QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED MARCH 31, 2021

[] LIFE, ACCIDENT AND HEALTH

[] FRATERNAL BENEFIT SOCIETIES

2021



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

QUARTERLY STATEMENT

AS OF MARCH 31, 2021 OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

| Organized unde | or the Laws of | (Current) (| Prior) | | Entry IA |
|-----------------------|------------------------------------|---|--|---|---|
| Country of Dom | icle | | United St | ates of America | |
| Licensed as bus | siness type: | Life | e, Accident and Health [| X] Fraternal Benefit Societies | |
| incorporated/Or | ganized | 08/10/1967 | | Commenced Business | 09/30/1967 |
| Statutory Home | Office | 215 10th Street, 5 | Suite 1100 | | Des Moines, IA, US 50309 |
| - | - | (Street and Nu | | (City o | or Town, State, Country and Zip Code) |
| Main Administra | stive Office | | | treet, Suite 1100 | |
| | | Des Moines, IA, US 50309 | | and Number) | 855-887-4487 |
| | (City or | Town, State, Country and Zip C | (ode) | (| Area Code) (Telephone Number) |
| Mail Address | | 215 10th Street, Suite (Street and Number or P. | | Cibra | Des Moines, IA, US 50309 or Town, State, Country and Zip Code) |
| Primary Locatto | n of Books and | | • | Street, Suite 1190 | 1 1941, State, Couling and 2p Code) |
| | | | | and Number) | |
| | (City or | Des Moines, IA, US 50309 Town, State, Country and Zip C | iode) | | 515-393-3725 Area Code) (Telephone Number) |
| Internet Website | e Address | | www.glo | balatlantic.com | |
| Statutory Staten | ment Contact | Andrew | Chilson Morse | | 508-480-2468 |
| | | | (Name) | · | (Area Code) (Telephone Number) |
| | | (E-mail Address) | | - /\ | 774-369-3825 (FAX Number) |
| | | | OF | FICERS | |
| | President | David Paul | | Chief Financial Officer | David Allen Jacoby |
| Chief Exec | utive Officer | Robert Michae | Arena Jr. | SVP, Associate General Counsel, Secretary | Kathryn Lauren Freund |
| | | | | OTHER | <i>y</i> |
| | | f Investment Officer SVP, Illustration Actuary | | Barnett, Managing Director Chief Technology Officer | Jason Alexander Bickler, MD & Chlef Distribution Officer Mark Francis Erickson, MD, COO-Investments |
| Susan | Lorraine Fieng | o Managing Director | Ilya Grigoryevich i | Finkler, Managing Director | Jonathan Hecht, Managing Director |
| | | Chief Audit Executive SVP Assoc. GC Asst. Sec. | | Senior Vice President Chief Marketing Officer | Douglas Robert Jaworski, Senior Vice President Donna Marie Lasick, Senior Vice President |
| Victo | ria May Lau, Se | anior Vice President | Kevin Francis Lea | vey, SVP, Product Actuary | Hanben Kim Lee, Executive Vice President |
| | | Managing Director Senior Vice President | | Link Chief Underwriter zini, Senior Vice President | Justin David MacNeil MD and Assistant Treasurer |
| Barrie | Ribet Moskovic | h Managing Director | Bryan Edward Neis | on, SVP, Appointed Actuary | Stephen John McIntyre, Managing Director Paula Genevieve Nelson #, Managing Director |
| | | nief Administrative Officer Legal Officer and GC | | erson, Managing Director | Peggy Hiu Poon, Senior Vice President |
| Kelly Ju | ine Rutherford | Senior Vice President | | oach Managing Director ott, Senior Vice President | Pater John Rugel, Chief Operations Officer Andrew Mead Shainberg, Chief Compliance Officer |
| Philip Edwa | William Shemil ard Clive Wilson | Managing Director Chief Risk Officer | Gary Phillip Silber, M | D. Assoc. GC and Asst. Sec. Senior Vice President | Sarah Anne Williams, Managing Director |
| - | | | | S OR TRUSTEES | |
| - | Robert Micha | | David | Allen Jacoby | Hanben Kim Lee |
| | Eric Day | 10 1000 | David | Paul Wilken | |
| State of | | lowa | SS: | | |
| County of | | Polk | 33. | | |
| The efficiency of the | L | 48 1 1 1 1 1 | | | |
| an of the uction | i described 888 | ais were the absolute broben. | / Of the said reporting el | 1817 from and close from smy lien | porting entity, and that on the reporting period stated above s or claims thereon, except as herein stated, and that thi |
| salement, toget | mer with relation | I exnibits. Schedules and exista | nations therein contains: | I somewed or referred to its a full | and top atchement of all the second and link littles and at its. |
| in accordance v | vith the NAIC A | r reporting emity as of the repor innual Statement Instructions a | rung period stated above and Accounting Practices | , and of its income and deduction: | s therefrom for the period ended, and have been completed to the protect that: (4) state level may differ on (4) that each |
| TUICS OF FBUURS | nuns reculire c | Merancas in rabomina not rei | After to secondition prov | Thee and procedures concelled | |
| everor cohà fexer | abrioi ioilliami | iscope of this attestation by the ng differences due to electronic | e described omcers also : filing) of the enclosed s | Includes the related correspondi- latement. The electronic filing ma | g to the best of their information, knowledge and belief ng electronic filing with the NAIC, when required, that is at y be requested by various regulators in lieu of or in addition |
| to the enclosed | sialement | | DecuBlaned by: | | |
| Day RD | WHA | | Kathryn Laure | i. Com in I | Docustyned by: David Jacoby |
| COSCB48F62F6 | 4H*** | | D8C82C52D89A47D | oc r remoje | -3030D7DB19A64AB |
| | David Paul Wil President | lken | | Lauren Freund neral Counsel, Secretary | David Allen Jacoby Chief Financial Officer |
| | | | are in management of | - | |
| Subscribed and | | | 21 | a. Is this an original filln b. If no, | |
| ~ 6 | day of | april, 20 | αI | 1. State the amendm 2. Date filed | nent number |
| Jon | The same | Cocco | | 3. Number of pages | |
| () (| | 0 | | | |
| | | | JAIAC TENI | NIFER COGGINS | |
| | | | O A & Commis | sion Number 830109 mmission Expires | |
| | | | Feb | ruary 10, 2024 | |

ASSETS

| | AC | 3E13 | | | |
|-------|--|---|--------------------------|---|--|
| | | 1 | Current Statement Date 2 | 3 Net Admitted Assets | 4 December 31 Prior Year Net Admitted Assets |
| 1 | Bonds | Assets 7 705 735 080 | Nonadmitted Assets | (Cols. 1 - 2) 7,705,735,080 | 7,355,293,487 |
| | Stocks: | | | 7,700,700,000 | , ,000,200,407 |
| | 2.1 Preferred stocks | | | | |
| | 2.2 Common stocks | | | 587,816,317 | 555.260.078 |
| | Mortgage loans on real estate: | 307,010,011 | | | |
| | 3.1 First liens | 1.034.363.961 | | 1,034,363,961 | 1.063.757.396 |
| | 3.2 Other than first liens. | | | | |
| | 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 (\$40,839,941), cash equivalents | | | | |
| 0. | (\$ | | | | |
| | investments (\$ | 241 402 020 | | 241,493,030 | 505,642,004 |
| 6. | Contract loans (including \$ premium notes) | | 4,198,022 | | 262,302,904 |
| | Derivatives | | | | 142,565,180 |
| | Other invested assets | | | | 352,729,796 |
| | Receivables for securities | | | 27,860,756 | |
| | Securities lending reinvested collateral assets | | | 21,000,100 | 5, 114,401 |
| | Aggregate write-ins for invested assets | | | | |
| | Subtotals, cash and invested assets (Lines 1 to 11) | | | 10,319,160,303 | 10 242 665 307 |
| | Title plants less \$ charged off (for Title insurers | 10,020,000,020 | 1, 100,022 | | 10,212,000,007 |
| | only) | | | | |
| | Investment income due and accrued | | | 147,929,285 | |
| | Premiums and considerations: | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | |
| | 15.1 Uncollected premiums and agents' balances in the course of collection | 11.687.551 | 9.664.477 | 2.023.074 | 2.802.987 |
| | 15.2 Deferred premiums, agents' balances and installments booked but | ,, , | , , | , | , |
| | deferred and not yet due (including \$ | | | | |
| | earned but unbilled premiums) | 23,080,171 | | 23,080,171 | 25,020,298 |
| | 15.3 Accrued retrospective premiums (\$ | , | | , , | , , , |
| | contracts subject to redetermination (\$ | | | | |
| 16. | Reinsurance: | | | | |
| | 16.1 Amounts recoverable from reinsurers | 84,799,158 | | 84,799,158 | 79,838,202 |
| | 16.2 Funds held by or deposited with reinsured companies | 1,224,394,064 | | 1,224,394,064 | 1,222,836,683 |
| | 16.3 Other amounts receivable under reinsurance contracts | | 7, 113, 406 | | 102,861,129 |
| | Amounts receivable relating to uninsured plans | | | | |
| 18.1 | Current federal and foreign income tax recoverable and interest thereon | | | | |
| 18.2 | Net deferred tax asset | 51,877,547 | | 51,877,547 | 51,235,804 |
| 19. | Guaranty funds receivable or on deposit | 1,159,043 | | 1,159,043 | 1, 159, 043 |
| 20. | Electronic data processing equipment and software | | | | |
| 21. | Furniture and equipment, including health care delivery assets | | | | |
| | (\$) | | | | |
| 22. | Net adjustment in assets and liabilities due to foreign exchange rates | | | | |
| 23. | Receivables from parent, subsidiaries and affiliates | | | | |
| 24. | Health care (\$) and other amounts receivable | 7,956,478 | 7,956,478 | | |
| 25. | Aggregate write-ins for other than invested assets | 56,426,344 | 3,014,554 | 53,411,790 | 26,800,558 |
| 26. | Total assets excluding Separate Accounts, Segregated Accounts and | 40,000,005,400 | 04 040 007 | 44 004 070 500 | 11 000 100 105 |
| | Protected Cell Accounts (Lines 12 to 25) | 12,026,325,438 | 31,946,937 | 11,994,378,500 | 11,882,122,405 |
| 27. | From Separate Accounts, Segregated Accounts and Protected Cell Accounts | | | | |
| 28. | Total (Lines 26 and 27) | 12,026,325,438 | 31,946,937 | 11,994,378,500 | 11,882,122,405 |
| | DETAILS OF WRITE-INS | , | , , , , , , | , , . , . | , , , - |
| 1101. | | | | | |
| 1102. | | | | | |
| 1102. | | | | | |
| | Summary of remaining write-ins for Line 11 from overflow page | | | | |
| | Totals (Lines 1101 through 1103 plus 1198)(Line 11 above) | | | | |
| | Investment in Pension Annuity | 21 177 071 | | 21,177,971 | 21,219,755 |
| | | | | 5.466.079 | 5, 139, 800 |
| | Third Party Receivable | | , , , | 5,466,079 | 5,139,800 |
| | TPA Funding Deposit | | | | , - |
| | Summary of remaining write-ins for Line 25 from overflow page | , | • | F2 411 700 | 00 000 EE0 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 56,426,344 | 3,014,554 | 53,411,790 | 26,800,558 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | | 1 Current Statement Date | 2 December 31 Prior Year |
|----------------|--|--------------------------------|--------------------------------|
| | Aggregate reserve for life contracts \$5,670,530,239 less \$included in Line 6.3 (including \$ | | |
| 3. | Aggregate reserve for accident and health contracts (including \$ Modco Reserve) | | |
| 4. | 4.1 Life | | |
| 5. | Policyholders' dividends/refunds to members \$ and coupons \$ due and unpaid | | |
| 6. | Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts: | , | , |
| | 6.1 Policyholders' dividends and refunds to members apportioned for payment (including \$ | | |
| _ | 6.2 Policyholders' dividends and refunds to members not yet apportioned (including \$ Modco) | | |
| | Amount provisionally held for deferred dividend policies not included in Line 6 | | 0.47.050 |
| 9. | \$ discount; including \$ accident and health premiums | | 847,658 |
| | 9.1 Surrender values on canceled contracts 9.2 Provision for experience rating refunds, including the liability of \$ accident and health experience rating refunds of which \$ is for medical loss ratio rebate per the Public Health | | |
| | Service Act | 100 746 071 | |
| | ceded | | |
| 10. | Commissions to agents due or accrued-life and annuity contracts \$ | | |
| | Commissions and expense allowances payable on reinsurance assumed | 133, 142 | 178,499 |
| | General expenses due or accrued Transfers to Separate Accounts due or accrued (net) (including \$ accrued for expense allowances recognized in reserves, net of reinsured allowances) | | |
| | Taxes, licenses and fees due or accrued, excluding federal income taxes | 382,489 | 1,287,895 |
| | Current federal and foreign income taxes, including \$ on realized capital gains (losses) | | |
| 16. 17. | Unearned investment income | | |
| | Amounts held for agents' account, including \$ agents' credit balances | 20 501 000 | 40,000,063 |
| 19. 20. | Remittances and items not allocated | | |
| 22. | Liability for benefits for employees and agents if not included above | | 58,180,681 |
| 23. 24. | Miscellaneous liabilities: | | |
| | 24.01 Asset valuation reserve | | |
| | 24.03 Funds held under reinsurance treaties with unauthorized and certified (\$ | 4,065,955 | 6,001,037 |
| | 24.05 Drafts outstanding | | |
| | 24.06 Liability for amounts held under uninsured plans | | |
| | 24.08 Derivatives 24.09 Payable for securities | | |
| | 24.10 Payable for securities 24.11 Payable for securities lending 24.11 Capital notes \$ and interest thereon \$ | | |
| | Aggregate write-ins for liabilities | 456,281,633 | 409,957,383 |
| 26. 27. | Total liabilities excluding Separate Accounts business (Lines 1 to 25) | | 11,032,526,463 |
| 28. | Total liabilities (Lines 26 and 27) | 11,185,142,352 | 11,032,526,463 |
| 29. 30. | Common capital stock Preferred capital stock | | 2,500,000 |
| 31. | Aggregate write-ins for other than special surplus funds | | |
| | Surplus notes | | |
| 34. | Aggregate write-ins for special surplus funds | | |
| | Unassigned funds (surplus) | (120,082,752) | (79,722,957) |
| 00. | 36.1shares common (value included in Line 29 \$ | | |
| 37. | 36.2 shares preferred (value included in Line 30 \$ | 806,736,147 | 847,095,942 |
| | Totals of Lines 29, 30 and 37 | 809,236,147 | 849,595,942 |
| 39. | Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3) | 11,994,378,499 | 11,882,122,405 |
| 2501. | DETAILS OF WRITE-INS Derivative Collateral | 408.402.471 | 384, 191, 344 |
| 2502. | Litigation Reserves | 22,304,161 | 24,774,327 |
| 2503. 2598. | Miscellaneous Liabilities | | 991,712 |
| 2599. | Totals (Lines 2501 through 2503 plus 2598)(Line 25 above) | 456,281,633 | 409,957,383 |
| 3101. 3102. | | | |
| 3103. | | | |
| 3198. 3199. | 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 | | |
| 3499. | Totals (Lines 3401 through 3403 plus 3498)(Line 34 above) | | |

