43,054)	(43,054)	35,459	12/09/2035	. 2FE
\$1579-1-5\$ \$87.000-1-50. \$87.0																						
Septiment Sept				09/23/2020 .	. INC					1, 177,873								199,443	199,443			
SETION - 10 STOP - 10 SETION - 10 SE	617487-AD-5	MSM 2006-16AX 2A MSM_06-16AX 0.398% 11		09/25/2020	Paydown		132,622	132,622	54,418	46,217						132,622				1,097	11/25/2036	1FM
## ## ## ## ## ## ## #					Redemption 100.0000																	
5857-4-1-3 MARA FIDE SUIT LOW IN EM SENDRALS 5007-52003 Fryshom 57,198 61,779 427,565 628,687 43,482 43,482 77,584 57,884 77,884 58,600 77,884 78,600	63170#-AA-6	SCTY CE IV TERM LOAN SCTY CE IV TERM LOA		07/20/2020 .			175,543	175,543	175,543	175,543						175,543				6,552	04/21/2032	2FE
5.75696-F-9 COLERTAL PETRILLEM COPPART IS SHIFT (F) 0.001 (70.001) 2518 (197.000)	63543V-AE-3	NCSLT 2006-3 A5 NCSLT 06-3 0.468% 10/2		09/25/2020 .	Paydown			762,440	447,933	622,118		140,322		140,322		762,440				6,200	10/27/2031	4FE
5.75696-F-9 COLERTAL PETRILLEM COPPART IS SHIFT (F) 0.001 (70.001) 2518 (197.000)	65537K-AA-8	NOMURA HOME EQUITY LOAN INC NH SENIORABS	1	09/25/2020	Paydown		472, 159	461,779	427,956	428,667		43,492		43,492		472, 159				3,836	02/25/2037	1FM
2007-11-1-12-12-12-12-12-12-12-12-12-12-12-1												(1,902)	L					(70.804)	(70.804)			3FE
82086-9-9-3 M SILVER OF SENIOR OFF BID 4,375 09/15/2000 09/1	701094-AJ-3																					2FE
\$84179-4-5 \$5077 (3-1 Ag \$) \$-1 A 1444 & 4.00 \$11/2 \$642 \$4.776 \$658 \$9.68 \$143,743 \$4.664 \$4.277 \$658 \$9.68 \$143,743 \$4.664 \$4.277 \$658 \$9.68 \$143,743 \$4.664 \$4.277 \$6.567 \$1.788 \$1.264,743 \$4.664 \$4.277 \$1.788 \$1.264,743 \$																						
## ## ## ## ## ## ## ## ## ## ## ## ##										142 774												
## MERION STANLEY & O. INC 986 984 985 986 986 78																		(61.502)	(61 502)			
## SESCHALPS STREAMS S	042301 OX 0	OCCUPANT THE SENTON COM BND 4					1, 100,200					(100)		(700)				(01,302)	(01,302)		01/01/2040	. 21 L
## SEASH-AU-3 STAPBLUCK COPPORATION SENIOR COPP BND	855244_AT_6	STARRIEGS CORPORATION SENIOR CORP PAID		09/15/2020	MOTORIN GIANLET & CO. 1140		088 845	860 000	006 070			(1.645)	J	(1.645)		001 133		(5 507)	(5 597)	17 904	08/15/2020	2EE
## SESSIAL—N.S. STARRUMS. OPEPARTION. SENIOR COPP BND. 0.07/37/2020 10,649.291 8,780.000 10,843.795 10,649.291 8,780.000 10,843.795 11,555 2,086 0.07/37/2020 11,555 2,086 0.07/37/2020 11,555 2,086 0.07/37/2020 11,555 2,086 0.07/37/2020 11,555 2,086 0.07/37/2020 11,555 2,086 2,087.794 11,555 2	000244-7(1-0	OTTHE BOOK O OTH OTHER TON OLIVION CONF DIND			MORGANI STANI EV 2 CO INC	• • • • • • • • • • • • • • • • • • • •						(1,040)		(1,040)				(3,307)	(3,307)	11,034	\$202 10/ 2023	
B680H-W-R-B SANE 2006-5 242 B188 06-5 248 B18 B18 06-5 248 B18 B18 06-5 248 B18 B18 06-5 248 B18 B18 B18 D18 D18 D18 D18 D18 D18 D18 D18 D18 D	OFFOAA ALLO	CTARRUPACE CORRODATION CENTOR CORR CAR		00/00/0000	MUNUAN STAINLET & CO. TING		10 040 001	0.700.000	10 040 705			(0.040)	.1	(0.040)		10 000 045		(400 055)	(100 055)	40.000	00/45/00/0	OFF
B6584-A-8 SARI 2007-7 1AT R05 07-7 1AT 0.448 to 0.9725/2020 Paydom 144,606 144,606 144,606 155,056 19,511 19,511 144,606 1,000 0.9725/2020 Paydom 274,854 274,759 274,759 105 105 274,854 105 105 274,854 105 10					Dd					74 004			·					(190,655)	(190,655)			
SPATIN CALLISTO SUMM_15-1A ABS																						
## Redempt ion 100.0000 ## Red																						
B8563/A-A-9	86//1Y-AA-9	SUNHUN CALLISIU SUNHN_15-1A ABS 4.400%			,		2/4,854	2/4,854	2/4,/39	2/4,/49		105		105		2/4,854				8,040	0//20/2045	. IFE
SOZ494-BD-4 TYSON FOOS INC SENIOR CORP BND 4.550% 0.9/15/2020 1.286,090 1.000,000 1.288,820 0.9/15/2020 1.286,090 1.000,000 1.288,820 0.9/15/2020 1.286,090 1.000,000 1.288,820 0.9/15/2021 1.286,090 1.000,000 1.288,820 0.9/15/2021 1.3,144 0.6/02/2047 2FE 1.286,090 1.000,000 1.288,820 0.9/15/2021 1.286,090 0.9/16/2021 1.286,					Redemption 100.0000			,														1
907494-B0-4 TYSON FOOS INC SENIOR CORP BND 4.550% 0.9/15/2020 MARKETS 1.286,090 1.000,000 1.288,820 (818) (818) (818) (818) (1.912) (1	88563X-AA-9	THREE PEAKS SENIOR NOTE 4.5% TERM LOAN		09/25/2020 .			298,969	298,969	301,786	301,738		(2,768)		(2,768)		298,969				10,066	10/25/2036	. 2PL
September Description De			1								1		1	1								1
907818-DP-0 UNION PACIFIC CORPORATION SENIORCORPBND .09/16/2020 Tax Free Exchange .7,298,000 .5,225,691 .5,225	902494-BD-4	TYSON FOODS INC SENIOR CORP BND 4.550%		09/15/2020 .	MARKETS		1,286,090	1,000,000	1,288,820			(818)		(818)		1,288,002		(1,912)	(1,912)	13, 144	06/02/2047	2FE
907818-DP-0 UNION PACIFIC CORPORATION SENIOR CORP BN 09/16/2020 Tax Free Exchange 5,225,691 7,298,000 5,325,691 5,225,691 5,225,691 285,179 04/15/2043 2FE 27,298,000 285,179 04/15/2043 2FE 5,179 04/15/2043 2FE 285,179 04/15/2043 2FE 285,179 04/15/2043 2FE 285,179 04/15/2043 2FE 285,179 04/15/2043 2FE 285,179					Tax Free Exchange - Cash																	
907818-FNI-5 UNION PACIFIC CORPORATION SENIOR CORP BN	907818-DP-0	UNION PACIFIC CORPORATION SENIORCORPBND		09/16/2020 .			2, 181, 784	5,000,000	2, 188, 800	2, 183, 910		(2, 126)		(2, 126)		2, 181, 784					04/15/2043	2FE
907818-FM-5 UNION PACIFIC CORPORATION SENIOR CORP BN 09/23/2020 BVELS FARST BOSTON CORP BN 09/23/2020 WELLS FARSO SCURITIES 2,951,120 2,000,000 3,022,060 (69,196) 605,046 (69,196) 605,046 (69,196) 605,046 (605,046) (907818-DP-0	UNION PACIFIC CORPORATION SENIORCORPBND		09/16/2020 .	Tax Free Exchange		5,225,691	7,298,000	5,225,691	5,225,691						5,225,691				285, 179	04/15/2043	2FE
997818-FNI-5 UNION PACIFIC CORPORATION SENIOR CORP BN 99/23/2020 BOSTON COR 7,340,255 7,298,000 5,355,788 368 368 5,356,156 1,984,100 1,984,100 1,984,100 4,822 99/16/2062 2FE 1,984,100 1																						
911312-BIII-5 UNITED PARCEL SERVICE INC SENIOR CORP BN09/23/2020 INCLS FARGO SECURITIES2,951,1202,000,0003,022,0601,744)3,020,316605,046	907818-FM-5	UNION PACIFIC CORPORATION SENIOR CORP BN		09/23/2020			7.340.255	7.298.000	5.355.788			368		368		5.356.156		1.984.100	1.984.100	4.822	09/16/2062	2FE
92854#-AA-8 VIVINT VOLTA TERM LOAN SENIOR SECURED TE 07/31/2020 Redemption 100.0000 605,046			1										1									
.92854#-AA-8 VIVINT VOLTA TERM LOAN SENIOR SECURED TE		THE SECOND THE SECOND STATE OF THE SECOND STAT	1									(1,744)		(1,7-4)								
BGAOC1-S7-2 SCTY CE III TERM LOAN TERM LOAN 5.810%	92854#_44_9	VIVINT VOLTA TERM LOAN SENLOR SECURED TE	1	07/31/2020			605 046	605 046	605 046	605 0/6	1		1	1		605 046				27 /100	01/05/2025	2FF
.BGA0C1-S7-2 SCTY CE III TERM LOAN T	0200+#-AA-0	TITLE FOLIA ILIIII LOAN OLIVION OLOUNLU IE			Redemption 100 0000	• • • • • • • • • • • • • • • • • • • •				005,040											9 17 007 2000	
BGA0EG-FD-8 ATLAS CLO FUNDING I LLC TERMLOAN 2.111	BC/001 07 0	COTY OF THE TERM LOAN TERM LOAN E 0400		07/15/2020	1100.0000		225 670	205 670	205 670	205 670						005 670				10 050	01/16/2025	OEE.
BGADEG-FD-8 ATLAS CLO FUNDING I LLC TERMLOAN 2.111	DUNUC 1-5/-2	JOHN OF THE TENNI LOAN TEMNI LUAN 3.610%		. ווע ווט/ 2020 .	Podometion 100 0000		∠35,079	233,079	230,079	230,0/9						235,079				10,209	ככט2/טו /וע	. 4FE
Redemption 100.0000	DOMOTO ED O	ATLAC CLO FUNDING LILLO TERMI GAN. C. 444		07/45/0000	neuemption 100.0000		07 540	07 540	07 540	07 400		40		40		07 540				1 011	07/10/0000	455
	BUAUEU-FD-8	ATLAS OLU FUNDING I LLC TERMLOAN 2.111		u// I5/2020 .	D 1 11 400 0000		87,513	87,513	87,513	87,469		43		43		87,513				1,911	עווי ושל/טו //ע	. IFE
BGAUG9-HQ-0 VENIH_2015-21A RR I:EMILOAN			1		Hedemption 100.0000						1		1									1
	BGA0G9-RQ-0	VENIH_2015-21A RR TERMLOAN		. J 07/15/2020 .				831,906	831,906	831,842		65		65		831,906				22,554	D4/15/2027	. 1HE

SCHEDULE D - PART 4

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

						Show All Lo	ng-Term Bo	onds and Sto	ck Sold, Red	leemed or (Otherwise I	Disposed (of During th	he Current	Quarter							
1	2	3	4	į	5	6	7	8	9	10	Ch	nange In Boo	ok/Adjusted	Carrying Va	lue	16	17	18	19	20	21	22
											11	12	13	14	15							
														Total	Total							
													Current	Change in	Foreign					Bond		NAIC
													Year's	Book/	Exchange	Book/				Interest/		Desig-
										Prior Year		Current	Other Than		Change in	Adjusted	Foreign			Stock	Stated	nation
										Book/	Unrealized	Year's	Temporary	Carrying	Book	Carrying	Exchange	Realized		Dividends	Con-	and
CUSIP						Number of				Adjusted	Valuation	(Amor-	Impairment	Value	/Adjusted	Value at	Gain	Gain	Total Gain	Received	tractual	
Ident-		For-	Disposal	Na	me	Shares of	Consid-		Actual	Carrying	Increase/	tization)/	Recog-	(11 + 12 -	Carrying	Disposal	(Loss) on	(Loss) on	(Loss) on	During	Maturity	
ification	Description	eign	Date	of Pur	-	Stock	eration	Par Value	Cost	Value		Accretion	nized	13)	Value	Date	Disposal	Disposal	Disposal	Year	Date	Symbol
modion	Becompact	o.g.i	Duto	Redemption	100.0000	Otook	oration	T di Valdo	0001	Value	(Decrease)	Accietion	HIZEG	13)	value	Date	Бюроса	Вюрова	Diopodai	roui	Date	Cymbol
BGA0GZ-BP-1	ATLAS CLO FUNDING I LLC TERMLOAN 2.179	.	07/15/2020	Ticdomp t Torr	100.0000		118,712	118.712	118,712	118.698		15		15		118,712	L			2,427	01/15/2031 .	2FE
				Redemption	100.0000			,		, .												
	DS COACHELLA HOLDCO LLC TERM LOAN 0.0		09/29/2020				364,598	364,598	364,598							364,598				1,478	12/31/2056 .	
BGA0LX-DR-4	VIKING_18_APOCOMBO_ACCORDIA ABS 8_APOCOM		09/16/2020	Paydown			1,334,670	1,334,670	1,458,918	1,418,621		(83,951)		(83,951)		1,334,670					12/20/2034 .	1FE
DUVUNU NIT O	EXL SOLAR HOLDCO LLC TERM LOAN 0.000%		09/29/2020	Redemption	100.0000		91,836	91,836								91.836				2,841	01/25/2065 .	1FE
DUAUNU-IIIT-2	EXE SULAN HULDOU ELC TENNI LUAN 0.000%		99/29/2020	Redemption	100.0000		91,000													2,041		. IFE
BGA0QA-3S-8	INFINITY LD ASSET HOLDINGS LLC TERM LOA		09/16/2020	ouompt roll	100.0000		996,906	996,906	996,906	996,906		L				996,906	L		L	10 , 134	.03/31/2067	1FE
				Redemption	100.0000				, ,													
BGA0QA-3T-6	INFINITY LD ASSET HOLDINGS LLC TERM LOA		09/16/2020				273,498	273,498	273,498	273,498						273,498				2,781	03/31/2067 .	1FE
DO1007 # 5	OPE WELGHT OF DEDT. TERM LOAN. O COOK O		07/04/0000	Redemption	100.0000		007 544	007.544	007 544	045 704						007 544				704	00/05/0050	455
BGAUQ1-JL-5	CRE WRIGHT CE DEBT TERM LOAN 0.000% 0		07/31/2020	D-d	100.0000		937,511	937,511	937,511	815,731						937,511				794	02/25/2056 .	1FE
RGADOV_SL_O	ALTUS TERM LOAN B TERM LOAN 5,000% 06		07/13/2020	Redemption	100.0000		185,552	185,552	184,625	141.988		930		930		185.552				4,528	06/30/2045	2FE
DUNUQV-SL-U	ALTOS TERMI EUAN B TERMI EUAN 5.000% 00			Redemption	100.0000		100,302	100,002	104,023	141,300										4,320	90/30/2043 .	. 21 L
BGAOQZ-AM-8	INFINITY LD ASSET HOLDINGS LLC INFINITY	.	09/16/2020				2,672,145	2,672,145	2,672,145	2,656,214						2,672,145	L			59,429	12/31/2067	1FE
				Redemption	100.0000																	
BGA0QZ-AN-6	INFINITY LD ASSET HOLDINGS LLC INFINITY		09/16/2020				560,740	560,740	560,740	560,740						560,740				12,482	12/31/2067 .	1FE
DOLODD DV 4	CORULA INVESTOR LLO TERM LOAN E COO		00 (00 (0000	Redemption	100.0000		40 400 700	40 400 700	40 400 700							40 400 700				000 005	00/45/0007	455
BGAORR-RY-1	GORILLA INVESTOR LLC TERM LOAN 5.000%		09/23/2020	Redemption	100.0000		10,463,768	10,463,768	10,463,768							10,463,768				298,285	03/15/2027 .	1FE
BGA0TM-03-7	INFINITYASSETHOLDINGSIAH 20 TERM LOAN		07/16/2020	nedeliip (1011	100.0000		3,919,467	3,919,467	3,919,467							3,919,467					06/24/2070	1FE
	BANCO SANTANDER SA CORP BND 3.306% 06	. D	09/15/2020	Various			15, 125, 214	13,800,000	13,989,908	13,101,797		(5,000)		(5,000)		13,978,285		1, 146, 929	1,146,929	315,007	06/27/2029	
	ECAF LTD 2015-1A ABS 4.947% 06/15/40		09/25/2020	. CREDIT SUISS	SE ZURICH		6,866,028	7,846,889	7,846,889	7,846,880		(1)		(1)		7,846,879		(980,851)	(980,851)	273,887	06/15/2040 .	
28165R-AA-0	EDVES_16-1 ABS_16-1-C 144A 1.398% 05/2	. C	09/25/2020	Paydown			981,797	981,797	935,660	960,620		21, 177		21 , 177		981,797				14, 142	05/26/2036 .	1FE
000500 00 4	OUTLI INTERNATIONAL FINANCE DV OFNIOR OF		00 (04 (0000	J.P. MORGAN	SECURITIES		0 004 005	7 500 000	0 404 405	0 407 045		(47 577)		(47 577)		0 470 000		000 057	000 057	004 007	05 (40 (00 40	455
	SHELL INTERNATIONAL FINANCE BV SENIOR CO VENTR 28 ABS 2017-28A CF 144A 4.453% 0	D	09/24/2020 08/18/2020	. 1140	00.0000		8,801,025 2,800,000	7,500,000 2,800,000	8,494,4252,800,000	8,487,945 2,804,155		(17,577) (755)		(17,577)		8,470,368		330,657	330,657	261,667	05/10/2046 07/22/2030	
	Subtotal - Bonds - Industrial and Misc			-	0.0000		246.413.419	226,702,635	233,952,373	133,742,192		910.761		910.761		234.617.091		5.965.158	5,965,158	12,022,222	XXX	XXX
	otal - Bonds - Part 4	elialieu	us (Ullallill	ialeu)			337.407.677					864.217	0.404.700	(1.260.486)		327.288.187		.,		12,409,573	XXX	XXX
	otal - Bonds - Part 5						XXX	317,702,635 XXX	326,624,078 XXX	133,742,192 XXX	XXX	XXX	2,124,703 XXX	(1,260,486) XXX	XXX	327,288,187 XXX	VVV	4,288,319 XXX	4,288,319 XXX	XXX XXX	XXX	XXX
											^^^						XXX					
	otal - Bonds	1 1	00 (00 (0000	T		0 440 000 000	337,407,677	317,702,635	326,624,078	133,742,192	040 407	864,217	2,124,703	(1,260,486)		327,288,187		4,288,319	4,288,319	12,409,573	XXX	XXX
	PALANTIR TECHNOLOGIES INC PFD STK			Tax Free Exc		2,446,982.000	14,999,999	0.00	14,999,999	14,681,892	318, 107			318, 107		14,999,999						5
	Subtotal - Preferred Stocks - Industria	ii and iv	ilscellaneo	us (Unaπiii	ated) Perp	etuai		V///													V////	V00/
Preferred							14,999,999	XXX	14,999,999	14,681,892	318, 107			318, 107		14,999,999					XXX	XXX
	otal - Preferred Stocks - Part 4						14,999,999	XXX	14,999,999	14,681,892	318, 107	1001	1001	318, 107	1001	14,999,999		1001	1001		XXX	XXX
	otal - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	otal - Preferred Stocks	, ,	00 (00 (Luzo		100	14,999,999	XXX	14,999,999	14,681,892	318, 107			318, 107		14,999,999		1 0=2	4 0=		XXX	XXX
	PALANTIR TECHNOLOGIES INC PALANTIRTECHNO		09/30/2020			489,395.000	4,879,601		2,999,991							2,999,991		1,879,609	1,879,609			
	Subtotal - Common Stocks - Industria	ıı and M	liscellaneo	us (Unaffili	ated) Publi	cly Traded	4,879,601	XXX	2,999,991			ļ		ļ		2,999,991		1,879,609	1,879,609		XXX	XXX
	otal - Common Stocks - Part 4						4,879,601	XXX	2,999,991							2,999,991		1,879,609	1,879,609		XXX	XXX
	otal - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. T	otal - Common Stocks						4,879,601	XXX	2,999,991							2,999,991		1,879,609	1,879,609		XXX	XXX
9899999. T	otal - Preferred and Common Stocks	s					19,879,600	XXX	17,999,990	14,681,892	318, 107			318, 107		17,999,990		1,879,609	1,879,609	-	XXX	XXX
9999999 -	Totals						357,287,277	XXX	344,624,068	148,424,084	318, 107	864,217	2,124,703	(942, 379)		345,288,177		6,167,928	6,167,928	12,409,573	XXX	XXX

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					Observation or						1 - OL			-4 D-4-								
1	2	3	4	5	Snowing a	ali Option:	s, Caps, Fi	oors, Colla	irs, Swaps	and Forwa	rds Open a	s of Curre	ent Stateme	nt Date	16	17	18	19	20	21	22	23
	Description of Item(s)	3	7	3		,	0	ğ	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	13	14	15	10	17	10	19	20	21	Credit	Hedge
	Hedged, Used for Income	Schedule/	Type(s)			Date of Maturity	Number		Price, Rate or Index	of Un- discounted Premium	Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of			Effectiveness at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counter		or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearing		Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b) XXX
				Excluding Variable Annui Variable Annuity Guarant			8							XXX							XXX	XXX
				Bank of		Ĭ								7001							7000	7001
SPX/AVGCS/201224/25/32 23.38-3457.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB60	GKMZ0031MB2712/24/2019	12/24/2020 .	1,210	3,899,392	3223.38	113,472			26,699		10.853			(85,502				
20.00 0407.00	Trisul ance	110301 403	Lquity	Bank of	UNII2000 IIIDZ7 12/24/2010 .	12/24/2020 .		0,000,002	0220.00	110,472								(00,002	/			
SPX/AVGCS/201224/25/32 23.38-3488.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB6	GKMZ0031MB2712/24/2019	12/24/2020 .	926	2,984,620	3223.38	90,434			21,279		8,308			(68, 142				
25.00-0400.25	mout ance	neserves	Lquity	Bank of	UNIIZ003 IMBZ7 12/24/2013 .	12/24/2020 .		2,304,020										(00, 142	/			
SPX/AVGCS/201224/25/32 23.38-3545.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB60	GKMZ0031MB2712/24/2019	12/24/2020 .	166	536,416	3223.38	17,004			4,001		1,493			(12,813				
			Lquity	Bank of	UNIIZ003 IMBZ7 12/24/2013 .	12/24/2020 .	100 .			17,004								(12,010	/			
SPX/CS/201023/3133.64- 3556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Earri tu	America, National Association-NY B4TYDEB60	GKMZ0031MB2711/25/2019	10/23/2020 .	1,036	3,245,376	3133.64	172,005					241,025			(141,930				
3330.00	Trisul ance	neserves	Equity	Bank of	UNIIZUUS IMBZ/ 11/23/2019 .	10/23/2020 .	1,030 .	3,243,370	03.04 د	172,000					241,020			(141,950	/			
SPX/CS/201110/3093.08- 3433.50	Indexed Universal Life	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB60	GKMZ0031MB2711/08/2019	11/10/2020 .	1,631	5,043,965	3093.08	252,703			28,314		367 , 189			(190,412				
0400.00	Trisul diice	neserves	Lquity	Bank of	UNIIZ003 IMB27 117 007 20 19	11/10/2020 .				232,703								(150,412	/			
SPX/CS/201110/3093.08- 3510.65	Indexed Universal Life	Annual Exh 5 Reserves	Earri tu	America, National Association-NY B4TYDEB6	GKMZ0031MB2711/08/2019	11/10/2020 .	1,094	3,382,950	3093.08	187,415			20,999		279,833			(141,218				
	Insurance	neserves	Equity	Bank of	GKINZUU3 IMB2711/08/2019 .	11/10/2020 .	1,094 .	3,382,930		187,413			20,999		2/9,833			(141,218)			
SPX/CS/201125/3133.64- 3439.17	Indexed Universal Life	Annual Exh 5 Reserves	F	America, National Association-NY B4TYDEB6	GKMZ0031MB2711/25/2019	11/25/2020 .	4.636	14.526.560	3133.64	679.843			104,445		899 . 159			(510,832				
3439.17	Trisul ance	neserves	Equity	Bank of	UNIIZUUS IMBZ/ 11/23/2019 .	11/23/2020 .		14,320,300	133.04	0/9,043					099, 109			(310,032	/			
SPX/CS/210108/2596.64- 3154.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB6	GKMZ0031MB2701/10/2019	.01/08/2021	1,944	5,046,616	2596.64	412,309			56,591		895,782			(155,338				
3104.92	msurance	neserves	Equity	Bank of	UNIIZUUS IMBZ7U17 107 20 19	01/00/2021 .		5,040,010	2390.04	412,309					093,702			(133,336	·····			
SPX/CS/210108/2596.64- 3233.72	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB6	GKMZ0031MB2701/10/2019	01/08/2021 .	1,496	3,883,526	2596.64	339,032			46.534		771,222			(127,730				
0200.72	mout ance	neserves	Lquity	Bank of	UNIIZ003 IMB27017 107 20 19	01/00/2021			2030.04									(121 , 130	/			
SPX/CS/210108/2596.64- 3375.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB60	GKMZ0031MB2701/10/2019	01/08/2021 .	668	1,733,708	2596.64	164,009			22,511		403,793			(61,790				
			Equity	Bank of	UNIIZUUS IMBZ7 0 17 107 20 19	01/06/2021 .	000 .	1,700,700	2390.04	104,009					403,793			(01,790	/			
SPX/CS/210125/2664.76- 3237.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB60	GKMZ0031MB2701/25/2019	01/25/2021 .	2,491	6,638,747	2664.76	553,008			88,821		1, 124, 402			(207,764				
			Lquity	Bank of	UNII2000 IIIDZ70172072010 .			0,000,141	2004.70						1, 124,402			(201,104	,			
SPX/CS/210125/2664.76- 3318.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB6	GKMZ0031MB2701/25/2019	01/25/2021 .	1,466	3,905,927	2664.76	345,675			55.520		738,099			(129,869				
			Equity	Bank of	UNILEGEO TINDET : 1.017 207 20 10 .			0,000,021								***************************************	***************************************		/			
SPX/CS/210210/2707.88- 3290.07	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB60	GKMZ0031MB2702/08/2019	02/10/2021 .	2,674	7,241,846	2707.88	592,383			107,256		1,186,399			(221,937				
			Lquity	Bank of	UNII2000 IIID27027 007 20 10	02/ 10/2021 .			2707.00						1, 100,000			(221,007	/			
SPX/CS/210210/2707.88- 3372.22	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB60	GKMZ0031MB2702/08/2019	02/10/2021 .	1,574	4,261,927	2707.88	369,509			66,903		777 , 239			(138 , 437				
			Lquity	Bank of	UNII2000 IIIDZ7027 007 20 10	02/ 10/2021 .			2707.00									(100,407	,			
SPX/CS/210210/2707.88- 3520.24	Indexed Universal Life	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB60	GKMZ0031MB2702/08/2019	02/10/2021	.465	1,259,154	2707.88	116,724			21, 134		265,041			(43,731				
	Trisur arice	110301 403	Lquity	Bank of	UNII2000 IIIDZ702/00/2010	02/ 10/2021 .		1,200,104	2707.00	110,724					205,041			(40,701	/			
SPX/CS/210225/2796.11- 3397.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB6	GKMZ0031MB2702/25/2019	02/25/2021 .	2.037	5.695.912	2796.11	459.660			92.828		876.933			(172,212				
			Lydity	Bank of	UNINECOCO INIDETUE/ 23/ 20 19 .					433,000									/			
SPX/CS/210325/2798.36- 3403.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Fauity	America, National Association-NY B4TYDEB60	GKMZ0031MB2703/25/2019	03/25/2021 .	1,610	4,506,615	2798.36	365,937			89.191		690.428			(137,099	,			
			Equity	Bank of	UNINEUUU IMDET	00/23/2021 .			2/80.30				99, 191		090 , 428			101 ,099	/			
SPX/CS/210325/2798.36- 3553.89	Indexed Universal Life	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB6	GKMZ0031MB2703/25/2019	03/25/2021 .	833	2.330.183	2798.36	205.289			50.036		418.900			(76.912				
0000.00	ui ailee	11/03/01/03	Lequity	INGGOGIATION NI DHIIDEDO	GRANE SOUTHOUR . 00/20/2019 .			2,000,100		200,209				1		<u> </u>	· · · · · · · · · · · · · · · · · · ·	(10,312	η			

					Chaudaa						1 - OL			-4 D-4-	_							
1	2	3	4	5	Snowing	ali Options	s, Caps, Fi	oors, Colla	irs, Swaps	and Forwa	rds Open as	13	nt Stateme	nt Date	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value		Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit	Hedge Effectiveness at Inception and at Quarter-end (b)
ODV (00 (040040 (0405 04				Bank of																•		
SPX/CS/210610/3185.04- 3503.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB6GKMZ0031MB Bank of	2707/10/2020	06/10/2021 .	375 .	1, 194, 137	3185.04		61,379		47,070		70,524			(14,309)			
SPX/CS/210610/3185.04- 3566.69	Indexed Universal Life Insurance		Equity	America, National Association-NY B4TYDEB6GKMZ0031MB Bank of	2707/10/2020	06/10/2021 .	1,216 .	3,873,114	3185.04		225,415		172,864		264,488			(52,551)			
SPX/CS/210625/2917.38- 3457.10	Indexed Universal Life Insurance		Equity	America,National Association-NY B4TYDEB6GKMZ0031MB	2706/25/2019	06/25/2021 .	1,905	5,557,432	2917.38	391,799			144,605		674,645			(146,788)			
SPX/CS/210709/3185.04- 3432.23	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB	2707/10/2020	07/09/2021 .	3,663	11,667,615	3185.04		490,040 .		385, 130		550,660			(104,910)			
SPX/CS/210709/3185.04- 3519.47	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB	2707/10/2020	07/09/2021 .	246	783,202	3185.04		41,823		32,869		48,035			(8,954)			
SPX/CS/210723/3215.63-	Indexed Universal Life	Annual Exh 5		Bank of America,National																		
3432.69	Insurance	Reserves	Equity	Association-NY B4TYDEB6GKMZ0031MB Bank of America, National	2707/24/2020	07/23/2021 .	11,358	36,521,556	3215.63		1,347,645 .		1,112,282		1,480,866			(235,363)			
3440.72	InsuranceIndexed Universal Life		Equity	Association-NY B4TYDEB6GKMZ0031MB Bank of America, National	2707/24/2020	07/23/2021 .	4,455	14,324,903	3215.63		548,644 .		452,824		600,256			(95,819)			
3393.54	Insurance	Reserves	Equity	Association-NY B4TYDEB6GKMZ0031MB Bank of	2710/10/2019	10/08/2021 .	1,346 .	3,954,988	2938.13	268,939					397 , 380			(101,465)			
SPX/CS/211008/2938.13- 3482.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB6GKMZ0031MB Bank of	2710/10/2019	10/08/2021 .	1,472	4,324,823	2938 . 13	326,524			168,529		505 , 123			(123, 191)			
SPX/CS/211110/3093.08- 3666.26	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America,National Association-NY B4TYDEB6GKMZ0031MB	2711/08/2019	11/10/2021 .	1,345	4, 159, 769	3093.08	311,567			173,817		425,522			(116,892)			
SPX/CS/220210/3352.09- 3871.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Bank of America,National Association-NY B4TYDEB6GKMZ0031MB	2702/10/2020	02/10/2022 .	1,736	5,820,518	3352.09		370 , 185 .		252,633		386 , 153			(117,552)			
SPX/CS/220210/3352.09- 3974.78	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB	2702/10/2020	02/10/2022 .	1,223	4, 101, 037			287,073		195,913		301,993			(91, 160)			
SPX/CS/220310/2882.23-	Indexed Universal Life	Annual Exh 5		Bank of America,National																		
3328.98 SPX/CS/220310/2882.23-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Association-NY B4TYDEB6GKMZ0031MB Bank of America,National		03/10/2022 .	1,671 .	4,817,480	2882.23		316,027		228,877		480,494			(87,149	,			
3416.71	Insurance	Reserves	Equity	Association-NY B4TYDEB6GKMZ0031MB Bank of America, National	2703/10/2020	03/10/2022 .	1,079	3, 109,735	2882.23		231,053		167,337		362,557			(63,717)			
3276.43	Insurance	Reserves	Equity	Association-NY B4TYDEB6GKMZ0031MB Bank of	2704/24/2020	04/25/2022 .	1,740 .	4,936,390	2836.74		356,407		280,851		499,228			(75,556)			
SPX/CS/220425/2836.74- 3362.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America, National Association-NY B4TYDEB6GKMZ0031MB Bank of	2704/24/2020	04/25/2022 .	1,676	4,755,768	2836.74		392,351 .		309, 175		563,026			(83, 176)			
SPX/CS/220525/2955.45- 3413.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	America,National Association-NY B4TYDEB6GKMZ0031MB	2705/22/2020	05/25/2022 .	1,489	4,399,442	2955.45		316,320		262, 131		415,655			(54, 189)			
SPX/CS/220525/2955.45- 3503.59	Indexed Universal Life		Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB	2705/22/2020	05/25/2022 .	888	2,625,195	2955.45		213,428		176,866		289,091			(36,562)			
SPX/CS/220525/2955.45- 3664.76	Indexed Universal Life	Annual Exh 5	Equity	Bank of America, National Association-NY B4TYDEB6GKMZ0031MB		05/25/2022 .	935	2.763.055			261, 109		216.378		372.306			(44.730				

					Showing a	all Options	s, Caps, F	loors, Colla	ars, Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior	Current										
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged, Used for		Tymo(a)			Date of			Price, Rate or	of Un- discounted	Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality	Effectiveness at Inception
	Income	Schedule/	Type(s) of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	_	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
2000.191.011	or reprioated	1401111101	(ω)	Bank of	Duto	xp.i.u.i.orr	0011111111111	7 11110 01110	(1 4.4)				7 4.40	Tan tan	(200:000)	2	71001011011	1.0		Linky	(2)
	Indexed Universal Lif	e Annual Exh 5		America, National																	
3949.45	Insurance	. Reserves	. Equity	Association-NY B4TYDEB6GKMZ0031MB27 .	07/10/2020 .	07/08/2022 .	381	1,214,783	3185.04		109,938		98,236	130 , 24	0		(11,702	·			
SPY /CS /220810 /3360 //7_	- Indexed Universal Lif	Annual Evh 5		Bank of America.National																	
3881.34	Insurance	. Reserves	Equity	Association-NY B4TYDEB6GKMZ0031MB27 .	08/10/2020	08/10/2022	2,337	7,851,775	3360.47		536,276		500 . 425	518,60	,		(35,851)				
			1-1-1,	Bank of			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,			,			,							
	Indexed Universal Lif			America, National																	
4167.26	Insurance	. Reserves	. Equity	Association-NY B4TYDEB6GKMZ0031MB27	08/10/2020 .	08/10/2022 .	689	2,315,967	3360.47		202,416		188,884	197,35	i		(13,532)	\			
SPX/CS/220000/3330 10_	Indexed Universal Lif	e Annual Exh 5		Bank of America.National					1				1		1						
3890.16	Insurance	. Reserves	. Equity	Association-NY B4TYDEB6GKMZ0031MB27 .	09/10/2020	09/09/2022 .	664	2,217,979	3339 . 19		157,920		154,386	156,42	7		(3,534)				
			' '	Bank of																	
	Indexed Universal Lif			America, National	00 (40 (0000	00 (00 (0000	500	4 070 045	2000 40		440.000		440.070				/0.000				
3957.81	Insurance	. Reserves	. Equity	Association-NY B4TYDEB6GKMZ0031MB27 . Bank of	09/10/2020 .	09/09/2022 .	562	1,876,015			143,890		140,670	142,62	4		(3,220)	······			
SPX/CS/220909/3339.19-	Indexed Universal Lif	e Annual Exh 5		America.National																	
4074.93	Insurance	Reserves	Equity	Association-NY B4TYDEB6GKMZ0031MB27	09/10/2020	09/09/2022	638	2, 129, 955	3339 . 19		180,833		176,787	179,45	4		(4,047				
				Bank of																	
SPX_INDU_NDX/ARBCS/210 510/10/0.00%-7.75%	Indexed Universal Lif		F 4	America, National	05 (00 (0000	05 /40 /0004	1 700 FEO	1 700 FEO	7.75%		74 500		4E 700	100.00			(00.710				
310/10/0.00%-7.75%	. Insurance	. Reserves	. Equity	Association-NY B4TYDEB6GKMZ0031MB27 . Bank of	05/08/2020 .	05/10/2021 .	1,786,559	1,786,559	1.7.75%		74,500		45,782	103,08	•		(28,718	······			
SPX INDU NDX/ARBCS/210	Indexed Universal Lif	e Annual Exh 5		America, National																	
825/25/0.00%-7.00%	Insurance	. Reserves	. Equity	Association-NY B4TYDEB6GKMZ0031MB27 .	08/25/2020 .	08/25/2021 .	1,046,397	1,046,397	7%		37,670			26,75	В		(3,472)				
SPX/AVGCS/201009/10/29 38.13-3181.88	Indexed Universal Lif	e Annual Exh 5	F	Barclays Bank PLC	10 /10 /0010	10 /00 /0000	1 071	0 704 005	0000 40	100 041			2 200	077.4	4		(404,000)				
	Insurance	. Reserves e Annual Exh 5	. Equity	(London)	10/10/2019	10/09/2020 .	1,271	3,734,305	2938 . 13	132,941			3,380	277 , 44	4		(101,020	·····			
93.08-3317.51	Insurance	. Reserves	. Equity	(London) G5GSEF7VJP5170UK5573 .	11/08/2019	11/10/2020 .	1,840	5,691,700	3093.08	168,474			18,877	156,78	5		(126,946				
SPX/AVGCS/210108/10/32	2 Indexed Universal Lif		1	Barclays Bank PLC						,											
65.35-3502.09	Insurance	. Reserves	. Equity	(London)	01/10/2020 .	01/08/2021 .	1,591	5, 194, 184	3265.35		146,995		40,694	26,34	6		(106,302	ŀ			
65.35-3525.15	2 Indexed Universal Lif Insurance	e Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	01/10/2020	01/08/2021	159	518,490	3265.35		15,347		4,249	2,60	,		(11,099				
	2 Indexed Universal Lif		. Equity	Barclays Bank PLC		1/ 00/ 2021 .	133								-		(11,099				
65.35-3534.74	Insurance	. Reserves	. Equity	(London) G5GSEF7VJP5170UK5573 .	01/10/2020	01/08/2021 .	634	2,070,322	3265.35		61,696		17,080	10,5	o		(44,616				
SPX/AVGCS/210210/10/33		e Annual Exh 5		Barclays Bank PLC	00 /40 /00	00 (40 (007 :		5 700 :			405				.1		(105				
52.09-3595.52 SPX/AVGCS/210210/10/33	Insurance	. Reserves e Annual Exh 5	. Equity	(London) G5GSEF7VJP5170UK5573 . Barclays Bank PLC	02/10/2020 .	02/10/2021 .	1,721	5,768,150			165,200		59,989	15,54	1		(105,211)	ŀ			
52.09-3631.75	Insurance	. Reserves	Equity	(London)	02/10/2020	02/10/2021 .	1,004	3,366,904	3352.09		101,579		36,886	9,09	o L		(64,693				
	I Indexed Universal Lif],	Barclays Bank PLC			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, 0.0			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
28.21-3387.54	Insurance	. Reserves	. Equity	(London) G5GSEF7VJP5170UK5573 .	02/25/2020 .	02/25/2021 .	1, 157	3,618,619	3128.21		132,261			95, 16	3		(78,691	ļ			
SPX/AVGCS/210325/25/24 75.56-2655.54	Indexed Universal Lif		Earri tu	Barclays Bank PLC (London)	03/25/2020	03/25/2021 .	1,683	4, 165, 957	2475.56		153,054		74,817	302,22	.		(78,237				
SPX/AVGCS/210325/25/24	Insurance	. Reserves e Annual Exh 5	. Equity	(London) G5GSEF7VJP5170UK5573 . Barclays Bank PLC	00/20/20/20	03/23/2021 .	1,083	4, 100,95/			153,054			302,2	" 		(18,231	}			
75.56-2682.30	Insurance	. Reserves	. Equity	(London) G5GSEF7VJP5170UK5573 .	03/25/2020 .	03/25/2021 .	1,069	2,645,319	2475.56		109,304		53,431	220,37	o [(55,873	l			
	Indexed Universal Lif	e Annual Exh 5		Barclays Bank PLC																	
29.80-3142.21 SPX/AVGCS/210510/10/29	Insurance	. Reserves	Equity	(London) G5GSEF7VJP5170UK5573 .	05/08/2020 .	05/10/2021 .	1,393	4,080,610	2929.80		147,799		90,826	250,63	ö 		(56,973	ŀ			
29.80-3163.78	Insurance	e Annual Exh 5 Reserves	. Equity	Barclays Bank PLC (London)	.05/08/2020	05/10/2021	309	905,034	2929.80		35,631		21,896	60,55	6		(13,735				
SPX/AVGCS/210510/10/29		e Annual Exh 5		Barclays Bank PLC				, 500, 504				[[50,00			(10,700	[
29.80-3176.35	Insurance	. Reserves	. Equity	(London) G5GSEF7VJP5170UK5573 .	05/08/2020	05/10/2021 .	811	2,375,296	2929.80		96,889		59,541	166,33	4		(37,348	ļ			
SPX/AVGCS/210709/10/31 85.04-3417.38	1 Indexed Universal Lif		F	Barclays Bank PLC	07/10/0000	07/00/0004	1 507	4 000 000	0405 04		475 745		100 101	200 7/	, [(07.004)				
	Insurance	. Reserves e Annual Exh 5	. Equity	(London) G5GSEF7VJP5170UK5573 . Barclays Bank PLC	07/10/2020 .	07/09/2021 .	1,527	4,862,906	3185.04		175,745			206,70	*	·	(37,624	 			
85.04-3450.35	Insurance	. Reserves	Equity	(London) G5GSEF7VJP5170UK5573 .	07/10/2020	07/09/2021 .	1,024	3,260,881	3185.04		129,327		101,640	153,32	1 [(27,687				
SPX/AVGCS/210723/25/32	Indexed Universal Lif	e Annual Exh 5		Barclays Bank PLC																	
15.63-3449.36	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	07/24/2020	07/23/2021	1.893	6.085.969	3215.63		216.052	l	178.319	244.78	a I	1	(37.733)	ı			

						Chautina	all Ontion	o Cono F	looro Colle	ro Curono	and Fanua	rda Onan a	o of Curro	nt Ctatama	nt Date								
1	2	3	4	1	5	Showing	ali Optioni	s, caps, r	9	10 10	11 11	rds Open as	13	14	15	16	17	18	19	20	21	22	23
'	2	3	4		5	6	/	0	9	10	Cumulative	12	13	14	15	10	17	10	19	20	21	22	23
											Prior	Current											
	Description										Year(s)	Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		T (-)				D-4			Price,	of Un-	Un-		Do-14			Linear alless of	Total	Current	Adjustment			Effectiveness
	Used for	Cabadula/	Type(s)				Date of	Nivershaa		Rate or	discounted	discounted	C	Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/AVGCS/210723/25/32		Annual Exh 5	(4)	Barclays Bank PLC	Oloumignous C	2410	Expiration.	0011114010	7 11110 01110	(1 4.4)				14.40	0000	· an value	(200.000)	2.,, 0	71001011011			Linkly	(2)
15.63-3484.57	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	07/24/2020 .	07/23/2021 .	1,216	3,910,999	3215.63		152 , 138		125,567		174,894			(26,571)			
SPX/AVGCS/210810/10/33 60.47-3604.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Earri tu	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573	08/10/2020	.08/10/2021	1.731	5.818.142	3360.47		196,246		169.934		168 . 535			(26,312				
	Indexed Universal Life	Annual Exh 5	Equity	Barclays Bank PLC		06/ 10/2020 .	00/ 10/2021 .			3300.47		190,240		109,934		100,333			(20,312	/			
60 . 47 – 3629 . 16	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	08/10/2020 .	08/10/2021 .	167	560,403	3360.47		20,118		17,421		17,283			(2,697))			
	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC		//- /																	
60.47-3641.30	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	. G5GSEF7VJP5170UK5573	08/10/2020 .	08/10/2021 .	880	2,958,081	3360.47		109,035		94,416		93,724			(14,619)			
3033.62	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	10/10/2019	.10/09/2020	898	2,639,501	2938.13	51,074			1,299		84,739			(38,811)			
SPX/CS/201023/3022.55-		Annual Exh 5		Barclays Bank PLC																			
3120.78	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	10/25/2019 .	10/23/2020 .	1,004	3,034,968	3022.55	57,968			3,766		86,870			(44,049))			
SPX/CS/201023/3022.55- 3143.45	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573	10/25/2019 .	10/23/2020 .	185	559,987	3022.55	12,992			844		19,554			(9,872				
SPX/CS/201023/3022.55-		Annual Exh 5	Equity	Barclays Bank PLC	. 0303LI / Var 31/00N33/3	10/23/2019 .	10/23/2020 .	100											(8,672	/			
3151.07	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	10/25/2019 .	10/23/2020 .	7,562	22,857,126	3022.55	555,428			36,087		845,733			(422,063)			
SPX/CS/201023/3022.55-			F 14	Barclays Bank PLC	05005571/ IDE L70/ IVE570	40 (05 (0040	40 (00 (0000	0 505	00 074 004	0000 55	4 007 040			07.000		4 040 000			(700, 400)				
3226.57	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	. G5GSEF7VJP5170UK5573	10/25/2019 .	10/23/2020 .	9,585	28,971,864	3022.55	1,037,219			67,390		1,640,266			(788, 169)	/			
3235.48	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	11/25/2019 .	11/25/2020 .	396	1,239,499	3133.64	23,860			3,666		29, 179			(17,929)			
	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																			
3344.98 SPX/CS/201125/3133.64-	Insurance	Reserves Annual Exh 5	Equity	(London)	. G5GSEF7VJP5170UK5573	11/25/2019 .	11/25/2020 .	9,678	30,326,824	3133.64	1,088,733			167,263		1,392,377			(818,070)			
3368.66	Indexed Universal Life Insurance	Reserves	Equity	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573	11/25/2019 .	11/25/2020 .	21,294	66,727,526	3133.64	2,602,374			399,806		3,354,202			(1,955,415	,			
SPX/CS/201210/2637.72-		Annual Exh 5	_qu.t,	Barclays Bank PLC																,			
3204.83	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	12/10/2018 .	12/10/2020 .	2, 118	5,585,596	2637.72	471,983			46,015		1,001,714			(176,829)			
SPX/CS/201210/2637.72- 3285.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573	12/10/2018	12/10/2020 .	1,526	4,025,989	2637.72	365, 157			35,600		804,983			(136,807				
SPX/CS/210125/3295.47-		Annual Exh 5	Equity	Barclays Bank PLC	. 0303EF/VJF31/00N33/3	12/10/2016	12/ 10/ 2020 .	1,320	4,020,909	2037.72						004,903			(130,607	,			
3517.91	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	01/24/2020 .	01/25/2021 .	11,344	37,384,860	3295.47		1,315,947		423,905		1,375,248			(892,043)			
SPX/CS/210125/3295.47-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC	05005571/ IDE L7011/5570	04 (04 (0000	04 (05 (0004	500	4 050 400	2005 47		74 504		00.050		75 477			/ 40 500				
3592.06 SPX/CS/210210/3352.09-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	. G5GSEF7VJP5170UK5573	01/24/2020 .	01/25/2021 .	502	1,653,136	3295.47		71,581		23,058		75, 177			(48,523))			
3461.03	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	02/10/2020	02/10/2021 .	1,686	5,650,141	3352.09		104,697		38,019		101,347			(66,679))			
SPX/CS/210210/3352.09-		Annual Exh 5		Barclays Bank PLC								ļ , l]			
3493.81 SPX/CS/210210/3352.09-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	. G5GSEF7VJP5170UK5573	02/10/2020 .	02/10/2021 .	1,511	5,066,663	3352.09		118,560				115,204			(75,507)			
3603.50	Indexed Universal Life	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	02/10/2020	02/10/2021	15,958	53,491,865	3352.09		1,987,223		721,617		1,925,323			(1,265,606)				
SPX/CS/210210/3352.09-		Annual Exh 5	,	Barclays Bank PLC																			
3611.88	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	02/10/2020 .	02/10/2021 .	2,339	7,839,736			298,537		108,407		288,519			(190 , 130)			
SPX/CS/210210/3352.09- 3654.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573	02/10/2020	02/10/2021 .	523	1,752,574	3352.09		73,994		26,869		71,263			(47, 124	,			
SPX/CS/210210/3352.09-		Annual Exh 5	-quit,	Barclays Bank PLC	. 03000177070170010070	10/2020			, , , , , , , , , , , , , , , ,					20,009									
3678.92	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	02/10/2020 .	02/10/2021 .	5,497	18,425,135			815,312		296,063		785,961			(519,249)			
SPX/CS/210210/3352.09-		Annual Exh 5	F 4	Barclays Bank PLC	0500557V IDE L701IV5570	00/10/0000	00/10/0001	070	1 050 004	2252.00		64,553		00.444		62.593			(44, 440)				
3804.62 SPX/CS/210225/2475.56-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	. G5GSEF7VJP5170UK5573	02/10/2020	02/10/2021 .	373	1,250,064	3352.09				23,441					(41, 112	'			
2597.68	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	03/25/2020 .	02/25/2021 .	353	874,309	2475.56		22,907		10, 127		38 , 822			(12,780)				
SPX/CS/210225/2475.56-		Annual Exh 5		Barclays Bank PLC													1]			
2742.92 SPX/CS/210225/2475.56-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	(London) Barclays Bank PLC	. G5GSEF7VJP5170UK5573	03/25/2020 .	02/25/2021 .	410	1,014,366	2475.56		51,703		22,856		96,595			(28,846))			
2809.76	Indexed Universal Life	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	03/25/2020 .	02/25/2021 .	2,827	6,999,107	2475.56		422,877		186,942	l	824,274	L		(235,934				
SPX/CS/210225/2475.56-	Indexed Universal Life	Annual Exh 5	,,	Barclays Bank PLC				-														.,	
3007.81	Insurance	Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573	03/25/2020 .	02/25/2021 .	211	522,646	2475.56		42,909		18,969		94,673			(23,940))			
SPX/CS/210225/3128.21- 3229.88	Indexed Universal Life	Reserves	Equity	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573	02/25/2020 .	02/25/2021 .	656	2.053.309	3128.21		38 . 130		15.444		46.054			(22,686)	,			

					Showing a	all Option	s. Caps. F	loors. Colla	rs. Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	nt Date	:							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
	Description									Prior	Current											
	Description of Item(s)								Strike	Year(s) Initial Cost	Year Initial Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation	Exhibit	Risk(s)	Exchange, Coun		or	of Combrants	Notional	Received	(Received)	(Received)	Year	Carrying	0-4-	Fair \ /al	Increase/	Change in B./A.C.V.	zation)/	Hedged	Potential	ence Entity	Quarter-end
Description SPX/CS/210225/3128.21-	or Replicated Indexed Universal Life	Identifier Annual Exh 5	(a)	or Central Cleari Barclays Bank PLC	inghouse Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
3261.04	Insurance	Reserves	. Equity		F7VJP5170UK557302/25/2020 .	02/25/2021	5,981	18,710,769	3128.21		444, 194		179,911		542,492			(264,283)				
SPX/CS/210225/3128.21-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																		
3268.98	Insurance Indexed Universal Life	Reserves	. Equity	(London) G5GSEF Barclays Bank PLC	F7VJP5170UK557302/25/2020 .	02/25/2021 .	290		3128.21		22,634		9, 167		27,749			(13,467)				
3305.14	Insurance	Reserves	Equity		F7VJP5170UK557302/25/2020 .	02/25/2021	212	663,532	3128.21		20,324				25 , 195			(12,092)				
SPX/CS/210225/3128.21-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																		
3339.36 SPX/CS/210225/3128.21-	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	(London) G5GSEF Barclays Bank PLC	F7VJP5170UK557302/25/2020 .	02/25/2021 .	11,618	36,342,541	3128.21		1,295,248		524,612		1,624,704			(770,636)				
3347.18	Insurance	Reserves	Equity		F7VJP5170UK557302/25/2020 .	02/25/2021	4,982	15,586,183	3128.21		572,636		231,934		720,224			(340,703)				
SPX/CS/210225/3128.21-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																		
3362.83 SPX/CS/210225/3128.21-	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	(London) G5GSEF Barclays Bank PLC	F7VJP5170UK557302/25/2020 .	02/25/2021 .	15,992	50,026,268	3128.21		1,946,027		788 , 195		2,460,201			(1,157,832)				
3370.65	Insurance	Reserves	Equity		F7VJP5170UK557302/25/2020	02/25/2021	4, 114	12,871,015	3128.21		514 . 197		208, 264	l	651.804			(305,933)	[
SPX/CS/210225/3128.21-		Annual Exh 5		Barclays Bank PLC							, , , , , , , , , , , , , , , , , , , ,											
3409.75	Insurance Indexed Universal Life	Reserves	. Equity	(London) G5GSEF Barclays Bank PLC	F7VJP5170UK557302/25/2020 .	02/25/2021 .	279		3128.21		39,238		15,892		50,426			(23,345)				
3433.21	Insurance	Reserves	Equity		F7VJP5170UK557302/25/2020	02/25/2021	5,474	17, 125, 122	3128.21		816, 183		330,577	l	1,057,967	[(485,606)				
SPX/CS/210310/2743.07-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC							, ,											
3250.54	Insurance	Reserves	. Equity		F7VJP5170UK557303/08/2019	03/10/2021 .	2,520	6,913,694	2743.07	530,280			118, 168		965,676			(198,670)				
3333.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF	F7VJP5170UK5573 03/08/2019	03/10/2021	1,516	4, 159, 176	2743.07	345,212			76,927		660.478			(129,334)				
SPX/CS/210310/2743.07-	Indexed Universal Life	Annual Exh 5	, , , , , , , , , , , , , , , , , , , ,	Barclays Bank PLC											,							
3483.43 SPX/CS/210319/2304.92-	InsuranceIndexed Universal Life	Reserves	. Equity		F7VJP5170UK557303/08/2019	03/10/2021 .	1,346	3,692,392	2743.07	333,792			74,383		697 , 439			(125, 056)				
2443.22	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF	F7VJP5170UK557303/25/2020	03/19/2021	478	1,101,631	2304.92		43,039		20,664		60,688			(22,375)				
SPX/CS/210319/2409.39-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																		
2553.95	Insurance	Reserves Annual Exh 5	. Equity		F7VJP5170UK557303/25/2020 .	03/19/2021 .	416	1,001,703	2409.39		35,917		17 , 244		53,984			(18,673)				
2556.02	Indexed Universal Life Insurance	Reserves	Equity	Barclays Bank PLC (London)	F7VJP5170UK557303/25/2020	03/25/2021	1,358	3,361,490	2475.56		60,439		29,544		97, 104			(30,895)				
SPX/CS/210325/2475.56-	Indexed Universal Life	Annual Exh 5	, , , , , , , , , , , , , , , , , , , ,	Barclays Bank PLC																		
2574.58	Insurance	Reserves	. Equity		F7VJP5170UK557303/25/2020 .	03/25/2021 .	816	2,020,295	2475.56		43,784		21,403		71,676			(22,381)				
SPX/CS/210325/2475.56- 2581.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	F7VJP5170UK557303/25/2020	03/25/2021	480	1, 187, 903	2475.56		27,534		13,459	l	45, 126			(14,075)				
SPX/CS/210325/2475.56-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																		
2617.52 SPX/CS/210325/2475.56-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	. Equity	(London) G5GSEF Barclays Bank PLC	F7VJP5170UK557303/25/2020 .	03/25/2021 .	242	599,670	2475.56		17,990		8,794		30,343			(9, 196)				
2642.66	Insurance	Reserves	Equity		F7VJP5170UK557303/25/2020 .	03/25/2021	11,991	29,683,678	2475.56		1,020,768		498,979		1,762,102			(521,789)				
SPX/CS/210325/2475.56-		Annual Exh 5		Barclays Bank PLC																		
2648.85 SPX/CS/210325/2475.56-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	. Equity	(London) G5GSEF Barclays Bank PLC	F7VJP5170UK557303/25/2020 .	03/25/2021 .	5,528	13,684,352	2475.56		484,289		236,733		841,742			(247,555)				
2661.23	Insurance	Reserves	Equity		F7VJP5170UK557303/25/2020 .	03/25/2021	19,526	48,337,240	2475.56		1,816,483		887,946		3, 180, 462			(928,538)				
SPX/CS/210325/2475.56-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																		
2667.42	InsuranceIndexed Universal Life	Reserves	. Equity		F7VJP5170UK557303/25/2020 .	03/25/2021 .	7,637	18,906,332	2475.56		730 , 727		357 , 199		1,284,397			(373,528)				
SPX/US/210325/24/5.56- 2698.36	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	F7VJP5170UK557303/25/2020	03/25/2021	711	1,760,524	2475.56		77,780		38,021		138,308			(39,759)				
SPX/CS/210325/2475.56-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																		
2716.93 SPX/CS/210325/2475.56-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	. Equity	(London) G5GSEF Barclays Bank PLC	F7VJP5170UK557303/25/2020 .	03/25/2021 .	8,470	20,967,593	2475.56		972,930		475,594		1,779,688			(497,336)				
2735.49	Insurance	Reserves	Equity		F7VJP5170UK557303/25/2020 .	03/25/2021 .	374	925,872	2475.56		46,386		22,675		84,396			(23,711)				
SPX/CS/210325/2475.56-		Annual Exh 5		Barclays Bank PLC																		
2748.23 SPX/CS/210325/2475.56-	Insurance	Reserves	. Equity		F7VJP5170UK557303/25/2020 .	03/25/2021 .	4,575	11,326,350	2475.56		587,373		287 , 129		1,080,973			(300,249)				
2809.76	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Barclays Bank PLC (London)	F7VJP5170UK557303/25/2020 .	03/25/2021 .	855	2,116,500	2475.56		128,895		63,007		245,245			(65,888)				*****************
SPX/CS/210409/2789.82-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC																		
2978.13	Insurance	Reserves	Equity	(London) G5GSEF	F7VJP5170UK5573 04/09/2020	04/09/2021	11.645	32.488.335	2789.82	1	1.153.336		612.305	ı	1.720.619	ı	1	(541.031)				

					Showing a	all Options	s Cans F	loors Colla	rs Swans	and Forwa	ds Open a	s of Curre	nt Stateme	nt Date							
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										Cumulative											l
										Prior	Current										l
	Description									Year(s)	Year Initial										1
	of Item(s)								Strike	Initial Cost	Cost of					T-4-1	0	A -11: t t		Credit	Hedge
	Hedged, Used for		Tuno(a)			Date of			Price, Rate or	of Un-	Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	Type(s) of			Maturity	Number		Index	discounted Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	_	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)		Accretion	Item	Exposure	Entity	(b)
SPX/CS/210409/2789.82-		Annual Exh 5	(ω)	Barclays Bank PLC	Duto	Expiration	0011111111111	741104110	(1 4.4)				74.45	7 411 7 4140	(200.000)	2, 0	7 1001 011011	110111		Linary	<u></u>
2999.06	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	04/09/2020 .	04/09/2021 .	16,643	46,430,591	2789.82		1,810,793		961,348	2,720,608			(849,445)				
SPX/CS/210409/2888.21-		Annual Exh 5	F 14	Barclays Bank PLC	04 (40 (0040	04/00/0004	4 004	F 404 040	0000 04	400 070			407.050	000 040			(450.047)				ı
3422.53 SPX/CS/210409/2888.21-	Insurance	Reserves	Equity	(London)	04/10/2019 .	04/09/2021 .	1,891	5,461,340	2888.21	406,870			107,250	690,613			(152,647)				l
3510.89	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	04/10/2019	04/09/2021 .	1.989	5,744,864	2888.21	460 . 164			121,298	816,549			(172,642)				ı
SPX/CS/210409/2888.21-	Indexed Universal Life		, , , , , , , , , , , , , , , , , , , ,	Barclays Bank PLC			, , ,	,		,			, .								1
3841.32	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	04/10/2019 .	04/09/2021 .	224	646,814	2888.21	58,084			15,311	115,073			(21,792)				
SPX/CS/210423/2797.80- 2965.67		Annual Exh 5	Emui tu	Barclays Bank PLC	04/00/0000	04/02/0004	400	1 100 010	0707 00		44 700		05 705	EF 000	J		(40,000)				i
SPX/CS/210521/2948.51-	Insurance	Reserves Annual Exh 5	Equity	(London) G5GSEF7VJP5170UK5573 . Barclays Bank PLC	04/29/2020 .	04/23/2021 .	422	1, 180, 340	2797.80		44,728		25,795	55 , 283	·	·	(18,933)	·			i
3125.42	Insurance	Reserves	Equity	(London)	05/27/2020 .	05/21/2021 .	277		2948.51		28,980		19,018	35,497			(9,962)				
SPX/CS/210525/2826.06-		Annual Exh 5		Barclays Bank PLC																	i
3587.90	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	05/24/2019 .	05/25/2021 .	518	1,464,921	2826.06	125,397		ļ	41 , 157	253,653	· 	·	(47, 112)				ı
SPX/CS/210604/3193.93- 3385.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equi ty	Barclays Bank PLC (London)	06/10/2020	06/04/2021 .	321	1,024,339	3193.93		34.694		24,049				(10,645)				ı
SPX/CS/210709/3185.04-			Equity	Barclays Bank PLC	06/ 10/2020 .	00/04/2021 .	321	1,024,339					24,049	, 242 و مر			(10,043)				i
3614.80	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	07/10/2020	.07/09/2021 .	8,276	26,358,434	3185.04		1,681,009		1,321,131	1,969,501			(359,878)				l
SPX/CS/210723/3215.63-				Barclays Bank PLC																	ı
3320.14	Insurance	Reserves	Equity	(London)	07/24/2020 .	07/23/2021 .	714	2,294,422	3215.63		44,512		36,738	46,815			(7,774)				l
SPX/CS/210825/3443.62- 3658.60	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	08/25/2020	08/25/2021 .	3.346	11,523,731	3443.62		394 . 112		357,783	333.755			(36,329)				ı
SPX/CS/210825/3443.62-		e Annual Exh 5	Lquity	Barclavs Bank PLC	00/23/2020 .	00/23/2021 .	,040	11,323,731									(30,323)				
3676.06	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	08/25/2020 .	08/25/2021 .	6,292	21,667,650	3443.62		788,702		716,001	669,274			(72,702)				
SPX/CS/210825/3443.62-		Annual Exh 5		Barclays Bank PLC																	ı
3701.89	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	08/25/2020 .	08/25/2021 .	12,325	42,440,995	3443.62		1,689,152		1,533,448	1,427,115		-	(155,704)				ı
SPX/CS/210924/3298.46- 3393.46	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Barclays Bank PLC (London)	09/25/2020	09/24/2021 .	2,962	9,770,228	3298.46		162,381		161,924	164,409			(457)				ı
SPX/CS/211008/2938.13-			Lquity	Barclays Bank PLC	03/23/2020 .	03/24/2021 .	2,302				102,001		101,324				(457)				i
3646.01	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	10/10/2019	10/08/2021 .	341	1,003,231	2938 . 13	84,974			43,857	142,729			(32,059)				
SPX/CS/220125/3295.47-				Barclays Bank PLC				. ==							.1						l
3806.27 SPX/CS/220125/3295.47-	Insurance	Reserves Annual Exh 5	. Equity	(London) G5GSEF7VJP5170UK5573 . Barclays Bank PLC	01/24/2020 .	01/25/2022 .	1,444	4,758,396	3295.47		310,732		205,854	342 , 137		·	(104,877)				ı
3907.07	Indexed Universal Life	Reserves	Equity		01/24/2020	01/25/2022 .	1,253	4, 128, 189	3295.47		298,468		197,730	329,784	.[(100,738)				i
SPX/CS/220225/3128.21-		Annual Exh 5		Barclays Bank PLC			, 200	, .25, 100	3200.47		200, 100		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	320,70							i
3613.08	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	02/25/2020 .	02/25/2022 .	1,586	4,961,150	3128.21		321, 185		225,903	423,249			(95,282)				
		Annual Exh 5	F	Barclays Bank PLC	00 /05 /0000	00/05/0000	4 007	0 770 000	0400 04		074 504		404 000	000 070	.1		(00 501)				i
3708.11SPX/CS/220225/3128.21-	Insurance	Reserves Annual Exh 5	Equity	(London)	02/25/2020 .	02/25/2022 .	1,207	3,776,399	3128.21		271,561		191,000	368,976	·		(80,561)				ı
3879.05	Indexed Universal Life	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	.02/25/2020	02/25/2022 .	829	2.593.784	3128.21		207.762		146 . 128	298.022	· L	L	(61,634)				i
SPX/CS/220708/3185.04-] ,,	Barclays Bank PLC				, ,			,		,	,							1
3776.34	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	07/10/2020	07/08/2022 .	1,371	4,367,090	3185.04		348,494		311,399	398,790			(37,095)				
SPX/CS/220810/3360.47-		Annual Exh 5	East to	Barclays Bank PLC	00 /10 /0000	00/10/0000	1.005	E 500 470	0000 47		407 054		200 040	444 500	.I		(00,000)				l
3982.88 SPX/CS/220825/3443.62-	Insurance	Reserves Annual Exh 5	Equity	(London) G5GSEF7VJP5170UK5573 . Barclays Bank PLC	08/10/2020 .	08/10/2022 .	1,665	5,596,478	3360.47		427,851		399, 248	414,502	·	·	(28,603)				i
3908.51	Insurance	Reserves	Equity	(London)	08/25/2020 .	08/25/2022 .	642	2,210,947	3443.62		139,069		132,677	119, 169	L		(6,392)				
SPX/CS/220825/3443.62-	Indexed Universal Life	Annual Exh 5		Barclays Bank PLC											1						1
3977.38	Insurance	Reserves	Equity		08/25/2020 .	08/25/2022 .	774	2,666,998	3443.62		184,556		176,074	157,708	·		(8,482)				ı
SPX/CS/220825/3443.62- 4011.82	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Fauity	Barclays Bank PLC (London)	08/25/2020	08/25/2022 .	616	2,120,906	3443.62		152,917		145,889	130 , 544	1		(7,028)				i
SPX/CS/220825/3443.62-			Equity	Barclays Bank PLC	00/23/2020 .	00/23/2022 .	016	2, 120,900			132,917		140,009	130,344			(1,020)				i
4081.86	Insurance	Reserves	Equity	(London) G5GSEF7VJP5170UK5573	08/25/2020 .	08/25/2022 .	418	1,438,603	3443.62		111,348		106,230	94,997			(5, 118)				
SPX/CS/220825/3443.62-			L	Barclays Bank PLC											1						i
4201.22	Insurance	Reserves	Equity	(London)	08/25/2020 .	08/25/2022 .	813	2,798,390	3443.62		237,583		226,664	201,779			(10,920)				ı
SPX/CS/220825/3443.62- 4407.83	Indexed Universal Life	Reserves	Equity	Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	08/25/2020	08/25/2022	859	2.957.157	3443.62		278.564		265.761	235.683	.I		(12.803)				i