SUMMARY OF OPERATIONS

| Processor Proc | | SUMMART OF OPERA | 1 | 2 | 3 |
|--|---------|--|---|-----------------|-----------------|
| 1. Personne and annully considerations to life and accident and heath controls. 1,47,192,193, 193, 193, 193, 193, 193, 193, 193, | | | Current Year | | |
| 2. Considerations for supportmentary contracted with the contingenoses. Mail anustraturation commission and contract for the | | | | | |
| 3. Not investment income 4. Annotation thereof Multiminantic Reserve (IMR) 4. Annotation thereof Multiminantic Reserve (IMR) 5. Commissions and septem eleboraries on inclusions coeffed 5. Annotation thereoff of the Commission and Septem of Disease 6. Commissions and septem eleboraries on inclusions coeffed 8. Maccolanous income 8. Accordance income 9. Commissions and septem eleboraries on inclusions coeffed 8. Maccolanous income 9. Commissions and septem eleboraries on inclusions coeffed 9. Commissions and septem eleboraries on inclusions coeffed 9. Commissions and septem eleboraries coeffed 9. Coeffed 9. Coeffed 10. Coeffe | | | | 131,416,2// | 1,421,029,187 |
| 4. A production of interest binariamone Fearers (RM) | | | | 118 . 132 . 865 | 466.814.528 |
| 6 Commissions and experience situations on minimization and control of 2, 45, 50, 50 (1995). Part of the production of the most many transgement, administration and control of guarantees from Suppose administration of the control of guarantees of the first operation of the control of guarantees of guarantees of the control of guarantees of guarantees of the guarantees of guarantees | | Amortization of Interest Maintenance Reserve (IMR) | 4,751,245 | 4,060,991 | 17, 191,310 |
| 1. Response dynamics on reminance assert | | | | | |
| 8. Miscolaraneous Income. 8.1 Hazzen for these associated with investment management, administration and continual 8.2 Charges and feet for desceidings contracted 8.3 Charges and feet for desceidings contracted 8.3 Charges and feet for desceidings contracted 8.3 Charges and feet for desceidings contracted 8.4 Charges and feet for desceiding guaranteed annual pure endowments). 8.5 155 75 15 75 15 76 16 90 90 90 90 90 90 90 90 90 90 90 90 90 | | | | 3,780,137 | 21,828,036 |
| B. In roune from fees associated with investment immargement, administration and contaact grammarisms from Septemba Accounts and Septembarisms from Septembarisms from Septembarisms from Septembarisms income B. A. Agentspale write in Septembarisms income accident and health corrects B. B. A. Agentspale write in Septembarisms income accident and health corrects B. B. A. Agentspale write in Septembarisms income accident and health corrects B. B. A. Agentspale write in Septembarisms income accident and health corrects B. B. Agentspale write in Septembarisms income accident and health corrects B. B. Agentspale write in Septembarisms income accident and health corrects B. B. Agentspale write in Septembarisms income accident with a septembarism income accident with a se | | • | | | |
| guaranteris from Separate Accounts 80 Carbonyse contracts 80 Carbony | 0. | | | | |
| 8. Aggregate with in the minoclaimenean income 9. Totales (Lines to 6.8.) 9. Totales (Lines to 6.8.) 9. Totales (Lines to 6.8.) 9. Sept. 2779. 9. Sept. 2779 | | 9 , | | | |
| 10 Death Demits (restuding guaranteed annual pure endowments) | | 0 1 11 | | | |
| 100 Dearth Ponterfix 1.0 Matured eductioning quaranteed annual pure endocreanting 3.761 3.767 3.741, (1988 3.159) 3.761 3. | | | | | |
| 1.1 | | | | , , | |
| 12 | _ | | | | |
| 14. Couptons, guaranteed amount pure endowments and similar benefits | | Annuity benefits | | | |
| 15. Summards benefits and will diseases for life contracts 41,195,40 56,876,49 222,147,76 | 13. | | | | 2,115,905 |
| 1. Interest and adjustments on contract or deposit-type contract funds | | Coupons, guaranteed annual pure endowments and similar benefits | 44 400 540 | 00.070.400 | 000 047 700 |
| 17. Interest and adjustments on contract or deposit hype contract funds 1,733,787 2,719,656 8,99%,705 10 | | | | | |
| 18. Psyments on supplementary contracts with tife contingencies 19. Min. Psyments on supplementary contracts under the contingencies 19. Min. Psyments on the contract funds (direct 19. Min. 2003, 2007, 13. Min. 19. Min. 2003, 2007, 13. Min. 19. Min. 2003, 2007, 13. Min. 19. Min. 2003, 2007, | | Interest and adjustments on contract or denosit-type contract funds | 1 783 767 | 2 719 956 | |
| 161 | | | | | |
| 2.1 Commissions on promisms, annually considerations, and deposels/ope contract funds (direct business of an expression of success and insurance scanness and material expenses of the contract of the contr | | Increase in aggregate reserves for life and accident and health contracts | 79,284,155 | 60,751,577 | 1,186,358,427 |
| Databases only 17,471,050 27,185,286 34,407,807 1,055,80 23,06,809 170,387 1,055,80 23,06,809 1,055,80 23,06,809 1,055,80 23,06,809 1,055,80 23,06,809 1,055,80 23,06,809 1,055,80 23,06,809 1,055,80 23,06,809 1,055,80 23,06,809 1,055,809 23,06,809 1,055,809 23,06,8 | 20. | | | 168,262,552 | 1,577,852,550 |
| 22 Commissions and expense allowances on reinsurance assumed 1.244, 629 710, 367, 181 1.4, 861, 981, 1824, 861, 981, 1824, 861, 981, 981, 981, 981, 981, 981, 981, 98 | 21. | Commissions on premiums, annuity considerations, and deposit-type contract funds (direct | | 07 405 000 | 04 407 000 |
| 23. General insurance expenses and fraternal expenses 1,48, 872, 182 30, 055, 148 18, 486, 62 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18 18, 486, 62 18, 486, | 20 | business only) | 1 204 620 | | |
| 24 | | General insurance expenses and fraternal expenses | 1,284,029 (18,872,182) | | |
| 25 | | Insurance taxes, licenses and fees, excluding federal income taxes | 5.621 556 | | 18,640,629 |
| 28. Net transfers to or (from) Separate Accounts not of reinsurance 51,129,198 51,22,154 247,456,18 27. Aggregate write-ins for deductions 51,129,198 51,22,154 247,456,18 28. Totals (Lines 20 to 27) 225,043,877,00 29. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus 1,186,256 1,061,022 5,787,43 30. Divisionals to policyholders and refunds to members 1,186,256 1,061,022 5,787,43 31. Not gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30) 1,071,778 32. Federal and foreign income taxes incurred (excluding tax on capital gains) 38,709,377 (24, 991,199) (172),186,737 33. Not gain from operations after dividends to policyholders, refunds to members and federal income taxes and before related capital gains (noses) (Line 31 minus Line 42) (17, 97,177,78 44, 417,806 (23, 570,58 44. Het realized capital gains (poses) (excluding gains (loses) (Line 31 minus Line 42) (17, 98, 474 44, 417,806 (23, 570,58 44, 417,806 44, 417,806 42, 570,58 44, 417,806 44, 417,806 42, 570,58 44, 417,806 44, 417,806 42, 570,58 44, 417,806 | | Increase in loading on deferred and uncollected premiums | 3,412,597 | | (11,066,977) |
| 28. Totals (Lines 20 to 27) | 26. | | | | |
| 28. Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28) 1,186,225 1,281,400,94 1,186,225 1,861,622 5,787,44 1,861,622 1,186,622 | | | | | 247,456,182 |
| Line 28 39,786,88 (23,009,976) (115,400,94) | | | 228,068,107 | 281,442,276 | 2,043,897,906 |
| 30 Dividends to policyholders and refunds to members 1,186,256 1,651,622 5,787,43 | 29. | | 20 076 509 | (22 020 576) | (115 400 042) |
| 131 Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Linu 29 minus Line 30). (21, 681, 198) (121, 188, 37 st.) (22, 681, 198) (121, 188, 37 st.) (23, 681, 198) (121, 188, 37 st.) (24, 681, 198) (27, | 30 | | | , , , , | |
| income taxes (Line 29 minus Line 30) | | · · | 1,100,220 | 1,001,022 | 3,707,404 |
| 33. Net gain from operations after dividends to policyholders, refunds to members and federal income toxes and before realized capital gains of (cases) (cessed) (Line 31 minus Line 32) 30.388.978 | 01. | | 38,790,372 | (24,691,198) | (121, 188, 375) |
| taxis and before realized capital gains or (iosses) (Line 31 minus Line 32) | 32. | Federal and foreign income taxes incurred (excluding tax on capital gains) | 8,401,394 | (69, 109, 004) | (97,517,789) |
| 34. Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) ess capital gains tax of \$ (11,755, 214) (excluding taxes of \$ 2,615,474 (43,352,981) 52,993,199 (23,688,135 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,338,71 12,964,003) 57,411,005 (47,387,71 12,964,003) 57,411,005 57,411,005 57,411,005 57,411,005 57,411,005 57,411,005 57,411,005 57,411,005 57,411,005 57,411,005 57,411,005 | 33. | | 00 000 070 | 44 447 000 | (00, 070, 500) |
| gains tax of \$ | 0.4 | , , , , , , , , | 30,388,978 | 44,417,806 | (23,670,586) |
| transferred to the MR | 34. | | | | |
| 35. Net income (Line 33 plus Line 34) | | | (43 352 981) | 52 993 199 | (23.668.131) |
| Capital and surplus, December 31, prior year 36. Capital and surplus, December 31, prior year 37. Net income (Line 35) (12,964,003) (12,964,003) (147,038,71) (12,964,003) (147,038,71) (12,964,003) (147,038,71) (14,942,416) (151,151,207) (193,985,44) | 35. | • | | | (47,338,717) |
| 37. Net income (Line 35) | | , | , | - , , - | , , , , , |
| 37. Net income (Line 35) | 36. | Capital and surplus, December 31, prior year | | | 736,267,906 |
| 33 | 37. | Net income (Line 35) | (12,964,003) | 97,411,005 | |
| 40. Change in net deferred income tax | | Change in net unrealized capital gains (losses) less capital gains tax of \$2, 184,913 | (14,342,146) | 113, 131, 207 | |
| 41. Change in nonadmitted assets (2,92,285) (1,176,388) 1,822,132 42. Change in reinsurance in unauthorized and certified companies (10,583,575) 9,569,863 (17,608,20 43. Change in reserve on account of change in valuation basis, (increase) or decrease (10,583,575) 9,569,863 (17,608,20 44. Change in reserve stock (10,583,575) 9,569,863 (17,608,20 45. Change in reserve stock (10,583,575) 9,569,863 (17,608,20 46. Surplus (contributed to) withdrawn from Separate Accounts during period (10,583,575) (10,58 | | Change in net unrealized foreign exchange capital gain (loss) | 1,639,582 | (50,000,500) | 74,363 |
| 42. Change in lability for reinsurance in unauthorized and certified companies 43. Change in reserve on account of change in valuation basis, (increase) or decrease 44. Change in asset valuation reserve 45. Change in sesset valuation reserve 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus notes 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51. Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred from surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 51.5 Dividends to stockholders 51.4 Change in surplus as a result of reinsurance 51.5 Dividends to stockholders 51.6 Capital and surplus as a result of reinsurance 52. Aggregate write-ins for gains and losses in surplus 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. Capital and surplus, as of statement date (Lines 36 + 54) 57. DETAILS OF WRITE-INS 68.301. Funds Withheld Net Investment Income 59.302. Miscell laneous Income 59.303. Withdrawals Fees 69.303. Withdrawals Fees 69.304. With Withheld Net Investment Income 59.308. Summary of remaining write-ins for Line 8.3 from overflow page 99.868 90.309. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 59.701. Funds Withheld Miscell laneous Expense 59.702. Financing Fee 59.703. Miscell laneous Expense 59.704. Aggregate write-ins for Line 8.3 from overflow page 59.705. Turns write-ins for Line 27 from overflow page 59.706. Turns write-ins for Line 27 from overflow page 59.707. Turns write-ins for Line 27 from overflow pag | | Change in net deterred income tax | 2,826,656 | (58,009,522) | |
| 43. Change in reserve on account of change in valuation basis, (increase) or decrease 44. Change in asset valuation reserve 45. Change in researly stock 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Change is surplus in Separate Accounts Statement 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS 08.302. Inside linesus Income 5.538. Quality Statement (Statement and Statement) 5.549. Surplus Statement (Statement) 6.559. Surplus and Investment Income 6.559. Surplus Statement (Statement) 6.599. Surplus Statement (Statement) 6.599. Surplus Statement (Statement) 6.599. Surplus Statement (Statement) 6.599. Surplus Statement) 6.599. Surplus Statement) 6.599. Surplus Statement) 6.599. Surplus Statement) 6.599. Surplus Statement (Statement) 6.599. Surplus Statement) 6.799. Surplus Statement) 6.799. Surplus Statement) 6.799. Surplus S | | Change in liability for reinsurance in unauthorized and certified companies | (2,922,203) | (1,170,390) | |
| 44. Change in asset valuation reserve (10,583,575) 9,569,863 (17,608,20 45. Change in treasury stock (20,000,000) 46. Surplus (contributed to) withdrawn from Separate Accounts during period (20,000,000) 47. Other changes in surplus in Separate Accounts Statement (20,000,000) 48. Change in surplus notes (20,000,000) 49. Cumulative effect of changes in accounting principles (20,000,000) 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) (20,000,000) 50.3 Transferred to surplus (Stock Dividend) (20,000,000) 51.2 Transferred to capital (Stock Dividend) (20,000,000) 51.2 Transferred to capital (Stock Dividend) (20,000,000) 51.3 Transferred to capital (Stock Dividend) (20,000,000) 51.4 Change in surplus as a result of reinsurance (1,267,778) (1,909,167) (20,543,600) 51.3 Transferred from capital (20,000,000) 51.3 Transferred to capital (Stock Dividend) (20,000,000) 51.3 Transferred to capital (Stock Dividend) (20,000,000) 51.4 Change in surplus as a result of reinsurance (1,267,778) (1,909,167) (20,543,600) 51.4 Change in surplus as a result of reinsurance (1,267,778) (1,909,167) (20,543,600) 51.4 Change in surplus as a result of reinsurance (1,267,778) (1,909,167) (20,543,600) 51.4 Change in surplus as a result of reinsurance (1,267,778) (1,909,167) (20,543,600) 51.5 Capital and surplus, as of statement date (Lines 37 through 53) (40,339,796) (15,874,136) (13,328,03) 61.5 Capital and surplus, as of statement date (Lines 36 + 54) (80,9236,146) (802,142,042) (849,595,94) 68.301 Funds Withheld Met Investment Incone (5,836) (25,463) (809,236,146) (802,142,042) (849,595,94) 68.302 Miscel laneous income (5,836) (25,463) (80,936) (1,665,446) (1,441) (871) (871) (80,939) (1,665,446) (1,441) (871) (871) (80,939) (1,665,446) (1,441) (871) (80,939) (1,665,446) (1,441) (871) (80,939) (1,665,446) (1,441) (871) (80,939) (1,665,446) (1,441) (871) (80,939) (1,665,446) (1,441) (871) (80,939) (1,665,446) (1,441) (871) (80,939) (1,665,446) (1,441) (871) (80,939) (1,665,446) (1,441) (871) (80,939) (1,665,4 | | | | | |
| 46. Surplus (contributed to) withdrawn from Separate Accounts during period 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus notes 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 50.3 Transferred to surplus 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus, as of statement date (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) DETAILS OF WRITE-INS 08.303. Withdrawn from Separate Accounts during period 1.533,04399. Totals (Lines 08.301) funds with limed like Investment Income 1.544,043,044,044,045,045,045,046,046,046,046,046,046,046,046,046,046 | | Change in asset valuation reserve | (10,583,575) | 9,569,863 | |