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'	Description of Item(s)	3	1		3	U	,	0	3	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	13	14			17	10	19	20	21	Credit	Hedge
	Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)		e, Counterparty	Trade	Date of Maturity or	Number of	Notional	Price, Rate or Index Received	of Un- discounted Premium (Received)	Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying		Va Inc	realized luation crease/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	Quality of Refer- ence	Effectiveness at Inception and at Quarter-end
Description (APPROXIMATE)	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair V	alue (De	crease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX_INDU_NDX/ARBCS/210 409/10/0.00%-5.25%	Indexed Universal Lit	e Annual Exh 5 . Reserves	. Equity	Barclays Bank PLC (London)	. G5GSEF7VJP5170UK5573 .	04/09/2020	04/09/2021 .	1,323,353	1,323,353	5.25%		41.686				5,011			(19,555)				1
SPX_INDU_NDX/ARBCS/210	Indexed Universal Lif	e Annual Exh 5		Barclays Bank PLC								,											1
409/10/0.00%-7.75% SPX/CLQ/201023/25/2.8%	Insurance	. Reserves	. Equity	(London) Barclays Bank PLC	. G5GSEF7VJP5170UK5573 .	04/09/2020 .	04/09/2021 .	2,277,992	2,277,992	7.75%		97,954		52,003	1	2,108			(45,950)				
	Insurance	. Reserves	Equity	(London)	. G5GSEF7VJP5170UK5573 .	10/25/2019 .	10/23/2020 .	2,694,669	2,694,669	2.80%	94,583								(71,872)				1
SPX/CS/201110/3093.08-		e Annual Exh 5	F 14	DAID DADIDAG	040000000000000000000000000000000000000	44 (00 (0040	44 (40 (0000		0 000 000	2000 00	F0 00F			5 007		0.040			(07.045)				1
3193.61 SPX/CS/201110/3093.08-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	11/08/2019 .	11/10/2020 .	850	2,629,602	3093.08	50,225					6,316			(37,845)				
3216.80	Insurance	. Reserves	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	11/08/2019 .	11/10/2020 .	219	678,257	3093.08	15,668			1,755		0,813			(11,806)				
SPX/CS/201110/3093.08- 3224.54	Indexed Universal Lif	e Annual Exh 5 Reserves	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	11/08/2019 .	11/10/2020 .	236	731,448	3093.08	17,847			2,000		3,757			(13,448)				1
SPX/CS/201110/3093.08-		e Annual Exh 5	. Equity	DIN TAITIDAG	. 21000011101 17120001107 .	11/00/2010 .	11/ 10/2020 .	200											(10, 440)				
3232.27 SPX/CS/201110/3093.08-	Insurance	. Reserves	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	11/08/2019 .	11/10/2020 .	186	576,060	3093.08	14,805					9,731			(11, 155)				
3247.73	Indexed Universal Lit	e Annual Exh 5 Reserves	Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	11/08/2019 .	11/10/2020 .	299	923,418	3093.08	25,948					4,849			(19,552)				1
SPX/CS/201210/3132.52-			L																				1
3234.33 SPX/CS/201210/3265.35-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS	213800RK6FY7V2D0CW37 .	12/10/2019	12/10/2020 .	564	1,765,803	3132.52	33,903					0,931			(25,475)				
3415.46	Insurance	. Reserves	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	01/10/2020 .	12/10/2020 .	180	588,701	3265.35		15, 130		3,249		6,097			(11,881)				
SPX/CS/210108/3265.35- 3371.47		e Annual Exh 5	F: 4	BNP PARIBAS	04000001/05/7/100001107	.01/10/2020	.01/08/2021	471	1,539,512	3265.35		29,251		8,098		0,971			(21, 153)				1
SPX/CS/210128/3276.24-	Insurance	. Reserves e Annual Exh 5	. Equity	DINF FARIDAS	_ 213800RK6FY7V2D0CW37 _	01/10/2020	01/00/2021	4/1	1,559,512			29,231				0,9/1			(21, 100)				
3472.81	Insurance	. Reserves	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	01/29/2020 .	01/28/2021 .	370	1,211,256	3276.24		39,827				1,819			(26,700)				
SPX/CS/210205/3334.69- 3534.77	Indexed Universal Lif	e Annual Exh 5 Reserves	Equity	BNP PARIBAS	213800RK6FY7V2D0CW37 .	.02/05/2020	02/05/2021 .	220		3334.69		23,096		8,064		2,961			(15,032)				1
SPX/CS/210310/2882.23-		e Annual Exh 5	. = 40.17																				
2975.90 SPX/CS/210310/2882.23-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	03/10/2020 .	03/10/2021 .	299		2882.23		15,674				1,889			(8,669)				
2997.52	Insurance	. Reserves	Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	03/10/2020	03/10/2021 .	238	684,732	2882.23		15,201				1,313			(8,407)				
SPX/CS/210423/2836.74-																							1
2928.93 SPX/CS/210423/2836.74-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	04/24/2020 .	04/23/2021 .	785	2,227,166	2836.74		40,980				6,450			(17,546)				
2950.21	Insurance	. Reserves	Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	04/24/2020 .	04/23/2021 .	1, 145	3,247,473	2836.74		73,068		41,783	1	0,933			(31,286)				
SPX/CS/210423/2836.74- 2957.30	Indexed Universal Lif	e Annual Exh 5 Reserves	Fauity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	04/24/2020 .	04/23/2021 .	300	852,331	2836.74		20,285				8,109			(8,686)				1
SPX/CS/210423/2836.74-		e Annual Exh 5	. Equity		. 210000110111120001131.																		
2967.72	Insurance	Reserves	Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	04/24/2020 .	04/23/2021 .	330	936 , 945	2836.74		24,079				3,502			(10,310)				
SPX/CS/210423/2836.74- 3006.94	Indexed Universal Lif	e Annual Exh 5 . Reserves	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	04/24/2020 .	04/23/2021 .	353	1,000,076	2836.74		32,802				6, 106			(14,045)				l
SPX/CS/210426/2836.74-	Indexed Universal Lif	e Annual Exh 5																					
3006.94 SPX/CS/210507/2881.19-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	04/24/2020 .	04/26/2021 .	187	531,841	2836.74		17,444				4,491			(7,407)				
3054.06	Insurance	. Reserves	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	05/13/2020 .	05/07/2021 .	278		2881.19		25, 192				6,080			(9,662)				
SPX/CS/210507/2929.80- 3105.59	Indexed Universal Lif	e Annual Exh 5	Equity	BNP PARIBAS	212000DK8E\2\000000	05/08/2020 .	.05/07/2021	288	044 202	2929.80		27.865		17 000		7 220			(40.000)				1
SPX/CS/210510/2929.80-		. Reserves e Annual Exh 5	. Equity	DINE ENDIDAS	. 213800RK6FY7V2D0CW37 .	00/08/2020 .	00/01/2021 .	∠88 .	844,393	2929.80						7,239			(10,832)				
3046.99	Insurance	. Reserves	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	05/08/2020 .	05/10/2021 .	218	637,586	2929.80		14,473				8,973			(5,579)				
SPX/CS/210510/2929.80- 3054.32	Indexed Universal Lif	e Annual Exh 5 Reserves	. Equity	BNP PARIBAS	_ 213800RK6FY7V2D0CW37 .	05/08/2020 .	05/10/2021 .	281	824,632	2929.80		19,791				6.035			(7,629)				1
SPX/CS/210510/2929.80-		e Annual Exh 5	quity													•							
3064.28	Insurance	. Reserves	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	05/08/2020 .	05/10/2021 .	279	817,846	2929.80	ļ	21 , 100				7,826			(8, 134)				
SPX/CS/210510/2929.80- 3149.54	Indexed Universal Lif	e Annual Exh 5 Reserves	. Equity	BNP PARIBAS	. 213800RK6FY7V2D0CW37 .	05/08/2020 .	05/10/2021 .	15,569	45,613,528	2929.80		1,829,102		1 , 124 , 029	2,4	7, 161			(705,073)				
SPX/CS/210510/2929.80-	Indexed Universal Lif	e Annual Exh 5																					
3237.43	Insurance	. Reserves	. Equity	BNP PARIBAS	213800RK6FY7V2D0CW37	05/08/2020 .	05/10/2021 .	297		2929.80		46 . 455	l		1	4.936			(17.907)	1		1	1

					Showing a	all Options	s. Cans. F	loors. Colla	rs. Swans	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
	December									Prior	Current										
	Description of Item(s)								Strike	Year(s) Initial Cost	Year Initial Cost of									Credit	Hedge
	Hedged,								Price,	of Un-	Un-					Total	Current	Adjustment			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
Description	Generation	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Or	of Combrants	Notional	Received	(Received)	(Received)	Year	Carrying	Cada Faia Value	Increase/	Change in B./A.C.V.	zation)/	Hedged	Potential	ence Entity	Quarter-end
Description SPX/CS/210510/3190.14-	or Replicated	e Annual Exh 5	(a)	or Central Cleaninghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Enuty	(b)
3540.98	Insurance	Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	06/10/2020	05/10/2021 .	390	1,244,289	3190.14		66,321		44,483	79,21			(21,837)				
SPX/CS/210521/2955.45-		e Annual Exh 5		DVD DADADA GAGGGGGGGGGGGGGGGGGGGGGGGGGGG	05 (00 (0000	05 (04 (0004	054	744 470	2055 45		04.004		40.054				(0.050)				
3132.78 SPX/CS/210525/2955.45-	Insurance	Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	05/22/2020	05/21/2021 .	251	741,176	2955.45		24,904		16,251	32,11			(8,653)				
3076.16	Insurance	Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	05/22/2020	05/25/2021 .	451	1,332,567	2955.45		31,315		20,556	39,75	·		(10,759)				
SPX/CS/210525/2955.45-				DVD DADADA GAGGGGGGGGGGGGGGGGGGGGGGGGGGG	05 (00 (0000	05 (05 (000)		500.074	2055 45		40.470		40.040	00.54			(5.550)				
3094.84 SPX/CS/210610/3185.04-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	05/22/2020	05/25/2021 .	203	598,974	2955.45		16,172		10,616	20,54			(5,556)				
3474.41	Insurance	Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	07/10/2020	06/10/2021 .	604	1,922,283	3185.04		91,885		70,464	104,61	i	.	(21,421)	ļ			
SPX/CS/210709/3185.04-		e Annual Exh 5		DND DADIDAG GAGGGGDVGEVZVGGGGGGG	07 /40 /0000	07/00/0001	4 000	4 400 400	0405 04		70 707		04 005	05.00	J		/40.000				
3288.55	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	07/10/2020	07/09/2021 .	1,288	4, 102, 469	3185.04		78,767		61,905	85,60	' 		(16,863)				
3312.44	Insurance	Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	07/10/2020	07/09/2021	200		3185.04		14,840		11,663	16,22	3		(3, 177)				
SPX/CS/210709/3185.04-				DVD DADADA GAGGGGGGGGGGGGGGGGGGGGGGGGGGG	07 (40 (0000	07 (00 (000)		550.000	0405.04		40.055		40.700	44.00			(0.000)				
3320.40 SPX/CS/210709/3185.04-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	07/10/2020	07/09/2021 .	174	552,833	3185.04		13,655		10,732	14,92	'		(2,923)				
3376.14	Insurance	Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	07/10/2020	07/09/2021	262		3185.04		28 , 156		22, 128	31,09	· [(6,028)				
SPX/CS/210709/3185.04-				DVD DADADA GAGGGGGGGGGGGGGGGGGGGGGGGGGGG	07 (40 (0000	07 (00 (000)	500	4 040 000	0405.04		00.457		07.740	27.50			(40.445)				
3471.69 SPX/CS/210723/3443.62-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	07/10/2020	07/09/2021 .	569	1,813,836	3185.04		86 , 157		67,712	97,58			(18,445)				
3600.42	Insurance	Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	08/25/2020	07/23/2021 .	265	914,278	3443.62		23,680		21,283	20 , 19	· [(2,397)				
SPX/CS/210723/3443.62-		e Annual Exh 5		DVD DADADA GAGGGGGGGGGGGGGGGGGGGGGGGGGGG	00 105 10000	07/00/0004	204	750 404	0440.00		27.005		04.050	04.05			(0.000)				
3792.56 SPX/CS/210810/3360.47-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	08/25/2020	07/23/2021 .	221		3443.62		37,895		34,059	31,25			(3,836)				
3469.69	Insurance	Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	08/10/2020	08/10/2021	556	1,867,199	3360.47		34,917		30,235	33,62	,		(4,682)				
SPX/CS/210810/3360.47-																					
3501.01 SPX/CS/210810/3360.47-	Insurance	Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	08/10/2020	08/10/2021 .	359	1,205,336	3360.47		28,566		24,736	27,49			(3,830)				
3511.70	Insurance	Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	08/10/2020	08/10/2021	500	1,679,720	3360.47		42,497		36,799	40,94	3		(5,698)				
SPX/CS/210810/3360.47-																					
3542.34 SPX/CS/210825/3443.62-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	08/10/2020	08/10/2021 .	218	731,702	3360.47		21,878		18,945	21,03		· 	(2,933)	·			
3542.80	Insurance	Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	08/25/2020	08/25/2021 .	824	2,837,190	3443.62		47,949		43,529	41,31			(4,420)				
SPX/CS/210825/3443.62-		e Annual Exh 5	F 14	DND DADIDAG	00 (05 (005	00 (05 (000 :	15-	500 70	0440		10.0=:		2 2		.]		(4.0				
3567.76 SPX/CS/210825/3443.62-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	08/25/2020	08/25/2021 .	152	522,791	3443.62		10,874		9,872	9,37		· 	(1,002)				
3577.23	Insurance	Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	08/25/2020	08/25/2021 .	228		3443.62		17,539		15,923	15,08			(1,617)				
SPX/CS/210825/3443.62-		e Annual Exh 5		040000000000000000000000000000000000000	00 105 105		,								.]						
3599.74 SPX/CS/210825/3443.62-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	08/25/2020	08/25/2021 .	433	1,491,877	3443.62		38,341		34,807	32,94	·		(3,534)	<u> </u>			
3786.05	Insurance	Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	08/25/2020	08/25/2021 .	410	1,410,815	3443.62		69,835		63,398	58 , 15			(6,437)				
SPX/CS/210910/3339.19-		e Annual Exh 5	F 14	DND DADIDAG	00 (40 (005	00 (40 (000 :	20-	4 000 000	2000 :2		0.1 05-		22.25-	a	.]		(0				
3435.56 SPX/CS/210910/3339.19-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	09/10/2020	09/10/2021 .	396	1,322,398	3339 . 19		21,952		20,965	21,58	·	· 	(987)	·			
3460.07	Insurance	Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	09/10/2020	09/10/2021 .	589	1,967,191	3339.19		40,524		38,703	39,83			(1,821)				
SPX/CS/210910/3339.19-		e Annual Exh 5		040000000000000000000000000000000000000	00 140 105	00 140 1005		044 	0005 :-		20.555				.]						
3468.75 SPX/CS/210910/3339.19-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	09/10/2020	09/10/2021 .	283	944 , 580	3339 . 19		20,686		19,757	20,41	·	· 	(930)	 			
3493.20	Insurance	Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	09/10/2020	09/10/2021 .	233	777,991	3339.19		19,994		19,096	19,76			(899)				
SPX/CS/210910/3339.19-			F 14	DND DADLDAG GAGGGGGGGGGGGGGGGGGGGGGGGGGGGG	00 (40 (0000	00 (40 (0003	,	F00 004	0000 40		40.074		40, 400	40.70			(050)				
3539.54 SPX/CS/210924/3298.46-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	09/10/2020	09/10/2021 .	174	582,034	3339 . 19		18,974		18 , 122	18,73		·	(853)	<u> </u>			
3417.77	Insurance	Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	09/25/2020	09/24/2021 .	373	1,231,809	3298.46		25,252		25, 181	25,77			(71)				
SPX/CS/210924/3298.46-			F 14	DND DADLDAG GAGGGGGGGGGGGGGGGGGGGGGGGGGGGG	00 (05 (0000	00/04/0003	200	4 045 477	0000 10		04.405		04.000	25.04	J	1	(00)				
3452.53	Insurance	Reserves	I Equity	BNP PARIBAS 213800RK6FY7V2D0CW37	09/25/2020	09/24/2021	399	1.315.177	3298.46	1	34.195	ī	34.098	35.01			106				

					Showing	all Ontion	e Cane F	loore Colla	re Swane	and Forwa	rde Onen a	e of Curre	ent Stateme	nt Date							
1	2	3	4	5	6	7	8 8	9	10 10	11	12	13	14	15 16	17	18	19	20	21	22	23
·	Description of Item(s)			, and the second		,		·	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	.0								Credit	Hedge
	Hedged, Used for		Type(s)			Date of			Price, Rate or	of Un- discounted	Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality	Effectiveness at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation		(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income	Value	Code Fair Va	ue (Decrease		Accretion	Item	Exposure	Entity	(b)
SPX/CS/220408/2789.82-																					
3222.24 SPX/CS/220425/2836.74-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3704/09/2020	04/08/2022 .	1,316	3,672,125	2789.82		259,986			380	128		(60,724)			
3517.60	Insurance	. Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3704/24/2020	04/25/2022 .	378	1,071,487	2836.74		104,791		82,576	15	,584		(22,215)			
SPX/CS/220510/2929.80-				DUD DIDIDIO 040000DV0EVEVENODO	05/00/0000	05 (40 (0000	440	4 000 047			440 400			400			/00.040				
3637.93 SPX/CS/220510/2929.80-	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3705/08/2020	05/10/2022 .	419	1,226,247	2929.80		116 , 126			168			(22,319)			
3896.63	Insurance	. Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3705/08/2020	05/10/2022 .	224	657,406	2929.80		70,474			11	030		(13,545)			
SPX/CS/220610/3190.14-																					
3955.77SPX INDU NDX/ARBCS/201	Insurance	. Reserves e Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3706/10/2020	06/10/2022	348	1, 109,057	3190 . 14		96,377			118	,2/3		(14,497)			
224/25/0.00%-5.25%	Insurance	. Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3712/24/2019	12/24/2020 .	1,536,485	1,536,485	5.25%	42,407				50	,759		(31,954)			
SPX_INDU_NDX/ARBCS/210		e Annual Exh 5												_							
310/10/0.00%-5.25% SPX INDU NDX/ARBCS/210	Insurance	. Reserves ie Annual Exh 5	. Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3703/10/2020	03/10/2021 .	1, 297, 649	1,297,649	5.25%		38,281			62	880		(21, 172)			
	Insurance	. Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3703/25/2020	03/25/2021 .	1, 125, 233	1, 125, 233	5.25%		34,882			58	860		(17,831)			
SPX_INDU_NDX/ARBCS/210																					
325/25/0.00%-7.75% SPX INDU NDX/ARBCS/210	Insurance	. Reserves e Annual Exh 5	Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3703/25/2020	03/25/2021	1,866,256	1,866,256	7.75%		78,943			143	846		(40,353)			
423/25/0.00%-5.25%	Insurance	. Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3704/24/2020	04/23/2021	1,398,695	1,398,695	5.25%		42,380			62	.564		(18, 146)			
SPX_INDU_NDX/ARBCS/210		e Annual Exh 5																			
510/10/0.00%-5.25% SPX_INDU_NDX/ARBCS/210	Insurance	. Reserves e Annual Exh 5	Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3705/08/2020	05/10/2021	1,092,860	1,092,860	5.25%		33,004		20,282	4	,326		(12,722)			
	Insurance	. Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3705/22/2020	05/25/2021 .	1,305,029	1,305,029	5.25%		40 , 195			4	123		(13,810)			
SPX_INDU_NDX/ARBCS/210		ie Annual Exh 5																			
825/25/0.00%-5.25% SPX_INDU_NDX/ARBCS/210	Insurance	. Reserves e Annual Exh 5	Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3708/25/2020	08/25/2021	1,080,742	1,080,742	5.25%		31,774		28,845	2	,393		(2,929)			
	Insurance	. Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3709/10/2020	09/10/2021	848,802		4.50%		21,390			10	.492		(961)			
SPX_INDU_NDX/ARBCS/210	Indexed Universal Lif	ie Annual Exh 5											•								
910/10/0.00%-5.25% SPX_INDU_NDX/ARBCS/210	Insurance	. Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3709/10/2020	09/10/2021	1,007,541	1,007,541	5.25%		28,916		27,617	2	,572		(1,300)			
910/10/0.00%-7.00%	Insurance	ie Annual Exh 5 . Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0Ci	3709/10/2020	09/10/2021	1,041,927	1,041,927	7.00%		38,030		36,321	30	288		(1,709)			
SPX_INDU_NDX/ARBCS/210	Indexed Universal Lif	ie Annual Exh 5											•								
	Insurance	. Reserves	Equity	BNP PARIBAS 213800RK6FY7V2D0CI	3709/10/2020	09/10/2021 .	1,543,043	1,543,043	7.75%		61,259			49	086		(2,753)			
SPX_INDU_NDX/ARBCS/210 924/25/0.00%-4.50%	Indexed Universal Lit	ie Annual Exh 5 . Reserves	. Equity	BNP PARIBAS 213800RK6FY7V2D0Ci	3709/25/2020	09/24/2021	667,457	667 ,457	4.50%		17 . 154			1:			(48)			
SPX/CS/201224/2351.10-	Indexed Universal Lif	ie Annual Exh 5		Citibank, National																	
2856.59 SPX/CS/201224/2351.10-	Insurance	. Reserves	Equity	AssociationE570DZWZ7FF32TWEF/	7612/24/2018	12/24/2020 .	3,031	7, 126, 929	2351.1	583,695			68,383	1,41	,655		(218,988)			
2927.79	Indexed Universal Lit	ie Annual Exh 5 . Reserves	. Equity	Citibank, National Association E570DZWZ7FF32TWEF/	7612/24/2018	12/24/2020 .	2,421	5,690,887	2351.1	503,074				1,27	.976		(188 , 741)			
SPX/CS/201224/2351.10-	Indexed Universal Lif	ie Annual Exh 5		Citibank, National									•								
3056.43 SPX/CS/210409/2888.21-	Insurance	. Reserves	Equity	AssociationE570DZWZ7FF32TWEF/	7612/24/2018	12/24/2020 .	664	1,560,334	2351.1	152, 133				410	,973		(57,076)			
3667.27	Indexed Universal Lit	ie Annual Exh 5 . Reserves	. Equity	Citibank, National Association E570DZWZ7FF32TWEF/	7604/10/2019	04/09/2021 .	741	2, 139, 875	2888.21	184,457			48,623	350	.211		(69,204)			
SPX/CS/210423/2926.17-	Indexed Universal Lif	ie Annual Exh 5	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Citibank, National									•						,		.,
3715.33	Insurance	. Reserves	Equity	Association E570DZWZ7FF32TWEF/	7604/25/2019	04/23/2021 .	748	2, 187,580	2926 . 17	189,445				342	760		(71,373)			
SPX/CS/210625/2917.38- 3545.74	Indexed Universal Lit	ie Annual Exh 5 . Reserves	. Equity	Association E570DZWZ7FF32TWEF	76 06/25/2019	06/25/2021	1.557	4.542.694	2917.38	342.065			126.250	619	.911		(128 . 155)			
SPX/CS/210625/2917.38-		ie Annual Exh 5		Citibank, National			,			,			,				, , , ,	1			
3704.42	Insurance	. Reserves	. Equity	Association E570DZWZ7FF32TWEF/	76	06/25/2021 .	913	2,663,373	2917.38	214,668				420	,825		(80,426)			
SPX/CS/210810/2918.65- 3458.60	Indexed Universal Lif	e Annual Exh 5 Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEF/	76 08/09/2019	08/10/2021	2,685	7,836,911	2918.65	560,339			242,267	QAI	784		(210,225)			
SPX/CLQ/201009/10/2.5%		ie Annual Exh 5		Citibank, National			-	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,		[[
CDV /CL 0 /004000 /40 /0 70	Insurance	. Reserves	Equity	Association E570DZWZ7FF32TWEF/	7610/10/2019	10/09/2020 .	2,006,238	2,006,238	2.5%	63,999					813		(48,632)			
SPX/CLQ/201009/10/2.7%	Indexed Universal Lit	. Reserves	Equity	Citibank, National Association E570DZWZ7FF32TWEF/	76 10/10/2019	10/09/2020	2.059.013	2.059.013	2.7%	70.830			1.801	11	458		(53.823	,			

					Show	ng all Optio	ns. Caps. F	Floors, Colla	ars. Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	nt Date	;							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
	Description									Prior Year(s)	Current Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			Effectiveness
	Used for	Cobodulo/	Type(s) of			Date of Maturity	Number		Rate or	discounted Premium	discounted Premium	Current	Book/			Unrealized Valuation	Foreign	Year's	to Carrying		of Refer-	at Inception and at
	Income Generation	Schedule/ Exhibit	Risk(s)	Exchange, Co	unterparty Tra		Number of	Notional	Index Received	(Received)	(Received)	Current Year	Adjusted Carrying			Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clea				Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CLQ/201009/10/2.8%	Indexed Universal Life	Annual Exh 5		Citibank, National	10 / 40	20.40	0 400 047	0 400 047	0.000				0.000		00 500			(00.040)				
SPX/CLQ/201110/10/2.5%	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	ODZWZ7FF32TWEFA7610/10/	201910/09/2020	2,462,617	2,462,617	2.80%	87,669			2,229		29,529			(66,619)				
	Insurance	Reserves	. Equity	Association E570	ODZWZ7FF32TWEFA7611/08	201911/10/2020	1,383,416	1,383,416	2.5%	44,684			5,007		1,790			(33,670)				
SPX/GLQ/201110/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Citibank, National Association E570	ODZWZ7FF32TWEFA7611/08	201911/10/2020	1,366,276	1,366,276	2.7%	47.410			5,312		5,680			(35,723)				
SPX/CLQ/201110/10/2.8%	Indexed Universal Life	Annual Exh 5		Citibank, National						,												
SPX/CL0/201125/25/2-5%	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	ODZWZ7FF32TWEFA7611/08	201911/10/2020	3,811,390	3,811,390	2.8%	136,829			15,331		21,506			(103, 101)				
	Insurance	Reserves	Equity		ODZWZ7FF32TWEFA7611/25	201911/25/2020	2,828,603	2,828,603	2.5%	92,495			14,210					(69,501)				
SPX/CLQ/201125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570	ODZWZ7FF32TWEFA7611/25	201911/25/2020	1,206,369	1,206,369	2.7%	42,344			6,505					(31,817)				
SPX/CLQ/201125/25/2.8%		Annual Exh 5	. Equity	Citibank, National	ODZIIZ711 321IILI K7011/23/	201911/23/2020	11,200,303	1,200,000		42,044								(31,017)				
SPX/CLQ/201210/10/2.5%	Insurance	Reserves	. Equity		ODZWZ7FF32TWEFA7611/25	201911/25/2020	2,579,646	2,579,646	2.8%	93,383			14,347					(70, 168)				
5PX/ULU/201210/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570	ODZWZ7FF32TWEFA7612/10	201912/10/2020	1,675,335	1,675,335	2.5%	55, 119			10,777		3,058			(41,416)				
SPX/CLQ/201210/10/2.7%		Annual Exh 5		Citibank, National	10 /40	0040 40 40 4000	4 000 000	4 000 000	0.70	50.004			44 404		0.000			(44.055)				
SPX/CLQ/201210/10/2.8%	Insurance	Reserves Annual Exh 5	Equity	Association E570 Citibank, National	ODZWZ7FF32TWEFA7612/10	201912/10/2020	1,660,939	1,660,939	2.7%	58,631			11,464		6,880			(44,055)				
	Insurance	Reserves	. Equity	Association E570	ODZWZ7FF32TWEFA7612/10	201912/10/2020	2,784,127	2,784,127	2.80%	101,621			19,870		15,099			(76,357)				
SPX/CLQ/210125/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570	ODZWZ7FF32TWEFA7601/24	202001/25/2021	3,707,895	3,707,895	2.50%		124.214		40,013					(84,201)				
SPX/CLQ/210125/25/2.7%	Indexed Universal Life	Annual Exh 5	. Equity	Citibank, National							, ,											
SPX/CLQ/210125/25/2.8%	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	ODZWZ7FF32TWEFA7601/24	202001/25/2021	1,912,888	1,912,888	2.70%		68,481		22,060					(46,422)				
	Insurance	Reserves	Equity	Association E570	ODZWZ7FF32TWEFA7601/24	202001/25/2021	3,342,345	3,342,345	2.80%		122,998		39,621					(83,377)				
SPX/CLQ/210125/25/4.3%		Annual Exh 5 Reserves	Carri tu	Citibank, National Association E570	ODZWZ7FF32TWEFA7601/24	202001/25/2021	503,530		4.30%		23,716		7,640		2,384			(16,077)				
SPX/CLQ/210210/10/2.5%	Insurance Indexed Universal Life	Annual Exh 5	. Equity	Citibank, National	UDZNZ/FF321NEFA/0U1/24/	202001/23/2021			4.30%		23,710				2,304			(10,077)				
ODV (01.0 (04.004.0 (40.40.70	Insurance	Reserves	Equity		ODZWZ7FF32TWEFA7602/10	202002/10/2021	3,070,601	3,070,601	2.50%		101,944		37,019		280			(64,925)				
SPX/ULU/210210/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Citibank, National Association E570	ODZWZ7FF32TWEFA7602/10	202002/10/2021	11,342,441	1,342,441	2.70%		47,657		17,305		474			(30,351)				
SPX/CLQ/210210/10/2.8%	Indexed Universal Life	Annual Exh 5		Citibank, National																		
SPX/CLQ/210225/25/4.30	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	ODZWZ7FF32TWEFA7602/10	202002/10/2021	3,832,021	3,832,021	2.80%	· 	140,252		50,929		2,373			(89,322)	·····			
1%	Insurance	Reserves	. Equity	Association E570	ODZWZ7FF32TWEFA7603/25	202002/25/2021	3,052,807	3,052,807	4.30%		122,723		54,252		443,060			(68,470)				
SPX/CLQ/210310/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570	ODZWZ7FF32TWEFA7603/10/	202003/10/2021	1,715,727	1,715,727	2.50%		39,462		17,637		56,062			(21,825)				
SPX/CLQ/210310/10/2.7%	Indexed Universal Life	Annual Exh 5		Citibank, National																		
SPX/CL0/210310/10/2 89	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	ODZWZ7FF32TWEFA7603/10	202003/10/2021	875,564		2.70%		22,239		9,939		32,729			(12,300)	L			
	Insurance	Reserves	Equity	Association E570	ODZWZ7FF32TWEFA7603/10	202003/10/2021	3,586,463	3,586,463	2.80%		95,041		42,477		142,857			(52,565)				
SPX/CLQ/210325/25/2.5%	Indexed Universal Life	Annual Exh 5 Reserves	. Equity	Citibank, National Association E570	ODZWZ7FF32TWEFA7603/25/	202003/25/2021	2,691,765	2,691,765	2.50%		57.873		28,290		160,894			(29,583)				
SPX/CLQ/210325/25/2.7%	Indexed Universal Life	Annual Exh 5	. Lquity	Citibank, National							,											
CDA (UI U \0.31030E \0E \0.00	Insurance	Reserves	Equity	Association E570	ODZWZ7FF32TWEFA7603/25	202003/25/2021	1,211,862	1,211,862	2.70%		28,600		13,980		82,876			(14,620)				
SPX/CLQ/210325/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Citibank, National Association E570	ODZWZ7FF32TWEFA7603/25/	202003/25/2021	6,056,987	6,056,987	2.80%		149,608		73, 132		441,008			(76,475)				
SPX/CLQ/210409/10/2.5%		Annual Exh 5		Citibank, National																		
SPX/CLQ/210409/10/2.7%	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	ODZWZ7FF32TWEFA7604/09/	202004/09/2021	1,707,184	1,707,184	2.5%		41,314		21,933		84,593			(19,380)				
	Insurance	Reserves	. Equity	Association E570	ODZWZ7FF32TWEFA7604/09	202004/09/2021	1,322,355	1,322,355	2.7%		35,042		18,604		73,369			(16,438)				
SPX/CLQ/210409/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Citibank, National Association E570	ODZWZ7FF32TWEFA7604/09/	202004/09/2021	4,628,302	4,628,302	2.8%		129,592		68,800		270,858			(60,792)				
SPX/CLQ/210423/25/2.5%	Indexed Universal Life	Annual Exh 5		Citibank, National																		
1	Insurance	Reserves	Equity	Association E570	ODZWZ7FF32TWFFA76 04/24	2020 04/23/2021	785.685	785.685	2.5%	.1	18.306		10.468	l	35.728	l		(7.838)	1			

					Show	ng all Optio	ns, Caps, I	Floors, Colla	rs, Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	nt Date	:							
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										Cumulative	0											
	Description									Prior Year(s)	Current Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						_Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity			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, Cou	unterparty Tra		of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clea			_		(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CLQ/210423/25/2.7%		Annual Exh 5	F 14	Citibank, National	DZWZ7FF32TWEFA7604/24	04/00/000	0.000.007	0 000 007	0.7%		50.040		00.040		400 077			(05.007)				
SPX/CLQ/210423/25/2.8%	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	DZWZ7FF32TWEFA7604/24	202004/23/202	12,299,087	2,299,087	2.7%		59,316		33,919		120,277			(25,397)	/			
	Insurance	Reserves	Equity		DZWZ7FF32TWEFA7604/24	202004/23/202	12,760,927	2,760,927	2.8%		74,821		42,785		154,051			(32,036))			
SPX/CLQ/210510/10/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Citibank, National Association E570	DZWZ7FF32TWEFA7605/08	202005/10/202	11,805,200	1,805,200	2.5%		44,588		27,401		69,306			(17, 188)	,			
SPX/CLQ/210510/10/2.7%	Indexed Universal Life	Annual Exh 5		Citibank, National							·								,			
SDA \U U \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \\ \	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	DZWZ7FF32TWEFA7605/08,	202005/10/202	11, 120,035	1,120,035	2.7%		30,577		18,790		48,012			(11,787))			
3F A/ OLQ/ 210310/ 10/ 2.0/	Insurance	Reserves	Equity		DZWZ7FF32TWEFA7605/08	202005/10/202	12,590,085	2,590,085	2.8%		74,076				116,923			(28,555))			
SPX/CLQ/210525/25/2.5%		Annual Exh 5		Citibank, National							,								<u> </u>			
SPX/CLQ/210525/25/2.7%	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	DZWZ7FF32TWEFA7605/22	202005/25/202	12, 132, 405	2, 132, 405	2.5%		55,443		36,394		75,895			(19,049))			
	Insurance	Reserves	. Equity	Association E570	DZWZ7FF32TWEFA7605/22	202005/25/202	1928 , 183	928 , 183	2.7%		26,639		17,486		37,905			(9, 152))			
SPX/CLQ/210525/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Citibank, National Association E570	DZWZ7FF32TWEFA7605/22	202005/25/202	12,685,952	22,685,952	2.8%		80,310		52,717		116,911			(27,593)	,			
SPX/CLQ/210709/10/2.5%	Indexed Universal Life	Annual Exh 5		Citibank, National															,			
SDV /OLO / 210700 / 10 / 2 79	Insurance	Reserves Annual Exh 5	Equity	Association E570 Citibank, National	DZWZ7FF32TWEFA7607/10,	202007/09/202	11,370,619	1,370,619	2.5%		37,007		29,084		43,932		···	(7,923)) 			
	Insurance	Reserves	Equity	Association E570	DZWZ7FF32TWEFA7607/10	202007/09/202	11,843,050	1,843,050	2.7%		55, 107		43,310		65, 176			(11,798))			
SPX/CLQ/210709/10/2.8%	Indexed Universal Life Insurance	Annual Exh 5	Carri tu	Citibank, National	DZWZ7FF32TWEFA76 07/10	202007/09/202	14,441,270	4,441,270	2.00		135.903		106.808		164.479			(29,095)	,			
SPX/CLQ/210723/25/2.5%	Indexed Universal Life	Reserves Annual Exh 5	Equity	Association E570 Citibank, National	DZWZ7FF32TWEFA7607/10,	202001/09/202	14,441,270	4,441,270	2.8%		133,903		100,000		104,479			(29,093)	/			
ODV (OLO (040700 (OF (0.70)	Insurance	Reserves	. Equity		DZWZ7FF32TWEFA7607/24	202007/23/202	1911,074	911,074	2.5%		25,055		20,679		18,235			(4,376))			
SPX/CLQ/210723/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570	DZWZ7FF32TWEFA7607/24	202007/23/202	11,597,749	1,597,749	2.7%		47,932		39,561		36,403			(8,371)				
SPX/CLQ/210723/25/2.8%		Annual Exh 5		Citibank, National																		
SPX/CL0/210810/10/2.5%	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	DZWZ7FF32TWEFA7607/24	202007/23/202	13,524,953	33,524,953	2.8%		111,036		91,644		85,273			(19,392))			
	Insurance	Reserves	Equity	Association E570	DZWZ7FF32TWEFA7608/10	202008/10/202	16,079,397	6,079,397	2.5%		167 , 183		144,768		134,984			(22,416))			
SPX/CLQ/210810/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Citibank, National Association E570	DZWZ7FF32TWEFA7608/10	202008/10/202	11, 482, 133	31,482,133	2.7%		44,316		38,374		36,233			(5,942)				
SPX/CLQ/210810/10/2.8%	Indexed Universal Life	Annual Exh 5	. Equity	Citibank, National															,			
SPX/CLQ/210825/25/2.6%	InsuranceIndexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	DZWZ7FF32TWEFA7608/10	202008/10/202	13,815,940	3,815,940	2.8%		120,202		104,086		97,589		····	(16, 116)				
Oi A/ OLU/ 2 10020/ 20/ 2.0/i	Insurance	Reserves	Equity		DZWZ7FF32TWEFA7608/25/	202008/25/202	12,539,409	2,539,409	2.6%		74,913		68,007		34,987			(6,905))			
SPX/CLQ/210825/25/4%.	Indexed Universal Life	Annual Exh 5 Reserves	Equity:	Citibank, National Association E570	DZWZ7FF32TWEFA7608/25/	202008/25/202	1827,908	827,908	4%		39,326		35,701		21,505			(3,625)	,			
SPX/CLQ/210910/10/2.5%		Annual Exh 5	. Equity	Citibank, National	DZWZ7FF32TWEFA7608/25/	202000/23/202	021,900	,	476				ວບ, /ປາ					(0,020)				
	Insurance	Reserves	. Equity	Association E570	DZWZ7FF32TWEFA7609/10	202009/10/202	12,415,443	2,415,443	2.5%		62,318		59,518		62,659		ļ	(2,801))			
5PX/ULU/210910/10/2.6%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Citibank, National Association E570	DZWZ7FF32TWEFA7609/10.	202009/10/202	14,300,798	4,300,798	2.6%		116,552		111,313		117 , 169			(5,238)				
SPX/CLQ/210910/10/2.7%	Indexed Universal Life	Annual Exh 5		Citibank, National																		
	InsuranceIndexed Universal Life	Reserves Annual Exh 5	. Equity	Association E570 Citibank, National	DZWZ7FF32TWEFA7609/10	202009/10/202	11,021,847	71,021,847	2.7%		28,918		27,619		29, 139			(1,300))			
SPX/CLQ/210924/25/4% _	Insurance	Reserves	Equity		DZWZ7FF32TWEFA7609/25	202009/24/202	1658,428	658 , 428	4%		29,629		29,546		27,562			(83))			
SPX/AVGCS/201210/10/31 32.52-3359.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Credit Suisse E58D)KGMJYYYJLN8C386812/10,	201912/10/202	01,450	4,542,995	3132.52	142,650			27,892		100,538			(107,187)				
SPX/AVGCS/201210/10/31	Indexed Universal Life	Annual Exh 5	quity													• • • • • • • • • • • • • • • • • • • •			,,			
32.52-3392.74	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Credit Suisse E58D	OKGMJYYYJLN8C386812/10,	201912/10/202	908	2,844,717	3132.52	94,445			18,467		63,061			(70,965))			
3721.82	Insurance	Reserves	Equity	Credit Suisse E58D	OKGMJYYYJLN8C386803/25	201903/25/202	11,094	3,062,557	2798.36	281,755			68,673		613,528			(105, 560)				
SPX/CS/210510/2881.40- 3658.97		Annual Exh 5		Crodit Suisso EEOD	OKGMJYYYJLN8C386805/10	201905/10/202	1350	1,009,856	2881.4	89,776			27,585		166,496			(33,729)	,			
	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Credit Suisse E58D	/NUMBITIULINOUSOUS	201000/ 10/202	1330	,1,009,830	2081.4	03,776					100,490			(33,729)	/			
3835.64	Insurance	Reserves	Equity	Credit Suisse E58D	0KGMJYYYJLN8C3868 11/08	2019 11/10/202	1 447	1.383.141	3093.08	115.769			64.585	1	166 . 196			(43.434))i		1	

					Showing	all Ontion	Cane E	loore Colla	re Swane	and Forwa	rde Opon a	s of Curro	ent Stateme	ont Data							
1	2	3	4	5	Showing	ali Options	s, Caps, F	0015, COII <i>a</i>	10, Swaps (11 11	12	13	14	15 16	17	18	19	20	21	22	23
·	Description of Item(s)		·				J	J	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	10						20	2.	Credit	Hedge
	Hedged, Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Price, Rate or Index	of Un- discounted Premium	Un- discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		Quality of Refer-	Effectivenes at Inception and at
.	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated Indexed Universal Lif	e 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)
4053.24	Insurance	. Reserves	. Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/10/2020	01/10/2022 .	564	1,841,618	3265.35		147,329		94,653	175,076	; [(52,676				1
SPX/CS/220125/3295.47-		e Annual Exh 5																			
4086.41 SPX INDU NDX/ARBCS/201	Insurance	. Reserves e Annual Exh 5	. Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/24/2020	01/25/2022 .	567	1,866,924	3295.47		148,607			169,937			(50, 158)				
125/25/0.00%-5.25%	Insurance	. Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	11/25/2019	11/25/2020 .	3,248,967	3,248,967	5.25%	88,697				160,323			(66,646				
SPX_INDU_NDX/ARBCS/201 125/25/0.00%-7.75%	Indexed Universal Lif	e Annual Exh 5 Reserves	. Equity	Credit Suisse E58DKGMJYYYJLN8C3868	11/25/2019	11/25/2020 .	1,735,002	1,735,002	7.75%	59.511			9.143	113,264			(44,716				1
SPX_INDU_NDX/ARBCS/201 210/10/0.00%-5.25%				Credit Suisse E58DKGMJYYYJLN8C3868		12/10/2020 .	1,733,002	1,735,002	5.25%						,		(28,567				
SPX_INDU_NDX/ARBCS/201		e Annual Exh 5	. Equity	Cledit Suisse ESODNOMSTITSLINOCS000	12/ 10/ 20 19	12/ 10/ 2020 .	1,340,134	1,340,134						00,00			(20,307				
210/10/0.00%-7.75% SPX_INDU_NDX/ARBCS/210	Insurance	. Reserves e Annual Exh 5	. Equity	Credit Suisse E58DKGMJYYYJLN8C3868	12/10/2019	12/10/2020 .	3, 296, 446	3,296,446	7.75%	117,024			22,882	234,984	·		(87,931				
108/10/0.00%-5.25%	Insurance	Reserves	Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/10/2020	01/08/2021 .	1,381,744	1,381,744	5.25%		37,031		10,251	46,990			(26,779)				
SPX_INDU_NDX/ARBCS/210 108/10/0.00%-7.75%	Indexed Universal Lif Insurance	e Annual Exh 5 Reserves	. Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/10/2020	01/08/2021 .	3,639,415	3,639,415	7.75%		121, 193			160,899	;		(87,642				
SPX_INDU_NDX/ARBCS/210 125/25/0.00%-5.25%	Indexed Universal Lif		Equity	Credit Suisse E58DKGMJYYYJLN8C3868	01/24/2020	.01/25/2021	1,572,081	1,572,081	5.25%		42.761		13,774	39,67	,		(28,986				
SPX_INDU_NDX/ARBCS/210 125/25/0.00%-7.75%	Indexed Universal Lif	e Annual Exh 5							7.75%		83.054										
SPX_INDU_NDX/ARBCS/210		. Reserves e Annual Exh 5	Equity	Credit Suisse E58DKGMJYYYJLN8C3868		01/25/2021 .	2,449,981	2,449,981			,			79,714			(56,300)				
810/10/0.00%-5.25% SPX_INDU_NDX/ARBCS/210	Insurance	. Reserves e Annual Exh 5	. Equity	Credit Suisse E58DKGMJYYYJLN8C3868		08/10/2021 .	1,287,081	1,287,081	5.25%		37,325			28,78			(5,005				
810/10/0.00%-7.75% SPX INDU NDX/ARBCS/210	InsuranceIndexed Universal Lif	. Reserves e Annual Exh 5	. Equity	Credit Suisse E58DKGMJYYYJLN8C3868	08/10/2020	08/10/2021 .	2,018,858	2,018,858	7.75%		78,534			63,68			(10,530)				
825/25/0.00%-7.75% SPX/CS/201009/3093.08-	Insurance	. Reserves e Annual Exh 5	. Equity	Credit Suisse E58DKGMJYYYJLN8C3868 Goldman Sachs	08/25/2020	08/25/2021 .	778,387	778,387	7.75%		30,668			21,742	:		(2,827				
3243.62 SPX/CS/201023/3004.52-	Insurance	. Reserves	. Equity	International 784F5XWPLTWKTBV3E584 Goldman Sachs	11/08/2019	10/09/2020 .	216	669,226	3093.08	18,270			504	29,090			(15,075				
3184.79	Insurance	. Reserves	Equity	International 784F5XWPLTWKTBV3E584	10/23/2019	10/23/2020 .	338	1,017,014	3004.52	33,460				52,64	; .		(25, 142				
SPX/CS/201023/3022.55- 3294.58	Insurance	e Annual Exh 5 Reserves	. Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	10/25/2019	10/23/2020 .	513	1,549,139	3022.55	68,317				112,15			(51,913				
SPX/CS/201023/3022.55- 3354.95	Indexed Universal Lif	e Annual Exh 5 Reserves	. Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	10/25/2019	10/23/2020 .	_20,707	62,588,572	3022.55	3, 110,652			202, 105	5,293,650			(2,363,744				l
SPX/CS/201030/3037.56-	Indexed Universal Lif	e Annual Exh 5		Goldman Sachs																	
3219.81 SPX/CS/201030/3046.77-	InsuranceIndexed Universal Lif	. Reserves e Annual Exh 5	. Equity	International 784F5XWPLTWKTBV3E584 Goldman Sachs		10/30/2020 .	277	840,657	3037.56					40,976	`		(22,273)				
3229.58	Insurance	. Reserves	. Equity	International 784F5XWPLTWKTBV3E584	10/30/2019	10/30/2020 .	202	616,882	3046.77	20, 172				29,769	·		(15, 115				
SPX/CS/201030/3066.91- 3250.92	Indexed Universal Lif	e Annual Exh 5 . Reserves	. Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	11/06/2019	10/30/2020 .	190	584,041	3066.91	19, 190				27,52			(14,665)				l
SPX/CS/201105/3074.62-	Indexed Universal Lif	e Annual Exh 5		Goldman Sachs																	
3259.10	Insurance Indexed Universal Lif	. Reserves e Annual Exh 5	. Equity	International 784F5XWPLTWKTBV3E584 Goldman Sachs		11/05/2020 .	201	619,359	3074.62					28,410	ˈ 		(15,142)				
3261.38	Insurance	. Reserves e Annual Exh 5	. Equity	International 784F5XWPLTWKTBV3E584 Goldman Sachs	11/06/2019	11/06/2020 .	213	654,509	3076.78	21,272				29,923	}		(15,983)				
3278.66	Insurance	. Reserves e Annual Exh 5	. Equity	International 784F5XWPLTWKTBV3E584 Goldman Sachs	11/08/2019	11/06/2020 .	190	587,283	3093.08	19, 145				26,362	:		(14,590)				
3284.30	Insurance	. Reserves	. Equity	International 784F5XWPLTWKTBV3E584	12/10/2019	11/10/2020 .	257	803,575	3132.52	22, 179				28 , 15	ļ		(18, 189				
SPX/CS/201110/3132.52- 3456.86	Insurance	e Annual Exh 5 . Reserves	. Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/10/2019	11/10/2020 .	216	677,116	3132.52	32,772				44,082			(26,877				
SPX/CS/201110/3132.52- 3555.41	Indexed Universal Lif	e Annual Exh 5 Reserves	. Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584		11/10/2020 .	1,628	5, 100, 858	3132.52				34.089	386,775			(229,246				1
SPX/CS/201125/3133.64-	Indexed Universal Lif	e Annual Exh 5		Goldman Sachs									,								
3283.65	Insurance Indexed Universal Lif	. Reserves e Annual Exh 5	. Equity	International 784F5XWPLTWKTBV3E584 Goldman Sachs	11/25/2019	11/25/2020 .	241	754 , 479	3133.64	20,522				25,499			(15,420)				
3352.99	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E584	11/25/2019	11/25/2020 .	5. 118	16.037.385	3133.64	594.987	L		91.409	760 . 294	: L	.L	(447.071	l			1

					Showing	all Option	s. Caps. F	loors. Colla	ars. Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	nt Date	•							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
										Prior	Current											
	Description of Item(s)								Strike	Year(s) Initial Cost	Year Initial Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment			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
5	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description SPX/CS/201125/3133.64-	or Replicated Indexed Universal Life	Identifier Annual Exh 5	(a)	or Central Clearinghouse Goldman Sachs	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
3415.67	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E5	8411/25/2019	11/25/2020	637	1,994,626	3133.64	88,761			13,636		116,209			(66,695)				
SPX/CS/201125/3133.64-	Indexed Universal Life	Annual Exh 5	,,	Goldman Sachs																		
3476.81	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5 Goldman Sachs	8411/25/2019	11/25/2020	734	2,299,402	3133.64	115,200			17,698		154,658			(86,561))			
3556.68	Indexed Universal Life Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8411/25/2019	11/25/2020	449	1,407,454	3133.64	77,691			11,936		107 , 425			(58,377)				
SPX/CS/201204/3117.43-		Annual Exh 5		Goldman Sachs																		
3304.48 SPX/CS/201204/3145.91-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	. Equity	International 784F5XWPLTWKTBV3E5 Goldman Sachs	8412/11/2019	12/04/2020	190	592,807	3117.43	20,131			3,671		24,760			(15,428)				
3334.66	Indexed Universal Life	Reserves	Equity	International 784F5XWPLTWKTBV3E5	8412/11/2019	12/04/2020	259		3145.91	26,395			4,813	L	33,038	L		(20,228)	<u> </u>			
SPX/CS/201207/3145.91-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																		
3334.66	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8412/11/2019	12/07/2020	190	596,313	3145.91	19,376			3,667		24,226			(14,724))			
SPX/CS/201210/3132.52- 3257.82	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E5	8412/10/2019	12/10/2020	163	510,818	3132.52	11,902			2,327		14.419			(8,943)				
SPX/CS/201210/3132.52-		Annual Exh 5		Goldman Sachs											,				,,			
3265.65	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8412/10/2019	12/10/2020	219	685,855	3132.52	16,872			3,299		20,493			(12,678))			
3273.48	Indexed Universal Life Insurance	Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E5	84 12/10/2019	12/10/2020	357	1,118,593	3132.52	28,860			5,643		35,251			(21,685)				
SPX/CS/201210/3132.52-		Annual Exh 5		Goldman Sachs	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	20,000								(21,000)	,			
3289.15	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8412/10/2019	12/10/2020	183	574,003	3132.52	16,244					19,939			(12,206))			
SPX/CS/201210/3132.52- 3472.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E5	84 12/10/2019	12/10/2020	300	940.087	3132.52	47.474			9.283		63,031			(35,672)	,			
SPX/CS/201210/3132.52-		Annual Exh 5		Goldman Sachs	04	1.12/10/2020				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			0,200					(00,072)	/			
3555.41	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8412/10/2019	12/10/2020	641	2,008,517	3132.52	112,678			22,032		155 , 187			(84,666))			
SPX/CS/201211/3141.63- 3330.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E5	8412/11/2019	12/11/2020	235	737,945	3141.63	24,352			4,830		29,993			(18,298)	,			
SPX/CS/201218/3205.37-		Annual Exh 5	. Equity	Goldman Sachs	104 12/11/2013		203			24,002			,4,000		20,000			(10,230)	/			
3397.69	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8412/26/2019	12/18/2020	169	541,984	3205.37	18,739			4,200		20 , 462			(14,539))			
SPX/CS/201218/3221.22- 3414.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E5	84 12/26/2019	12/18/2020	191	615,778	3221.22	20,725			4,645		22,724			(16,080)	,			
SPX/CS/210108/3352.09-		Annual Exh 5	. Equity	Goldman Sachs	04	1.12/10/2020			0221.22	20,720			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					(10,000)	/			
3508.27	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8402/10/2020	01/08/2021	288	966,797	3352.09		24,653		7,411		23,307			(17,242))			
SPX/CS/210108/3352.09- 3700.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E5	8402/10/2020	01/08/2021	246	823,220	3352.09		36,963		11,111		34,253			(25,851)	,			
SPX/CS/210108/3352.09-		Annual Exh 5	. =quity	Goldman Sachs			240												1			
3804.62	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8402/10/2020	01/08/2021	986	3,305,746	3352.09		165,287		49,688		152,670			(115,600))			
SPX/CS/210210/3352.09- 3504.48	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E5	8402/10/2020	02/10/2021	164	550,877	3352.09		13,772		5,001		13,336			(8,771)	,			
SPX/CS/210210/3352.09-		Annual Exh 5	. =quity	Goldman Sachs																		
3704.06	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8402/10/2020	02/10/2021	155	519,942	3352.09		24,021				23 , 158			(15,298))			
SPX/CS/210210/3352.09- 3727.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E5	8402/10/2020	02/10/2021	359	1,203,430	3352.09		57,404		20,845		55,366			(36,559)				
SPX/CS/210219/3337.75-		Annual Exh 5	. =quity	Goldman Sachs													***************************************					
3538.02	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8402/26/2020	02/19/2021	154	515, 189	3337.75		10,905		4,318		16,087			(6,586)				
SPX/CS/210219/3373.23- 3575.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E5	8402/26/2020	02/19/2021	339	1,144,202	3373.23		21,652		8,574		33,415			(13,078)	,			
SPX/CS/210325/2798.36-		Annual Exh 5	quity	Goldman Sachs														(10,070)				
3316.06	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8403/25/2019	03/25/2021	1,843	5, 156, 869	2798.36	386,765	ļ		94,267		694,957			(144,902)				
SPX/CS/210416/2799.55- 2967.52	Indexed Universal Life	Annual Exh 5 Reserves	. Equity	Goldman Sachs International 784F5XWPLTWKTBV3E5	8404/22/2020	04/16/2021	426	1, 193, 619	2799.55		39,477		21,982		55,976			(17,496)				
SPX/CS/210416/2874.56-		Annual Exh 5	quity	Goldman Sachs			420	1, 100,013										(17,430)	/			
3047.03	Insurance	Reserves	. Equity	International 784F5XWPLTWKTBV3E5	8404/22/2020	04/16/2021	311		2874.56		27,551		15,341		40,735			(12,210)				
SPX/CS/210510/2881.40- 3414.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Goldman Sachs International 784F5XWPLTWKTBV3E5	8405/10/2019	05/10/2021	1,534	4,420,718	2881.4	335,975			103,232		557 , 354			(126,225)	,			
	Indexed Universal Life		quity	Goldman Sachs			,1,504		2001.4				100,202									
3501.60	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E5	8405/10/2019	.05/10/2021	1, 147	3,306,071	2881.4	271.098	L		83.298	1	469 . 435	1	L	(101.851))i		1	

					01									-4 D-4-								
4	2	1 1	4		Snowing	all Option	s, Caps, Fi	oors, Colla	irs, Swaps a		rds Open as	13	nt Stateme			47	10 1	10	20	04	20	22
1	2	3	4	5	0	,	8	9	10	11 Cumulative	12	13	14	15	16	17	18	19	20	21	22	23
										Prior	Current											
	Description									Year(s)	Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of			Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Dial/(a)	Fushanas Counternanti	Trade	Maturity	Number of	Notional	Index	Premium	Premium	Current Year	Adjusted			Valuation Increase/	Exchange	(Amorti-	Value of	Potential	Refer-	and at
Description	or Replicated	Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Date	or Expiration	Contracts	Amount	Received (Paid)	(Received) Paid	(Received) Paid	Income	Carrying Value	Code	Fair Value	(Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Exposure	ence Entity	Quarter-end (b)
SPX/CS/210625/3083.76-		Annual Exh 5	(α)	Goldman Sachs	Bute	Expiration	Contracto	7 unount	(i did)	i did	i did	moomo	Value	Out	T dii Value	(Bedrease)	D.// (.O.V.	71001011011	item	Exposure	Littley	(5)
3207.11	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	406/25/2020	06/25/2021	194	597 , 204	3083.76		14,094				16,230			(3,603))			
SPX/CS/210709/3185.04- 3535.39	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Earri tu	Goldman Sachs International 784F5XWPLTWKTBV3E58	407/10/2020	07/09/2021	978	3, 114,887	3185.04		173, 188		136,111		198,444			(37,077)				
SPX/CS/210723/3215.63-		Annual Exh 5	Equity	Goldman Sachs	14077 1072020	01/09/2021	970	3, 114,001	100.04		1/3, 100				190,444			(37,077)	/			
3505.04	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	407/24/2020	07/23/2021	712	2,290,637	3215.63		108,347				119,861			(18,923))			
SPX/CS/210723/3215.63- 3553.27		Annual Exh 5	F 14	Goldman Sachs	07/04/0000	07/00/0004	000	705.045	0045.00		00.000		00.044		40.750			(0.000)				
SPX/CS/210723/3215.63-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International 784F5XWPLTWKTBV3E58 Goldman Sachs	407/24/2020	07/23/2021	229	735,645	3215.63		39,063				43,756			(6,822)	/			
3577.29	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	407/24/2020	07/23/2021	524	1,685,050	3215.63		93,857				105,949			(16,392))			
SPX/CS/210723/3215.63-		Annual Exh 5		Goldman Sachs		07/00/0004	4 505	5 007 100	2045 20		242 222		000 700		007 704			/55 040				
3649.74 SPX/CS/210806/3351.28-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International 784F5XWPLTWKTBV3E58 Goldman Sachs	407/24/2020	07/23/2021	1,585	5,097,433	3215.63		319,609		263,790		367,761			(55,819))			
3552.36	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	408/12/2020	08/06/2021	290	973,387	3351.28		33, 115				30,948			(4,328))			
SPX/CS/210810/3339.19-		Annual Exh 5		Goldman Sachs																		
3652.20	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	International 784F5XWPLTWKTBV3E58 Goldman Sachs	409/10/2020	08/10/2021	609	2,033,585			95,782		91,081		95 , 169			(4,701))			
3739.89	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	4	.08/10/2021	1,268	4,233,263	3339.19		237 . 486		225.830		236,795			(11,656))			
SPX/CS/210812/3380.35-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																		
3583.17 SPX/CS/210813/3372.85-	InsuranceIndexed Universal Life	Reserves	Equity	International 784F5XWPLTWKTBV3E58 Goldman Sachs	408/12/2020	08/12/2021	167	565,655			18,667				17,373			(2,399))			
3575.22	Indexed Universal Life	Annual Exh 5 Reserves	Equity	International 784F5XWPLTWKTBV3E58	4	.08/13/2021	688	2,319,383	3372.85		78,274		69.601		71,925			(8,672)				
SPX/CS/210816/3372.85-	Indexed Universal Life	Annual Exh 5		Goldman Sachs									,						,			
3575.22	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	408/19/2020	08/16/2021	238		3372.85		27,077				24,886			(2,975))			
3628.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E58	4	08/25/2021	180	594,585	3298.46		29,610		29,520		30,889			(91)				
SPX/CS/210825/3298.46-	Indexed Universal Life	Annual Exh 5	, , ,	Goldman Sachs																		
3694.28 SPX/CS/210825/3443.62-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International 784F5XWPLTWKTBV3E58 Goldman Sachs	09/25/2020	08/25/2021	804	2,652,049	3298.46		150,636				158,039			(462))			
3727.72	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	4	08/25/2021	505	1,739,239	3443.62		74,961		68,051		62,753			(6,910))			
SPX/CS/210825/3443.62-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																		
3822.34 SPX/CS/210827/3484.55-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	International 784F5XWPLTWKTBV3E58 Goldman Sachs	1408/25/2020	08/25/2021	584	2,010,923	3443.62		106,780				88,118			(9,843))			
3693.62	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	4	08/27/2021	193	671,207	3484.55		23,928		22,166		17,635		L	(1,762))			
SPX/CS/210827/3508.01-	Indexed Universal Life	Annual Exh 5		Goldman Sachs] "]			
3718.49 SPX/CS/210903/3426.96-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International 784F5XWPLTWKTBV3E58 Goldman Sachs	1409/02/2020	08/27/2021	233		3508.01		28,426				20,494			(2,094))			
3632.58	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	409/09/2020	09/03/2021	430	1,472,279	3426.96		47,094				42,399			(2,542))			
SPX/CS/210907/3426.96-	Indexed Universal Life	Annual Exh 5		Goldman Sachs																		
3632.58 SPX/CS/210910/3339.19-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International 784F5XWPLTWKTBV3E58 Goldman Sachs	1409/09/2020	09/07/2021	232	793,768	3426.96		25,416				22,896			(1,356))			
3659.53	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	409/10/2020	09/10/2021	169	564,385	3339 . 19		27,090		25,873		26,908			(1,218))			
SPX/CS/210910/3339.19-	Indexed Universal Life	Annual Exh 5		Goldman Sachs		00 (40 (0004	205	0 400 007	2000 40		454 500		447.005		450 704			(0.040)				
3673.11 SPX/CS/210910/3339.19-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International 784F5XWPLTWKTBV3E58 Goldman Sachs	1409/10/2020	09/10/2021	935	3, 122, 887			154,583				153,764			(6,948))			
3739.04	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	409/10/2020	09/10/2021	1,947	6,500,693	3339 . 19		365,989		349,540		364,604			(16,449))			
SPX/CS/210924/3298.46-	Indexed Universal Life		F 14	Goldman Sachs	00/05/0055	00/0//000:	24.5	704 0::	2000 :-		47.046							,]			
3426.44	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International 784F5XWPLTWKTBV3E58 Goldman Sachs	409/25/2020	09/24/2021	241	794,844	3298.46	····	17,646				17,773		l	(50)	ļ			
3496.37	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	409/25/2020	09/24/2021	249	820,957	3298.46		26,845		26,770		27,532			(76))			
SPX/CS/210924/3298.46-	Indexed Universal Life	Annual Exh 5		Goldman Sachs	00/05/0055	00/0//000:	200	0 707 5	2000 :-		447 406		110 000		101 000			(0]			
3570.58	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	International 784F5XWPLTWKTBV3E58 Goldman Sachs	409/25/2020	09/24/2021	830	2,737,523	3298.46		117 , 166				121,293		····	(330)	·			
3620.06	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	409/25/2020	09/24/2021	193	635,288	3298.46		31,066		30,978		32,314			(88))			
SPX/CS/210924/3298.46-	Indexed Universal Life	Annual Exh 5	F	Goldman Sachs	00 (05 (0000	00 (04 (0004	483	1 500 050	2000 40		70 504		70.000		00.000			(004)	J			
3628.37	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E58	409/25/2020	09/24/2021	483	1,593,259	3298.46	<u> </u>	79,504		79,280		82,692	<u> </u>	ļ	(224)	J			

					Showing a	all Options	s. Caps. F	loors. Colla	rs. Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											ı
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	Description									Year(s)	Year Initial										1
	of Item(s)								Strike	Initial Cost	Cost of					T-4-1	0	A -15		Credit	Hedge
	Hedged, Used for		Typo(c)			Date of			Price, Rate or	of Un- discounted	Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	Type(s) of			Maturity	Number		Index	Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/210924/3298.46-	Indexed Universal Life	e Annual Exh 5		Goldman Sachs															•		
3661.29	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E584	09/25/2020	09/24/2021 .	4, 138	13,648,544	3298.46		731,562			762,78	1		(2,061)	·			
SPX/CS/210924/3298.46- 3694.3	Indexed Universal Lite	e Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	09/25/2020	09/24/2021 .	4, 141	13,657,438	3298.46		778,474		776,281	815,28	,		(2, 193				i
	Indexed Universal Life		Equity	Goldman Sachs			,, 171	10,007,400													
3552.70	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E584	09/30/2020	09/28/2021 .	239	800,410	3351.60		26,512		26,661	25,41	4		149				
SPX/CS/210929/3335.47-				Goldman Sachs	00 /00 /0000	00 (00 (000)	100	004 750	2005 47		00.000		00 407				105				ı
3535.60SPX/CS/211210/3132.52-	Insurance	Reserves e Annual Exh 5	Equity	International 784F5XWPLTWKTBV3E584 Goldman Sachs	09/30/2020	09/29/2021 .	199		3335.47		22,362		22,487	21,41	······		125				
3618.06	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E584	12/10/2019	12/10/2021 .	2,224	6,965,336	3132.52	469,464		<u> </u>		596,68		L	(175,885	l			ı
SPX/CS/211210/3132.52-		e Annual Exh 5	'=,	Goldman Sachs																	I
3712.54	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E584	12/10/2019	12/10/2021 .	1,360	4,261,523	3132.52	317,483				416, 10	3		(118,946				
SPX/CS/211210/3132.52- 3884.36	Indexed Universal Life	e Annual Exh 5 Reserves	Earri tu	Goldman Sachs International 784F5XWPLTWKTBV3E584	12/10/2019	.12/10/2021	318	994,860	3132.52	82,772			49,571	113,27			(21.011				ı
***************************************	Indexed Universal Life		Equity	Goldman Sachs	12/ 10/2019	12/10/2021 .		994,000		02,112				110,27	,		(31,011				 I
	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E584	02/25/2020	02/25/2021 .	1,937,298	1,937,298	2.50%		61,219						(36,423				
SPX/CLQ/210225/25/2.7%	Indexed Universal Life			Goldman Sachs																	i
CDV /CL 0 /04000E /0E /0 0W	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E584	02/25/2020	02/25/2021 .	1,416,761	1,416,761	2.70%		48,312			6	1		(28,744)	\ 			
SPX/CLQ/210225/25/2.8%	Insurance	e Annual Exh 5 Reserves	Equity	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/25/2020	02/25/2021 .	4,779,304	4,779,304	2.80%		168,709			55	3		(100,377				i
SPX/CLQ/210225/25/4.3%		e Annual Exh 5	Equity	Goldman Sachs				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2.00%									'			
	Insurance	Reserves	Equity	International 784F5XWPLTWKTBV3E584	02/25/2020	02/25/2021 .	3,450,789	3,450,789	4.30%		171,849		69,604	67,66	7		(102, 246				
SPX/CS/201009/2938.13-		e Annual Exh 5	F 14	N 04 1 0700NND01 F/4700 N0F0	40 (40 (0040	40 (00 (0000	540	4 000 000	0000 40	70.004			4 000	400.00			(FF 704)				ı
3202.56	Insurance	Reserves e Annual Exh 5	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/10/2019	10/09/2020 .	548	1,609,236	2938 . 13	73,381			1,866	138,09	······		(55,761)				
3246.63	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/10/2019	10/09/2020	650	1,908,620	2938.13	96,958		L	2,465	187,55	9		(73,677	l			
	Indexed Universal Life																				ı
3261.55	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/10/2019	10/09/2020 .	1,016	2,986,400	2938 . 13	155,890				305,32	9		(118,459	·			
3334.78	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/10/2019	10/09/2020	1,055	3,099,474	2938.13	180,389			4,586	370,18	,		(137,076)				ı
SPX/CS/210108/3265.35-		e Annual Exh 5	Equity	ordonivode in the document	10/ 10/ 20 13	10/03/2020 .			2000.10	100,003					-						I
3395.96	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/10/2020	01/08/2021 .	249		3265.35		18,639			19,85	2		(13,479				
	Indexed Universal Life		F 14	N 04 1 0700NND01 F/4700 N/950	04 (40 (0000	04 (00 (0001	400	000 470	0005 05		45 007		4 000		.		(44 307				İ
3404.13SPX/CS/210108/3265.35-	Insurance	Reserves e Annual Exh 5	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/10/2020	01/08/2021 .	196	638,472	3265.35		15,387		4,260	16,44	⁺		(11, 127)				
3418.54	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2020	01/08/2021 .	341	1, 113, 404	3265.35		29,283			31,30	3 [(21, 176	l			I
SPX/CS/210108/3265.35-	Indexed Universal Life	e Annual Exh 5	,																		
3461.27	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/10/2020	01/08/2021 .	222		3265.35		23,294			25, 14	5		(16,845	·			
SPX/CS/210125/3295.47- 3402.57	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	MorganStanlev 87GCMVDQLFKA7Q0JXC56	01/24/2020	01/25/2021	1,645	5.420.643	3295.47		102.992		33 . 177	105.51	,		(69,815				İ
	Indexed Universal Life			morganistaniey ordomybyLi kAryoJAC30				, 420 , 043			102, 552				·		(00,010				 I
3427.29	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/24/2020	01/25/2021 .	228	752,234	3295.47		17,226			17,68	5		(11,677				
SPX/CS/210125/3295.47-		e Annual Exh 5	<u> </u>		04 (04 (05	0.4 (05 (005)		204			05.555				.]		(47.15				İ
3444.07 SPX/CS/210510/3190.14-	Insurance	Reserves e Annual Exh 5	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	01/24/2020	01/25/2021 .	302		3295.47		25,266			26,02			(17, 127)	·			 I
3336.99	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7QOJXC56	06/10/2020	05/10/2021 .	191	609,271	3190.14		15,744			17,93			(5, 184				I
SPX/CS/210510/3190.14-		e Annual Exh 5	,																		
3481.73	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	05/10/2021 .	565	1,803,495	3190.14		83,844	ļ		98,72	3	ļ	(27,607	ŀ			
SPX/CS/210510/3190.14- 3509.15	 Indexed Universal Life Insurance 	e Annual Exh 5 Reserves	Fauity	MorganStanley 87GCMVDQLFKA7QOJXC56	06/10/2020	05/10/2021 .	256	817,780	3190.14		40,676		27,283		,		(13,393)				İ
	- Indexed Universal Life		Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	00/ 10/2020	03/10/2021 .	200 .		14. نافا د		40,076			46,20	·		(10,393				 I
3572.96	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7QOJXC56	06/10/2020	05/10/2021 .	1,205	3,843,817	3190.14		217,906			261,79			(71,750	l			
	Indexed Universal Life	e Annual Exh 5																			İ
3293.82	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021 .	1 , 139	3,633,263	3190.14		67,724			76,03	·····		(20,431)	ŀ			
3317.75	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7QQJXC56	06/10/2020	06/10/2021	198	631.158	3190.14		14.321		10.001	16.11	اد		(4.320)	j			i