| 47. Other changes in surplus in Separate Accounts Statement 48. Change in surplus notes 50. Capital changes: 50. Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus (Stock Dividend) 50.3 Transferred to surplus (Stock Dividend) 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance (1,267,778) (1,909,167) 20,543,60 52. Dividends to stockholders (2,746,247) (3,142,852) (6,176,04 53.3 Aggregate write-ins for gains and losses in surplus (2,746,247) (3,142,852) (6,176,04 54. Net change in capital and surplus, as of statement date (Lines 37 through 53) (40,339,796) 155,674,136 113,328,03 55. Capital and surplus, as of statement date (Lines 36 + 54) 809,236,146 892,142,042 849,595,94 56. DETAILS OF WRITE-INS (29,176 | 45. | | | | |
| 48. Change in surplus notes. 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51.3 Transferred to capital (Stock Dividend) 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 51.5 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.5 Agregate write-ins for gains and losses in surplus 52. Agregate write-ins for gains and losses in surplus 53. Agregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) 55. Capital and surplus, as of statement date (Lines 36 + 54) 56. DETAILS OF WRITE-INS 57. DETAILS OF WRITE-INS 58. Agregate write-ins for capital and surplus for the year (Lines 36 + 54) 58. OBJ. Funds Withheld Net Investment Income 59. Sass 25. 483 59. 38. 39. 308. 308. Withdrawals Fees 59. 44. 441) 59. Sass 25. 483 59. 38. 39. 39. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 from overflow page 59. 98. 39. 39. 39. 49. 44. 447 59. 49. 503. 074 59. 2701. Funds Withheld Miscel laneous Expense 59. 49. 44. 447 59. 59. 30. 30. 30. 30. 30. 30. 30. 30. 30. 30 | | | | | |
| 49. Cumulative effect of changes in accounting principles 50. Capital changes: 50.1 Paid in 50.2 Transferred from surplus (Stock Dividend). 50.3 Transferred to surplus 51.1 Paid in 51.2 Transferred to capital (Stock Dividend). 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance 51.4 Change in surplus as a result of reinsurance 51.5 Dividends to stockholders 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Vet change in capital and surplus for the year (Lines 37 through 53). 55. Capital and surplus, as of statement date (Lines 36 + 54). DETAILS OF WRITE-INS 08.301. Funds Withheld Net Investment Income 53.803.02 Miscell laneous Income 54.803.02 Miscell laneous Income 55.803.02 Miscell laneous Income 55.803.02 Miscell laneous Income 55.803.02 Miscell laneous Income 55.803.03 Withdrawals Fees 64.4411 (871) 68.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 57.03.997. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 58.304.444.772 49.503.074 240,714,12 7702. Financing Fee 7703. Summary of remaining write-ins for Line 27 from overflow page 7709. Totals (Lines 08.301 through 02.703 plus 2798) (Line 27 above) 7709. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 7709. Pension Liabil lity Adjustment 7709. Summary of remaining write-ins for Line 25 from overflow page 7709. Totals (Lines 2701 through 2703 plus 2798) (Line 27 above) 7709. Pension Liabil lity Adjustment 7709. Pension Liabil lity Adjustment 7709. Pension Liabil lity Adjustment 7709. Summary of remaining write-ins for Line 53 from overflow page 7709. Pension Liabil lity Adjustment 7709. Pension Liabil lity Adjustm | | | | | |
| 50. Capital changes: | | | | | |
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| 50.2 Transferred from surplus (Stock Dividend) 50.3 Transferred to surplus 51. Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.2 Transferred from capital 51.4 Change in surplus as a result of reinsurance (1,267,778) (1,909,167) (20,543,60 51.2 Dividends to stockholders 51.3 Aggregate write-ins for gains and losses in surplus 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) (40,359,796) 155,874,136 113,328,03 55. Capital and surplus, as of statement date (Lines 36 + 54) 809,236,146 892,142,042 849,595,94 DETAILS OF WRITE-INS 08.301. Funds Withheld Net Investment Income 229,176 997,818 1,595,37 08.302. Miscel Ianeous Income 5,836 25,483 38,53 08.303. Withdrawals Fees (4,441) (871) 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 99,888 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 330,439 1,022,430 1,633,90 2701. Funds Withheld Miscel Ianeous Expense 49,464,472 49,503,074 240,774,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 1,1665,446 1,789,080 6,742,05 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24,7456,18 5301. Tax Sharing (1,722,523) (957,969) | 50. | · · · · · · · · · · · · · · · · · · · | | | |
| 50.3 Transferred to surplus 51. Surplus adjustment: 51.1 Paid in 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance (1,267,778) (1,909,167) 20,543,60 52. Dividends to stockholders 53. Aggregate write-ins for gains and losses in surplus 54. Net change in capital and surplus for the year (Lines 37 through 53) (40,359,796) 155,874, 136 1113,328,03 55. Capital and surplus, as of statement date (Lines 36 + 54) 809,236,146 892,142,042 849,595,94 DETAILS OF WRITE-INS 08.301. Funds Withheld Met Investment Income 229,176 997,818 1,595,37 08.302. Miscel laneous Income 5,836 25,483 38,53 08.303. Withdrawal is Fees (4,4411) (871) 08.308. Summary of remaining write-ins for Line 8.3 from overflow page 99,868 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 330,439 1,022,430 1,633,90 2701. Funds Withheld Miscel laneous Expense 49,464,472 49,503,074 240,714, 12 2702. Financing Fee 11,665,446 1,789,080 6,742,05 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 5303. Pension Liabil ity Adjustment 5304. Summary of remaining write-ins for Line 53 from overflow page 5309. Summary of remaining write-ins for Line 27 from overflow page 5309. Summary of remaining write-ins for Line 27 from overflow page 540,745,618 5501. Tax Sharing 540,756,79 5503. Pension Liabil ity Adjustment 551,222,523 (957,969) | | | | | |
| 51.1 Paid in | | | | | |
| 51.2 Transferred to capital (Stock Dividend) 51.3 Transferred from capital | 51. | | | | |
| 51.3 Transferred from capital 51.4 Change in surplus as a result of reinsurance (1,267,778) (1,909,167) 20,543,60 52. Dividends to stockholders (2,746,247) (3,142,852) (6,176,04 53. Aggregate write-ins for gains and losses in surplus (2,746,247) (3,142,852) (6,176,04 54. Net change in capital and surplus for the year (Lines 37 through 53) (40,359,796) 155,874,136 113,228,03 55. Capital and surplus, as of statement date (Lines 36 + 54) 809,236,146 892,142,042 849,595,94 DETAILS OF WRITE-INS 08.301. Funds Withheld Net Investment Income 229,176 997,818 1,595,37 08.302. Miscell laneous Income 5,836 25,483 38,53 08.303. Withdrawal S Fees (4,4411) (871) 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 99,868 99,868 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 330,439 1,022,430 1,633,90 2701. Funds Withheld Miscel laneous Expense 49,464,472 49,503,074 240,714,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) | | | | | |
| 51.4 Change in surplus as a result of reinsurance (1,267,778) (1,909,167) .20,543,60 52. Dividends to stockholders (2,746,247) (3,142,852) (6,176,04 53. Aggregate write-ins for gains and losses in surplus (2,746,247) (3,142,852) (6,176,04 54. Net change in capital and surplus for the year (Lines 37 through 53) (40,359,796) 155,874,136 113,328,03 55. Capital and surplus, as of statement date (Lines 36 + 54) 809,236,146 892,142,042 849,595,94 DETAILS OF WRITE-INS 08.301. Funds Withheld Net Investment Income 229,176 997,818 1,595,37 08.302. Miscel laneous Income 5,836 25,483 38,53 08.303. Withdrawals Fees (4,441) (871) 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 330,439 1,022,430 1,633,90 2701. Funds Withheld Miscel laneous Expense 49,464,472 49,503,074 240,714,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2, | | , , | | | |
| 52. Dividends to stockholders (2,746,247) (3,142,852) (6,176,04) 53. Aggregate write-ins for gains and losses in surplus. (2,746,247) (3,142,852) (6,176,04) 54. Net change in capital and surplus for the year (Lines 37 through 53) (40,359,796) 155,874,136 113,328,03 55. Capital and surplus, as of statement date (Lines 36 + 54) 809,236,146 892,142,042 849,595,94 DETAILS OF WRITE-INS 08.301. Funds Withheld Net Investment Income 229,176 997,818 1,595,37 08.302. Miscel Ianeous Income 5,836 25,483 38,53 08.303. Withdrawals Fees (4,441) (871) 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 330,439 1,022,430 1,633,90 2701. Funds Withheld Miscel Ianeous Expense 49,464,472 49,503,074 240,714,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 51,129,918 51,292,154 247,456,18 | | | | | |
| 53. Aggregate write-ins for gains and losses in surplus (2,746,247) (3,142,852) (6,176,04 54. Net change in capital and surplus for the year (Lines 37 through 53) (40,359,796) 155,874,136 113,328,03 55. Capital and surplus, as of statement date (Lines 36 + 54) 809,236,146 892,142,042 849,595,94 DETAILS OF WRITE-INS 08.301. Funds Withheld Net Investment Income 229,176 997,818 1,595,37 08.302. Miscellaneous Income 5,836 25,483 38,53 08.303. Withdrawals Fees (4,441) (871) 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 99,868 99,868 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 330,439 1,022,430 1,633,90 2701. Funds Withheld Miscellaneous Expense 49,464,472 49,503,074 240,714,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2703. 250,730 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5308. Summary of remaining write-ins for Lin | 52 | | | | |
| 54. Net change in capital and surplus for the year (Lines 37 through 53) (40,359,796) 155,874,136 113,328,03 55. Capital and surplus, as of statement date (Lines 36 + 54) 809,236,146 892,142,042 849,595,94 DETAILS OF WRITE-INS 08.301. Funds Withheld Net Investment Income 229,176 997,818 1,595,37 08.302. Miscel laneous Income 5,836 25,483 38,53 08.303. Withdrawals Fees (4,441) (871) 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 99,868 1,022,430 1,633,90 2701. Funds Withheld Miscel laneous Expense 49,464,472 49,503,074 240,714,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2798. Summary of remaining write-ins for Line 27 from overflow page 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5303. Pension Liability Adjustment (1,222,523) (957,969) 5398. Summary of remaining write-ins for Line 53 from overflow page (1,222,523) (957,969) | | | | | (6,176,043) |
| DETAILS OF WRITE-INS 08.301. Funds Withheld Net Investment Income 229,176 .997,818 1,595,37 08.302. Miscellaneous Income 5,836 .25,483 .38,53 08.303. Withdrawals Fees (4,441) (871) 08.398. Summary of remaining write-ins for Line 8.3 from overflow page .99,868 | 54. | | | 155,874,136 | 113,328,036 |
| 08.301. Funds Withheld Net Investment Income 229,176 997,818 1,595,37 08.302. Miscellaneous Income 5,836 25,483 38,53 08.303. Withdrawals Fees (4,441) (871) 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 99,868 99,868 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 330,439 1,022,430 1,633,90 2701. Funds Withheld Miscellaneous Expense 49,464,472 49,503,074 240,714,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5303. Pension Liability Adjustment (1,222,523) (957,969) 5398. Summary of remaining write-ins for Line 53 from overflow page (1,222,523) (957,969) | 55. | Capital and surplus, as of statement date (Lines 36 + 54) | 809,236,146 | 892,142,042 | 849,595,942 |
| 08.302. Miscellaneous Income 5,836 25,483 38,53 08.303. Withdrawals Fees (4,441) (871) 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 99,868 99,868 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 330,439 1,022,430 1,633,90 2701. Funds Withheld Miscellaneous Expense 49,464,472 49,503,074 240,714,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5303. Pension Liability Adjustment (1,222,523) (957,969) 5398. Summary of remaining write-ins for Line 53 from overflow page (1,222,523) (957,969) | | | | | |
| 08.303. Withdrawals Fees (4,441) (871) 08.398. Summary of remaining write-ins for Line 8.3 from overflow page .99,868 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 330,439 1,022,430 1,633,90 2701. Funds Withheld Miscellaneous Expense 49,464,472 49,503,074 240,714,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5303. Pension Liability Adjustment (1,222,523) (957,969) 5398. Summary of remaining write-ins for Line 53 from overflow page (1,222,523) (957,969) | | | | | |
| 08.398. Summary of remaining write-ins for Line 8.3 from overflow page 99,868 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 330,439 1,022,430 1,633,90 2701. Funds Withheld Miscellaneous Expense 49,464,472 49,503,074 240,714,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5303. Pension Liability Adjustment (1,222,523) (957,969) 5398. Summary of remaining write-ins for Line 53 from overflow page (1,222,523) (957,969) | 08.302. | Miscellaneous Income | 5,836 | 25,483 | |
| 08.399. Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above) 330,439 1,022,430 1,633,90 2701. Funds Withheld Miscellaneous Expense 49,464,472 49,503,074 240,714,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 51,129,918 51,292,154 247,456,18 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5303. Pension Liability Adjustment (1,222,523) (957,969) 5398. Summary of remaining write-ins for Line 53 from overflow page (1,222,523) (957,969) | 08.303. | WILLIUTAWATS FEES | (4,441) | (8/1) | |
| 2701. Funds Withheld Miscellaneous Expense 49,464,472 49,503,074 240,714,12 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5303. Pension Liability Adjustment (1,222,523) (957,969) 5398. Summary of remaining write-ins for Line 53 from overflow page (1,222,523) (957,969) | | | 330 430 | | |
| 2702. Financing Fee 1,665,446 1,789,080 6,742,05 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5303. Pension Liability Adjustment (1,222,523) (957,969) 5398. Summary of remaining write-ins for Line 53 from overflow page (1,222,523) (957,969) | | | | | |
| 2703. 2798. Summary of remaining write-ins for Line 27 from overflow page 2799. Totals (Lines 2701 through 2703 plus 2798)(Line 27 above) 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5303. Pension Liability Adjustment (1,222,523) (957,969) 5398. Summary of remaining write-ins for Line 53 from overflow page (1,222,523) (957,969) | | | | | |
| 2798. Summary of remaining write-ins for Line 27 from overflow page 51,129,918 51,292,154 247,456,18 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5303. Pension Liability Adjustment (1,222,523) (957,969) 5398. Summary of remaining write-ins for Line 53 from overflow page (1,222,523) (957,969) | | | | | |
| 5301. Tax Sharing (1,780,454) (2,184,883) (5,419,24 5302. Prior year correction 256,730 (756,79 5303. Pension Liability Adjustment (1,222,523) (957,969) 5398. Summary of remaining write-ins for Line 53 from overflow page (1,222,523) (957,969) | 2798. | Summary of remaining write-ins for Line 27 from overflow page | | | |
| 5302. Prior year correction | | | | | 247,456,182 |
| 5303. Pension Liability Adjustment | | | | | |
| 5398. Summary of remaining write-ins for Line 53 from overflow page | 5302. | riioi year correction | (1 222 523) | (OF7 OF0) | (/56,/95) |
| | | | | | |
| 5399. Totals (Lines 5301 through 5303 plus 5398)(Line 53 above) (2,746,247) (3,142,852) (6,176,04 | | | | | (6,176,043) |

CASH FLOW

| Cash from Operations niums collected net of reinsurance nvestment income ellaneous income I (Lines 1 to 3) effit and loss related payments transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts missions, expenses paid and aggregate write-ins for deductions lends paid to policyholders eral and foreign income taxes paid (recovered) net of \$ tax on capital ins (losses) I (Lines 5 through 9) | | | |
|---|--------------------------------|--|--|
| ellaneous income I (Lines 1 to 3) Interpretation of the content | | | |
| ellaneous income | 18,535,839 255,414,345 | 88,766,084 353,992,805 151,022,997 | (889,940,013) 750,317,230 376,756,928 |
| I (Lines 1 to 3) | 255,414,345 151,996,419 | 353,992,805 151,022,997 133,254,691 | 750,317,230 376,756,928 |
| efit and loss related payments | | 151,022,997133,254,691 | 376,756,928 |
| ransfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts | 1,264,574 | 133,254,691 | |
| missions, expenses paid and aggregate write-ins for deductions | 1,264,574 | 133,254,691 | |
| lends paid to policyholders | 1,264,574 | | 493,452,921 |
| eral and foreign income taxes paid (recovered) net of \$ tax on capital ns (losses) | | 1,/58,/31 | |
| ns (losses) | | | 5,851,080 |
| I (Lines 5 through 9) | | | (=0 .== 00.1 |
| | 55,552 | | (79, 172, 931 |
| | 263,304,906 | 286,036,419 | 796,887,998 |
| cash from operations (Line 4 minus Line 10) | (7,890,561) | 67,956,386 | (46,570,768 |
| Cash from Investments | | | |
| eeds from investments sold, matured or repaid: | 000 000 050 | FOT TO4 004 | 4 074 570 004 |
| Bonds | | | |
| Stocks | | | |
| Mortgage loans | | | |
| Real estate | | | |
| Other invested assets | | | |
| Net gains or (losses) on cash, cash equivalents and short-term investments | | | |
| Miscellaneous proceeds | | 2,066,648 | 12,118,690 |
| Total investment proceeds (Lines 12.1 to 12.7) | 283,579,787 | 880,225,787 | 1,744,750,811 |
| of investments acquired (long-term only): | | | |
| Bonds | 623,905,155 | 1,045,287,561 | 2,426,228,602 |
| Stocks | 1,301,484 | 4,600,000 | 139,599,999 |
| Mortgage loans | | 1,500,000 | 25,250,000 |
| Real estate | | | |
| Other invested assets | 12,240,332 | 2,169,755 | 76,446,040 |
| Miscellaneous applications | (31,213,461) | 244,556,179 | 4,859,432 |
| Total investments acquired (Lines 13.1 to 13.6) | 606,233,511 | 1,298,113,495 | 2,672,384,073 |
| ncrease (or decrease) in contract loans and premium notes | (8,456,569) | 8,600,799 | 2,854,792 |
| cash from investments (Line 12.8 minus Line 13.7 and Line 14) | (314, 197, 155) | (426,488,507) | (930,488,054) |
| Cash from Financing and Miscellaneous Sources | | | |
| n provided (applied): | | | |
| Surplus notes, capital notes | | | |
| Capital and paid in surplus, less treasury stock | | | 250,000,000 |
| Borrowed funds | | | (50,002,222 |
| Net deposits on deposit-type contracts and other insurance liabilities | 1,257,493 | 115,022,856 | 116, 102,973 |
| Dividends to stockholders | | | |
| Other cash provided (applied) | 56,681,251 | (280,329,686) | 341,286,283 |
| cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 Line 16.6) | 57,938,744 | (215,309,052) | 657,387,034 |
| ECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| · | (264, 148, 972) | (573,841,173) | (319,671,788 |
| n, cash equivalents and short-term investments: | | | • |
| Beginning of year | 505,642,004 | 825,313,793 | 825,313,792 |
| End of period (Line 18 plus Line 19.1) | 241,493,032 | 251,472,620 | 505,642,004 |
| | | | · · · |
| | | | |
| | 23 647 588 | | 245,069,073 |
| E ch | Dividends to stockholders | Dividends to stockholders | Dividends to stockholders Other cash provided (applied) Insh from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 thine 16.6) Insh from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 thine 16.6) Insh from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to 7,938,744 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to (215,309,052) Inst from financing and miscellaneous sources (Line 16.1 through Line 16.5 to (215,309,052) Inst from financing and mis |

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

| | DIRECT PREMIUMS AND DEPOSIT-TYPE (| ONTRACTS | 2 | 3 |
|-------|---|--------------|-------------|------------------|
| | | Current Year | Prior Year | Prior Year Ended |
| | | To Date | To Date | December 31 |
| 1. | Industrial life | | | |
| 2. | Ordinary life insurance | 172,945,048 | 195,991,020 | 751,446,692 |
| 3. | Ordinary individual annuities | | | 14,200 |
| 4. | Credit life (group and individual) | | | |
| 5. | Group life insurance | 728 | 1,759 | 112,801 |
| 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) | 172,945,776 | 195,992,779 | 751,573,693 |
| 12. | Fraternal (Fraternal Benefit Societies Only) | | | |
| 13. | Subtotal (Lines 11 through 12) | 172,945,776 | 195,992,779 | 751,573,693 |
| 14. | Deposit-type contracts | | | 115,000,000 |
| 15. | Total (Lines 13 and 14) | 172,945,776 | 195,992,779 | 866,573,693 |
| | DETAILS OF WRITE-INS | | | |
| 1001. | | | | |
| 1002. | | | | |
| 1003. | | | | |
| 1098. | Summary of remaining write-ins for Line 10 from overflow page | | | |
| 1099. | Totals (Lines 1001 through 1003 plus 1098)(Line 10 above) | | | |

Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

In 2009, the Commissioner of IAID promulgated lowa Administrative Code (IAC) Section 191-97, Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company's net income from operations decreased by \$3,533,810 for the period ended March 31, 2021 and decreased by \$5,075,054 for the period ended December 31, 2020, respectively and the Company's statutory surplus decreased by \$271,409,800 and decreasedby \$265,610,699 as of March 31, 2021 and December 31, 2020, respectively.

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

| | SSAP# | F/S Page | F/S Line # | 03/31/2021 | 12/31/2020 |
|---|-------|----------|------------|------------------|------------------|
| Net Income | | | | | |
| (1) State basis (Page 4, Line 35, Columns 1 & 3) | XXX | XXX | XXX | \$(12,964,003) | \$(47,338,717) |
| (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 | (3,533,810) | (5,075,054) |
| (3) State permitted practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| (4) NAIC SAP (1-2-3=4) | XXX | xxx | XXX | \$ (9,430,193) | \$ (42,263,663) |
| Surplus | | | | | |
| (5) State basis (Page 3, Line 38, Columns 1 & 2) | XXX | XXX | XXX | \$ 809,236,147 | \$ 849,595,944 |
| (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 | (271,409,800) | (265,610,699) |
| (7) State permitted practices that are an increase / (decrease) from NAIC SAP: | | | | | |
| (8) NAIC SAP (5-6-7=8) | XXX | XXX | XXX | \$ 1,080,645,947 | \$ 1,115,206,643 |

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) Maximum and minimum lending rates for mortgage loans Not Applicable
 - (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

| | | | Resi | dential | Commerical | | | |
|------|--|------|------------|-----------|------------|--------------------|---------------|------------------|
| | | Farm | Insured | All Other | Insured | All Other | Mezzanine | Total |
| a. (| Current Year | | | | | | | |
| • | Recorded Investment (All) | | | | | | | |
| | (a) Current | \$ | . \$ | \$ | \$ | . \$ 1,034,363,961 | \$ | \$ 1,034,363,961 |
| | (b) 30 - 59 days past due | | | | | | | |
| | (c) 60 - 89 days past due | | | | | | | |
| | (d) 90 - 179 days past due | | | | | | | |
| | (e) 180+ days past due | | | | | | | |
| 2 | Accruing Interest 90-179 Days Past Due | | | | | | | |
| | (a) Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| | (b) Interest accrued | | | | | | | |
| 3 | Accruing Interest 180+ Days Past Due | | | | | | | |
| | (a) Recorded investment | \$ | \$ | \$ | \$ | . \$ | \$ | \$ |
| | (b) Interest accrued | | | | | | | |
| 4 | 4. Interest Reduced | | | | | | | |
| | (a) Recorded investment | \$ | \$ | \$ | \$ | \$ | \$ | \$ |
| | (b) Number of loans | | | | | | | |
| | (c) Percent reduced | % | 6% | | %% | % | % | 9 |
| į | 5. Participant or Co-lender in a Mortgage Loan Agreement | | | | | | | |
| | (a) Recorded investment | \$ | . \$ | \$ | \$ | \$ | \$ | \$ |
| b. F | Prior Year | | | | | | | |
| | Recorded Investment | | | | | | | |
| | (a) Current | \$ | . \$ | \$ | \$ | . \$ 1,039,818,396 | \$ 23,939,000 | \$ 1,063,757,396 |
| | (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 | % | 6 % | | %% | % | % | 9 |
| ţ | 5. Participant or Co-lender in a Mortgage Loan Agreement | | | | | | | |
| | (a) Recorded investment | | \$ | | \$ | \$ | \$ | \$ |

- (5) Investment in impaired loans with or without allowance for credit losses and impaired loans subject to a participant or co-lender mortgage loan agreement for which the reporting entity is restricted from unilaterally foreclosing on the mortgage loan None
- (6) Investment in impaired loans average recorded investment, interest income recognized, recorded investment on nonaccrual status and amount of interest income recognized using a cash-basis method of accounting None
- (7) Allowance for credit losses None
- (8) Mortgage loans derecognized as a result of foreclosure None
- (9) Policy for recognizing interest income and impaired loans None
- B. Debt Restructuring Not Applicable
- C. Reverse Mortgages Not Applicable

5. Investments (Continued)

b.