Performance Performance						Showing a	all Options	s Caps F	loors Colla	rs Swans	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date							
Part Part	1	2	3	4		6	7	8	9	10				14		17	18	19	20	21	22	23
Processor Proc											Cumulative											
Part Description Part											-											
March Marc										04.11												
Content Cont																	Total	Current	A divistment			
Procession Pro				Tyne(s)			Date of							Book/		Unrealized						
Controlled Control C			Schedule/					Number					Current									
March Section Sectio				Risk(s)	Exchange, Counterparty	Trade	,		Notional											Potential		Quarter-end
18.25 18.2	Description	or Replicated	Identifier	(a) ´		Date	Expiration	Contracts	Amount	(Paid)	` Paid ´	` Paid ´	Income		Code Fair Value	(Decrease)		Accretion	Item	Exposure	Entity	(b)
March Marc																						
18.4 Company Section				Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021 .	224	714,380	3190.14		17 , 138		11,968	19,32	7		(5, 170)				
Security Sec				Faui ty	MorganStanley 87GCMVD0LFK4700.IXC56	06/10/2020	06/10/2021	218	695 804	3190 14		17 806		12 434	20. 20	1		(5.372)				
Proceedings Proceedings				Equity	inorganotamoy or dointball non goodoo											·		(0,0/2)				
Section Sect				Equity	MorganStanley 87GCMVDQLFKA7QOJXC56	06/10/2020	06/10/2021 .	13,098	41,785,952	3190.14		1,503,876		1,050,193	1,738,44	4		(453,683)				
Second Control Seco				F 14	N 04 1 0700N/POLEKA700 N/050	00 (40 (0000	00 (40 (0004	4 000	45 000 007	0400 44		F00 007		007 000	050.00			(474 004)				
Section Sect				Equity	morganstaniey 8/GCMVDQLFKA/QUJXC56	06/10/2020	06/10/2021 .	4,803	15,323,667	3190.14		569,887		397,966		' 		(1/1,921)				
Processing Continue Continue				Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021	16, 172	51,590,204	3190.14		2,032,138		1,419,091	2,361.38	9		(613,047)				
Processing Control Process	SPX/CS/210610/3190.14-	Indexed Universal Life	e Annual Exh 5	,																		
Section Processing Proces				Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021 .	2,984	9,517,882	3190.14		385,379		269, 119	449,27	3		(116,260)				
## A CONTROLL AND STATE OF THE PROPERTY OF THE				Earri tu	MarganStanlay 9700NVD0LEVA700 IV0E6	06 /10 /2020	06/10/2021	410	1 227 007	2100 14		61 000		40 650	71 0			(10 400)				
				Equity	moi ganstaniey 670cmvDqLFKA7q0JAC30	00/ 10/2020	00/10/2021 .	419	1,007,007					42,009	11,04	· · · · · · · · · · · · · · · · · · ·		(10,429)				
Marked M				Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021 .	4,518	14,412,990	3190.14		702,489		490,565	829,46	9		(211,924)				
## STATE OF PROPERTY OF PROPER																						
Social Content Content				Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2021 .	547	1,746,195	3190.14		93,404		65,226	110,84	1		(28, 178)				
9//5/2009				Faui ty	MorganStanley 87GCMVD0LEK4700.IXC56	06/10/2020	06/10/2021	2 422	7 727 326	3190 14		473 221		330 462	573.09	۵ ا		(142 760)				
Second Columnary Columnary				Equity	morganic carrey Gradom bager for gobrood				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									(142,700)				
Section Sect	3801.18	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	07/10/2019	.07/09/2021	463	1,385,980	2993.07	112,957			43,954	200,27	3		(42,379)				
\$\frac{\text{97}\text{10}\text				F 14	N 04 1 0700N/D01 E//4700 N/050	00 (00 (00 40	00 (05 (0004	0.400	0 000 000	0047.44	400.044			000 500	050.05			(405.040)				
March Section Sectio				Equity	MorganStanley 8/GCMVDQLFKA/QUJXC56	08/23/2019	08/25/2021 .	2,402	6,839,939	2847.11	493,844			223,536	853,07	1		(185,019)				
\$\frac{9}{9}\frac{1}{9}\frac{9}{9}\frac{1}{9				Equi tv	MorganStanlev 87GCMVDQLFKA7QOJXC56	08/23/2019	08/25/2021	1.704	4.850.406	2847.11	378.332			171.250	690.90	5		(141.743)				
\$\frac{9}{\sqrt{9}}\frac{9}{\s	SPX/CS/210825/2847.11-	Indexed Universal Life		, , , , , , , , , , , , , , , , , , , ,				,														
Sect Sect	3614.95			Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	08/23/2019	08/25/2021 .	692	1,970,523	2847.11	164,933			74,656	329,62	В		(61,792)				
\$\frac{9}{9}\frac{9}{9}\frac{7}{3}\frac{9}{9}\frac{7}{3}\frac{9}{9}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}{9}\frac{9}{3}\frac{9}{9}\frac{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac{9}{9}\frac				Equity	ManaganStanlov 97GCMVD0LEKA700 IVC56	00/10/2020	00/10/2021	4 666	15 570 175	2220 10		505 641		502 017	510.70			(22 624)				
SSA 9				Equity	morganistaniey 67dcmvbqLi KA7dobAcoo	09/ 10/ 2020	03/ 10/2021 .	4,000	13,3/9,1/3							· · · · · · · · · · · · · · · · · · ·		(23,024)				
S72.83				Equity	MorganStanley 87GCMVDQLFKA7QOJXC56	09/10/2020	09/10/2021 .	8, 173	27,292,037			980,876		936,792	973,90	в		(44,084)				
SWINDSTORMS Formation Swinds Sw																						
5898.83 Insurance Reserves Equity WorganStanley 8750/WOLF/ATOLIUSS 09/10/2021 15.847 52.917,627 3339.19 2.073,842 1.980,635 2.067,952 (93,206) 9/9/10/2021 1.9847 1.984				Equity	MorganStanley 8/GCMVDQLFKA7Q0JXC56	09/10/2020	09/10/2021 .	3,226	10,7/2,474	3339 . 19		400,090		382, 108	396,72	ļ		(1/,982)				
Indexed Universal Life Annual Exh 5 Squity NorganStanley 8750MODLFKA70QUIC56 09/10/2020 09/10/2021 5.38 1,796,131 3339,19 76,866 73,402 75,568 3,3454 9 9 9 9 9 9 9 9 9				Equity	MorganStanley 87GCMVDQLFKA700JXC56	09/10/2020	.09/10/2021	15.847	52.917.627	3339.19		2.073.842		1.980.635	2,067.99	2	L	(93, 206)				
\$\text{\$87/\text{\$87/\text{\$209/\text{\$309/\text{\$98/\text{\$109/\text{\$209/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$98/\text{\$47/\text{\$47/\text{\$98/\text{\$47/\text{\$47/\text{\$98/\text{\$47/\text	SPX/CS/210910/3339.19-		e Annual Exh 5	,=,																		
3639.72 Insurance Reserves Equity MorganStanley 876XM/DQL/FKA7QQL/KS6 09/10/2021 4,939 16,490.593 3339.19 7,752,631 7,78,805 7,47,697 (33,826) 1,47,697 1,47,				Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	09/10/2020	09/10/2021 .	538	1,796,131	3339 . 19		76,856		73,402	75,95	В		(3,454)				
\$\frac{\text{SY/C1024/3288}.46}{\text{Sy/C5/211025/3022.55}}\$\frac{\text{Indiviersal Life}}{\text{Annual Exh 5}} \frac{\text{Reserves}}{\text{Equity}} & \text{MorganStanley} & \text{8760MOQLFKA700,UC56} & \text{.09/25/2020} & \text{.09/24/2021} & \text{.15,81} & \text{.51,392,189} & \text{.3299,46} & \text{.2019,199} & .2019,199				Equity	ManaganStanlov 97GCMVD0LEVA700 IVCEC	00/10/2020	00/10/2021	4 020	16 400 500	2220 10		750 601		710 005	7.47 60	,		(22 000)				
Sa54,84				Lquity	morganistaniey 8/GUMVDQLFNA/QUJXU36	09/ 10/2020	09/10/2021 .	4,939	10,490,093			102,031		/ 18,805		·		(33,826)				
3750.08 Insurance Reserves Equity MorganStanley 876CM/DQLFKA70QLXC56 10/25/201 1,733,794 3022.55 145,119 .	3545.84	Insurance	_	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	09/25/2020	09/24/2021 .	15,581	51,392,189	3298.46		2,019,199		2,013,511	2,097,96	в [(5,688)				
SPX/CS/20610/3190.14 Indexed Universal Life Annual Exh 5 Reserves Equity MorganStanley 87GMVDQLFKA7QQXC56 0.06/10/202 1,324 4,223,608 3190.14 285,051 242,175 337,156				L												.1						
3884.61 Insurance Reserves Equity MorganStanley 87GMNDQLFKA70QJXC56 06/10/2020 0.06/10/2020 1,324 4,423,608 3190.14 285,051 242,175 337,156 (42,877) 3781.01 Insurance Reserves Equity MorganStanley 87GMNDQLFKA70QJXC56 0.06/10/2020 0.06/10/2020 1,324 4,423,608 3190.14 297,853 253,051 356,795 (44,802) 3781.01 Insurance Reserves Equity MorganStanley 87GMNDQLFKA70QJXC56 0.06/10/2020 0.06/10/2020 1,229 3,919,639 3190.14 297,853 253,051 356,795 (44,802) 3678.72 Insurance Reserves Equity Res				. Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	10/25/2019	10/25/2021 .	574	1,733,794	3022.55	145, 119			78,032	226,97	4		(54,521)				
SPX/CS/220610/3190.14				Fauity	MorganStanley 87GCMVD0LEK4700.IXC56	06/10/2020	06/10/2022	1 324	4 223 608	3190 14		285 051		242 175	337 19	6		(42 877)				
\$\frac{\text{SPX/CS/20708/3185.04}}{3678.72} \text{Indexed Universal Life} \text{Reserves} \text{Equity} \text{MorganStanley} \text{876CMVDQLFKA700JXC56} \text{07/10/202} \qq \qq \qq \qq \qq \qq \qq \qq \qq \qq \qq \qq \qq \q					Janes and Janes and Additional later and additional				,220,000			200,001				· [(72,011)				
3678.72 Insurance Reserves Equity MorganStanley 87GCM/DQLFKA7QQJXC56 07/10/202 0.07/08/2022 1,520 3.48,42,562 3.185.04 3.41,885 3.05,494 3.86,547 (36,391) 1.06xed Universal Life Annual Exh 5 Reserves Equity MorganStanley 87GCM/DQLFKA7QQJXC56 0.09/10/202 0.09/09/2022 1,520 4,842,562 3.185.04 3.41,885 3.05,494 3.86,547 (36,391) 1.06xed Universal Life Annual Exh 5 Reserves Equity MorganStanley 87GCM/DQLFKA7QQJXC56 0.09/10/202 0.09/09/2022	3781.01	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	06/10/2020	06/10/2022 .	1,229	3,919,639	3190.14		297,853		253,051	356,79	5		(44,802)				
\$P\$/\(\text{Cs}\)/\(\text{Cs}\				F	Name Of and an OZONNIDOLENAZOO WOO	07/10/0000	07/00/0000	4 500	4 040 500	0405 04		044 005		205 404	200 5	,		(00 004)				
3789.98 Insurance Reserves Equity MorganStanley 876CMVDQLFKA700JXC56 09/10/2020 09/09/2022 692 2,312,214 3339.19 142,756 139,562 141,486 (3,195) 597.CS2/20999/3339 19 Indexed Universal Life Annual Exts 5 Reserves Equity MorganStanley 876CMVDQLFKA700JXC56 09/10/2020 09/09/2022 795 2,654,071 3339.19 181,247 177,191 179,302 (4,056) 597.CS2/2099/3339 19 142,756 197.002 179,30				equity	morganstantey 8/GCMVDQLFKA/QOJXC56	0// 10/2020	07/08/2022 .	1,520	4,842,562	3185.04		341,885		305,494	386,54	′ 		(36,391)				
\$PX/CS/220909/3339.19- Indexed Universal Life Annual Exh 5 Annual Exh 5 Reserves				Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	09/10/2020	09/09/2022	692	2,312,214			142,756		139,562	141.48	6		(3, 195)				
SPX_INDU_NDX/ARBCS/201 Indexed Universal Life Annual Exh 5	SPX/CS/220909/3339.19-	Indexed Universal Life	e Annual Exh 5																			
				Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	09/10/2020	09/09/2022 .	795	2,654,071			181,247		177, 191	179,30	2		(4,056)				
		Indexed Universal Life	e Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7QQJXC56	10/10/2019	10/09/2020	844.295	844 . 295	5.25%	24.062			612	44 30	,		(18.285)				

					Showing	all Options	s. Caps. F	loors. Colla	rs. Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	;							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
										Cumulative												
	Description									Prior Year(s)	Current Year Initial											
	of Item(s)								Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,								Price,	of Un-	Un-						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)			Date of	l		Rate or	discounted	discounted		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
	Indexed Universal Life	Annual Exh 5	(ω)	or contrar ordaniightado	2010	Expiration:	0011114010	7 1110 0111	(. a.a)				, ruido	0000	· un valuo	(200.000)	5	71001011011		Expoouro	Linuty	(2)
009/10/0.00%-7.75%	Insurance	Reserves	. Equity	MorganStanley 87GCMVDQLFKA7Q0JX	25610/10/2019	10/09/2020 .	2,776,508	2,776,508	7.75%	102,731			2,612		215, 163			(78,064)			
610/10/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7QOJX	25606/10/2020	06/10/2021 .	1,698,865	1,698,865	5.25%		49,267		34,404		48,998			(14,863				
SPX_INDU_NDX/ARBCS/210	Indexed Universal Life		,,																			
610/10/0.00%-7.75%	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	MorganStanley 87GCMVDQLFKA7Q0JX	06/10/2020	06/10/2021 .	2,661,217	2,661,217	7.75%		103,521		72,291		107 , 832			(31,230)				
625/25/0.00%-5.25%	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JX	25606/25/2020	06/25/2021 .	1, 194, 738	1, 194, 738	5.25%		36,440		27, 125		37,081			(9,315)l			
	Indexed Universal Life	Annual Exh 5																				
625/25/0.00%-7.75% SPY_INDI_NDY/ARRCS/210	InsuranceIndexed Universal Life	Reserves Annual Exh 5	. Equity	MorganStanley 87GCMVDQLFKA7Q0JX	05606/25/2020	06/25/2021 .	3,021,275	3,021,275	7.75%		119,340		88,835		132,546			(30,506))			
709/10/0.00%-5.25%	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JX	05607/10/2020	07/09/2021 .	1,850,703	1,850,703	5.25%		55,336		43,489		49, 138			(11,847)			
SPX_INDU_NDX/ARBCS/210		Annual Exh 5			07/40/0000	07 (00 (000)			7.75		407.700		04 700		400.050			(00.070				
709/10/0.00%-7.75% SPX_INDU_NDX/ARBCS/210	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	MorganStanley 87GCMVDQLFKA7QOJX	07/10/2020	07/09/2021 .	2,668,269	2,668,269	7.75%		107,798		84,720		100,059			(23,078))			
723/25/0.00%-5.25%	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JX	05607/24/2020	07/23/2021 .	1,690,291	1,690,291	5.25%		50,878		41,992		45,397			(8,886)			
SPX_INDU_NDX/ARBCS/210 723/25/0.00%-7.75%	Indexed Universal Life		Earli tu	MorganStanley 87GCMVDQLFKA7QOJX	DEC 07/04/0000	07/23/2021 .	1 005 110	1 005 110	7.75%		75 070		62,702		71,734			(13,268	,			
	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	MorganStanley 87GCMVDQLFKA7QOJX	07/24/2020	01/23/2021 .	1,885,118	1,885,118			75,970				/1,/34			(13,208)	'l			
	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JX	25606/10/2020	06/10/2021 .	1,983,815	1,983,815	2.5%		55, 150		38,513		55,815			(16,637)			
SPX/CLQ/210610/10/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7QOJX	05606/10/2020	06/10/2021	3,089,740	3,089,740	2.7%		94.546		66.024		96,892			(28,522				
SPX/CLQ/210610/10/2.8%	Indexed Universal Life	Annual Exh 5	. Equity	morganotamey Ordomybali karaoski		00/ 10/2021 .	0,000,740											(20,022	/			
ODV (01.0 (04.0005 (05.40 FW	Insurance	Reserves	. Equity	MorganStanley 87GCMVDQLFKA7Q0JX	06/10/2020	06/10/2021 .	2,506,272	2,506,272	2.8%		80,201		56,006		82,690			(24, 195)			
SPX/CLQ/210625/25/2.5%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7QQJX	05606/25/2020	06/25/2021 .	2,858,294	2,858,294	2.5%		76,031		56,596		82,489			(19,435)				
SPX/CLQ/210625/25/2.7%		Annual Exh 5		and gallotality															,			
ODV (OLO (04000E (0E (0.0))	Insurance	Reserves	. Equity	MorganStanley 87GCMVDQLFKA7Q0JX	06/25/2020	06/25/2021 .	1,683,142	1,683,142	2.7%		49,484		36,835		55,413			(12,649))			
5PA/ULU/210025/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	MorganStanley 87GCMVDQLFKA7QQJX	25606/25/2020	06/25/2021 .	2,697,955	2,697,955	2.8%		83,097		61,856		94,452			(21,241))			
SPX/CLQ/210924/25/2.5%		Annual Exh 5																				
SPY / 0 0 / 21002/ / 25 / 2 6%	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	MorganStanley 87GCMVDQLFKA7Q0JX	09/25/2020	09/24/2021 .	1,205,723	1,205,723	2.5%		31,711		31,621		28,937			(89))			
GI A/ GEQ/ 2 10324/ 23/ 2.0%	Insurance	Reserves	Equity	MorganStanley 87GCMVDQLFKA7Q0JX	05609/25/2020	09/24/2021 .	2,702,789	2,702,789	2.6%		75, 138		74,926		68,052			(212))			
SPX/CLQ/210924/25/2.7%		Annual Exh 5		N 04 1 0700N/DC: 5/4-700 N/	00 (05 (0000	00/04/0003	004.040	004 040			04.007		00.000		04 704			/00]			
SPX/AVGCS/201023/25/30	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	MorganStanley 87GCMVDQLFKA7QOJXU Royal Bank of	09/25/2020	09/24/2021 .	824,213		2.7%		24,067		23,999		21,721			(68)				
22.55-3241.68	Insurance	Reserves	Equity	Canada ES71P3U3RH1GC71XBU	J1110/25/2019	10/23/2020 .	1,599	4,831,549	3022.55	140,598			9, 135		156,670			(106, 839				
SPX/AVGCS/201023/25/30 22.55-3261.49	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RHIGC71XBU	J1110/25/2019	10/23/2020 .	170	513,791	3022.55	15,825			1,028		16.660			(12,025	,			
		Annual Exh 5	. Equity	Royal Bank of		10/23/2020 .	1/0			13,825			1,028		10,000			(12,025)				
22.55-3273.95	Insurance	Reserves	Equity	Canada ES71P3U3RH1GC71XBU	J1110/25/2019	10/23/2020 .	997	3,013,787	3022.55	92,825			6,031		97,726			(70,536				
SPX/AVGCS/201110/10/30 93.08-3351.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Royal Bank of Canada ES71P3U3RHIGC71XBU	J1111/08/2019	11/10/2020 .		2,431,839	3093.08	76,360					66,989			(57,537				
SPX/AVGCS/201125/25/31	Indexed Universal Life	Annual Exh 5	quity	Royal Bank of									, , , , , , , , , , , , , , , , , , , ,			• • • • • • • • • • • • • • • • • • • •			,,			
33.64-3360.83	Insurance	Reserves	Equity	Canada ES71P3U3RH1GC71XBU	J11 .11/25/2019	11/25/2020 .	1,754	5,495,042	3133.64	161,554			24,820		39,713			(121,391)				
SPX/AVGCS/201125/25/31 33.64-3391.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	Royal Bank of Canada ES71P3U3RHIGC71XBU	J1111/25/2019	11/25/2020 .	700	2, 192, 200	3133.64	67,520			10,373		15,843		L	(50,734				
SPX/AVGCS/201125/25/31	Indexed Universal Life	Annual Exh 5		Royal Bank of																		.,
33.64-3415.52	Insurance 2 Indexed Universal Life	Reserves Annual Exh 5	. Equity	Canada ES71P3U3RHIGC71XBU Royal Bank of	J1111/25/2019	11/25/2020 .	199	624,275	3133.64	19,977			3,069		4,512			(15,011))			
65.35-3591.89	Insurance	Reserves	. Equity	Canada ES71P3U3RH1GC71XBU	J1101/10/2020	01/08/2021 .	202	658,051	3265.35		20,465				3,341			(14,800				
SPX/AVGCS/210825/25/34		Annual Exh 5		Royal Bank of	00 (05 (0000	00 (05 (0003	050	4 004 050	0446.00		44 407		07.000		07.744			(0.701				
43.62-3684.67 SPX/AVGCS/210825/25/34	Insurance Indexed Universal Life	Reserves Annual Exh 5	. Equity	Canada ES71P3U3RHIGC71XBU Royal Bank of	J1108/25/2020	08/25/2021 .	358	1,231,358	3443.62		41 , 127		37,336		27 ,741			(3,791)				
43.62-3693.99	Insurance	Reserves	Equity .	Canada ES71P3U3RH1GC71XBU	J1108/25/2020	08/25/2021	875	3.014.031	3443.62	L	103.080		93.578	l	69.542	L		(9.502	J			

					Showing a	all Options	s. Caps. F	loors. Colla	rs. Swaps	and Forwa	ds Open a	s of Curre	nt Stateme	nt Date							
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior	Current										
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of					T-4-1	0	A -11: t t		Credit	Hedge
	Hedged, Used for		Tuno(0)			Date of			Price, Rate or	of Un-	Un- discounted		Book/		Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Quality of	Effectiveness at Inception
	Income	Schedule/	Type(s)			Maturity	Number		Index	discounted Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/AVGCS/210825/25/34		Annual Exh 5	\\\	Royal Bank of					`/						,						(-7
43.62-3718.98	Insurance	Reserves	Equity	Canada ES7 I P3U3RHIGC71XBU11 .	08/25/2020	08/25/2021 .	556	1,913,752	3443.62		69,469		63,066	46,65	5		(6,404)				
SPX/AVGCS/210825/25/34 43.62-3733.79		Annual Exh 5	F	Royal Bank of	00 /05 /0000	00 /05 /0001	536	1 045 000	3443.62		69,040		62,676	40.00			(0.004)				
SPX/CS/201009/2785.68-	Insurance	Reserves	. Equity	Canada ES71P3U3RH1GC71XBU11 . Roval Bank of	08/25/2020	08/25/2021 .	330	1,845,990	3443.02				02,070	46,29	•		(6,364)				
3384.60	Insurance	Reserves	. Equity	Canada ES71P3U3RHIGC71XBU11 .	10/10/2018	.10/09/2020 .	1.458	4,061,523	2785.68	355,789			4,466	772,27	0		(133,483)				
SPX/CS/201009/2785.68-	Indexed Universal Life	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			4,610	794,32	5		(137 , 782)				
SPX/CS/201009/2785.68- 3621.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RHIGC71XBU11 .	10/10/2018	10/09/2020 .	294		2785.68	80,856			1,015	168,71	.		(30,335)				
SPX/CS/201023/3022.55-		Annual Exh 5	Equity	Royal Bank of	10/ 10/2018	10/09/2020 .	294		2/80.68					108,71	" 		(30,335)	·			
3317.25	Insurance	Reserves	. Equity	Canada ES71P3U3RHIGC71XBU11 .	10/25/2019	10/23/2020 .	4,544	13,735,915	3022.55	635,973			41,320	1,060,31	o [(483,268)				
SPX/CS/201125/3133.64-		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			52,276	440,60	1		(255,679)				
SPX/CS/201210/3132.52- 3375.29	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Royal Bank of Canada ES71P3U3RHIGC71XBU11 .	12/10/2019	12/10/2020 .	3.137	9,826,013	3132.52	395,006				504.93	2		(296,806)				
SPX/CS/201210/3132.52-			. Equity	Royal Bank of	12/ 10/2013	12/10/2020 .	, ior										(250,000)				
3414.45	Insurance	Reserves	Equity	Canada ES71P3U3RH1GC71XBU11	12/10/2019	.12/10/2020	413	1,294,101	3132.52	57,976			11,336	75,25	5		(43,563)				
SPX/CS/201210/3132.52-		Annual Exh 5		Royal Bank of																	
3437.94	Insurance	Reserves	. Equity	Canada ES71P3U3RH1GC71XBU11 .	12/10/2019	12/10/2020 .	5,527	17,313,171		817, 182			159,784	1,071,93	0		(614,028)				
SPX/CS/210310/2882.23- 3004.72	Indexed Universal Life	Annual Exh 5 Reserves	Equity .	Royal Bank of Canada ES71P3U3RHIGC71XBU11 .	03/10/2020	03/10/2021	547	1,576,942	2882.23		36,743		16,421	52,07	3		(20,321)				
SPX/CS/210310/2882.23-		Annual Exh 5	. Equity	Royal Bank of	1.00/ 10/ 2020	1.00/ 10/ 2021 .		1,070,042					10,421	JE,07			(20,021)				
3011.93	Insurance	Reserves	Equity	Canada ES71P3U3RH1GC71XBU11 .	03/10/2020	03/10/2021 .	191	550,661	2882.23		13,601		6,079	19,22	В		(7,523)				
SPX/CS/210310/2882.23-		Annual Exh 5		Royal Bank of											_						
3036.88	Insurance	Reserves	. Equity	Canada ES71P3U3RH1GC71XBU11	03/10/2020	03/10/2021 .	271		2882.23		22,627		10,113	32,32	J		(12,515)				
3467.51	Indexed Universal Life	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			121,693	698,71	2		(161,258)				
SPX/CS/210423/2926.17-			. Equity	Royal Bank of	1.04/20/2010			, 000, 000					121,000		_		(101,200)				
3556.24	Insurance	Reserves	Equity	Canada ES71P3U3RH1GC71XBU11 .	04/25/2019	04/23/2021 .	1,661	4,859,277	2926 . 17	391, 172			111,216	665,87	3		(147, 374)				
SPX/CS/211025/3022.55-		Annual Exh 5		Royal Bank of	10 (05 (00 10	10 (05 (000)	4 045	0 700 700	2000 55	200 700			450.005	444.75			(405, 450)				
3583.04 SPX/CS/211110/3093.08-	Insurance	Reserves Annual Exh 5	. Equity	Canada ES71P3U3RHIGC71XBU11 . Royal Bank of	10/25/2019	10/25/2021 .	1,245	3,762,738	3022.55	280,700			150,935	411,75	4		(105,459)				
3572.51	Indexed Universal Life	Reserves	Equity	Canada ES71P3U3RH1GC71XBU11 .	11/08/2019	11/10/2021 .	2,118	6,551,056	3093.08	441,541			246,327	585,78	ı L		(165,655)				
SPX/CS/220210/3352.09-		Annual Exh 5		Royal Bank of																	
4156.85	Insurance	Reserves	. Equity	Canada ES71P3U3RH1GC71XBU11 .	02/10/2020	02/10/2022 .	532	1,783,522	3352.09		137 , 866		94,087	148 , 19	В		(43,779)				
SPX/CS/220310/2882.23- 3574.65		Annual Exh 5	Earlity.	Royal Bank of	02/10/0000	02/10/0000	000	1 000 000	0000 00		405 447		110 500	074 74			/AE E04)				
SPX_INDU_NDX/ARBCS/201	Insurance	Reserves Annual Exh 5	. Equity	Canada ES71P3U3RH1GC71XBU11 . Royal Bank of	03/10/2020	03/10/2022 .	662	1,908,863	2882.23		165,117		119,583	274,71	·		(45,534)				
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			5,388	92,33	5 [(36,235)				
SPX_INDU_NDX/ARBCS/201			1	Royal Bank of			, ,			,			,	, , ,			, , , , ,				
110/10/0.00%-7.75%	Insurance	Reserves	. Equity	Canada ES71P3U3RH1GC71XBU11 .	11/08/2019	11/10/2020 .	3, 179,001	3, 179, 001	7.75%	109,358			12,253	241,06	1		(82,401)				
SPX_INDU_NDX/ARBCS/201 224/25/0.00%-7.75%		Annual Exh 5	Earli tu	Royal Bank of Canada ES71P3U3RH1GC71XBU11 .	10/04/0010	10/04/0000	0 060 750	0 000 750	7.75%	00.070			23,382	135,62	.		(74,877)				
SPX/CS/201009/3093.08-	Insurance	Reserves Annual Exh 5	. Equity	Canada ES/17303HFIGG/1XBUIT .	12/24/2019	12/24/2020 .	2,863,752	2,863,752		99,372			23,382	135,62	" 		(/4,8//)				
3418.75	Insurance	Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	11/08/2019	10/09/2020 .	1,693	5,237,266	3093.08	248,404			6,858	406,08	4 [(204,971)				
SPX/CS/201009/3093.08-		Annual Exh 5																			
3510.65	Insurance	Reserves	. Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	11/08/2019	10/09/2020 .	1, 154	3,569,983	3093.08	189,316				302,56	6		(156, 215)				
SPX/CS/201023/3022.55- 3249.24	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	10/25/2019	10/23/2020 .	20,076	60,681,049	3022.55	2,351,391			152,774	3,768,58	.		(1,786,791)				
SPX/CS/201110/3093.08-			. Equity	LOTOZOZNI GAZOTOMITA/2	10/ 23/ 20 19	10/20/2020 .	20,010	90,001,049					132,774		Ť		(1,700,791)				
3325.06	Insurance	Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	11/08/2019	11/10/2020 .	26,979	83,448,628	3093.08	3,238,641			362,873	4,504,88	в		(2,440,321)	.			
SPX/CS/201110/3093.08-		Annual Exh 5													_1						
3371.46	Insurance	Reserves	. Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	11/08/2019	11/10/2020 .	688	2, 129, 281	3093.08	94,519			10,590	133,48	/ 		(71,220)				
SPX/CS/201210/2637.72- 3429.04	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	12/10/2018	12/10/2020	340	895.931	2637.72	88.625			8.640	207.34	7		(33, 204)				

					Showing	all Ontion	s Cans F	loors Colla		and Forwa		s of Curre	ent Stateme	ent Date							
1	2	3	4	5	6	7	8 B	9	10, OWAPS	11	12	13	14	15 16	17	18	19	20	21	22	23
, '	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)	J		Date of	Number	J	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted		Unrealized Valuation	Total	Current Year's (Amorti-	Adjustment to Carrying Value of	21	Credit Quality of Refer-	Hedge
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Valu		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/201224/3223.38-	Indexed Universal Lif	e Annual Exh 5	` ,						, ,		ĺ				1						
3449.02 SPX/CS/201224/3223.38-	InsuranceIndexed Universal Lif	. Reserves e Annual Exh 5	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	12/24/2019	12/24/2020 .	4,380	14, 119, 542	3223.38	520,446				591,9	56	-	(392, 157	l			
3578.01	Insurance	. Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	12/24/2019	12/24/2020 .	3,367	10,852,554	3223.38	536,550				630,8	37		(404,291				
3547.34	Insurance	. Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	08/09/2019	08/10/2021 .	1,200	3,501,120	2918.65	268,711				473,4	29		(100,813				
SPX/CS/210810/2918.65- 3706.54	Indexed Universal Lif	e Annual Exh 5 . Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	08/09/2019	08/10/2021 .	566	1,653,031	2918.65	136,788				260 , 1	66		(51,319				
SPX/CS/211223/3223.38- 3723.00	Indexed Universal Lif	e Annual Exh 5 Reserves	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	12/24/2019	12/23/2021 .	1,702	5,486,993	3223.38	367,244				428,9	50		(137,973				
SPX/CS/211223/3223.38- 3822.04	Indexed Universal Lif Insurance	e Annual Exh 5 Reserves		Scotia Bank L319ZG2KFGXZ61BMYR72		12/23/2021	1,318	4,248,767	3223.38	314,536			194,608	374,1			(118, 171				
SPX/CS/211223/3223.38- 3998.05		e Annual Exh 5 Reserves		Scotia Bank L319ZG2KFGXZ61BMYR72			472	1,522,751						153,2			(47,032				
SPX/CS/220110/3265.35-	Indexed Universal Lif	e Annual Exh 5								120, 180											
3771.48 SPX/CS/220110/3265.35-	Insurance Indexed Universal Lif		Equity	Scotia Bank L319ZG2KFGXZ61BMYR72		01/10/2022 .	2,000	6,529,379	3265.35		432,441			486,3			(154,616				
3871.02 SPX/CS/201009/2938.13-	Insurance	. Reserves e Annual Exh 5	Equity	Scotia Bank L319ZG2KFGXZ61BMYR72	01/10/2020	01/10/2022	1,329	4,341,006	3265.35		317,067		203,702	360,8	11	-	(113,365)				
3055.66	Insurance	. Reserves e Annual Exh 5	Equity	Societe Generale OIKLU6X1B10WK7X42C15	10/10/2019	10/09/2020	354	1,040,678	2938 . 13	24,352			619	41,0	22		(18,505				
3263.39 SPX/CS/210125/3295.47-	Insurance	. Reserves e Annual Exh 5	Equity	Societe Generale OIKLU6X1B10WK7X42C15	11/25/2019	11/25/2020 .	334	1,048,176	3133.64	25, 156			3,865	30,9	38		(18,902				
3493.20	Insurance	. Reserves	Equity	Societe Generale OIKLU6X1B10WK7X42C15	01/24/2020	01/25/2021 .	246	810,084	3295.47		26,085			27,1	33		(17,682				
SPX/CS/210125/3295.47- 3526.15	Insurance	e Annual Exh 5 Reserves	Equity	Societe Generale 01KLU6X1B10WK7X42C15	01/24/2020	01/25/2021	5,056	16,662,206	3295.47		603, 172			630,3	10		(408,873				
SPX/CS/210125/3295.47- 3542.63	Indexed Universal Lif	e Annual Exh 5 Reserves	Equity	Societe Generale OIKLU6X1B10WK7X42C15	01/24/2020	01/25/2021 .	25,443	83,847,895	3295.47		3, 186, 274		1,026,391	3,341,8	77		(2, 159, 884)				
SPX/CS/210525/2826.06- 3348.88	Indexed Universal Lif	e Annual Exh 5 Reserves	Equity	Societe Generale OIKLU6X1B10WK7X42C15	05/24/2019	05/25/2021	2,260	6,386,586	2826.06	465,582			152,810	828,2	24		(174,918				
SPX/CS/210525/2826.06- 3434.71	Indexed Universal Lif			Societe Generale 01KLU6X1B10WK7X42C1		05/25/2021	1,913	5,407,546	2826.06	426,115			139,856	794,5			(160,091)				
SPX/CS/210723/3003.67-	Indexed Universal Lif	e Annual Exh 5	Equity																		
3559.35 SPX/CS/211025/3022.55-		. Reserves e Annual Exh 5		Societe Generale OIKLU6X1B10WK7X42C1		07/23/2021 .	1,817	5,458,846	3003.67	388,670				617,0		-	(146,432				
3491.05 SPX/CS/211124/3133.64-	Insurance Indexed Universal Lif	. Reserves e Annual Exh 5	Equity	Societe Generale OIKLU6X1B10WK7X42C1		10/25/2021 .	1,501	4,535,856	3022.55							-	(114,516)				
3619.35 SPX/CS/211124/3133.64-	Insurance	. Reserves e Annual Exh 5	Equity	Societe Generale OIKLU6X1B10WK7X42C1	11/25/2019	11/24/2021 .	1,944	6,091,164	3133.64	407,499				523,6	22	-	(152,883	·····			
3714.57 SPX/CS/211124/3133.64-	Insurance	. Reserves	Equity	Societe Generale OIKLU6X1B10WK7X42C15	11/25/2019	11/24/2021 .	1,621	5,081,011	3133.64	375,995			217, 102	497,6	38	-	(141,064				
3886.47	Insurance	. Reserves	Equity	Societe Generale OIKLU6X1B10WK7X42C15	11/25/2019	11/24/2021 .	396	1,240,276	3133.64	102, 199			59,010	141, 1	17		(38,342				
SPX/CS/211210/3132.52- 4166.25	Insurance	. Reserves	Equity	Societe Generale OIKLU6X1B10WK7X42C1	12/10/2019	12/10/2021 .	442	1,384,999	3132.52	123,819				179,5	07		(46,389				
SPX/CS/220624/3083.76- 3654.26	Indexed Universal Lif	e Annual Exh 5 . Reserves	Equity	Societe Generale OIKLU6X1B10WK7X42C15	06/25/2020	06/24/2022	1,942	5,989,648	3083.76		484,563		422,891	597,7	90		(61,672)				
SPX/CS/220624/3083.76- 3823.86	Indexed Universal Lif	e Annual Exh 5 Reserves	Equity	Societe Generale OIKLU6X1B10WK7X42C1		06/24/2022	559	1.724.104	3083.76		162.411		141.740	206.8	17		(20,670				
SPX/CLQ/201023/25/2.5%		e Annual Exh 5 Reserves		Societe Generale OIKLU6X1B10WK7X42C15		10/23/2020	1,046,827	1,046,827	2.5%				2,224				(26,012				
SPX/CLQ/201023/25/2.7%	Indexed Universal Lif	e Annual Exh 5																			
SPX/CLQ/210108/10/2.5%		. Reserves e Annual Exh 5	Equity	Societe Generale OIKLU6X1B10WK7X42C1			1,224,638	1,224,638	2.7%	43,230			2,809	l		-	(32,850)				
SPX/CLQ/210108/10/2.7%	Insurance	. Reserves e Annual Exh 5	Equity	Societe Generale OIKLU6X1B10WK7X42C15	01/10/2020	01/08/2021 .	2,548,670	2,548,670	2.50%		85,635		23,707	1,3	19		(61,928				
	Insurance	. Reserves	Equity	Societe Generale OIKLU6X1B10WK7X42C15	01/10/2020	.01/08/2021	2.791.863	2.791.863	2.70%		99.670	L		4.2	73	.L	(72.077	l			1