- 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 no OTTI charges on loan-backed securities as of March 31, 2021, and \$12,962,070 OTTI charges as of December 31, 2020.
 - (2) Loan-backed and structured securities with a recognized other-than-temporary impairment (OTTI) Not Applicable
 - (3) Securities held that were other-than-temporarily impaired due to the present value of cash flows expected to be collected was less than the amortized cost of securities Not Applicable
 - (4) All impaired securities for which an OTTI has not been recognized in earnings as a realized loss
 - a. The aggregate amount of unrealized losses:

| 1. | Less than 12 months. | \$ | (844,212) |
|-----|--|----|-------------|
| 2. | 12 months or longer | | (2,793,770) |
| The | e aggregate related fair value of securities with unrealized losses: | | |
| 4 | Lacathan 10 mantha | ٨ | 04006671 |

 1. Less than 12 months
 \$...24,906,671

 2. 12 months or longer
 56,703,153

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

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

| Part | | | | | Gross (Adn | nitted & Nonadn | nitted) Restricted | | | | | | |
|--|----|--|----------------|-----------------------------------|--------------|-----------------|--------------------|----------------|---------------|-------------|----------------|---|------------------------------------|
| Restricted Asset Gold General Account Gold General Gold Gener | | | | | Current Year | | | | | | Current \ | 'ear | |
| Restricted Asset Total General Account Total Star | | | (1) | (2) | (3) | (4) | (5) | (6) | (7) | (8) | (9) | | (11) |
| confractual obligation for which liability is \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ | | | | Supporting Separate Account | Restricted | Supporting | | | (Decrease) | Nonadmitted | Restricted | (Admitted & Nonadmitted) Restricted to Total | Restricted to Total Admitted |
| under security lending agreements. C. Subject to repurchase agreements. d. Subject to other reverse repurchase agreements. E. Subject to dollar reverse signerments. Subject to dollar reverse signerments. J. Place and under option contracts. J. Flace and under option contracts. J. Flace apolia stock or ascurities stock or ascurities stock or ascurities stock or ascurities stock. J. Flace apolia stock. J. Flace apolia stock. J. Flace apolia stock stock stock states. J. Place apolia stock states. J. Place apolia stock states. J. Place as collateral to Flace (Finchulding assets backing funding assets as collateral not captured in contracted states. J. Place as collateral not captured in contracted states. J. Place as collateral not captured in contracted states. J. Place as collateral not captured in contracted states. J. Place as collateral not captured in contracted states. | a. | contractual obligation for which liability is | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | % | % |
| repurchase agreements d. Subject to reverse repurchase agreements e. Subject to dollar repurchase agreements frequency from the first of the firs | b. | under security lending | | | | | | | | | | | |
| reviews repurchase agreements | C. | repurchase | | | | | | | | | | | |
| repurchase agreements f. Subject to dollar reviews agreements g. Placed under option contracts | d. | reverse repurchase | | | | | | | | | | | |
| reverse repurchase agreements g. Placed under option contracts 15,530,000 15,530,000 2,350,000 13,180,000 15,530,000 15, | e. | repurchase | | | | | | | | | | | |
| option contracts 15,530,000 15,530,000 2,350,000 13,180,000 15,530,000 | f. | reverse repurchase | | | | | | | | | | | |
| securities restricted as to sale - excluding FHLB capital stock. i. FHLB capital stock 34,600,000 34,601,000 (1,000) 34,600,000 [1,000] 34,600,000 [1,000] [1 | g. | | 15,530,000 | | | | 15,530,000 | 2,350,000 | 13,180,000 | | 15,530,000 | | |
| stock 34,600,000 34,600,000 (1,000) 34,600,000 j. On deposit with states 4,028,429 4,030,758 (2,329) 4,028,429 k. On deposit with other regulatory bodies l. Pledged as collateral to FHLB (including assets backing funding agreements) 926,828,283 926,828,283 890,442,596 36,385,687 926,828,283 m. Pledged as collateral not captured in other categories n. Other restricted c. Total restr | h. | securities restricted as to sale - excluding FHLB capital | | | | | | | | | | | |
| States | i. | | 34,600,000 | | | | 34,600,000 | 34,601,000 | (1,000) | | 34,600,000 | | |
| k. On deposit with other regulatory bodies I. Pledged as collateral to FHLB (including assets backing funding agreements) 926,828,283 926,828,283 890,442,596 36,385,687 926,828,283 m. Pledged as collateral not captured in other categories n. Other restricted assets o. Total restricted | j. | | 4.028.429 | | | | 4.028.429 | 4.030,758 | (2.329) | | 4.028.429 | | |
| collateral to FHLB (including assets backing funding agreements). 926,828,283 9926,828,283 890,442,596 36,385,687 926,828,283 m. Pledged as collateral not captured in other categories. n. Other restricted assets. | k. | On deposit with other regulatory | | | | | | | | | | | |
| collateral not captured in other categories. n. Other restricted assets. | l. | collateral to FHLB (including assets backing funding | 926,828,283 | | | | 926,828,283 | 890,442,596 | 36,385,687 | | 926,828,283 | | |
| o. Total restricted | m | collateral not captured in | | | | | | | | | | | |
| | n. | | | | | | | | | | | | |
| | Ο. | | \$ 980,986,712 | \$ | \$ | \$ | \$ 980,986,712 | \$ 931,424,354 | \$ 49,562,358 | \$ | \$ 980,986,712 | % | % |

⁽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 |
| Ge | neral Account: | | | | |
| a. | Cash, cash equivalents and short-term investments | \$ 408,402,471 | \$ 408,402,471 | % . | % |
| b. | Schedule D, Part 1 | | | | |
| C. | Schedule D, Part 2, Section 1 | | | | |
| d. | Schedule D, Part 2, Section 2 | | | | |
| e. | Schedule B | | | | |
| f. | Schedule A | | | | |
| g. | Schedule BA, Part 1 | | | | |
| h. | Schedule DL, Part 1 | | | | |
| i. | Other | | | | |
| j. | Total Collateral Assets (a+b+c+d+e+f+g+h+i) | \$ 408,402,471 | \$ 408,402,471 | % | % |
| Se | parate Account: | | | | _ |
| k. | Cash, cash equivalents and short-term investments | \$ | \$ | % | % |
| I. | Schedule D, Part 1 | | | | |
| m. | Schedule D, Part 2, Section 1 | | | | |
| n. | Schedule D, Part 2, Section 2 | | | | |
| Ο. | 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 |
| u. | Recognized Obligation to Return Collateral Asset (General A | Account) | | \$ 408,402,471 | % |
| ٧. | Recognized Obligation to Return Collateral Asset (Separate | Account) | | \$ | % |
| kina | Capital Finance Investments - Not Applicable | | | | |

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

| | Number of 5GI Securities | | Aggrega | nte BACV | Aggregate Fair Value | |
|--------------------------------------|--------------------------|------------|---------------|---------------|----------------------|---------------|
| Investment | 03/31/2021 | 12/31/2020 | 03/31/2021 | 12/31/2020 | 03/31/2021 | 12/31/2020 |
| (1) Bonds - amortized cost | 7 | 4 | \$ 40,992,904 | \$ 21,516,071 | \$ 51,859,208 | \$ 31,756,360 |
| (2) LB & SS - amortized cost | | | | | | |
| (3) Preferred stock - amortized cost | | | | | | |
| (4) Preferred stock - fair value | | | | | | |
| (5) Total (1+2+3+4) | 7 | 4 | \$ 40,992,904 | \$ 21,516,071 | \$ 51,859,208 | \$ 31,756,360 |

- P. Short Sales Not Applicable
- Q. Prepayment Penalty and Acceleration Fees Not Applicable
- R. Reporting Entity's Share of Cash Pool by Asset type Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

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

The Company has no investments in joint venture, partnerships or limited liability companies that exceeded 10% of total admitted assets as of March 31, 2021, and December 31, 2020, respectively.

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

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company recognized impairments of \$0 and \$12,209,273 in joint ventures, partnerships, or limited liability companies as of March 31, 2021, and December 31, 2020, 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 March 31, 2021, and December 31, 2020, respectively.

8. Derivative Instruments

- A. Derivatives under SSAP No. 86 Derivatives
 - (1) The Company owns equity index options to limit its net exposure to equity market risk. The Company also enters into various equity and interest rate contracts to hedge the general business risk. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties.
 - (2) The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the customers on the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total net carrying values of derivative assets were \$83,569,852 and \$138,164,317 as of March 31, 2021 and December 31, 2020, 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 March 31, 2021, both hedges were closed. Following the qualifying purchases of AFS securities, the fair value \$16,439,797 of the hedge associated with each purchase was 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 2021 and is expected to affect earnings until 2050.
 - (8) Premium Cost for Derivative Contracts Not Applicable
- B. Derivatives under SSAP No. 108 Derivative Hedging Variable Annuity Guarantees (Life/Fraternal Only) Not Applicable
- 9. Income Taxes No Significant Changes

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

A. Nature of Relationships

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

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

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

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

KKR Magnolia Holdings LLC owns a total of approximately 61% of the outstanding ordinary shares of TGAFGL; the remaining investors, none of whom own more than 9.9%, own the remaining approximately 39% of the outstanding ordinary shares.

As of March 31, 2021, the Company did not own any market traded bonds of KKR.

As of December 31, 2020, the Company owned market traded bonds of Goldman Sachs, with an NAIC rating of 2, a carrying value of \$62,454,653, and a market value of \$89,676,212. The purchase of these securities constituted arms-length transactions.

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

As of March 31, 2021, no transactions greater than $\ensuremath{\ensuremath{\%}}$ of 1% of net admitted assets had occurred.

On December 18, 2020, the Company received a \$250,000,000 cash contribution from Commonwealth Annuity and Life Insurance Company.

During 2020, bonds and cash with an aggregate value of \$120,000,000 were transferred between the Company and Cape Verity III, Inc. ("CVIII") as a capital contribution.

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.

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.

C. Transactions With Related Party Who Are Not Reported on Schedule Y - None

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

D. Amounts Due to or From Related Parties

As of March 31, 2021, and December 31, 2020, respectively, the Company reported \$0 and \$0 receivable from affiliates and \$4,065,955 and \$5,501,151 respectively, due to affiliates. All intercompany balances shown as payable to or from parent, subsidiaries and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

The Company pays portfolio management fees to Goldman Sachs Asset Management ("GSAM"). This resulted in a payable to GSAM of \$2,860,376 and \$2,194,148 at March 31, 2021, and December 31, 2020, respectively.

E. 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 \$1,681,737 and \$6,742,055 payable at March 31, 2021 and December 31, 2020, respectively.

- F. Guarantees or Contingencies Not Applicable
- G. Nature of Relationships that Could Affect Operations

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

H. Amount Deducted for Investment in Upstream Company

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

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

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

(2) The monetary effect on net income and surplus

| | Monetary Effe | ct on NAIC SAP | Amount of Investment | | | |
|--|-----------------------------------|--------------------------------|----------------------|-----------------|--|--|
| SCA Entity (Investments in Insurance SCA Entities) | Net Income Increase (Decrease) | Surplus Increase (Decrease) | • | | | |
| CAPE VERITY I | \$ | \$ 567,199,374 | \$ 103,963,801 | \$(463,235,573) | | |
| CAPE VERITY III | | 1,217,371,934 | 150,018,240 | (1,067,353,695) | | |
| GOTHAM | | 158,482,113 | 27,592,360 | (130,889,753) | | |

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

(3) RBC Impact

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

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

11. Debt

- A. Debt, Including Capital Notes Not Applicable
- B. FHLB (Federal Home Loan Bank) Agreements
 - (1) The Company is a member of the Federal Home Loan Bank ("FHLB") Des Moines. Through its membership, the Company has conducted business activity (borrowings) with the FHLB. It is part of the Company's strategy to utilize these funds as a key source of liquidity and to promote liability-driven duration management. The company has determined the actual/estimated maximum borrowing capacity as \$643,000,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

11. Debt (Continued)

(3)