						Showing	all Ontion	e Cane F	loore Colla		and Forwa	rds Open as	of Curre	nt Stateme	nt Date								
1	2	3	4	1	5	6	7 7	8 Caps, 1	9	10	11 11	12	13	14	15	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged,		·						ŭ	Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	.0					Total	Current	Adjustment		Credit	Hedge Effectiveness
	Used for Income	Schedule/	Type(s)				Date of	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign	Year's (Amorti-	to Carrying Value of			at Inception
	Generation	Exhibit	Risk(s)	Exchange	, Counterparty	Trade	Maturity or	Number of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Exchange Change in	zation)/	Hedged	Potential	ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CLQ/210108/10/2.8%		Annual Exh 5	Fi k	0	0.11/1.116/10.1011/77/40016	04 /40 /0000	04 /00 /0004	4 045 000	4 045 000	0.00%		150, 470		44 140		0.050			/115 007				i l
	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity		O I KLU6X 1B10WK7X42C15		01/08/2021 .	4,345,393	4,345,393	2.80%		159,476		44, 149		9,259			(115,327				
	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06		01/25/2021 .	1,366	4,502,041	3295.47		130,559		42,057		9,451			(88,502)				
95.47-3569.00 SPX/AVGCS/210310/10/28	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	01/24/2020 .	01/25/2021 .	1,024	3,376,088	3295.47		102,971		33, 170		7,094			(69,801)				
82.23-3091.19 SPX/AVGCS/210310/10/28	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	03/10/2020 .	03/10/2021 .	1,701	4,902,201	2882.23		183,342		81,941		319,638			(101,402)				
82.23-3119.78 SPX/AVGCS/210310/10/28	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06		03/10/2021 .	1,066	3,073,538	2882.23		127,859				223,875			(70,715				
82.23-3135.23 SPX/AVGCS/210610/10/31	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/10/2020 .	03/10/2021 .	259	745,379	2882.23		32,648				57 , 228			(18,056				
90.14-3422.60 SPX/AVGCS/210610/10/31	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	06/10/2020	06/10/2021 .	1,271	4,054,846	3190.14		140,298		97,973		165,926			(42,324)				
90.14-3445.35 SPX/AVGCS/210610/10/31	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	06/10/2020 .	06/10/2021 .	186	593,672	3190.14		21,907		15,298		25,973			(6,609)				
90.14-3456.54 SPX/AVGCS/210910/10/33	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	06/10/2020	06/10/2021	870	2,776,081	3190.14		105,491		73,667		125,091			(31,824				
39.19-3572.93	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	09/10/2020	09/10/2021 .	625	2,085,418			70,487		67,319		65,005			(3, 168)				
39.19-3581.32 SPX/AVGCS/210910/10/33	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	09/10/2020	09/10/2021	1,585	5,293,149	3339 . 19		183,672		175,417		169,364			(8,255				
39.19–3606.33 SPX/AVGCS/210910/10/33	Insurance	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	09/10/2020	09/10/2021 .	832	2,776,645			104, 124		99,444		95,309			(4,680)				
39.19-3623.80	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	09/10/2020	09/10/2021 .	238		3339 . 19		31,332		29,924		28 , 484			(1,408				
3094.56	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	10/09/2019	10/09/2020 .	191	558 , 431	2919.4	18,987			477		32,886			(14,267				
3136 . 45 SPX/CS/201009/2938 . 13-	Insurance	Reserves Annual Exh 5	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	10/10/2019 .	10/09/2020 .	7,668	22,529,040	2938 . 13	820,057			20,849		1,478,191			(623, 151				
3165.84	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	10/10/2019 .	10/09/2020 .	2,941	8,642,016	2938 . 13	351,730			8,942		646,238			(267,275				
3224.60	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	10/10/2019 .	10/09/2020 .	5,741	16,867,421	2938 . 13	814,696			20,713		1,554,627			(619,077				
3175.42 SPX/CS/201016/2989.69-	Insurance	Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	10/15/2019 .	10/15/2020 .	474	1,419,782	2995.68	46,995			1,969		77,584			(35,312				
3169.07 SPX/CS/201022/2995.99-	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	10/16/2019 .	10/16/2020 .	258	772,002	2989.69	25,785			1, 152		42,090			(19,375				
3175.75	InsuranceIndexed Universal Life	Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	10/22/2019 .	10/22/2020 .	224	670,998	2995.99	22,546			1,385		35, 163			(16,941)				
3272.23	Insurance	Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	11/13/2019	11/11/2020 .	164	505,056	3087.01	16,679			1,921		22,629			(12,603				
3279.68	Insurance	Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	11/13/2019	11/13/2020 .	263	815,090	3094.04	26,653			3,201		35,960			(20,027				
SPX/CS/201113/3096.63- 3282.43	Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	11/20/2019	11/13/2020 .	205	636,321	3096.63	21,295			2,609		27,927			(16,320				
3307.69	Indexed Universal Life	Annual Exh 5 Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	11/20/2019 .	11/13/2020 .	472	1,471,779	3120.46	46,591			5,708		62,964			(35,707)				
SPX/CS/201119/3120.18- 3307.39	Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	11/20/2019	11/19/2020 .	234	730,377	3120.18	23, 143			3, 176		30,919			(17,438)				
SPX/CS/201125/3140.52- 3328.95	Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	11/27/2019 .	11/25/2020 .	199	624,038	3140.52	20,941			3,263		25,686			(15,958				
SPX/CS/201125/3223.38- 3658.54	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	. IYDOJBGJWY9T8XKCSX06	12/24/2019 .	11/25/2020 .	1,587	5, 114, 295	3223.38	269,523			45, 194		312,678			(221,042				
SPX/CS/201127/3153.63- 3342.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	11/27/2019	11/27/2020 .	370	1,165,344	3153.63	38,340			6, 156		47,087			(29,052				

						Showing a	all Options	s, Caps, Fl	loors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	:							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
											Cumulative	C:											
	Description										Prior Year(s)	Current Year Initial											
	of Item(s)									Strike	Initial Cost	Cost of										Credit	Hedge
	Hedged,		T (-)				Detect			Price,	of Un-	Un-		Dl-/			Library alliand	Total	Current	Adjustment			Effectiveness
	Used for Income	Schedule/	Type(s) of				Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange,	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a) ´	or Central C	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/201210/3132.52- 3343.66	Indexed Universal Life	Annual Exh 5 Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	12/10/2019 .	12/10/2020 .	9, 146	28,650,625	3132.52	1,034,288			202,235		1,304,260			(777, 160)				
SPX/CS/201210/3132.52-		Annual Exh 5	Lquity	outiliust balk	TIDOGDOGITSTOARCOAGO									·									
3351.80	InsuranceIndexed Universal Life	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	12/10/2019 .	12/10/2020 .	4,886	15,306,667	3132.52	567,877			111,037		720,366			(426,701)				
3367.46	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	12/10/2019 .	12/10/2020 .	21,082	66,039,331	3132.52	2,588,742			506, 179		3,299,671			(1,945,172)				
		Annual Exh 5	F 14	0.7.40.1	LVDO IDO IIIIVOTOVIVOOVOO	40 (40 (0040	. 12/11/2020	400	504 540	0400.0	00 474					00 500			(45.000)				
3358.93 SPX/CS/201214/3168.80-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	12/18/2019 .	12/11/2020 .	188	594,548	3168.8	20,471			4, 141		23,500			(15,689)				
3358.93	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	12/18/2019 .	12/14/2020 .	195	617,999	3168.8	21,232			4,438		24,368			(16, 134)				
SPX/CS/201215/3168.80- 3358.93	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	12/18/2019 .	12/15/2020 .	194	614,004	3168.8	21, 121			4,462		24,241			(16,004)				
SPX/CS/201216/3191.45-		Annual Exh 5																					
3380.62 SPX/CS/201217/3192.52-	Insurance	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	12/18/2019 .	12/16/2020 .	161	512,695	3191.45	16,826			3,592		19,537			(12,714)				
3384.07	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	12/18/2019 .	12/17/2020 .	216	688,024	3192.52	22,764			4,910		26,465			(17, 153)				
SPX/CS/201224/3295.47- 3740.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	01/24/2020	12/24/2020 .	1,139	3,754,379	3295.47		194,477		50,111		199,747			(144,366)				
		Annual Exh 5	Lquity	Summust Dank															(144,300)				
3493.92	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/10/2020 .	01/08/2021 .	4,248	13,872,561	3265.35		500,799		138,639		547,672			(362, 160)				
SPX/CS/210108/3265.35- 3518.41	Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/10/2020	.01/08/2021	3,021	9,865,608	3265.35		382,786		105,969		420,776			(276,817)				
,, <u></u>		Annual Exh 5			LVDs IDs HILVSTOVICSSVS	0.1 (10 (0000						20.000											
3559.87 SPX/CS/210115/3289.29-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/10/2020 .	01/08/2021 .	692	2,258,415	3265.35		96,886		26,822		107,328			(70,064)				
3486.65	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/15/2020 .	01/15/2021 .	325	1,068,639	3289.29		34,410		10,092		35,936			(24,318)				
SPX/CS/210115/3316.81- 3515.82	Indexed Universal Life	Annual Exh 5 Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/22/2020 .	01/15/2021 .	181	600,572	3316.81		19,677		5,886		19, 199			(13,790)				
SPX/CS/210115/3329.62-		Annual Exh 5																					
3529.40	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/22/2020 .	01/15/2021 .	429	1,429,312	3329.62		45,568		13,632		44,474			(31,937)				
3520.04	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/22/2020 .	01/21/2021 .	205	681,683	3320.79		22, 163		6,891		21,701			(15,272)				
SPX/CS/210122/3321.75- 3521.06	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Fauity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	01/22/2020 .	.01/22/2021	159	526,778	3321.75		16,857		5,274		16,774			(11,583)				
	Indexed Universal Life	Annual Exh 5	Equity	Outilius L Dalik	000000000000000000000000000000000000000			109															
3550.87	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/24/2020 .	01/25/2021 .	3,084	10 , 162 , 397	3295.47		398,366		128,325		415,047			(270,041)				
SPX/CS/210125/3295.47- 3616.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	01/24/2020 .	01/25/2021 .	11,847	39,042,216	3295.47		1,764,708		568,463		1,868,979			(1,196,245)				
	Indexed Universal Life	Annual Exh 5]								
3641.49 SPX/CS/210125/3295.47-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/24/2020 .	01/25/2021 .	391 .	1,289,782	3295.47		61,781		19,901		64,531			(41,879)				
3658.20	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	01/24/2020 .	01/25/2021 .	1,943	6,403,467	3295.47		309,287		99,630		329 , 178			(209,657)				
SPX/CS/210125/3295.47- 3740.36	Indexed Universal Life	Annual Exh 5 Reserves	Equity	SunTrust Bank	I YDOJBGJWY9T8XKCSX06	01/24/2020 .	01/25/2021 .	607	1,999,932	3295.47		106,596		34,338		113,698			(72,259)				
SPX/CS/210210/3352.09-	Indexed Universal Life	Annual Exh 5																					
3578.13	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	02/10/2020 .	02/10/2021 .	10,547	35,352,985	3352.09		1,205,537		437,765		1, 175, 281			(767,772)				
3586.74	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/10/2020 .	02/10/2021 .	5,961	19,981,257	3352.09		705,338		256 , 128		683,489			(449,210)				
SPX/CS/210212/3380.16- 3582.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	02/19/2020 .	02/12/2021 .	620	2,094,851	3380 . 16		68,095		25,608		60,091			(42,486)				
SPX/CS/210218/3370.29-	Indexed Universal Life		Lquity		1 1 DOUDGUIL 3 LOVI/COV/00																		
3572.51	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	02/19/2020 .	02/18/2021 .	151	507,906	3370.29		16,858		6,516		14,949			(10,341)				
3157.49	Indexed Universal Life	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	03/04/2020 .	02/26/2021 .	282		2978.76		30,648		12,784		37,070			(17,863)				
SPX/CS/210304/3130.12-	Indexed Universal Life	Annual Exh 5 Reserves	Equity	SunTrust Bank	LYDOJBGJWY9T8XKCSX06	03/04/2020	03/04/2021	171	534.506	3130.12		16.997		7.312		21.361			(9.686)				
SPX/CS/210226/2978.76- 3157.49	Indexed Universal Life Insurance Indexed Universal Life	Annual Exh 5 Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	03/04/2020 .	02/26/2021 .	282	841, 189	2978.76		30,648		12,784		37,070			(17,863)				

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date																					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15 16	17	18	19	20	21	22	23
										Cumulative											
										Prior	Current										
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged, Used for		Tuno(a)			Data of			Price,	of Un-	Un-		Book/		Liproplized	Total	Current Voor's	Adjustment		Quality of	Effectiveness
	Income	Schedule/	Type(s)			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Adjusted		Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	-	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair Value		B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
		e Annual Exh 5	(4)	or contrar croamignous	Date		0011111111111	711104111	(1 414)				74.40	7 411 7 414 4	(200.000)	2, 0	71001011011	1.0		Linery	(2)
3134.60	Insurance	Reserves	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	04/24/2020 .	03/25/2021 .	273	774,769	2836.74		41,295		22,100	61,670			(19, 195				
SPX/CS/210325/2836.74-		e Annual Exh 5	F 14	O T + D IVPO IDO IIIVOTOVICOVOO	04/04/0000	00 (05 (0004	000	070 004	0000 74		07.050		40.000	FF 70			(47,005)				
3148.78 SPX/CS/210325/2836.74-	Insurance	Reserves	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/24/2020 .	03/25/2021 .	236	670,694	2836.74		37,358		19,993	55,737			(17,365)				
3219.70	Insurance	Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/24/2020	03/25/2021 .	1,256	3,562,856	2836.74		231,586		123,937	356 . 835	5		(107,648				
SPX/CS/210401/2488.65-							, , , , , , , , , , , , , , , , , , , ,	,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,							
2637.97	Insurance	Reserves	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/08/2020 .	04/01/2021 .	212	527,605	2488.65		20,954		10,805	27,713	3		(10,149				
SPX/CS/210409/2929.80-		e Annual Exh 5	F 14	O T + D IVPO IDO IIIVOTOVICOVOO	05 (00 (0000	04/00/0004	040	4 000 405	2000 00		05.005		40.005	440.050			(00, 000)				
3197.59 SPX/CS/210409/2929.80-	Insurance	Reserves e Annual Exh 5	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020 .	04/09/2021 .	616	1,803,495	2929.80				49,305	119,652		·	(36,000)	 			
3237.45	Insurance	Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020 .	04/09/2021 .	368	1,078,065	2929.80		57,353		33, 149	81,300	L		(24,204				
SPX/CS/210409/2929.80-		e Annual Exh 5																			
3325.32	Insurance	Reserves	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020 .	04/09/2021 .	1,317	3,859,292	2929.80		247 , 381		142,981	364,338			(104,399)	ŀ			
SPX/CS/210414/2846.06- 3016.82	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/15/2020 .	04/14/2021 .	218		2846.06		19,058			28,614			(8,701				
SPX/CS/210423/2836.74-			. Equity	Suffice to bally ITDOJEGOJIT9TOANCOAGO	04/ 13/2020 .	04/ 14/2021 .	210	021,300	2040.00		19,000			20,014			(0,701				
3092.05	Insurance	Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/24/2020	04/23/2021	847	2,403,828	2836.74		112,980		64,605	163,448			(48,375				
SPX/CS/210423/2836.74-		e Annual Exh 5																			
3134.60	Insurance	Reserves	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/24/2020 .	04/23/2021 .	366	1,039,314	2836.74		55,707		31,855	81,687	'		(23,852)	·			
SPX/CS/210423/2836.74- 3219.70	Indexed Universal Lite	e Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/24/2020	04/23/2021	915	2.596.786	2836.74		170,089		97.262	257 , 085	,		(72,827				
SPX/CS/210430/2830.71-		e Annual Exh 5	Lquity	Outil ast balk I Ibobbooil stokkookoo	04/ 24/ 2020 .	04/20/2021		2,550,760	2000.74		170,003			201,000	' I		(12,021	·			
3000.55	Insurance	Reserves	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/06/2020 .	04/30/2021 .	241	683,587	2830.71		23,389		13,954	31,432			(9,435				
SPX/CS/210430/2912.43-		e Annual Exh 5		a T I D I I IVDA DA NIVATAVICANA	05 (00 (0000	0.4 (00 (0004	0.47		2010 10		20.000		44.040	00.40			40.000				
3087.18	Insurance	Reserves e Annual Exh 5	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/06/2020	04/30/2021 .	217	632,994	2912.43		20,029		11,949	28 , 190	'		(8,080)				
3000.55	Insurance	Reserves	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/06/2020 .	05/03/2021 .	182	516,426	2830.71		17,665		10,599	23,709	,		(7,066				
SPX/CS/210510/2929.80-											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , , , , , , , , , , , , , , , ,								
3025.02	Insurance	Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020 .	05/10/2021 .	4, 125	12,086,301	2929.80		224,805		138 , 148	293,472			(86,657)	\			
SPX/CS/210510/2929.80-			F14	C T A D LVDO IDC IIIVOTOVICECCO	05 (00 (0000	05 /40 /0004	10 405	20 520 200	2020 00		1 440 140		000 054	4 040 00	,		/FFC 007				
3127.39 SPX/CS/210510/2929.80-	InsuranceIndexed Universal Life	Reserves e Annual Exh 5	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	05/08/2020 .	05/10/2021 .	13,495	39,538,298	2929.80		1,443,148		886,851	1,948,687		·	(556,297	·			
3134.89	Insurance	Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021 .	5,797	16,982,950	2929.80		636,861		391,367		· [(245, 494				
SPX/CS/210510/2929.80-		e Annual Exh 5																			
3157.10	Insurance	Reserves	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020 .	05/10/2021 .	5,293	15,506,455	2929.80		637,315		391,646	872,996		-	(245,669	ŀ			
SPX/CS/210510/2929.80- 3194.02	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020	05/10/2021	827	2,421,604	2929.80		113,331		69,645	156,985	;		(43,686)				
	Indexed Universal Life		quity	TIDODOGII TOONOONOO					2323.00		110,001					ļ	(70,000				
3215.46	Insurance	Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020 .	05/10/2021 .	6,092	17,846,978	2929.80		890,564		547,274	1,244,090	l		(343,290				
	Indexed Universal Life	_			05 (00 (00 -	05 (40 (005)	,	- aaa:	2005		004 555		170		J		(400				
3252.29 SPX/CS/210510/2929.80-	Insurance	Reserves e Annual Exh 5	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/08/2020 .	05/10/2021 .	1,738	5,090,971	2929.80		281,022		172,695	396,779	' 	-	(108, 327	ŀ			
3325.32	Indexed Universal Life	Reserves	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	05/08/2020 .	05/10/2021 .	1, 127	3,302,469	2929.80		213,340		131, 102	309,021			(82,237)				
SPX/CS/210514/2852.50-				TIDODOGNI OTOMOONOO				, 002, 100					101, 102				(02,207	[
3023.65	Insurance	Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/20/2020 .	05/14/2021 .	260	742,547	2852.50		27,695		17,624	33,659			(10,071	ļ			
SPX/CS/210514/2863.70- 3035.52		e Annual Exh 5	Carri to	CumTrust Book LVD0 ID0 IIIV0T0V/C0V00	DE /OD /ODOO	0E /14 /0004	E40	1 404 004	2863.70		54.898		04.005	07.040	, I		/40.000]			
3035.52 SPX/CS/210610/2886.73-	Insurance	Reserves e Annual Exh 5	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	05/20/2020 .	05/14/2021 .	518	1,484,804	2863.70		54,898		34,935	67,040	' 	·	(19,963)	·			
3420.78	Insurance	Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/10/2019 .	06/10/2021 .	1,688	4,872,446	2886.73	346,918			120,793	605,901			(129,974				
SPX/CS/210610/2886.73-																					
3508.22	Insurance	Reserves	. Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/10/2019 .	06/10/2021 .	1,616	4,663,783	2886.73	354,914			123,577	653,761		-	(132,969)	ŀ			
SPX/CS/210610/2886./3- 3666.16	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06 .	06/10/2019	06/10/2021 .	561	1,618,747	2886.73	132,737			46,218				(49,730)				
SPX/CS/210618/3097.74-			quity	TIDODOGII TOONOONOO	00/ 10/2010 .			,010,747	2000.70					204,200			(100,100				
3283.60	Insurance	Reserves	Equity .	SunTrust Bank IYDOJBGJWY9T8XKCSX06	06/24/2020	06/18/2021	380	1.176.156	3097.74		37.704	l	27.635	46 824	1		(10.069)	j			

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date																							
1	2	3	4		5	6	7 7	8 Caps, 1	9	10, Swaps	11	12 12	13	14	15	16	17	18	19	20	21	22	23
·	Description of Item(s) Hedged, Used for		Type(s)				Date of	Number	C	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted		Book/			Unrealized	Total Foreign	Current Year's	Adjustment to Carrying		Credit Quality of	Hedge Effectiveness at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Evchange	Counterparty	Trade	Maturity or	Number of	Notional	Index Received	Premium (Received)	Premium (Received)	Current Year	Adjusted Carrying			Valuation Increase/	Exchange in	(Amorti- zation)/	Value of Hedged	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/210618/3115.34-		Annual Exh 5	(ω)	01 00111141	o.ou.mgouoo	Date	_xp.ration	0011114010	74.1104.11	(, a.a)				74.45	0000	T un Tuide	(200.0000)	5	71001011011		Expood. 0	Linkity	(2)
3302.26 SPX/CS/210625/3009.05-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	06/24/2020 .	06/18/2021 .	190	590 , 398	3115.34		18,616		13,645		23,277			(4,971)				
3189.59 SPX/CS/210625/3083.76-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/01/2020	06/25/2021 .	330	992,097	3009.05		36,934		27,805		41,437			(9, 128				
3183.98 SPX/CS/210625/3083.76-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	06/25/2020 .	06/25/2021 .	773	2,383,836	3083.76		46,008		34,248		52,978			(11,760				
3217.32 SPX/CS/210701/3115.86-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	06/25/2020 .	06/25/2021 .	660	2,035,646	3083.76		51,095		38,034		59,744			(13,061)				
3302.81SPX/CS/210702/3130.01-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06		07/01/2021 .	236	735 , 132	3115.86		24,847		18,809		28,831			(6,038				
3317.81 SPX/CS/210709/2993.07-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/08/2020	07/02/2021 .	304	950,717	3130.01		32,592		25, 185		36,966			(7,407)				
3546.79 SPX/CS/210709/2993.07-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/10/2019 .	07/09/2021 .	1,891	5,661,365	2993.07	400,825			155,969		646 , 457			(150,379				
3637.20 SPX/CS/210709/3152.05-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/10/2019	07/09/2021 .	1,683	5,037,848	2993.07	381,365			148,397		640 , 156			(143,078				
3341.17 SPX/CS/210714/3197.52-	Insurance Indexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/15/2020	07/09/2021 .	213	670,418	3152.05		24,222		19, 199		25,652			(5,023				
3389.37SPX/CS/210715/3226.56-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/15/2020	07/14/2021 .	157	502,214	3197.52		17,374		13,821		18,557			(3,553				
3420.15 SPX/CS/210716/3215.57-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/15/2020	07/15/2021 .	246	793,581	3226.56		26,744		21,290		28,651			(5,453				
3408.50 SPX/CS/210716/3224.73-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/22/2020 .	07/16/2021 .	250		3215.57		28 , 105 .		22,835		29,284			(5,270				
3418.21 SPX/CS/210723/3235.66-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/22/2020 .	07/16/2021 .	378	1,217,952	3224.73		42,234		34,315		44,066			(7,919				
3429.80 SPX/CS/210728/3218.44-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/29/2020 .	07/23/2021 .	198	639 , 104	3235.66		21,784		18,081		22,940			(3,703)				
3411.55 SPX/CS/210730/3246.22-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	07/29/2020 .	07/28/2021 .	188	605,791	3218.44		20,923		17,416		21,978			(3,507				
	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06		07/30/2021 .	171	553,646	3246.22		20,110		17,090		19,688			(3,019)				
	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06		07/30/2021 .	286	937,002	3271.12		33,116		28, 144		32,459			(4,972)				
3527.44 SPX/CS/210810/3339.19-		Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06		08/05/2021 .	152	506,899	3327.77		17,032		14,510		16,602			(2,521)				
3496.44 SPX/CS/210820/3385.51-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06		08/10/2021 .	794	2,651,085	3339 . 19		69,458		66,049		68,961			(3,409)				
	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06		08/20/2021 .	267	903,501	3385.51		32,745		29,768		27,562			(2,977				
	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06		08/20/2021 .	353	1,200,889	3397.16		43,002		39,093		36,023			(3,909)				
3600.99 SPX/CS/210910/2979.39-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06		08/23/2021 .	404	1,371,196	3397.16		49, 191		44,757		41,236			(4,434				
3441.20 SPX/CS/210910/2979.39-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2021 .	1,697	5,056,650	2979.39	333,739			158,038		499,051			(125,036				
3532.66 SPX/CS/210910/2979.39-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06		09/10/2021 .	1,612	4,803,107	2979.39	351,587			166,490		549,209			(131,723				
3695.04 SPX/CS/210910/3340.97-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	09/10/2019	09/10/2021 .	984	2,932,869	2979.39	241,082			114, 161		402,708			(90,322				
3541.43SPX/CS/210915/3401.20-	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	09/16/2020 .	09/10/2021 .	161	537 , 845	3340.97		18,766		18 , 126		17,276			(640				
3605.27	Insurance	Reserves	Equity	SunTrust Bank	TYDOJBGJWY9T8XKCSX06	09/16/2020 .	09/15/2021 .	158	538 , 359	3401.20		17,696		17,101		16,057			(595)				
3518.64	Insurance	Reserves	Equity	SunTrust Bank	IYDOJBGJWY9T8XKCSX06	09/23/2020 .	09/17/2021 .	155	514,926	3319.47		16,218		15,987		16,894			(230				

					Showing	all Option	s. Caps. F	loors. Colla	rs. Swaps	and Forwa	rds Open a	s of Curre	nt Stateme	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14		6	17	18	19	20	21	22	23
	Description of Item(s) Hedged,		Type(e)			Date of			Strike Price,	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-		Pook!			Uproplized	Total	Current	Adjustment			Hedge Effectiveness
	Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Rate or Index	discounted Premium	discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Foreign Exchange	Year's (Amorti-	to Carrying Value of		of Refer-	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code Fair \	/alue	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
3558.43	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/23/2020	09/17/2021 .	226	759,398	3357.01		22,939		22,613		.23,909			(326				
SPX/CS/210920/3319.47-	Indexed Universal Life	e Annual Exh 5	L'.																			
3518.64 SPX/CS/210924/2984.87-	Insurance	Reserves e Annual Exh 5	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/23/2020	09/20/2021 .	195	648,719	3319.47		20,405		20 , 117		.21,253 .			(287				
3447.52	Insurance	Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2019	09/24/2021 .	2,502	7,467,217	2984.87	507,024					731,862			(190,222				
SPX/CS/210924/2984.87- 3539.99	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2019	09/24/2021 .	1,613	4,815,591	2984.87	364,540			179,982		547,400			(136,766)				
SPX/CLQ/201224/25/2.5%	Indexed Universal Life	e Annual Exh 5									***************************************				J 17 , 100 .							
SPX /CI 0/201224/25/2 7%	InsuranceIndexed Universal Life	Reserves	Equity	UBS 549300W01FUSNYH0FL22	12/24/2019	12/24/2020 .	1,341,308	1,341,308	2.5%	43,056								(32,443)				
	Insurance	Reserves	Equity	UBS 549300W01FUSNYH0FL22	12/24/2019	12/24/2020 .	1,449,921	1,449,921	2.7%	49,877			11,736					(37,583				
SPX/CLQ/201224/25/2.8%	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	UBS 549300W01FUSNYH0FL22	12/24/2019	12/24/2020	2,953,714	2,953,714	2.80%	106,629			25,089					(80,345				
SPX/CLQ/210825/25/2.5%		e Annual Exh 5	Lquity							100,023												
SPX/CLQ/210825/25/2.7%	Insurance	Reserves e Annual Exh 5	Equity	UBS 549300W01FUSNYH0FL22	08/25/2020	08/25/2021 .	1,652,408	1,652,408	2.5%		46 , 102		41,853		.21,377			(4,250)				
OI A7 OEQ7 2 100237 237 2.17 II	Insurance	Reserves	Equity	UBS 549300W01FUSNYH0FL22	08/25/2020	08/25/2021	1,217,708	1,217,708	2.7%		37,627		34, 159		17,811			(3,468				
SPX / A VIGOS / 201000 / 10 / 20	Indexed Universal Life	a Δnnual Evh 5		Wells Fargo Bank, National																		
38.13-3151.25	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	10/10/2019	10/09/2020	2,020	5,935,718	2938 . 13	197,659			5,025		424,211			(150, 199				
SBX \VIGOS \210225 \25 \21	Indexed Universal Life	a Δnnual Evh 5		Wells Fargo Bank, National																		
28.21–3355.51	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	02/25/2020	02/25/2021 .	1,758	5,498,048	3128.21		186,384		75,491		138,686			(110,893				
SPX / A VGCS / 210409 / 10 / 27	Indexed Universal Life	e Annual Evh 5		Wells Fargo Bank, National																		
89.82-2992.08	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021 .	1,647	4,595,400	2789.82		171,868		91,245		315,512			(80,623				
SPX/AVGCS/210409/10/27	Indexed Universal Life	e Annual Exh 5		Wells Fargo Bank, National																		
89.82–3008.56	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021 .	212	591,326	2789.82		23,535		12,495		.43,713			(11,040				
SPX/AVGCS/210409/10/27	Indexed Universal Life	e Annual Exh 5		Wells Fargo Bank, National																		
89.82-3022.66	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	04/09/2020	04/09/2021 .	1,203	3,356,222	2789.82		140,290				263,032			(65,810				
SPX/AVGCS/210423/25/28	Indexed Universal Life	e Annual Exh 5		Wells Fargo Bank, National																		
36.74-3042.92	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021 .	1,384	3,925,104	2836.74		146,406		83,720		258,044			(62,687				
SPX/AVGCS/210423/25/28	Indexed Universal Life	e Annual Exh 5		Wells Fargo Bank, National																		
36.74-3072.92	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	04/24/2020	04/23/2021 .	1,082	3,069,291	2836.74	ļ	127,683		73,013		228,398			(54,670				
SPX/AVGCS/210525/25/29	Indexed Universal Life	e Annual Exh 5		Wells Fargo Bank, National																		
55.45-3169.72	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021 .	1,507	4,453,598	2955.45		163,002		106,998		260,200			(56,003				
SPX/AVGCS/210525/25/29	Indexed Universal Life	e Annual Exh 5		Wells Fargo Bank, National																		
55.45-3199.21	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021 .	771	2,279,946	2955.45		91,882		60,313		148,960 .			(31,568				
SPX/AVGCS/210525/25/29	Indexed Universal Life	e Annual Exh 5		Wells Fargo Bank, National																		
55.45-3210.72	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021 .	183	540 , 196	2955.45		22,472		14,751	ļ	.36,705			(7,721				
SPX/AVGCS/210625/25/30	Indexed Universal Life	e Annual Exh 5		Wells Fargo Bank, National																		
83.76-3307.33	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021 .	1,516	4,675,107	3083.76		171,109		127,370		231,591			(43,739				
SPX/AVGCS/210625/25/30	Indexed Universal Life	e Annual Exh 5		Wells Fargo Bank, National																		
83.76-3327.77	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021 .	186	572,698	3083.76		22,392				.30,486			(5,724				
SPX/AVGCS/210625/25/30	Indexed Universal Life	e Annual Exh 5		Wells Fargo Bank, National																		
83.76-3340.91	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09	06/25/2020	06/25/2021 .	966	2,980,143	3083.76		120,994				165,470			(30,928	l			

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1	2	3	4	5	Snowing a	aii Option:	s, ∪aps, Fl	ioors, Colla	rs, Swaps	and Forwa	rds Open a	is of Curre	ent Stateme	ent Date	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for	3	Type(s)	3	0	Date of	8	9	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Undiscounted	Current Year Initial Cost of Un- discounted	13	Book/	15	10	Unrealized	Total Foreign	Current Year's	Adjustment to Carrying	21	Credit Quality of	Hedge Effectiveness at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/AVGCS/210924/25/32 98.46-3529.35	Indexed Universal Lift Insurance	e Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO9 . Wells Fargo Bank,	09/25/2020 .	09/24/2021 .	666	2, 195,270	3298.46		75,298		75,086		75, 140			(212				
	Indexed Universal Life			National																		
98.46-3538.04	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	09/25/2020 .	09/24/2021 .	674	2,222,746	3298.46		78,463		78,242		78,303			(221)				
SPX/AVGCS/210924/25/32 98.46-3562.34	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	09/25/2020 .	09/24/2021 .	632	2,084,470	3298.46		78,793		78,571		79,032			(222				
SPX/AVGCS/210924/25/32 98.46-3577.36	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO9 . Wells Fargo Bank,	09/25/2020 .	09/24/2021 .	316	1,041,340	3298.46		40,925		40,809		41 , 129			(115				
SPX/CS/201009/2938.13- 3065.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO9 . Wells Fargo Bank,	10/10/2019	10/09/2020 .	356	1,046,249	2938 . 13	26 , 156					44,501			(19,876				
SPX/CS/201009/2938.13- 3114.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	10/10/2019	10/09/2020 .	350	1,028,745	2938 . 13	34, 154					60,274			(25,953				
SPX/CS/201009/2938.13- 3143.80	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National	10/10/2019	10/09/2020 .	4,823	14, 172, 026	2938 . 13	532,868					962,687			(404,920				
SPX/CS/201009/2938.13- 3158.49	Indexed Universal Lift Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO9 . Wells Fargo Bank,	10/10/2019	10/09/2020 .	21,409	62,903,649	2938 . 13	2,497,275			63,490		4,561,213			(1,897,647				
SPX/CS/201012/2970.27- 3148.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National	10/11/2019	10/12/2020 .	193	573,816	2970.27	19,395					32,555			(14,655				
SPX/CS/201014/2966.15- 3144.12	Indexed Universal Lift Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	10/14/2019	10/14/2020 .	218	647, 141	2966 . 15	21,550					36,316			(16, 192				
SPX/CS/201021/3006.72- 3187.12	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	10/21/2019	10/21/2020 .	356	1,071,075	3006.72	35,238			2,067		55,931			(26,478				
SPX/CS/201023/2705.57- 3287.27	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO9 . Wells Fargo Bank,	10/25/2018	10/23/2020 .	1,597	4,321,538	2705.57	376,838					829 , 138			(141,974				
SPX/CS/201023/2705.57- 3370.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO9 . Wells Fargo Bank,	10/25/2018	10/23/2020 .	1,824	4,934,561	2705.57	459,408			14,799		1,037,846			(173,082				
3517.24	Indexed Universal Life Insurance	Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO9 . Wells Fargo Bank,	10/25/2018	10/23/2020 .	351	950,648	2705.57	95,065			3,062		220,207			(35,816				
SPX/CS/201023/2705.57- 3598.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National	10/25/2018	10/23/2020 .	253	684,799	2705.57	70,123					162,417			(26,419				
SPX/CS/201023/3010.29- 3190.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO9 . Wells Fargo Bank,	10/24/2019 .	10/23/2020 .	233	700,702	3010.29	23,263			1,507		36,086			(17,628				
SPX/CS/201023/3022.55- 3203.90	Indexed Universal Lift Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	10/25/2019	10/23/2020 .	396	1, 197, 490	3022.55	39,038			2,536		60,976			(29,665				
SPX/CS/201023/3022.55- 3234.13	Indexed Universal Lift Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO9 . Wells Fargo Bank,	10/25/2019 .	10/23/2020 .	5,954	17,996,747	3022.55	662,280			43,030		1,052,272			(503,258				
SPX/CS/201023/3022.55- 3256.80	Indexed Universal Lif		Equity	National Association KB1H1DSPRFMYMCUFXT09 .	10/25/2019	10/23/2020	5,235	15.823.007	3022.55	628, 173			40.814		1.010.876			(477,341				1