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

| | | | | | | | (1 To (2+ | tal | (2) General Account | (3) Separate Accounts |
|------|----------|---|-----------------------------------|---------------------|-----------------|-------|-----------------------------|-------------------|---|-----------------------------|
| | 1. | Current Year | | | | | | | | |
| | | (a) Membership sto | ck - Class A | | | | \$ | | \$ | \$ |
| | | (b) Membership sto | ck - Class B | | | | 10,0 | 000,000 | 10,000,0 | 000 |
| | | (c) Activity stock | | | | | 24,6 | 500,000 | 24,600,0 | 000 |
| | | (d) Excess stock | | | | | | | | |
| | | (e) Aggregate total | (a+b+c+d) | | | | \$ 34,6 | 500,000 | \$ 34,600,0 | 000 \$ |
| | | (f) Actual or estima | ted borrowing capa | city as determine | d by the ins | urer. | \$ 643,0 | 000,000 | | |
| | 2. | Prior Year-End | | | | | | | | |
| | | (a) Member stock - | Class A | | | | \$ | | \$ | \$ |
| | | (b) Membership sto | ck - Class B | | | | 10,0 | 001,000 | 10,001,0 | 000 |
| | | (c) Activity stock | | | | | 24,6 | 500,000 | 24,600,0 | 000 |
| | | ` ' | | | | | | | | |
| | | | • | | | | | | \$ 34,601,0 | 000 \$ |
| | | (f) Actual or estima | ted borrowing capa | city as determine | d by the ins | urer. | \$ 669,0 | 000,000 | | |
| (b) | Mer | nbership stock (class | A and B) eligible ar | nd not eligible for | redemption | ı | | | | |
| | | | | | | | Fligible | e for Rec | demption | |
| | | | (1) | (2) | (3) | | (4) | , , , , , , , , , | (5) | (6) |
| | Me | mbership Stock | Current Year Total (2+3+4+5+6) | ` , | Less Th Mont | an 6 | 6 Months to L Than 1 Yea | | ` ' | |
| | 1. | Class A | \$ | \$ | \$ | | \$ | \$ | | \$ |
| | 2. | Class B | \$10,000,000 | \$ 10,000,000 | \$ | | \$ | \$ | | \$ |
| Coll | atera | al pledged to FHLB | | | | | | | | |
| | | | anting data | | | | | | | |
| (a) | AIII | ount pledged as of rep | Joining date | | | | | | | |
| | | | | | | | (1) | | (2) | (3) |
| | | | | | | | Fair Value | Carı | ying Value | Aggregate Total Borrowing |
| | 1. | Current year total gen | | | | | 070.040.040 | | 201 202 202 | 4 (45,000,000 |
| | • | pledged (Lines 2+3) | | | | | | | | |
| | 2. 3. | Current year general a | | | | | | | | |
| | 3. 4. | Prior year-end total ge | | | | | | | • | |
| | 4. | pledged | | | aterai | | 951,404,638 | | 890,442,596 | 615,000,000 |
| (b) | Max | kimum amount pledge | ed during reporting p | period | | | | | | |
| | | | | | | | (1) | | (2) | (3) |
| | | | | | | | ., | | , , | Amount Borrowed at Time of |
| | | | | | | | Fair Value | Carı | ying Value | Maximum Collateral |
| | 1. | Current year total gen pledged (Lines 2+3) | ······ | | | | | | | |
| | 2. | Current year general a | | | | | | | | |
| | 3. | Current year separate | | | | | | | | |
| | 4. | Prior year-end total ge pledged | | | | | 1,003,435,571 | | 900,504,762 | 615,000,000 |

11. Debt (Continued)

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

| | | (1) | (2) | (3) | (4) |
|--------------|---------------------|----------------|--------------------|----------------------|--|
| | | Total (2+3) | General Account | Separate Accounts | Funding Agreements Reserves Established |
| 1. Current Y | ear | | | | |
| (a) Debt | | \$ | \$ | \$ | XXX |
| (b) Fund | ing agreements | 615,000,000 | 615,000,000 | | \$ |
| (c) Other | · | | | | XXX |
| (d) Aggr | egate total (a+b+c) | \$ 615,000,000 | \$ 615,000,000 | \$ | \$ |
| 2. Prior Yea | r-end | | | | |
| (a) Debt | | \$ | \$ | \$ | XXX |
| (b) Fund | ing agreements | 615,000,000 | 615,000,000 | | \$ |
| (c) Other | · | | | | XXX |
| (d) Aggr | egate total (a+b+c) | \$ 615,000,000 | \$ 615,000,000 | \$ | \$ |

(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 | Pension Benefits | | Postretirement Benefits | | ractual Benefits P No. 11 | |
|----|--|------------|------------------|------------|-------------------------|------------|------------------------------|--|
| | | 03/31/2021 | 12/31/2020 | 03/31/2021 | 12/31/2020 | 03/31/2021 | 12/31/2020 | |
| a. | Service cost | \$ 12,299 | \$ 49,196 | \$ | \$ | \$ | \$ | |
| b. | Interest cost | 69,726 | 278,904 | | | | | |
| C. | Expected return on plan assets | | | | | | | |
| d. | Transition asset or obligation | | | | | | | |
| e. | Gains and losses | | | | | | | |
| f. | Prior service cost or credit | | | | | | | |
| g. | Gain or loss recognized due to a settlement or curtailment | | | | | | | |
| h. | Total net periodic benefit cost | \$ 82,025 | \$ 328,100 | \$ | \$ | \$ | \$ | |

- (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 March 31, 2021 and December 31, 2020 was \$803,508 and \$2,087,150, respectively.

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

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

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

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

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

The portion of unassigned funds (surplus) represented or reduced by unrealized gains and (losses), net of capital gains tax, was \$(27,960,839) and \$(13,618,693) at March 31, 2021 and December 31, 2020, respectively.

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

14. Liabilities, Contingencies and Assessments

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

The Company invests in certain join ventures, limited liability companies ("LLCs") and partnerships, and in some cases makes a commitment for additional investment up to a maximum invested amount. As of March 31, 2021 commitments to make additional investments to joint ventures, LLCs and partnerships total \$19,713,637.

- (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
- F Joint and Several Liabilities

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

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

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

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

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

Various other lawsuits against the Company may arise in the course of the Company's business. Contingent liabilities arising from litigation, income taxes and other matters are not considered material in relation to the financial position of the Company. The litigation accrual was \$25,804,161 and \$24,774,327 at March 31, 2021 and December 31, 2020, 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 \$394,732,783 as of March 31, 2021. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of \$392,872,471 from counterparties as of March 31, 2021. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value measurements at reporting date

| | Description for each class of asset or liability | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Total |
|----|--|---------------|----------------|---------------|--------------------------|----------------|
| a. | Assets at fair value | | | | | |
| | COMMON STOCK (UNAFFILIATED) | \$ 45,592,201 | \$ | \$ 54,426,941 | \$ | \$ 100,019,142 |
| | DERIVATIVE ASSETS | 6,691,735 | 134,130,864 | | | 140,822,599 |
| | Total assets at fair value/NAV | \$ 52,283,936 | \$ 134,130,864 | \$ 54,426,941 | \$ | \$ 240,841,741 |
| b. | Liabilities at fair value | | | | | |
| | DERIVATIVE LIABILITIES | \$ 11,954,874 | \$ 45,297,872 | \$ | \$ | \$ 57,252,746 |
| | Total liabilities at fair value | \$ 11,954,874 | \$ 45,297,872 | \$ | \$ | \$ 57,252,746 |

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

| | Description | Ending balance as of 12/31/2020 | Transfers Into Level 3 | Transfers Out of Level 3 | Total Gains and (Losses) Included in Net Income | Total Gains and (Losses) Included in Surplus | Purchases | Issuances | Sales | Settlements | Ending Balance for 03/31/2021 |
|----|-------------------|---------------------------------------|---------------------------|-----------------------------|--|---|-----------|-----------|-------|-------------|-------------------------------------|
| a. | Assets | | | | | | | | | | |
| | COMMON STOCK | \$ 41,532,894 | \$ | \$ | \$ | \$ 12,894,047 . | \$ | \$ | \$ | \$ | \$ 54,426,941 |
| | Total assets | \$ 41,532,894 | \$ | \$ | \$ | \$ 12,894,047 | \$ | \$ | \$ | \$ | \$ 54,426,941 |
| b. | Liabilities | | | | | | | | | | |
| | Total liabilities | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ | \$ |

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended March 31, 2021.

- (4) The Company primarily owns common stock in one private entity with a carrying value of \$54,426,941, including unrealized gains of \$21,515,608. The valuation of the position is derived using the most recent equity raise level.
- (5) Derivatives Not Applicable
- B. Other Fair Value Disclosures

No additional disclosures are required pertaining to fair value measurement.

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

| Type of Financial Instrument | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Net Asset Value (NAV) | Not Practicable (Carrying Value) |
|------------------------------|-------------------------|------------------|--------------|------------------|------------------|--------------------------|----------------------------------|
| BONDS | . \$ 8,300,423,407 | \$ 7,705,735,079 | \$ 1,392,811 | \$ 6,499,947,003 | \$ 1,799,083,593 | \$ | \$ |
| CML | 1,084,357,450 | 1,034,363,961 . | | | 1,084,357,450 | | |
| OIA | 50,026,430 | 218,630,964 | | 4,346,973 | 45,679,457 | | 159,725,045 |
| INVESTMENT IN LLC | | 111,655,247 | | | | | 111,655,247 |
| COMMON STOCK | 134,619,142 | 134,619,142 | 45,592,201 | | 89,026,941 | | |
| INVESTMENT IN SUB | | 453,197,175 | | | | | 453,197,175 |
| CASH AND EQUIVALENTS | 241,493,031 | 241,493,031 | 241,493,031 | | | | |
| DERIVATIVES | 418,909,288 | 140,822,599 | 6,691,735 | 412,217,553 | | | |
| TOTAL ASSETS | 10,229,828,748 | 10,040,517,198 | 295,169,778 | 6,916,511,529 | 3,018,147,441 | | 724,577,467 |
| DERIVATIVE LIABILITIES | 63,929,631 | 57,252,746 | 11,954,874 | 51,974,757 | | | |
| TOTAL LIABILITIES | 63,929,631 | 57,252,746 | 11,954,874 | 51,974,757 | | | |

D. Not Practicable to Estimate Fair Value

As of March 31, 2021, the Company owns 10 financial instruments that were not practicable to estimate fair value.

| | Effective |
|---------------------------------------|--|
| Type or Class of Financial Instrument | Carrying Value Interest Rate Maturity Date Explanation |
| BA Common Stock | \$33,283,668 |
| BA Common Stock | |
| Short-Term Collateral Loan | |
| Common Stock | |
| Common Stock | |

Explanations

- 1: For our equity method investments, our carrying amount generally is our share of the net asset value of the funds or the partnerships, which approximates fair value.
- 2: Investments in subsidiaries are valued using the financial statements of the underlying related subsidiaries to approximate fair value.
- 3: Affiliated common stock is valued using the financial statements of the underlying related subsidiaries to approximate fair value.
- E. Nature and Risk of Investments Reported at NAV Not Applicable

21. Other Items

A. Unusual or Infrequent Items

The Company had no reportable material extraordinary items.

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

Assets values of \$4,028,429 and \$4,030,758 at March 31, 2021 and December 31, 2020, 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 March 31, 2021 is \$64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of March 31, 2021 or December 31, 2020

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

| | | Actual Cost | Book/Adjusted Carrying Value (Excluding Interest) | Fair Value | Other-Than- Temporary Impairment Losses Recognized |
|----|--|--------------|--|--------------|---|
| a. | Residential mortgage-backed securities | \$ 4,809,218 | \$ 4,728,954 | \$ 4,844,310 | \$ |
| b. | Commercial mortgage-backed securities | | | | |
| C. | Collateralized debt obligations | | | | |
| d. | Structured securities | | *************************************** | | |
| e. | Equity investment in SCAs | | *************************************** | | |
| f. | Other assets | | | | |
| g. | Total | \$ 4,809,218 | \$ 4,728,954 | \$ 4,844,310 | \$ |

- (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 May 13, 2021.

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

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

- E. Risk-Sharing Provisions of the Affordable Care Act (ACA)
 - (1) Accident and health insurance premium subject to the Affordable Care Act risk-sharing provisions
 - Did the reporting entity write accident and health insurance premium which is subject to the Affordable Care Act risk sharing provisions? NO
 - (2) Impact of Risk-Sharing Provisions of the Affordable Care Act on admitted assets, liabilities and revenue for the current year Not Applicable
 - (3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to prior year balance Not Applicable
 - (4) Roll-forward of risk corridors asset and liability balances by program benefit year Not Applicable
 - (5) ACA risk corridors receivable as of reporting date Not Applicable
- 25. Change in Incurred Losses and Loss Adjustment Expenses None
- 26. Intercompany Pooling Arrangements Not Applicable
- 27. Structured Settlements Not Applicable
- 28. Health Care Receivables Not Applicable
- 29. Participating Policies