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1	2	3	4	5	Snowing a	ali Option:	s, Caps, Fi	oors, Colla	irs, Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	15	16	17	18	19	20	21	22	23
'	Description of Item(s) Hedged, Used for Income	Schedule/	Type(s)		6	Date of Maturity	Number	9	Strike Price, Rate or Index	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium	Current Year Initial Cost of Un- discounted Premium	Current	Book/ Adjusted	15	16	Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of		Credit Quality of Refer-	Hedge Effectiveness 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	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Description	or Replicated	identifier	(a)	Wells Fargo Bank,	Date	Expiration	Contracts	Amount	(Paid)	Pald	Palu	income	value	Code	Fair value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Enuty	(D)
SPX/CS/201023/3022.55- 3430.59	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0910/25/2019 .	10/23/2020 .	702 .	2, 123, 271	3022.55	115,931			7,532		205,626			(88,094				
SPX/CS/201023/3133.64- 3462.67	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXT0	0911/25/2019 .	10/23/2020 .	619 .	1,940,630	3133.64	92,568			6,531		128,662			(76,383				
SPX/CS/201023/3133.64- 3478.34	Indexed Universal Life Insurance		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	0911/25/2019 .	10/23/2020 .	2,242	7,024,063	3133.64	342,774			24, 183		477,696			(282,841)				
SPX/CS/201029/3036.89- 3219.10	Indexed Universal Life	Annual Exh 5	Equity	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUFXTO	0910/29/2019 .	10/29/2020 .	212	642,517	3036.89	21,075			1.702		31.440			(15,850				
	- Indexed Universal Life Insurance		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO		11/10/2020	1,861	5, 176, 531	2781.01	445,699			24,899		884,293			(167,448				
	Indexed Universal Life	Annual Exh 5	Equity	Wells Fargo Bank, National Association		.11/10/2020	1,935	5,380,128	2781.01	491,744			27,472		996 , 132			(184,747				
SPX/CS/201110/2781.01-	- Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																		
3615.31		Annual Exh 5	Equity	Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank, National		11/10/2020 .	351 .	976,675	2781.01	95,421			5,331		196,443			(35,850)				
3301.76	Insurance	Reserves Annual Exh 5	Equity	Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank, National	0911/08/2019 .	11/10/2020 .	12,296 .	38,032,084	3093.08	1,361,549			152,554		1,874,487			(1,025,929				
3309.60	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank, National	0911/08/2019 .	11/10/2020 .	6,459	19,977,015	3093.08	737 , 152			82,594		1,016,642			(555,445				
3332.79	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT0 Wells Fargo Bank,	0911/08/2019 .	11/10/2020 .	3,263	10,092,094	3093.08	401,665			45,005		560,066			(302,655				
SPX/CS/201110/3093.08- 3394.66	Insurance	Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0911/08/2019 .	11/10/2020 .	9,615 .	29,739,829	3093.08	1,385,876			155,280		1,983,688			(1,044,260)				
SPX/CS/201110/3093.08- 3417.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0911/08/2019 .	11/10/2020 .	253 .		3093.08	38,342			4,296		55,111			(28,891)				
SPX/CS/201120/3110.29- 3296.91	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTO	0911/27/2019 .	11/20/2020 .	291	905,218	3110.29	31,949			4,590		38,721			(24,696				
SPX/CS/201125/2632.56- 3198.56	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXT0	0911/23/2018 .	11/25/2020 .	2,223	5,852,916	2632.56	502,765			38,513		1,079,621			(188, 362				
SPX/CS/201125/2632.56- 3278.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	0911/23/2018 .	11/25/2020 .	1,278 .	3,365,255	2632.56	309,267			23,690		691, 122			(115,867				
SPX/CS/201125/2632.56- 3422.33	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	0911/23/2018 .	11/25/2020 .	514	1,353,459	2632.56	134,805			10,326		320,650			(50,505				
SPX/CS/201125/2632.56- 3501.30		Annual Exh 5	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO		11/25/2020 .	225	592,816	2632.56				4,659		148,286			(22,787				
SPX/CS/201125/3223.38-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																		
3564.09	Insurance		Equity	Association KB1H1DSPRFMYMCUFXT0 Wells Fargo Bank, National	0912/24/2019 .	11/25/2020 .	244	786,050	3223.38	37,416			6,274		42,917			(30,686				
3329.44	Insurance		Equity	Association KB1H1DSPRFMYMCUFXT0	912/04/2019 .	11/27/2020	202	635.702	3140.98	20.317			3,299		26.027	I		(15.571				

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1	2	3	4	5	Snowing a	all Options	s, Caps, Fi	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	9 Notional	Strike Price, Rate or Index Received	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received)	Current Year Initial Cost of Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential	of Refer- ence	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/201203/3093.20- 3278.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0912/04/2019 .	12/03/2020 .	173 .	534,578	3093.2	18,492			3,263		22,949			(13,934)			
SPX/CS/201210/3265.35- 3605.26	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	901/10/2020 .	12/10/2020 .	335 .	1,094,964	3265.35		50,040 .		10,745		54,821			(39,295)			
SPX/CS/201210/3265.35- 3706.17	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0901/10/2020 .	12/10/2020 .	14,632	47 ,777 ,536	3265.35		2,412,766		518,078		2,684,608			(1,894,687)			
SPX/CS/201224/3223.38- 3328.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	1912/24/2019 .	12/24/2020 .	396 .	1,276,713	3223.38	24,513			5,768		26,959			(18,470)			
SPX/CS/201224/3223.38- 3352.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	912/24/2019 .	12/24/2020 .	201 .	647 , 167	3223.38	14,950			3,518		16,597			(11,265)			
SPX/CS/201224/3223.38- 3363.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0912/24/2019 .	12/24/2020 .	419	1,351,662	3223.38	33,656			7,919		37,537			(25,360)			
SPX/CS/201224/3223.38- 3416.78	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0912/24/2019 .	12/24/2020 .	200	645,417	3223.38	21,041			4,951		23,790			(15,854)			
SPX/CS/201224/3223.38- 3440.96	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	912/24/2019 .	12/24/2020 .	8,121 .	26, 176, 113	3223.38	937, 105			220,495		1,065,085			(706,110)			
SPX/CS/201224/3223.38- 3465.13	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	912/24/2019 .	12/24/2020 .	23,507	75,770,398	3223.38	2,939,891			691,739		3,358,962			(2,215,212)			
SPX/CS/201224/3223.38- 3473.19	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	912/24/2019 .	12/24/2020 .	2,485	8,009,729	3223.38	317,986			74,820		364,465			(239,603)			
SPX/CS/201224/3223.38- 3513.48	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	912/24/2019 .	12/24/2020 .	592	1,908,056	3223.38	83,764			19,709		97 , 164			(63, 116)			
SPX/CS/201224/3223.38- 3537.66	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	912/24/2019 .	12/24/2020 .	4,706 .	15, 168, 419	3223.38	700,781			164,890		815,825			(528,039)			
SPX/CS/201224/3223.38- 3561.83	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	912/24/2019 .	12/24/2020 .	484	1,559,236	3223.38	75,311			17,720		88,024			(56,747				
SPX/CS/201224/3223.38- 3658.54	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	09 12/24/2019 .	12/24/2020 .	561 .	1,807,693	3223.38	97,977			23,053		117,003			(73,826)			
SPX/CS/201224/3239.91- 3434.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	912/31/2019 .	12/24/2020 .	203 .	657,847	3239.91	20,651			4,942		23,662			(15,827)			
SPX/CS/201224/3240.02- 3429.68	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	912/31/2019 .	12/24/2020 .	334 .	1,083,778	3240.02	33,310					38 , 124			(25,528				
SPX/CS/201228/3240.02- 3434.42	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	912/31/2019 .	12/28/2020 .	275	890,648	3240.02	28,020			6,946		32,113			(21,232)			
SPX/CS/201231/3230.78- 3424.63	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	912/31/2019 .	12/31/2020 .	490 .	1,583,144	3230.78	52,402			13,320		57,817			(39,375)			
SPX/CS/210108/3265.35- 3485.76	Indexed Universal Life		Equity	National Association KB1H1DSPRFMYMCUFXT0	901/10/2020 .	01/08/2021	11,886	38.812.738	3265.35		1.362.327		377 . 141		1.487.736			(985, 186				

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1	2	3	4	5	Showing a	ali Option:	s, Caps, Fi	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	16	17	18	19	20	21	22	23
1	Description of Item(s) Hedged, Used for	3	Type(s)	3	8	Date of	0	9	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted	13	Book/	15	16	Unrealized	Total Foreign	Current Year's	Adjustment to Carrying	21	Credit Quality of	Hedge Effectiveness at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation 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	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Description	or Replicated	identinei	(a)	Wells Fargo Bank,	Date	Expiration	Contracts	Amount	(Palu)	Palu	Palu	income	value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accretion	item	Exposure	Elluty	(0)
SPX/CS/210108/3265.35- 3510.25	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTC	901/10/2020 .	01/08/2021 .	22,738	74,247,104	3265.35		2,813,965		779,007		3,090,942			(2,034,958				
SPX/CS/210108/3265.35- 3583.72	Indexed Universal Life		Equity	National Association KB1H1DSPRFMYMCUFXTC	901/10/2020 .	01/08/2021 .	7,373	24,075,655	3265.35		1,080,997		299, 259		1,205,931			(781,738				
			Equity	Wells Fargo Bank,	.0		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						200,200		1,200,001							
SPX/CS/210108/3265.35- 3624.10	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTC Wells Fargo Bank,	901/10/2020 .	01/08/2021 .	547	1,786,427	3265.35		85,570		23,689		96 , 133			(61,881				
SPX/CS/210108/3265.35- 3706.17	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTC	901/10/2020 .	01/08/2021 .	386	1,261,337	3265.35		65,842 .		18,227		75,277			(47,614				
SPX/CS/210125/2664.76- 3464.19	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	901/25/2019 .	01/25/2021 .	844	2,249,203	2664.76	212,775			34, 175		494,078			(79,939				
SPX/CS/210125/3128.21-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																		
3550.52	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXTC Wells Fargo Bank, National	09	01/25/2021 .	1,169	3,656,812	3128.21		211,364		74, 106		290 , 356			(137,258				
3176.10	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXTC Wells Fargo Bank,	903/10/2020 .	02/10/2021 .	340	978,996	2882.23		49,537		19,634		75,328			(29,904				
SPX/CS/210210/2882.23- 3271.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTC Wells Fargo Bank,	0903/10/2020 .	02/10/2021 .	1,230	3,544,619	2882.23		223,311 .		88,507		351,547			(134, 804				
SPX/CS/210225/2796.11- 3482.67	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTC Wells Fargo Bank,	902/25/2019 .	02/25/2021 .	1,683	4,704,729	2796.11	399,902			80,760		799,845			(149,824				
SPX/CS/210225/2796.11- 3634.94	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTC	1902/25/2019 .	02/25/2021 .	542	1,514,217	2796.11	135,825			27,430		290,599			(50,887				
SPX/CS/210225/2796.11- 3718.83	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0902/25/2019 .	02/25/2021 .	211	588,863	2796.11	53,763			10,857		117,903			(20, 142				
SPX/CS/210225/3128.21- 3456.67	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0902/25/2020 .	02/25/2021 .	160	500,793	3128.21		25.090		10.162		32.898			(14,928				
SPX/CS/210225/3128.21-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National							148,041		59,961		195, 147			(88,080				
3472.69 SPX/CS/210225/3128.21-	InsuranceIndexed Universal Life	Annual Exh 5	Equity	Association KB1H1DSPRFMYMCUFXTC Wells Fargo Bank, National		02/25/2021 .	914	2,857,936	3128.21													
3550.53	Insurance	Reserves Annual Exh 5	Equity	Association KB1H1DSPRFMYMCUFXTC Wells Fargo Bank, National	0902/25/2020 .	02/25/2021 .	1,657	5, 183,717	3128.21		301,692 .		122, 194		412,403			(179,499				
3150.71	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXTC Wells Fargo Bank,	903/11/2020 .	03/05/2021 .	326	969,781	2972.37		24,052		10,591		42,817			(13,461				
SPX/CS/210305/3023.94- 3205.38	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTC Wells Fargo Bank,	0903/11/2020 .	03/05/2021 .	228	688,219	3023.94		15,880 .		6,993		29,576			(8,887				
SPX/CS/210310/2789.82- 2923.53	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTC	0904/09/2020 .	03/10/2021 .	211	589,044	2789.82		15,492		7,580		22,709			(7,912				
SPX/CS/210310/2789.82- 3047.21	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	904/09/2020 .	03/10/2021 .	590	1,645,134	2789.82		77,486		37,914		119, 107			(39,572				
SPX/CS/210310/2789.82- 3094.78	Indexed Universal Life		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTC	0904/09/2020 .	03/10/2021	1,034	2.885.816	2789.82		156.411				244.927			(79,880				

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1	2	3	1 4	5	Showing	ali Option:	s, Caps, Fi	loors, Colla	ars, Swaps	and Forwa	rds Open as	s of Curre	nt Stateme	nt Date	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for		Type(s)	5	6	Date of	0	9	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted		Book/	15	16	Unrealized	Total Foreign	Current Year's	Adjustment to Carrying	21	Credit Quality of	Hedge Effectiveness at Inception
	Income Generation	Schedule/ Exhibit	of Risk(s)	Exchange, Counterparty	Trade	Maturity	Number of	Notional	Index	Premium (Received)	Premium (Received)	Current Year	Adjusted			Valuation Increase/	Exchange Change in	(Amorti- zation)/	Value of	Potential	Refer- ence	and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	or Expiration		Amount	Received (Paid)	Paid	Paid	Income	Carrying Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Hedged Item	Exposure	Entity	(b)
Восоприон	or replicator	1001101101	(ω)	Wells Fargo Bank,	2410	Expiration.	00.111.0010	711100111	(1 414)				74.40	0000	Tun Tunuo	(200.0000)	2.,, 0	71001011011			Linery	(2)
SPX/CS/210310/2789.82- 3166.45	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	904/09/2020	03/10/2021 .	4,233 .	11,808,974	2789.82		755,774		369,798		1,217,323			(385,976)			
SPX/CS/210310/2882.23- 3076.78	Indexed Universal Life		Equity	National Association KB1H1DSPRFMYMCUFXT0	903/10/2020	03/10/2021 .	12,462	35,918,559	2882.23		1,271,517		568,276		1,854,670			(703,241)			
				Wells Fargo Bank,				,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							
SPX/CS/210310/2882.23- 3083.99	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	903/10/2020	03/10/2021 .	5,464	15,748,513	2882.23		574,821		256,903		841,837			(317,918)			
SPX/CS/210310/2882.23- 3098.40	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	National Association KB1H1DSPRFMYMCUFXT0	903/10/2020	03/10/2021 .	17,520 .	50,496,113	2882.23		1,954,200 .		873,385		2,881,671			(1,080,814)			
SPX/CS/210310/2882.23- 3105.60	Indexed Universal Life	Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	903/10/2020	03/10/2021 .	3,430	9,885,493	2882.23		394,431		176,282		581,958			(218, 149)			
SPX/CS/210310/2882.23-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National															,			
3142.29	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank, National	09 03/10/2020	03/10/2021 .	668	1,923,916	2882.23		87,538		39, 123		130,713			(48,415)			
3163.25	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT0 Wells Fargo Bank,	903/10/2020	03/10/2021 .	5,890	16,976,281	2882.23		819,954		366 , 460		1,239,641			(453,494)			
SPX/CS/210310/2882.23- 3194.66	Indexed Universal Life Insurance	Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	903/10/2020	03/10/2021 .	212 .	610,059	2882.23		32,272		14,423		49, 105			(17,849)			
SPX/CS/210310/2882.23- 3199.28	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	903/10/2020	03/10/2021 .	1,094 .	3, 154, 264	2882.23		168,753 .		75,420		257,310			(93,333)			
SPX/CS/210310/2882.23- 3271.33	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT0	903/10/2020	03/10/2021 .	561	1,615,944	2882.23		101,158		45,210		158,558			(55,948)			
SPX/CS/210312/2480.64- 2629.48	Indexed Universal Life	Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	903/18/2020	03/12/2021 .	233	578,352	2480.64		19.115		8.797		30,756			(10,318)			
SPX/CS/210312/2711.02-	- Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National							,		,									
2873.68	Insurance	Reserves Annual Exh 5	Equity	Association KB1H1DSPRFMYMCUFXT0 Wells Fargo Bank, National	903/18/2020	03/12/2021 .	427 .	1, 157, 860	2711.02		29,728 .		13,682		57 , 154			(16,046)			
2873.68	Insurance		Equity	Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank, National	903/18/2020	03/15/2021 .	300 .		2711.02		20,925 .		9,726		40 , 105	ļ		(11, 199)			
2693.96	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT0 Wells Fargo Bank,	0904/01/2020	03/26/2021 .	1,559	3,960,994	2541.47		130,099		64,865		205,812			(65,234)			
SPX/CS/210409/2789.82- 2880.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0904/09/2020	04/09/2021 .	742 .	2,069,473	2789.82		37,457		19,886		53,729			(17,571)			
SPX/CS/210409/2789.82- 2901.41	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT0	904/09/2020	04/09/2021 .	606 .	1,691,112	2789.82		37,374		19,842		53,812			(17,532)			
SPX/CS/210409/2789.82- 2908.39	- Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	904/09/2020	04/09/2021 .	334	932,480	2789.82		21,820		11,584		31,494			(10,236)			
SPX/CS/210409/2789.82-	- Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National																		
2917.25	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank, National	904/09/2020	04/09/2021 .	255 .	711,273	2789.82		17 ,782 .				25,781			(8,341)			
2957.21	Insurance		Equity	Association KB1H1DSPRFMYMCUFXT0	904/09/2020	04/09/2021	397	1.107.020	2789.82		35.535		18.866	l	52.330			(16.670)			

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4	2	3	4	5	Snowing a	ali Option:	s, Caps, Fl	oors, Colla	ırs, Swaps a	and Forwa 11	rds Open a	s of Curre	ent Stateme	nt Date 15 16	17	18	19	20	21	22	23
1	Description of Item(s) Hedged,	3	4	5	6	/	8	9	Strike	Cumulative Prior Year(s) Initial Cost of Un-	Current Year Initial Cost of Un-	13	14	15 16	17	Total	Current	Adjustment	21	22 Credit Quality	Hedge Effectivenes
Description	Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Rate or Index Received (Paid)	discounted Premium (Received) Paid	discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code Fair Valu	Unrealized Valuation Increase/	Foreign Exchange Change in	Year's (Amorti- zation)/ Accretion	to Carrying Value of Hedged Item	Potential Exposure	of Refer- ence Entity	at Inception and at Quarter-end (b)
	•		(α)	Wells Fargo Bank,	Date	Expiration	Contracto	ranount	(i did)	1 did	1 did	moome	Value	Code Tun Valu	(Beerease)	D.71.0.11.	71001011011	itom	Exposure	Linaty	(5)
SPX/CS/210409/2789.82- 2985.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	National Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	04/09/2020 .	04/09/2021 .	4,969	13,863,649	2789.82		507,410			760,3	75		(238,026)			
SPX/CS/210409/2789.82- 3006.03	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	National Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	04/09/2020 .	04/09/2021 .	5,356	14,943,648	2789.82		600,735		318,929	903,6	62		(281,805)			
SPX/CS/210409/2789.82- 3041.52	Indexed Universal Life Insurance	Annual Exh 5 Reserves	. Equity	National Association KB1H1DSPRFMYMCUFXT09 .	04/09/2020 .	04/09/2021 .	714	1,991,266	2789.82		91,797		48,735	139,2	51		(43,062)			
SPX/CS/210409/2789.82- 3061.83	Indexed Universal Life Insurance	Annual Exh 5	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO9 .	04/09/2020 .	04/09/2021 .	6,723	18,755,644	2789.82		919,027		487,910	1,411,6	26		(431, 116)			
SPX/CS/210409/2789.82- 3087.16	Indexed Universal Lif	e Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09 .	04/09/2020 .	04/09/2021 .	182	507,055	2789.82		26,925			41,4	92		(12,630)			
SPX/CS/210409/2789.82- 3096.70	Indexed Universal Lif	Annual Exh 5	. Equity		04/09/2020	04/09/2021 .	5,750	16,041,958	2789.82		871,078		462,455	1,351,9	73		(408,624)			
SPX/CS/210409/2789.82- 3166.45	Indexed Universal Lift Insurance	Annual Exh 5	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO9 .	04/09/2020 .	04/09/2021 .	997	2,781,744	2789.82		178,310		94,664	283,2	59		(83,645)			
SPX/CS/210423/2836.74- 3028.22	Indexed Universal Lif	e Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO9 .	04/24/2020 .	04/23/2021 .	11,269	31,966,665	2836.74		1, 163, 587		665,375	1,651,7	22		(498,212)			
SPX/CS/210423/2836.74- 3035.31	Indexed Universal Life Insurance	e Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO9 .	04/24/2020 .	04/23/2021 .	4,859	13,782,901	2836.74		519,615			737 ,5	14		(222,483)			
SPX/CS/210423/2836.74- 3049.50	Indexed Universal Lift	e Annual Exh 5 Reserves	. Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO9 .	04/24/2020	04/23/2021 .	16,914	47,980,641	2836.74		1,919,226		1,097,473	2,743,3	53		(821,753)			
SPX/CS/210423/2836.74- 3056.59	Indexed Universal Lif		. Equity	Wells Fargo Bank, National		04/23/2021 .	4,301	12,201,082	2836.74		502,685		287,451	719,8			(215,234)			
	Indexed Universal Lif		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO9 .		04/23/2021 .	6.084	17,259,352	2836.74		869.871		497, 419	1,265,5			(372,452)			
SPX/CS/210423/2836.74-	Indexed Universal Life	e Annual Exh 5		Wells Fargo Bank, National			,				,		,								
	InsuranceIndexed Universal Life		Equity	Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank, National			825	2,340,100	2836.74		131,046		74,936	192,3			(56,110)			
3251.10	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXTO9 . Wells Fargo Bank, National	05/22/2020 .	04/23/2021 .	174 .	515,337	2955.45		26,798		16,687	36 , 4	96 [(10,111)			
3310.10	Insurance	Reserves	. Equity	Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank, National	05/22/2020 .	04/23/2021 .	1,088	3,216,857	2955.45		192,368		119,787	268 , 4	52		(72,581)			
3051.50	Insurance	Reserves	. Equity	Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	05/22/2020 .	05/25/2021 .	1,910	5,643,495	2955 . 45		106,662		70,016	134,6	31		(36,646)			
3154.78	Indexed Universal Life Insurance	Reserves	Equity	Wells Fargo Bank,	05/22/2020 .	05/25/2021 .	9,505	28,092,112	2955.45		1,039,408		682,293	1,359,0	55		(357, 115)			
3162.33	Indexed Universal Lift Insurance	Reserves	. Equity	National Association KB1H1DSPRFMYMCUFXT09 . Wells Fargo Bank,	05/22/2020	05/25/2021 .	4,982	14,724,755	2955.45		563,958			737,9	70		(193,762)			
SPX/CS/210525/2955.45- 3177.11	Indexed Universal Life Insurance		. Equity	National Association KB1H1DSPRFMYMCUFXT09 .	05/22/2020	05/25/2021	16,146	47.718.025	2955.45		1.942.124		1,274,858	2.552.7	54		(667,266)			

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	2	3	4	5	Showing	all Options	s, Caps, Fl	oors, Colla	rs, Swaps	and Forwa	rds Open as	of Curre	nt Stateme	nt Date	16	17	18	19	20	21	22	23
1	Description of Item(s)	3	4	5	6		8	9	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	13	14	15	16	17	18	19	20	21	22 Credit	Hedge
	Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Price, Rate or Index Received	of Un- discounted Premium (Received)	Un- discounted Premium (Received)	Current Year	Book/ Adjusted Carrying			Unrealized Valuation Increase/	Total Foreign Exchange Change in	Current Year's (Amorti- zation)/	Adjustment to Carrying Value of Hedged	Potential		Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/210525/2955.45- 3184.50	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFNYMCUFXTO Wells Fargo Bank,	905/22/2020	05/25/2021 .	5, 146	15,208,452	2955.45		635,713		417,298		839,114			(218,415)			
SPX/CS/210525/2955.45- 3221.44	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXT0	905/22/2020	05/25/2021 .	420	1,240,678	2955.45		59, 180		38,847		78,744			(20,333)			
SPX/CS/210525/2955.45- 3243.63	Indexed Universal Life Insurance		Equity	Wells Fargo Bank, National Association	905/22/2020	05/25/2021 .	5,407	15,981,013	2955.45		811,835		532,909		1,092,512			(278,927)			
SPX/CS/210525/2955.45- 3265.77	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	905/22/2020	05/25/2021 .	552	1,631,604	2955.45		88,270		57,942		119,378			(30,327)			
SPX/CS/210525/2955.45- 3281.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	905/22/2020	05/25/2021 .	1,690	4,994,377	2955.45		280,684		184,248		381,852			(96,436)			
SPX/CS/210525/2955.45- 3354.44	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	905/22/2020	05/25/2021 .	3,399	10,046,441	2955.45		655,028		429,976		920,076			(225,052)			
SPX/CS/210525/3083.76- 3392.14	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/25/2020	05/25/2021 .	310	956,513	3083.76		50,026		36,061		61,720			(13,964)			
SPX/CS/210525/3083.76- 3453.81	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/25/2020	05/25/2021 .	1,259	3,882,197	3083.76		232,544		167,631		293 , 126			(64,912)			
SPX/CS/210528/3044.31- 3226.97	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/03/2020	05/28/2021 .	496	1,510,806	3044.31		54,937		37,040		62,359			(17,897)			
SPX/CS/210611/3002.10- 3182.23	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/17/2020	06/11/2021 .	169	507,262	3002.10		19,016		13,560		21,344			<u>(</u> 5,456)			
SPX/CS/210611/3041.31- 3223.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/17/2020	06/11/2021 .	297	902,733	3041.31		32,860		23,431		37,205			(9,429)			
SPX/CS/210614/3041.31- 3223.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/17/2020	06/14/2021 .	225	684 , 123	3041.31		24,878		17,800		28 , 148			(7,078)			
SPX/CS/210625/3083.76- 3268.79	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/25/2020	06/25/2021 .	328	1,010,713	3083.76		34, 162		25,430		40,495			(8,732)			
SPX/CS/210625/3083.76- 3291.91	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/25/2020	06/25/2021 .	14,523	44,786,438	3083.76		1,675,013		1,246,849		2,004,126			(428, 163)			
SPX/CS/210625/3083.76- 3299.62	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/25/2020	06/25/2021 .	5,383	16,601,302	3083.76		639 , 150 .		475,772		768,493			(163,378)			
SPX/CS/210625/3083.76-3315.04	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/25/2020	06/25/2021 .	14,312	44, 135, 270	3083.76		1,809,546		1,346,994		2, 178, 343			(462,553)			
SPX/CS/210625/3083.76- 3322.75	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/25/2020	06/25/2021 .	4,850	14,956,712	3083.76		629,678		468,721		760,909			(160,957)			
SPX/CS/210625/3083.76- 3361.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	906/25/2020	06/25/2021 .	528	1,627,514	3083.76		77,795		57,909		94,908			(19,886)			
SPX/CS/210625/3083.76- 3384.46	Indexed Universal Life		Equity	National Association KB1H1DSPRFMYMCUFXT0	906/25/2020	06/25/2021	8,339	25,715,360	3083.76		1.311.483		976.245		1.611.351			(335,239)			

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1	2	3	4	5	Showing	all Options	s, Caps, Fl	loors, Colla	ars, Swaps	and Forwa	rds Open as	s of Curre	ent Stateme	nt Date	16	17	18	19	20	21	22	23
	Description of Item(s) Hedged, Used for	3	Type(s)	5	6	Date of	0	9	Strike Price, Rate or	Cumulative Prior Year(s) Initial Cost of Un- discounted	Current Year Initial Cost of Un- discounted	13	Book/	15	16	Unrealized	Total Foreign	Current Year's	Adjustment to Carrying	21	of	Hedge Effectiveness at Inception
	Income	Schedule/	of			Maturity	Number		Index	Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
Description	Generation 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	Codo	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Description	or Replicated	identifier	(a)	Wells Fargo Bank,	Date	Ехрігаціон	Contracts	Amount	(Faiu)	Faiu	Faiu	IIICOIIIE	value	Code	raii vaiue	(Decrease)	B./A.C.V.	Accietion	item	Exposure	Littly	(0)
SPX/CS/210625/3083.76- 3407.55	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0906/25/2020 .	06/25/2021 .	1,028 .	3, 170, 303	3083.76		171,830		127,907		212,082			(43,923)			
SPX/CS/210625/3083.76-				National	00 (05 (0000	00 (05 (000)	0.000	40 407 700	2000 70		4 004 044		040 747		4 055 044			(070.004				
3423.42	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0906/25/2020	06/25/2021 .	6,300	19,427,783	3083.76		1,091,841		812,747		1,355,041			(279,094)			
SPX/CS/210625/3083.76- 3500.07	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTO	0906/25/2020 .	06/25/2021 .	1,684	5, 193, 672	3083.76		340,705		253,615		430,231			(87,090)			
SPX/CS/210625/3215.63- 3366.31	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	0907/24/2020	06/25/2021 .	340 .	1,091,997	3215.63		29,593		23,982		31,702			(5,611)			
SPX/CS/210625/3215.63- 3601.50	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	0907/24/2020	06/25/2021 .	1,284	4, 127, 408	3215.63		238,977		193,666		272,794			(45,311	,			
SPX/CS/210709/3185.04-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National															,			
3342.42	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank, National	0907/10/2020	07/09/2021 .	477	1,519,662	3185.04		43,006		33,799		47,310			<u>(</u> 9,207)			
3400.03	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT0 Wells Fargo Bank,	0907/10/2020	07/09/2021 .	10,965 .	34,923,966	3185.04		1,299,172		1,021,039		1,452,852			(278, 132)			
SPX/CS/210709/3185.04- 3407.99	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0907/10/2020	07/09/2021 .	5,322	16,952,102	3185.04		650,961		511,600		728,948			(139,361)			
SPX/CS/210709/3185.04- 3423.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0907/10/2020	07/09/2021 .	17,265 .	54,989,747	3185.04		2,243,582		1,763,266		2,516,830			(480,316)			
SPX/CS/210709/3185.04- 3495.46	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT0	0907/10/2020	07/09/2021 .	5,898	18,784,917	3185.04		950,517		747,026		1,082,711			(203,491)			
SPX/CS/210709/3360.47- 3665.78	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	0908/10/2020	07/09/2021 .	.572	1,922,283	3360.47		87,464		74,625		84,530			(12,839)			
SPX/CS/210709/3360.47- 3697.95	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National		07/09/2021 .	200	671,049			32.747		27.940		31,803			(4,807				
SPX/CS/210709/3360.47-	Indexed Universal Life		Equity	Wells Fargo Bank, National							,		,)			
3763.73	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank, National	0908/10/2020	07/09/2021 .	1,377	4,627,674	3360.47		253,597		216,371		246,649			(37,225)			
3652.55	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT0 Wells Fargo Bank,	0907/25/2019	07/23/2021 .	1,975 .	5,932,568	3003.67	454,435			186,484		747 , 589			(171,209)			
SPX/CS/210723/3003.67- 3813.10	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	0907/25/2019 .	07/23/2021 .	816 .	2,452,295	3003.67	201,333			82,620		349,629			(75,853)			
SPX/CS/210723/3215.63- 3351.08	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT0	0907/24/2020	07/23/2021 .	444	1,427,757	3215.63		35, 123		28,989		37,331			(6, 134)			
SPX/CS/210723/3215.63- 3362.34	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	09 07/24/2020 .	07/23/2021 .	617	1,983,878	3215.63		52,374		43,227		55,944			(9, 147)			
SPX/CS/210723/3215.63- 3408.57	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	0907/24/2020	07/23/2021 .	417	1,339,411	3215.63		45,004		37, 144		48,768			(7,860)			
SPX/CS/210723/3215.63-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National															,			
3456.80	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT0	907/24/2020	07/23/2021	16,843	54, 159, 251	3215.63	1	2. 193. 450		1.810.368	1	2.414.579	1	1	(383.081	И		1	l

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1	2	3	4	5	Showing a	all Options	s, caps, Fi	oors, Colla	ars, Swaps a	and Forwa	rds Open as	s of Curre	nt Stateme	15	16	17	18	19	20	21	22	23
	Description	3	4	3	0		8	9		Cumulative Prior Year(s)	Current Year Initial	13	14	15	10	17	10	19	20	21		
	of Item(s) Hedged, Used for Income Generation	Schedule/ Exhibit	Type(s) of Risk(s)	Exchange, Counterparty	Trade	Date of Maturity or	Number of	Notional	Strike Price, Rate or Index Received	Initial Cost 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	Credit Quality of Refer- ence	Hedge Effectiveness at Inception and at Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX/CS/210723/3215.63- 3464.84	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	907/24/2020 .	07/23/2021 .	3,547 .	11,407,267	3215.63		474,542 .		391,664		523,660			(82,878)				
SPX/CS/210723/3215.63- 3529.16	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	007/24/2020 .	07/23/2021 .	7,027	22,597,478	3215.63		1, 132, 134		934, 409		1,264,515			(197 , 725				
SPX/CS/210723/3443.62- 3856.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	908/25/2020 .	07/23/2021 .	995 .	3,428,007	3443.62		190 , 254 .		170,996		154,509			(19,259				
SPX/CS/210810/3360.47- 3587.30	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	908/10/2020 .	08/10/2021 .	8,540 .	28,697,982	3360.47		1,033,127		894,607		1,000,756			(138,520				
SPX/CS/210810/3360.47- 3595.70	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	908/10/2020 .	08/10/2021 .	4,535 .	15,241,169	3360.47		566,971 .		490, 953		548,300			(76,019				
SPX/CS/210810/3360.47- 3612.51	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	08/10/2020	08/10/2021 .	12,556	42, 195, 362	3360.47		1,654,058		1,432,285		1,606,609			(221,773				
SPX/CS/210810/3360.47- 3621.24	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National AssociationKB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	08/10/2020	08/10/2021 .	3,865	12,989,801	3360.47		524,788		454, 425		508,345			(70,363				
3663.83	Indexed Universal Life Insurance	Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	908/10/2020 .	08/10/2021 .	483 .	1,624,100	3360.47		73,897		63,989		71,625			(9,908				
SPX/CS/210810/3360.47- 3688.14	Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	908/10/2020 .	08/10/2021 .	4,759 .	15,990,874	3360.47		769 , 161 .		666,033		748 , 188			(103, 128				
3713.32	Insurance	Annual Exh 5 Reserves	Equity	National Association	08/10/2020	08/10/2021 .	440	1,478,277	3360.47		74,949		64,900		72,965			(10,049				
SPX/CS/210810/3360.47- 3740.18	Insurance	Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	908/10/2020 .	08/10/2021 .	265 .		3360.47		47,457		41,094		46,196			(6,363				
SPX/CS/210810/3360.47- 3814.14	Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	908/10/2020 .	08/10/2021 .	2,617	8,793,017	3360.47		522,305 .		452,275		509,927			(70,030				
SPX/CS/210825/3443.62- 3684.67	Insurance	Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank, National	008/25/2020 .	08/25/2021 .	2,667	9, 184, 699	3443.62		346,263 .		314,345		292,241			(31,918				
3753.55	Insurance	Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO9 Wells Fargo Bank, National	908/25/2020 .	08/25/2021 .	9,973	34,342,084	3443.62		1,576,302		1,431,000		1,319,636			(145,302				
3856.88	Insurance	Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank, National	908/25/2020 .	08/25/2021 .	1,644	5,661,782	3443.62		317,060		287,834		260,082			(29,226				
3704.73	Indexed Universal Life Insurance	Reserves	Equity	NATIONAL Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank, National	909/25/2019 .	09/24/2021 .	422 .	1,259,168	2984.87	107,533			53,092		172, 134			(40,344				
3504.61	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	909/25/2020 .	09/24/2021 .	3,924	12,941,737	3298.46		436 , 137 .		434,908		450,211			(1,229				
SPX/CS/210924/3298.46- 3521.11	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank,	909/25/2020 .	09/24/2021 .	7,321 .	24, 146, 850	3298.46		866,872 .		864,430		899, 143			(2,442				
3529.35	Indexed Universal Life Insurance	Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT09	909/25/2020 .	09/24/2021 .	3,842	12,673,298	3298.46		471,447		470, 119		487 , 195			(1,328)				