For the reporting quarter ended September 30, 2020, the Company's assumed participating policies were approximately 1.7% of the total life insurance in force. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the Cedants policy administration system. The amount of dividend expense incurred for the period ending March 31, 2021 and the year ended December 31, 2020 was \$1,186,226 and \$5,787,434, 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 [| Х] |
|-----|---|-------|-------|---------------|---------|
| 1.2 | If yes, has the report been filed with the domiciliary state? | Yes | [] | No [| Х] |
| 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 [| Х] |
| 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 | [X] | No [|] |
| 3.3 | If the response to 3.2 is yes, provide a brief description of those changes. On February 1, 2021, KKR & Co. Inc. ("KKR") indirectly acquired a majority interest in Accordia Life and Annuity Company ("Accordia") following the merger of Global Atlantic Financial Group Limited ("GAFGL") and Magnolia Merger Sub Limited, with GAFGL as the surviving entity of the merger transaction. Prior to the merger transaction, Magnolia Merger Sub Limited was a Bermuda exempted company, a direct wholly owned subsidiary of Magnolia Parent LLC (now known as The Global Atlantic Financial Group LLC or "TGAFGL") and an indirect subsidiary of KKR. Accordingly, TGAFGL is now the holding company of GAFGL and KKR is deemed the ultimate controlling person of Accordia. In connection with the merger transaction, on February 1, 2021, Accordia entered into an investment management agreement with Kohlberg Kravis Roberts & Co. L.P., a Delaware limited partnership and KKR subsidiary. | | | | |
| 3.4 | Is the reporting entity publicly traded or a member of a publicly traded group? | Yes | [X] | No [|] |
| 3.5 | If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. | | 00014 | 04912 | |
| 4.1 | Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? | Yes | [] | No [| Х] |
| 4.2 | If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation. | | | | |
| | 1 Name of Entity NAIC Company Code State of Domicile | | | | |
| | Name of Entity 1971 Good State of Borniolic | | | | |
| 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? |] N | o [X |] N/ <i>F</i> | 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). | ı | 04/29 |)/2016 | |
| 6.4 | By what department or departments? | | | | |
| 6.5 | lowa Insurance Department Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [|] N | 0 [|] N/A | 4 [X] |
| 6.6 | Have all of the recommendations within the latest financial examination report been complied with? |] N | 0 [|] N/ | X] A |
| 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 [| Х] |
| 7.2 | If yes, give full information: | | | | |
| 8.1 | Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? | Yes | [X] | No [|] |
| 8.2 | If response to 8.1 is yes, please identify the name of the bank holding company. The Goldman Sachs Group Inc. | | | | |
| 8.3 | Is the company affiliated with one or more banks, thrifts or securities firms? | Yes | [X] | No [|] |
| 8.4 | If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator. | | | | |

| 1 Affiliate Name | 2 Location (City, State) | 3 FRB | 4 OCC | 5 FDIC | 6 SEC |
|---|-----------------------------|----------|----------|-----------|----------|
| REDI Global Technologies LLC | \ 1, / | NO | N0 | NO | YES |
| Epoch Securities, Inc. | | | | | NO. |
| Mercer Allied Company, L.P. | | | | | YES |
| Forethought Investment Advisors, LLC | | | | | YES |
| Forethought Distributors, LLC | | | | | YES |
| KKR Credit Advisors (Singapore) Pte. Ltd. | | | | N0 | YES |
| KKR Registered Advisor LLC | New York, NY | N0 | N0 | N0 | YES |
| Kohlberg Kravis Roberts & Co. L.P. | New York, NY | NO | N0 | NO | YES |
| FS/KKR Advisor, LLC | New York, NY | NO | NO | NO | YES |
| KKR Credit Advisors (US) LLC | San Francisco, CA | N0 | N0 | N0 | YES |
| KKR Capital Markets LLC | New York, NY | NO | N0 | NO | YES |
| MCS Capital Markets LLC | New York, NY | N0 | N0 | N0 | YES |
| | | | | | |

| 9.1 | Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? | al and professional | Yes [X |] No [] |
|---------------------|---|--|----------|---|
| 0.11 | (e) Accountability for adherence to the code. | | | |
| 9.11 | If the response to 9.1 is No, please explain: | | | |
| 9.2 9.21 | Has the code of ethics for senior managers been amended? If the response to 9.2 is Yes, provide information related to amendment(s). | | Yes [|] No [X] |
| 9.3 9.31 | Have any provisions of the code of ethics been waived for any of the specified officers? | | Yes [|] No [X] |
| | FINANCIAL | | | |
| 10.1 10.2 | Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? If yes, indicate any amounts receivable from parent included in the Page 2 amount: | | | |
| | INVESTMENT | | | |
| 11.1 11.2 | Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwase by another person? (Exclude securities under securities lending agreements.) | | Yes [|] No [X] |
| 12. | Amount of real estate and mortgages held in other invested assets in Schedule BA: | | | |
| 13. 14.1 14.2 | Amount of real estate and mortgages held in short-term investments: | | | |
| | | 1 Prior Year-End Book/Adjusted Carrying Value | Bo Ca | 2 rrent Quarter ook/Adjusted arrying Value |
| | Bonds \$ Preferred Stock \$ | | | |
| | Common Stock | | | 453 , 197 , 175 |
| 14.24 | Short-Term Investments | | | |
| | Mortgage Loans on Real Estate\$ | | | |
| | All Other | | | 450 407 475 |
| | Total Investment in Parent included in Lines 14.21 to 14.26 above | | | 453 , 197 , 175 |
| 15.1 | Has the reporting entity entered into any hedging transactions reported on Schedule DB? | | Yes [X | 1 No [] |
| | If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? | | | |
| 16. | For the reporting entity's security lending program, state the amount of the following as of the current statement date: | | | |
| | 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 | | .\$ | |
| | 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts | | | |
| | 16.3 Total payable for securities lending reported on the liability page. | | .\$ | |

| | 1 | | | xaminers Han | dbook, complete | the following: | | |
|--|---|---|--|--|----------------------|---|-------|-------------------------------|
| | odian(s) | | | Custodian Addre | ess | | | |
| US Bank N.A | | | 1025 Connect | ashington DC 20036 | | | | |
| For all agreements to ocation and a comp | | ith the requirements of the NAIC | C Financial Cond | lition Examine | rs Handbook, pr | ovide the name, | | |
| 1 Nam | | 2 Location(s) | | nation(s) | | | | |
| | y changes, including | name changes, in the custodial | n(s) identified in | 17.1 during th | e current quarter | r? | Yes [|] No [X |
| Old Cus | | 2 New Custodian | Date | 3 of Change | | 4 Reason | | |
| | | | | | | | | |
| make investment de | ecisions on behalf of | vestment advisors, investment r the reporting entity. For assets t ment accounts"; "handle secu | that are manage | | | | | |
| | Name of Firm | or Individual | 2 Affilia | tion | | | | |
| | | | | | | | | |
| Kohlberg Kravis Ro | berts & Co. L.P | | A | | | | | |
| 17.5097 For those fi | irms/individuals liste | d in the table for Question 17.5, more than 10% of the reporting | do any firms/ind | ividuals unaffi | liated with the re | porting entity (i.e. | Yes | [] No [] |
| 17.5098 For firms/in | idividuals unaffiliated | with the reporting entity (i.e. de | esignated with a | "U") listed in th | ne table for Ques | stion 17.5, does the | | |
| | · · | t aggregate to more than 50% o | | • | | | | [] No [] |
| able below. | idividuais listed in the | e table for 17.5 with an affiliation | 1 code of "A" (all | | | | ne | |
| 1 | | 2 | | | 3 | 4 | | 5 Investment Management |
| | | | | | | | | Agreement |
| Central Registratio | | Name of Firm or Individual | | Legal Entity | Identifier (LEI) | Registered With | | |
| Depository Numbe | r Goldman Sachs As | Name of Firm or Individual set Management CLO, Corp | | 5493000C7DKP\ | Identifier (LEI) | Registered With | (| (IMA) Filed |
| Depository Numbe | Goldman Sachs As Kohlberg Kravis | Name of Firm or Individual set Management CLO, Corp | | 5493000C7DKP\ K3NEK11EF7N3J | (VE0MA87 IVJE7V46 | | | (IMA) Filed |
| <u>Depository Numbe</u> 107738 | Goldman Sachs As Kohlberg Kravis | set Management CLO, Corp Roberts & Co. L.P | | 5493000C7DKP\ K3NEK11EF7N3J | VEOMA87IVJE7V46 | | | (IMA) Filed OS |
| Depository Number 107738 | Goldman Sachs As Kohlberg Kravis I quirements of the Putable Securities, the reconnecessary to perrot available. gor is current on all class an actual expectations. | set Management CLO, Corp Roberts & Co. L.P | I of the NAIC Invillowing elements ecurity does not expanded by a payments. | 5493000C7DKP\ K3NEK11EF7N3 estment Analy s for each self- exist or an NAl | /VEOMA87 | followed?security: | Yes | (IMA) Filed)S |
| Depository Number 107738 | Goldman Sachs As Kohlberg Kravis I Wohlberg Kravis I Rollberg K | set Management CLO, Corp | I of the NAIC Invalue Illowing elements ecurity does not expayments. Contracted interest of the Invalue Illowing element C Designation red by an NAIC CR for examination the Illowing element of the Invalue Illowing element of the Invalue Illowing element of the Illowing elements of th | estment Analy s for each self- exist or an NAl st and principa ts of each self- exist of each self- exist or an included the self- exist of each s | /VEOMA87 | followed?security: ting for an FE or PL | Yes | (IMA) Filed)S |
| Depository Number 107738 | Goldman Sachs As Kohlberg Kravis I Wohlberg Kravis I Rollberg K | set Management CLO, Corp | Illowing elements ecurity does not elements. contracted interest of the contracted interest in the contracted in the contracted interest in the contracted in the contracted interest in the contracted in the contracted in the contracted i | estment Analy s for each self- exist or an NAl st and principa tts of each self- exported for the text provided for the text provided for the text insuration of the SVO. | /VEOMA87 | followed?security: ting for an FE or PL GI security: SRO which is shown | Yes | (IMA) Filed)S |
| Depository Number 107738 | Goldman Sachs As. Kohlberg Kravis I quirements of the Pu connecessary to perrot available. gor is current on all of the sas an actual expectative self-designated in the sas purchased prior entity is holding cap signation was derive rivate letter rating he entity is not permittentity self-designated a Schedule BA non-ere purchased prior entity is holding cap and a public credit rating. | set Management CLO, Corp | Illowing elements ecurity does not elements. Contracted interest of by an NAIC CR for examination to the PL security winting entity is cer | estment Analy for each self- exist or an NAl st and principa tts of each self- exist or an its legal of the Prin its legal of the SVO. tifying the follow | /VEOMA87 | followed?security: Security: GI security: SRO which is shown of each self-designated | Yes | (MA) Filed S |
| Depository Number 107738 | Goldman Sachs As Kohlberg Kravis I Goldman Sachs As Goldman Sachs I Goldman Sachs | set Management CLO, Corp | Ilowing elements ecurity does not elements. Contracted interest by an NAIC CR for examination the PL security winting entity is cer C Designation reassigned by an Naic CR for examination the PL security winting entity is cer C Designation reassigned by an Naic CR for examination the PL security winting entity is cer C Designation reassigned by an Naic CR for examination reassigned by an Naic CR for examination reassigned by an Naic CR for examination reassigned for examination reasons and the contract of | estment Analy soft or each self- exist or an NAl st and principal est and principal | VEOMA87 | followed? security: ting for an FE or PL GI security: SRO which is shown of each self-designated as an NRSRO prior to | Yes | (MA) Filed S |

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 | .\$1,034,363,961 |
| | 1.14 Total Mortgages in Good Standing | .\$ 1,034,363,961 |
| | 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) | |
| 1.5 | | .\$ |
| 1.6 | Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter 1.61 Farm Mortgages | o. |
| | | |
| | 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? | |
| 3.2 | If yes, please provide the amount of custodial funds held as of the reporting date | |
| 3.3 | Do you act as an administrator for health savings accounts? | |
| 3.4 | If yes, please provide the balance of the funds administered as of the reporting date | |
| 4. | Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? | Yes [X] No [] |
| 4.1 | If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? | Yes [] No [] |
| Fraterr 5.1 | In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? | Yes [] No [] N/A [] |
| 5.2 | If no, explain: | |
| 6.1 | Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? | Yes [] No [] |
| 6.2 | If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus? | |
| | Date Outstanding Lien Amount | |

| Date | Outstanding Lien Amount |
|------|-------------------------|
| | |

6

SCHEDULE S - CEDED REINSURANCE

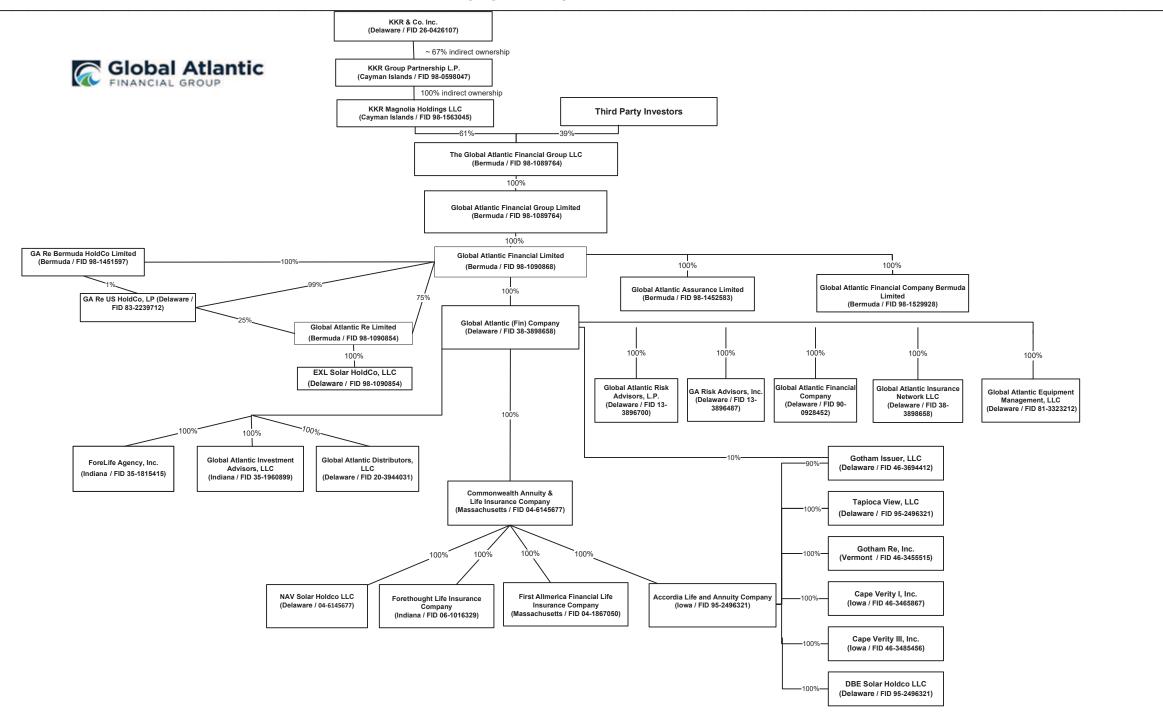
| | Showing All New Reinsurance Treaties - Current Year to Date | | | | | | | | | | | | |
|-------------------------|---|------------------|----------------------|----|-----------------------|--------------------------|---------------------|--|---|--|--|--|--|
| NAIC Company Code | 2 ID Number | 3 Effective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