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1	2	3	4	5	Showing	all Options	s, Caps, F	loors, Colla	ars, Swaps	and Forwa	rds Open as	s of Curre	ent Stateme	nt Date	e 16	17	18	19	20	21	22	23
	Description of Item(s)	3	4	5	6		0	9	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial	13	14	15	10	17	10	19	20	21	22 Credit	Hedge
	Hedged, Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Price, Rate or Index	of Un- discounted Premium	Un-	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of			Effectiveness at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
Description	or replicated	identifier	(α)	Wells Fargo Bank,	Bate	LApiration	Contracts	Amount	(i aid)	1 alu	i ala	IIICOIIIC	Value	Oouc	i ali valuc	(Decircase)	B./A.O.V.	Acciction	Itom	LAPOSUIC	Littly	(5)
SPX/CS/210924/3298.46- 3595.32	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	909/25/2020	09/24/2021 .	4,339	14,311,511	3298.46		655,467		653,621		682,488			(1,846)			
SPX/CS/220325/2475.56- 2859.27	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXT0 Wells Fargo Bank,	903/25/2020	03/25/2022 .	1,876	4,643,384	2475.56		301,820 .		224,894		543,387			(76,926)			
SPX/CS/220325/2475.56- 2937.24	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank,	903/25/2020	03/25/2022 .	1,358	3,361,847	2475.56		246,760		183,867		467,550			(62,893)			
SPX/CS/220325/2475.56- 3069.79	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXT0	903/25/2020	03/25/2022 .	725	1,793,688	2475.56		152,463 .		113,604		314,064			(38,859)			
SPX/CS/220325/2475.56- 3292.49	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUFXTO	903/25/2020	03/25/2022 .	1,538	3,806,688	2475.56		375,339 .		279,675		878,913			(95,665)			
SPX/CS/220408/2789.82- 3306.85	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	904/09/2020	04/08/2022 .	1,209	3,373,922	2789.82		271,601		208, 164		410 , 124			(63,437)			
SPX/CS/220408/2789.82- 3460.56	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	904/09/2020	04/08/2022 .	1,033	2,881,940	2789.82		273,208		209,396		437 , 131			(63,812)			
SPX/CS/220510/2929.80- 3383.92	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	905/08/2020	05/10/2022 .	1,263	3,701,231	2929.80		263,898 .		213, 176		356,020			(50,721)			
SPX/CS/220510/2929.80- 3472.69	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	905/08/2020	05/10/2022 .	1,303	3,816,468	2929.80		308,752		249,410		428,072			(59,342)			
SPX/CS/220624/3083.76- 3561.74	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	906/25/2020 .	06/24/2022 .	1,381	4,257,847	3083.76		304,436		265,690		368,824			(38,746)			
SPX/CS/220725/3215.63- 3714.05	Indexed Universal Life	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	907/24/2020	07/25/2022 .	1,575	5,064,946	3215.63		356,572		325,739		392,852			(30,833)			
SPX/CS/220725/3215.63- 3810.52	Indexed Universal Life		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO		07/25/2022 .	1,248	4,013,016	3215.63		316,627		289,248		354 , 190			(27,379				
SPX/CS/220725/3215.63- 3987.38	Indexed Universal Life		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO	907/24/2020	07/25/2022 .	377	1,212,855	3215.63		109,763		100,272		125,548			(9,491)			
SPX/CS/220923/3298.46- 3743.75	Indexed Universal Life Insurance	Annual Exh 5	Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO		09/23/2022	536	1,767,679	3298.46		110 , 126		109,972		112,431			(154)			
SPX/CS/220923/3298.46- 3809.72	Indexed Universal Life		Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO		.09/23/2022	755	2,491,719			171.679		171, 439		176,061			(240)			
SPX/CS/220923/3298.46- 3842.71			Equity	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXTO		09/23/2022 .	798	2,633,796			189,633		189,368		194,427			(266				
SPX/CS/220923/3298.46- 3909.07		Annual Exh 5	Equity	Wells Fargo Bank, National Association		09/23/2022	1,042	3,435,592			266,602		266,229		274, 146			(373				
SPX/CS/220923/3298.46-	Indexed Universal Life	Annual Exh 5		Wells Fargo Bank, National														(98	,			
	InsuranceIndexed Universal Life		Equity	Association KB1H1DSPRFMYMCUFXTO Wells Fargo Bank, National		09/23/2022 .	247		3298.46		70,069				72,285			(171	,			
4245.60	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXT0	909/25/2020	09/23/2022 .	380	1.252.605	3298.46	L	122.004			1	126,738	L	L	L(1/1	Л			· '

					Showing	all Ontion	e Cane F	loors Colla		and Forwa	rds Open as	_	nt Stateme	nt Date	2							
1	2	3	4	5	Showing a	I 7	s, caps, r	9	10, Swaps	11 11	12 12	13	14	15	16	17	18	19	20	21	22	23
·	Description of Item(s)		'	C		,		· ·	Strike	Cumulative Prior Year(s) Initial Cost	Current Year Initial Cost of	10		10						2.	Credit	Hedge
	Hedged, Used for Income	Schedule/	Type(s) of			Date of Maturity	Number		Price, Rate or Index	of Un- discounted Premium	Un- discounted Premium	Current	Book/ Adjusted			Unrealized Valuation	Total Foreign Exchange	Current Year's (Amorti-	Adjustment to Carrying Value of	5	of Refer-	at Inception and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	or Expiration	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying Value	Code	Fair Value	Increase/ (Decrease)	Change in B./A.C.V.	zation)/ Accretion	Hedged Item	Potential Exposure	ence Entity	Quarter-end (b)
SPX_INDU_NDX/ARBCS/201 023/25/0.00%-5.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUFXTOS	910/25/2019 .	10/23/2020 .	1,593,452	1,593,452	5.25%	43,979			2,857		83,643			(33,419				l
	Indexed Universal Life	Annual Exh 5	Equity	Wells Fargo Bank, National	5		1,000,402	1,000,402					2,007					(00,410				
023/25/0.00%-7.75%	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXTOS Wells Fargo Bank,	910/25/2019 .	10/23/2020 .	2,729,827	2,729,827	7.75%	94,725			6, 154		211,390			(71,980)				
SPX_INDU_NDX/ARBCS/210 210/10/0.00%-5.25%	Indexed Universal Life Insurance	Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTOS Wells Fargo Bank,	902/10/2020 .	02/10/2021 .	1,659,029	1,659,029	5.25%		44 , 130		16,025		37, 178			(28, 105				
SPX_INDU_NDX/ARBCS/210 210/10/0.00%-7.75%	Indexed Universal Life Insurance		Equity	National AssociationKB1H1DSPRFMYMCUFXTOS	902/10/2020 .	02/10/2021 .	4,915,721	4,915,721	7.75%		163,694		59,442		143,424			(104,252				
	Indexed Universal Life		E 11	Wells Fargo Bank, National	00/05/0000	00 (05 (0004	4 570 044	4 570 044	F 05%		40,000		40.040		50.004			(07.004)				
225/25/0.00%-5.25% SPX_INDU_NDX/ARBCS/210	Insurance		Equity	Association KB1H1DSPRFMYMCUFXTOS Wells Fargo Bank, National	902/25/2020 .	02/25/2021 .	1,576,041	1,576,041	5.25%		46,020		18,640		58,864			(27,381)				
225/25/0.00%-7.75%	Insurance	Reserves	Equity	Association KB1H1DSPRFMYMCUFXTOS Wells Fargo Bank,	902/25/2020 .	02/25/2021 .	6,900,901	6,900,901	7.75%		262,924		106,492		354,223			(156,433				
SPX_INDU_NDX/ARBCS/210 310/10/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTOS Wells Fargo Bank,	903/10/2020 .	03/10/2021 .	4, 126, 766	4, 126, 766	7.75%		173,324		77,463		287,355			(95,861				
SPX_INDU_NDX/ARBCS/210 423/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National AssociationKB1H1DSPRFMYMCUFXT09	904/24/2020 .	04/23/2021 .	1,786,537	1,786,537	7.75%		76,464		43,724		114,503			(32,739				
SPX_INDU_NDX/ARBCS/210 525/25/0.00%-7.75%	Indexed Universal Life		F! &	Wells Fargo Bank, National AssociationKB1H1DSPRFMYMCUFXTOS	905/22/2020 .	.05/25/2021	1.664.722	1.664.722	7.75%		69.752		45.787		89 . 125			(23,965				1
	InsuranceIndexed Universal Life	Reserves Annual Exh 5	Equity	Wells Fargo Bank, National	905/22/2020 .	05/25/2021 .	1,004,722	1,004,722										(23,900				
924/25/0.00%-5.25%	Insurance		Equity	Association KB1H1DSPRFMYMCUFXTOS Wells Fargo Bank,	909/25/2020 .	09/24/2021 .	901,707	901,707	5.25%		26,240		26 , 166		20,618			(74				
924/25/0.00%-7.00%	Indexed Universal Life Insurance		Equity	National Association KB1H1DSPRFMYMCUFXTOS Wells Fargo Bank,	909/25/2020 .	09/24/2021 .	1,409,757	1,409,757	7.00%		51,033		50,889		41,891			(144				
924/25/0.00%-7.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserves	Equity	National Association KB1H1DSPRFMYMCUFXTO	909/25/2020 .	09/24/2021 .	1,040,044	1,040,044	7.75%		40,562		40,447		33,851			(114				
SPX/PS/210325/2510.00- 2720.00	General Business		Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56	606/10/2020 .	03/25/2021 .	24,000	60,240,000	2510.00		922 , 188		667,609		667,609							
3035.00SPX US 12/18/20 C3250	General Business		Equity	MorganStanley 87GCMVDQLFKA7Q0JXC56		04/09/2021 .	21,500	60,307,500	2805.00		1,502,057		1,112,026		1,112,026							
Index	General Business General Business		Equity	Exchange	09/21/2020 .	12/18/2020 .	(650)	2, 112,500			(10,595,000)(2,565,300)		(14,548,672)		(14,548,672)							
SPX US 12/18/20 C3400 Index	General Business		Equity	Exchange Exchange	10/07/2020 .	12/18/2020 .	(680)	2,312,000	3350		(2,565,300)		(8,986,001)		(8,986,001)							
SPX US 12/18/20 C3600 Index	General Business		Equity	Exchange	10/12/2020 .	12/18/2020 .	2,000	7,200,000	3600		(14,553,000)		9,878,235		9,878,235							
SPX US 12/18/20 C3800 Index	General Business	ntione Hade	Equity	Exchange		12/18/2020 .	(1,700)	6,460,000	3800	75.889.942	(296,000)		(2,693,840)		(2,693,840) 312,132,264			(100.237.324			XXX	XXX
SPX US 12/18/20 P2700	lotai - Purchased Op	nions - neag	ing Other - C	Call Options and Warrants						/5,889,942	134,083,45/		123,415,330	XXX	312, 132, 264			(100,237,324			***	***
Index	General Business		Equity	Exchange	10/12/2020 .	12/18/2020 .	(600)	1,620,000	2700		(720,000)		(1,665,241)		(1,665,241)							
Index	General Business		Equity	Exchange	10/05/2020 .	12/18/2020 .	(1,500)	4,350,000	2900		(904,800)		(7,846,521)		(7,846,521)							
Index	General Business		Equity	Exchange	10/12/2020 .	12/18/2020 .	650	2,112,500	3250		3,674,400		8,809,870		8,809,870							

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				9	Showing a	all Option	s. Caps. F	loors, Colla	ars. Swaps	and Forwa	rds Open a	s of Curre	nt Statemer	nt Date								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	_			· ·	Ü		ŭ	Ü		Cumulative		.0				• • •						1
										Prior	Current											i
	Description									Year(s)	Year Initial											ł
									Chailea												O== d:4	Hadaa
	of Item(s)								Strike	Initial Cost	Cost of						T-4-1	0	A -11		Credit	Hedge
	Hedged,					5			Price,	of Un-	Un-		5				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)	Exchange, Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged		ence	Quarter-end
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
SPX US 12/18/20 P3350																						1
Index	. General Business		Equity	Exchange	09/30/2020 .	12/18/2020 .	434	1,453,900	3350		2,374,650		7 , 476 , 350		7,476,350							
SPX US 12/18/20 P3400																						1
Index	General Business		Equity	Exchange	10/08/2020	12/18/2020 .	680	2,312,000	3400		8,029,800		13, 176, 967		13, 176, 967							
0169999999. Sub	total - Purchased Op	otions - Hedg	ing Other - F	out Options							12,454,050		19,951,425	XXX	19,951,425						XXX	XXX
0219999999. Sub	total - Purchased Or	otions - Hedg	ing Other							75,889,942	146,537,507		143,366,755	XXX	332,083,689			(100, 237, 324))		XXX	XXX
0289999999. Sub	total - Purchased Or	otions - Repli	cations											XXX							XXX	XXX
	total - Purchased Or			n										XXX							XXX	XXX
	total - Purchased Or			11										XXX							XXX	XXX
										75 000 040	404 000 457		123 . 415 . 330		040 400 004			(400,007,004)				
	al Purchased Option			ants						75,889,942				XXX	312, 132, 264			(100,237,324)			XXX	XXX
	al Purchased Option		ns								12,454,050		19,951,425	XXX	19,951,425						XXX	XXX
	al Purchased Option													XXX							XXX	XXX
0469999999. Tota	al Purchased Option	s - Floors												XXX							XXX	XXX
0479999999. Tota	al Purchased Option	s - Collars												XXX							XXX	XXX
04899999999. Tota	al Purchased Option	s - Other												XXX							XXX	XXX
	al Purchased Option									75.889.942	146.537.507		143.366.755	XXX	332.083.689			(100.237.324)			XXX	XXX
			Effoctivo Ev	cluding Variable Annuity Guarantees l	Indor CCAI	D No 100				75,005,542	140,007,007		140,000,730	XXX	002,000,000			(100,201,024)			XXX	XXX
				riable Annuity Guarantees Under SSA		110.100				-			+	XXX							XXX	XXX
				nable Annuity Guarantees Under SSA	P NO. 108																	
	total - Written Option													XXX							XXX	XXX
	total - Written Option													XXX							XXX	XXX
	total - Written Option		Generation											XXX							XXX	XXX
0919999999. Sub	total - Written Option	ns - Other												XXX							XXX	XXX
0929999999. Tota	al Written Options - 0	Call Options	and Warrant	S										XXX							XXX	XXX
0939999999. Tota	al Written Options - I	Put Options												XXX							XXX	XXX
	al Written Options - (XXX							XXX	XXX
	al Written Options - I													XXX							XXX	XXX
										-			+	XXX							XXX	
	al Written Options - 0																					XXX
	al Written Options - 0	Other												XXX							XXX	XXX
0989999999. Tota														XXX							XXX	XXX
				ariable Annuity Guarantees Under SS		i								XXX							XXX	XXX
	total - Swaps - Hedo	ging Effective	Variable An	nuity Guarantees Under SSAP No.108	3					1				XXX		-		-		-	XXX	XXX
USD/1RS/200701-		1																				ĺ
250324/1.86%/L+1.5727			Interest			I																í
%	General Business		Rate	Exchange	06/29/2020	03/24/2025 .	115,000,000	115,000,000	1.57271%				(139,657)		(139,657)					1,216,788		
1119999999. Sub	total - Swaps - Hedg	ging Other - I	nterest Rate										(139,657)	XXX	(139,657)					1,216,788	XXX	XXX
		1		JPMorgan Chase																		ĺ
SRENVX USD				Bank, National Asc																		ł
CDS/250620/1%	General Business		Credit	7H6GLXDRUGQFU57RNE97	04/06/2020	06/20/2025	60,000,000	60,000,000	1%	ļ	(30,000)	ļ	(1,623,495)		(1,623,495)		 		ļl			
1129999999. Sub	total - Swaps - Hedg	ging Other - 0	Credit Defaul	t			,				(30,000)		(1,623,495)	XXX	(1,623,495)						XXX	XXX
	1	Annual Sch D		Barclays Bank PLC						1	(11,000)		(1,122,100)		(., , 100)							<u></u>
Euro forwards	FX Bonds	part 1	Currency	(London) KB1H1DSPRFMYMCUFXT09	06/29/2020	.01/15/2021	L1	12,039,151					41,467		41,467		41,467			32,592		1
	total - Swaps - Hedg							,,					41,467	XXX	41.467		41.467			32,592	XXX	XXX
	total - Swaps - Hedo		2. 3.g., 2.011								(30.000)		(1,721,685)	XXX	(1,721,685)		41,467				XXX	XXX
	itotal - Swaps - Neuc Itotal - Swaps - Repl									 	(30,000)		(1,721,000)	XXX	(1,121,000)		41,407				XXX	XXX
										 			+									XXX
	total - Swaps - Incor)[]							1				XXX							XXX	
	total - Swaps - Othe													XXX							XXX	XXX
	9999999. Total Swaps - Interest Rate										(139,657)	XXX	(139,657)						XXX	XXX		
136999999999999999999999999999999999999	999999. Total Swaps - Credit Default								(30,000)		(1,623,495)	XXX	(1,623,495)		<u> </u>				XXX	XXX		
1379999999. Tota	al Swaps - Foreign E	xchange											41,467	XXX	41,467		41,467			32,592	XXX	XXX
	al Swaps - Total Ret													XXX	•						XXX	XXX

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

					Showing a	all Options	s, Caps, F	loors, Colla	rs, Swaps	and Forwar	ds Open a	s of Currei	nt Statement Dat	е							
1	2	3	4	5	6	7	8	9	10	11	12	13	14 15	16	17	18	19	20	21	22	23
										Cumulative											
										Prior	Current										
	Description									Year(s)	Year Initial										
	of Item(s)								Strike	Initial Cost	Cost of									Credit	Hedge
	Hedged,		- ()			5			Price,	of Un-	Un-		5		l	Total		Adjustment			Effectiveness
	Used for	0-11-1-1	Type(s)			Date of	N		Rate or		discounted	0	Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	OT Diale(a)	Freshanna Corretaments	Tuesda	Maturity	Number	National	Index	Premium	Premium (Desciued)	Current Year	Adjusted		Valuation	Exchange	(Amorti-	Value of	Detential	Refer-	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Cyniration	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	Entity	Quarter-end
Description 1399999999. Tota	 	identinei	(a)	or Central Clearinghouse	Date	Expiration	Contracts	Amount	(Palu)	Palu	Palu	income	XXX XXX	raii value	(Decrease)	B./A.C.V.	Accretion	item	Exposure	XXX	XXX
1409999999. Tota											(30,000)		(1.721.685) XXX	(1.721.685)		41.467			1,249,380		XXX
T 2 02/15/50	ii Swaps		Interest			I	1		1		(30,000)		(1,721,000)	(1,721,000)		41,407			1,249,300	^^^	
	General Business			Mizuho	08/03/2020	11/03/2020	90,000,000	90,000,000					(5,225,447)	(5,225,447)					137 , 155		
	total - Forwards - He	dging Other					, , ,	, ,					(5,225,447) XXX	(5,225,447)					137, 155	XXX	XXX
14799999999. Subt													(5,225,447) XXX	(5,225,447)					137, 155	XXX	XXX
1509999999. Subt	total - SSAP No. 108	Adjustments	3										XXX							XXX	XXX
1689999999. Subt	total - Hedging Effec	tive Excludin	g Variable A	nnuity Guarantees Under SSAP No	o.108								XXX							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								75,889,942	146,507,507		136,419,623 XXX	325, 136, 557		41,467	(100,237,324)	1,386,535	XXX	XXX
1719999999. Subt				_	•		•					•	XXX				•			XXX	XXX
1729999999. Subt	total - Income Gener	ation		·									XXX							XXX	XXX
1739999999. Subt				·			•					•	XXX			, and the second				XXX	XXX
	9999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												XXX							XXX	XXX
1759999999 - Tota	als									75,889,942	146,507,507		136,419,623 XXX	325, 136, 557		41,467	(100,237,324)	1,386,535	XXX	XXX

(a)	Code	Description of Hedged Risk(s)
-		

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

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

								Futures Contra	acts Open as o	of the Curi	ent Staten	nent Date									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly	y Effective H	edges	18	19	20	21	22
														15	16	17					
																Change in					
				December												Variation		Change in Variation		Hadaa	
				Description of Item(s)												Margin Gain		Margin		Hedge Effectiveness	
				Hedged,			Date of										Cumulative			at	
				Used for		Type(s)	Maturity						Book/			to Adjust	Variation	(Loss)		Inception	,
	Number			Income	Schedule/	of	or			Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of	Margin for	Recognized		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	tion	Date		Carrying	Variation	Variation	Hedged	All Other	in Current	Potential	Quarter-end	One (1)
Symbol	Contracts	Amount	Description	or Replicated	tion	Exchange	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point				
	DEC 20 HKFE HS INDEX																				
HIZO Index	32				. N/A	Equity/Index.	12/30/2020 .	HKG		23,288.4700	23,415.0000	25,805	25,805	25,805					498,477		50
			es - Hedging Other	r								25,805	25,805	25,805					498,477	XXX	XXX
		I - Long Future		10 10 1	Turr	Te	10 (10 (0000	Loru	00.440.40000	2 205 2002		25,805	25,805	25,805					498,477	XXX	XXX
ESZO Index			DEC 20 EMINI S&P500 .		. N/A	Equity/Index	12/18/2020	CIN		3,395.0000	3,352.0000	926,513	926,513						7,620,000		50
			es - Hedging Othe	r								926,513	926,513						7,620,000	XXX	XXX
		I - Short Future										926,513	926,513	926,513					7,620,000	XXX	XXX
			08 Adjustments																	XXX	XXX
			ective Excluding \				No.108													XXX	XXX
			ective Variable Ar	nuity Guarantees	Under SSA	P No.108														XXX	XXX
		I - Hedging Oth										952,318	952,318	952,318					8,118,477	XXX	XXX
		I - Replication																		XXX	XXX
		I - Income Ger	neration																	XXX	XXX
	999999. Subtotal - Other																			XXX	XXX
	99999. Subtotal - Adjustments for SSAP No. 108 Derivatives																			XXX	XXX
17599999	99 - Totals											952,318	952,318	952,318					8,118,477	XXX	XXX

Broker Name	7		١			Beginning Balance	Cumulative Cash Change	Ending Cash Balance
			 	 	7	 		
Total Net Cash Deposits		\overline{A}			4			

(a)	Code	Description of Hedged Risk(s)

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

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

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		Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
019999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	30,021,289	(139,657)	30,021,289	30,021,289	(139,657)		9,335,265	9,335,265
Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27	У	У.	20,070,000	7, 173, 524			20,098,648		28,648		
Barclays Bank PLC (London) G5GSEF7VJP5170UK5573	У	У	53, 140,000	18,576,522			53,037,803			32,592	
BNP PARIBAS 213800RK6FY7V2D0CII37	У	Y	6,580,000	3, 108, 380			5,951,752				
Citibank, National Association	У	У	9,424,455	2,602,980			9,430,055		5,600		
Credit SuisseE58DKGMJYYYJLN8C3868	У	Y	2,550,000	665,886			2,473,487				
Goldman Sachs International 784F5XWPLTWKTBV3E584	У	У	15,090,000	5,484,648			15,345,605		255,605		
MorganStanley 87GCMVDQLFKA7QOJXC56	У	У	22,370,000	15,471,898			22,395,631		25,631		
Scotia Bank L319ZG2KFGXZ61BMYR72	У	У	13,071,000	1,951,797			13,082,931		11,931		
SunTrust Bank IYDOJBGJIIY9T8XKCSX06	Y	У	31,480,000	9,269,514			31,596,084		116,084		
Wells Fargo Bank, National Association	У	У	111,080,000	45,215,975			111,864,499		784,499		
Royal Bank of Canada ES71P3U3RHIGC71XBU11	У	У	8,830,000	1,594,853			8,837,703		7,703		
Societe Generale	У	У	9,020,000	3, 100, 307			8,902,799				
Mi zuho	У	Y			(5,225,447)			(5,225,447)		137 , 155	
UBS 549300W01FUSNYH0FL22	Y	У	30,000	122,967		92,967	39, 188		9, 188		
JPMorgan Chase Bank, National Asc 7H6GLXDRUGGFU57RNE97	У	У			(1,623,495)			(1,623,495)			
029999999. Total NAIC 1 Designation			302,735,455	114,339,251	(6,848,942)	92,967	303,056,185	(6,848,942)	1,244,889	169,747	
089999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange 1	raded)										
099999999 - Gross Totals			302,735,455	144,360,540	(6,988,599)	30, 114, 256	333,077,474	(6,988,599)	31, 266, 178	9,505,012	9,335,265
1. Offset per SSAP No. 64	<u>-</u>		·	(1,610,663)	1,610,663						
2. Net after right of offset per SSAP No. 64				145,971,203	(8,599,262)						

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted		Type of
Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Type of Margin
or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
Mizuho 549300HS3WTRS6D88H32	Cash.			4, 180,000				IV
JPMorgan Chase Bank, National Asc	Cash.			1,830,000				IV
								
								.+
							•	
							·····	+
019999999 - Total		•		6,010,000			XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
Exchange, Counterparty or Central Clearinghouse		CUSIP				Book/Adjusted Carrying	Maturity	Type of 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	B4TYDEB6GKMZ0031MB27 Cash.			20,070,000		XXX		IV
Barclays Bank PLC (London)	G5GSEF7VJP5170UK5573 Cash			53,140,000		XXX		IV
BNP PARIBAS				6,580,000		XXX		IV
Citibank, National Association	E570DZWZ7FF32TWEFA76 Cash.			9,424,455		XXX		IV
Credit Suisse	E58DKGMJYYYJLN8C3868 Cash.			2,550,000		XXX		IV
Goldman Sachs International	784F5XWPLTWKTBV3E584 Cash.			15,090,000		XXX		IV
MorganStanley	87GCMVDQLFKA7QOJXC56 Cash			22,370,000		XXX		IV
Scotia Bank	L319ZG2KFGXZ61BMYR72 Cash.			13,071,000		XXX		IV
SunTrust Bank	IYDOJBGJWY9T8XKCSX06 Cash.			31,480,000		XXX		
Wells Fargo Bank, National Association	KB1H1DSPRFMYMCUFXT09 Cash.			111,080,000		XXX		IV
Royal Bank of Canada	ES71P3U3RH1GC71XBU11 Cash.			8,830,000		XXX		
Societe Generale				9,020,000		XXX		IV
UBS	549300W01FUSNYH0FL22 Cash.			30,000		XXX		IV
029999999 - Total				302,735,455		XXX	XXX	XXX

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

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

SCHEDULE E - PART 1 - CASH

		Month	End Depository	Balances				
1	2	3	4	5	Book Ba	lance at End of Ead	ch Month	9
					Dı	uring Current Quart	er	_
			Amount of	Amount of	6	7	8	
			Interest Received	Interest Accrued				
		Rate of	. 5	at Current				*
Depository		Interest		Statement Date	First Month	Second Month	Third Month	
US Bank Minneapolis, MN					3,282,774			XXX
JP Morgan New York, NY					91,270,055	85,776,321	10,524,385	XXX
Wells Fargo San Francisco, CA					(10,680,621)	(18,376,938)	(15,147,298)	XXX
Citibank New York, NY					30,825,450	29,429,860	12, 134, 873	XXX
0199998. Deposits in depositories that do not exceed the allowable limit in any one depository (See								
instructions) - Open Depositories	XXX	XXX						XXX
0199999. Totals - Open Depositories	XXX	XXX			114,697,659	98,535,325	9,658,296	XXX
0299998. Deposits in depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	xxx	XXX						xxx
, i i	XXX	XXX						
0299999. Totals - Suspended Depositories					114.697.659	98.535.325	9.658.296	XXX
0399999. Total Cash on Deposit	XXX	XXX	1001	1001	114,097,009	90,000,020	9,000,290	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
								·····
0599999. Total - Cash	XXX	XXX			114,697,659	98,535,325	9,658,296	XXX

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

SCHEDULE E - PART 2 - CASH EQUIVALENTS

1		Show Inves	stments Ov	vned End of Curren	t Quarter				
	1	2	3	4	5		Book/Adjusted		Amount Received
1099999, Total - All Other Government Bonds			Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
1799999, Total - U.S. States, Territories and Possessions Bonds									
2499999, Total - U.S. Special Revenues Bonds									
3199999, Total - LY. S. Special Revenues Bonds									
3899999, Total - Industrial and Miscellaneous (Unaffiliated) Bonds									
A899999, Total - Parent, Subsidiaries and Affiliates Bonds Sepsion									
5599999. Total - Parent, Subsidiaries and Affiliates Bonds 5099999. Subtotal - SVO Identified Funds 5099999. Subtotal - Unaffiliated Bank Loans 5099999. Total - Issuer Obligations 5099999. Total - Issuer Obligations 5099999. Total - Issuer Obligations 5099999. Total - Residential Mortgage-Backed Securities 5099999. Total - Commercial Mortgage-Backed Securities 5099999. Total - Commercial Mortgage-Backed Securities 5099999. Total - Other Loan-Backed and Structured Securities 5099999. Total - Other Loan-Backed and Structured Securities 5099999. Total - Other Loan-Backed Bank Loans 5099999. Total - Milliated Bank Loans 5099999. Total - Milliated Bank Loans 5099999. Total - Unaffiliated Bank Loans 5099999. Total - Unaffiliated Bank Loans 500000000000000000000000000000000000	3899999. Total	- Industrial and Miscellaneous (Unaffiliated) Bonds							
Subtotal - SVO Identified Funds Subtotal - SVO Identified Funds Subtotal - SVO Identified Bank Loans Subtotal - Unaffiliated Bank Loans Subtotal - Subtotal	4899999. Total	- Hybrid Securities							
6599999. Subtotal - Unaffiliated Bank Loans	5599999. Total	- Parent, Subsidiaries and Affiliates Bonds							
769999. Total - Issuer Obligations 7799999. Total - Residential Mortgage-Backed Securities 7899999. Total - Commercial Mortgage-Backed Securities 7899999. Total - Other Loan-Backed and Structured Securities 8099999. Total - SVO Identified Funds 8199999. Total - Affiliated Bank Loans 8299999. Total - Affiliated Bank Loans 8299999. Total - Indiffiliated Bank Loans 8399999. Total - Indiffiliated Bank Loans 8399999. Total Bonds 81411-3-3	6099999. Subto	tal - SVO Identified Funds							
769999. Total - Issuer Obligations 7799999. Total - Residential Mortgage-Backed Securities 7899999. Total - Commercial Mortgage-Backed Securities 7899999. Total - Other Loan-Backed and Structured Securities 8099999. Total - SVO Identified Funds 8199999. Total - Affiliated Bank Loans 8299999. Total - Affiliated Bank Loans 8299999. Total - Indiffiliated Bank Loans 8399999. Total - Indiffiliated Bank Loans 8399999. Total Bonds 81411-3-3									
7799999. Total - Commercial Mortgage-Backed Securities 7899999. Total - Commercial Mortgage-Backed Securities 7899999. Total - Other Loan-Backed and Structured Securities 809999. Total - Other Loan-Backed and Structured Securities 809999. Total - SVO Identified Funds 8199999. Total - Affiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8399999. Total - Onaffiliated Bank Loans 8399999. Stoal - Onaffiliated Bank Loans 8399999. Subtoal - Exempt Money Market Mutual Funds - as Identified by the SVO 190,000									
7899999. Total - Commercial Mortgage-Backed Securities 7999999. Total - Other Loan-Backed and Structured Securities 8099999. Total - SVO Identified Funds 8199999. Total - Affiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8399999. Total Bonds 8399999. Total Bonds 814111-32-3 GOLDIAN SIGNES FIN SQ TR (B-IN STIF FUND 159,661,207 1,206,229 814111-32-3 GOLDIAN SIGNES FIN SQ TR (B-IN STIF FUND 159,661,207 1,206,229 81599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO 71810-40-7 III.LINISTON PRIME MONEY MARKET OPEN BIO F 159,661,207 1,400,000 1,206,229 81699999. Subtotal - All Other Money Market Mutual Funds - as Identified by the SVO 819999. Subtotal - All Other Money Market Mutual Funds 8199999. Subtotal - All Other Money Market Mutual Funds 8199999. Subtotal - All Other Money Market Mutual Funds 8199999. Subtotal - All Other Money Market Mutual Funds 8199999. Subtotal - All Other Money Market Mutual Funds 8199999. Subtotal - All Other Money Market Mutual Funds 8199999. Subtotal - All Other Money Market Mutual Funds 8199999. Subtotal - All Other Money Market Mutual Funds 8199999. Subtotal - All Other Money Market Mutual Funds 8199999. Subtotal - All Other Money Market Mutual Funds 8199999. Subtotal - All Other Money Market Mutual Funds 81999999. Subtotal - All Other Money Market Mutual Funds 81999999. Subtotal - All Other Money Market Mutual Funds 81999999. Subtotal - All Other Money Market Mutual Funds 819999999. Subtotal - All Other Money Market Mutual Funds 8199999999. Subtotal - All Other Money Market Mutual Funds 819999999. Subtotal - All Other Money Market Mutual Funds 819999999. Subtotal - All Other Money Market Mutual Funds 819999999. Subtotal - All Other Money Market Mutual Funds 819999999. Subtotal - All Other Money Market Mutual Funds 819999999. Subtotal - All Other Money Market Mutual Funds 819999999. Subtotal - All Other Money Market Mutual Funds 819999999. Subtotal - All Other Money Market Mutual Funds 819999999. Subtotal									
799999. Total - Other Loan-Backed and Structured Securities 8099999. Total - SVO Identified Funds 8199999. Total - Affiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8299999. Total Bonks 8199999. Total Bonks 8199999. Total Bonks 8199999. Total Strip Fund 8199999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO 8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO 859999. Subtotal - Millum Notion Prilie Money Market Mutual Funds - as Identified by the SVO 859999. Subtotal - All Other Money Market Mutual Funds 8699999. Subtot									
8099999. Total - SVO Identified Funds 8199999. Total - Affiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8299999. Total Bonds 8141111-32-3 [GOLDMN SACHS FIN 90 TR 08-IN STIF FUND									
8199999. Total - Affiliated Bank Loans 8299999. Total - Unaffiliated Bank Loans 8399999. Total Bonds 8399999. Total Bonds 8399999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO 7181C-40-7 WILMINGTON PRIME MONEY MARKET OPEN END F 1,206,229 859999. Subtotal - All Other Money Market Mutual Funds 8699999. Subtotal - All Other Money Market									
8299999. Total - Unaffiliated Bank Loans 8399999. Total Bonds 8141II-32-3 GOLDMAN SACHS FIN SQ TR OB-IN STIF FUND									
8399999. Total Bonds 8141II-32-3 GOLDMAN SACHS FIN SQ TR 0B-IN STIF FUND									
Section Sect									
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO 159,661,207 15				09/30/2020	0.000		159 661 207		1 206 229
7/81C-4-7 WILLINGTON PRINE MONEY MARKET OPEN END F SD.							, ,		
RSXXS-YD-0			SD	09/30/2020	0.000				1,200,220
Wells Fargo WELLS FARGO CD SD .08/10/2020 0.000 .11/10/2020 .559,498		JPMORGAN CHASE & CO STIF FUND							
	8699999. Subto	tal - All Other Money Market Mutual Funds					1,420,510		
8799999. Subtotal - Other Cash Equivalents 559,498 (4			SD		0.000	11/10/2020			(4
	8799999. Subto	tal - Other Cash Equivalents					559,498		(4
						·····			
						•••••			
									····
8899999 - Total Cash Equivalents 1,206,225 1,206,225	8899999 - Tota	Cash Equivalents	I		ļ		161 641 215		1 200 225