Current Year To Date - Allocated by States and Territories **Direct Business Only** Life Contracts 4 6 Accident and Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees Active Status Total olumns Deposit-Type Contracts Annuity Considerations Considerations States, Etc Premiums 2,478,979 Through 5 (a) Alabama . AL 2.478.979 Alaska 184, 163 184, 163 ΑK 3. Arizona ΑZ 3 249 216 3 249 216 Arkansas .566,452 566,452 AR 5. California 41,738,310 41,738,310 6. Colorado CO .3.372.959 .3.372.959 Connecticut 1,805,090 1,805,090 СТ 8. Delaware DE 355 472 355 472 District of Columbia 70,539 .70,539 DC 10. Florida FL 9 168 865 9 168 865 11. Georgia .3,556,530 .3,556,530 GΑ 1,816,067 12 Hawaii 1.816.067 ΗΙ 13. Idaho. ID .584,096 .584,096 14. Illinois 3,710,062 .3,710,062 IL 15. 2.511.949 Indiana IN 2.511.949 .4,848,172 .4,848,172 IΑ 17 Kansas KS 1 018 851 1 018 851 18. Kentucky 2,070,735 2,070,735 KY 2,231,739 19. Louisiana .2,231,739 20. Maine. ME .270.971 270.971 21. 22. Maryland 2,063,470 2,063,470 MD Massachusetts MA 1.478.191 1.478.191 23 Michigan 2,998,675 MI 24. Minnesota MN 5 568 418 5 568 418 25. Mississippi 767,772 767,772 MS 1,334,467 26 Missouri МО 1.334.467 27. Montana .118.207 MT ..118.207 28 Nebraska 1,204,684 1,204,684 NE 29. Nevada. ΝV 2 049 165 2 049 165 30. New Hampshire 279,946 279,946 NH 31. New Jersey NJ 9 288 599 9 288 599 32. .328,060 .328,060 NM 33 New York 8.730.379 .8.730.379 NY 34. North Carolina .4,003,822 NC 4,003,822 35 North Dakota 297,571 297,571 ND 36. Ohio. ОН 6.293.492 6.293.492 37. Oklahoma .872,392 .872,392 OK 38. Oregon. OR 1 094 646 1 094 646 39. Pennsylvania .3,847,341 .3,847,341 PΑ 40 Rhode Island RI 202.542 202.542 41. South Carolina 1.351.602 1.351.602 SC 42 South Dakota SD .296,873 296,873 43. Tennessee. TN 2.428.638 2.428.638 44 .17, 193, 394 17, 193, 394 TX 45. Utah. UT 2.770.737 2 770 737 46. Vermont 166,407 166,407 VT 47 Virginia . VA 2.416.600 2 416 600 48. Washington 3,031,919 3,031,919 WA 49 West Virginia 283.630 283,630 WV 50. Wisconsin. WΙ 1.942.053 1.942.053 51. Wyoming .137,018 137,018 WY 52. American Samoa AS N 546 546 GU N. 54. Puerto Rico .134,682 .134,682 55. U.S. Virgin Islands V١ Ν 861 861 56 Northern Mariana Islands MP 57. Canada . CAN N 19.347 19.347 58. Aggregate Other Aliens 559,041 559,041 XXX OT 59. Subtotal XXX 171.164.520 171.164.520 90. Reporting entity contributions for employee benefits XXX Dividends or refunds applied to purchase paid-up 91. .858.430 858.430 XXX 92. XXX. or premium paying period ... Premium or annuity considerations waived under disability or other contract provisions. 93. .310.437 310.437 XXX Aggregate or other amounts not allocable by State 94 XXX. 95. Totals (Direct Business)... XXX 172 333 387 172 333 387 96 Plus Reinsurance Assumed 19,005,884 XXX Totals (All Business)... 97 XXX 191 339 271 191 339 271 Less Reinsurance Ceded. 98 .60,231,601 .60,231,601 XXX 99 Totals (All Business) less Reinsurance Ceded 131, 107, 670 131, 107, 670 XXX DETAILS OF WRITE-INS 58001 ZZZ Other Alien 559,041 559,041 XXX 58002. XXX 58003 XXX 58998 Summary of remaining write-ins for Line 58 from xxx 559,041 559,041 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)

| Active Status Counts: | |
|--|--|
| L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG50 | R - Registered - Non-domiciled RRGs |
| E - Eligible - Reporting entities eligible or approved to write surplus lines in the state | Q - Qualified - Qualified or accredited reinsurer. |
| N. None of the above. Not allowed to write business in the state. | |

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



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

| | 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 | |
| | | | | | | | | Domi | | | | | | Filing | |
| | | NIAIO | | | | Exchange | Names of | Domi- | ship | | Management, | ship | | | |
| | | NAIC | | l ₋ | | if Publicly Traded | Names of | ciliary | to | 5: " 6 : " 11 | Attorney-in-Fact, | Provide | | Re- | |
| Group | <u> </u> | Company | | Federal | | (U.S. or | Parent, Subsidiaries | Loca- | Reporting | Directly Controlled by | Influence, | Percen- | Ultimate Controlling | quired? | |
| Code | Group Name | Code | Number | RSSD | CIK | International) | Or Affiliates | tion | Entity | (Name of Entity/Person) | Other) | tage | Entity(ies)/Person(s) | (Y/N) | * |
| | | | | | | | | 51111 | | | | 400 000 | The Global Atlantic Financial Group | | |
| | | | . 98-1089764 | | | | Global Atlantic Financial Group Limited | BMU | NIA | The Global Atlantic Financial Group LLC | Ownership | 100.000 | The Olehal Addards Financial Cons | | |
| | | | 00 0000450 | | | | Olahal Aklankia Financial Omana | DE. | NII A | Olehel Allertie (Fin) Orner | 0 | 100 000 | The Global Atlantic Financial Group | | |
| | | | . 90-0928452 | | | | Global Atlantic Financial Company | DE | NIA | Global Atlantic (Fin) Company | Ownership | 100.000 | The Global Atlantic Financial Group | | |
| | | | . 38-3898658 | | | | Global Atlantic (Fin) Company | DE | NIA | Global Atlantic Financial Limited | Ownership | 100.000 | LLC | | |
| | | | . 30-3030030 | | | | Grobal Atlantic (Fill) Company | UE | NIA | Global Atlantic Financial Limited | Owner Sirrp | 100.000 | The Global Atlantic Financial Group | | |
| | | | . 98-1090868 | | | | Global Atlantic Financial Limited | BMU | NIA | Global Atlantic Financial Group Limited | Ownership | 100.000 | III C | | |
| | | | . 50 1050000 | | | | Grobal Atlantic I maneral Elimited | DWO | | Grobal Attaintie i maneral Group Elimited | Office Strip. | | The Global Atlantic Financial Group | | |
| | | | . 98-1090854 | | | | Global Atlantic Re Limited | BMU | IA | Global Atlantic Financial Limited | Ownership | 75.000 | LLC | | |
| | | | | | - | | drobat Attantio no Elimitod | | | diobal Actuaters i manoral Elimicoa | omici dirip. | | The Global Atlantic Financial Group | | |
| | | | . 98-1090854 | | | | Global Atlantic Re Limited | BMU | IA | GA Re US HoldCo, LP | Ownership | 25.000 | LLC | | |
| | | | | | | | | | | | | 20.000 | The Global Atlantic Financial Group | | |
| | | | 13-3896700 | | | | Global Atlantic Risk Advisors, L.P. | DE | NIA | Global Atlantic (Fin) Company | Owner ship | 100.000 | LLC | | |
| | | | | | | | | | | , , , , , , , , , , , , , , , , , , , | | | The Global Atlantic Financial Group | | |
| | | | . 38-3898658 | | | | Global Atlantic Insurance Network, LLC | DE | NIA | Global Atlantic (Fin) Company | Ownership | 100.000 | LLC | | |
| | | | | | | | · | | | | | | The Global Atlantic Financial Group | | |
| | | | . 13-3896487 | | | | GA Risk Advisors, Inc. | DE | NIA | Global Atlantic (Fin) Company | Ownership | 100.000 | LLC | | |
| | | | | | | | Global Atlantic Financial Company Bermuda | | | | | | The Global Atlantic Financial Group | | |
| | | | . 98-1529928 | | | | Limited | BMU | NIA | Global Atlantic Financial Limited | Owner ship | 100.000 | LLC | | |
| | | | . 98-1089764 | 4520225 | | | The Global Atlantic Financial Group LLC | BMU | NIA | KKR Magnolia Holdings LLC | Owner ship | 61.000 | KKR Group Partnership L.P. | | |
| | | | . 98-1089764 | . 4520225 | | | The Global Atlantic Financial Group LLC | BMU | NIA | Third Party Investors | Ownership | 39.000 | . Third Party Investors | | |
| | | | 98-1563045 | | | | KKR Magnolia Holdings LLC | CYM | NIA | KKR Group Partnership L.P. | Ownership | 100.000 | KKR & Co. Inc. | | |
| | | | . 98-0598047 | | | | KKR Group Partnership L.P. | CYM | NIA | KKR & Co, Inc. | Ownership | 67.000 | KKR & Co. Inc. | | |
| 2004 | | 20112 | | 0570404 | 70000 | | First Allmerica Financial Life Insurance | | | Commonwealth Annuity and Life Insurance | | 400 000 | The Global Atlantic Financial Group | | |
| 3891 | Global Atlantic Grp | 69140 | . 04–1867050 | . 2578101 | . 793699 | | Company | MA | IA | Company | Ownership | 100.000 | ЩС | | |
| 2001 | Global Atlantic Grp | 84824 | 04 6145677 | 2050270 | 1391312 | | Commonwealth Annuity and Life Insurance | М | 1.4 | Clabal Atlantia (Fin) Company | O-manahi- | 100,000 | The Global Atlantic Financial Group LLC | | |
| 3891 | GIODAL ALTAILLE GFP | 94024 | 04–6145677 | . 3958278 | | | Company | MA | IA | Global Atlantic (Fin) Company Commonwealth Annuity and Life Insurance | Ownership | 100.000 | The Global Atlantic Financial Group | | |
| 3891 | Global Atlantic Grp | 62200 | 95-2496321 | | | | Accordia Life and Annuity Company | IA | RE | Company | Ownership. | 100.000 | THE GIODAL ATTANTIC FINANCIAL GROUP | | |
| 1 606 | Global Atlantic Gip | 92200 | 93-2490321 | | | | According Life and Annuity Company | I M | nc | Company | Owner Sirrp | 100.000 | The Global Atlantic Financial Group | | |
| | | | 46-3694412 | | | | Gotham Issuer, LLC | DE | NIA | Global Atlantic (Fin) Company | Ownership. | 10.000 | III C | | |
| | | | 10 0001112 | | | | dottiam 100dol , EE0 | | | diobal Actuation (1711) company | omer om p | | The Global Atlantic Financial Group | | |
| | | | 46-3694412 | | | | Gotham Issuer, LLC | DE | NIA | Accordia Life and Annuity Company | Ownership. | 90.000 | LLC | | |
| | | | | | | | , | | | | , | | The Global Atlantic Financial Group | | |
| | | | . 95-2496321 | . | | | DBE Solar Holdco LLC | DE | NIA | Accordia Life and Annuity Company | Ownership | 100.000 | ЩС | | |
| | | | | | 1 | | | | | | | | The Global Atlantic Financial Group | | |
| 3891 | Global Atlantic Grp | 15333 | . 46-3455515 | | | | Gotham Re, Inc. | VT | IA | Accordia Life and Annuity Company | Ownership | 100.000 | . ЦС | | |
| | | | | | 1 | | | | | | | | The Global Atlantic Financial Group | | |
| | | | . 95-2496321 | . | | | Tapioca View, LLC | DE | NIA | Accordia Life and Annuity Company | Ownership | 100.000 | LLC | | |
| | L | | | | 1 | | | | 1 | | | | The Global Atlantic Financial Group | | |
| 3891 | Global Atlantic Grp | 15475 | 46–3465867 | . | - | | Cape Verity I, Inc. | IA | IA | Accordia Life and Annuity Company | Ownership | 100.000 | ЩС | | |
| 0004 | | 45.470 | | | | | | | | | | 400.000 | The Global Atlantic Financial Group | | |
| 3891 | Global Atlantic Grp | 15473 | . 46-3485456 | · | - | | Cape Verity III, Inc. | IA | IA | Accordia Life and Annuity Company | Ownership | 100.000 | The Olebel Address 51 110 | | |
| | | | DE 1000000 | | 1 | | Clabal Atlantia Impartment Advisors 110 | į NI | NI A | Clabel Atlantic (Fin) Communication | O-manahi - | 100 000 | The Global Atlantic Financial Group | | |
| | | | . 35-1960899 | | - | - | Global Atlantic Investment Advisors, LLC | IN | NIA | Global Atlantic (Fin) Company | Ownership | 100.000 | LLC | | |
| | | 1 | 20-3944031 | | 1 | | Global Atlantic Distributors IIC | DE | NIA | Global Atlantic (Fin) Company | Ownership. | 100.000 | The Global Atlantic Financial Group | | |
| | | | . 20-0344001 | 1 | - | | Global Atlantic Distributors, LLC | VE | NIA | Global Atlantic (Fin) Company | Owner 2011h | 100.000 | The Global Atlantic Financial Group | | |
| | | 1 | 35-1815415 | | 1 | | ForeLife Agency, Inc | IN | NIA | Global Atlantic (Fin) Company | Ownership_ | 100.000 | THE GLODAL ATTANTIC FINANCIAL GROUP | | |
| | | l | . 55 1015415 | 1 | . | | TOTOLITO Agonoy, THO | | | Commonwealth Annuity and Life Insurance | omor surp. | 100.000 | The Global Atlantic Financial Group | | |
| 3891 | Global Atlantic Grp | 91642 | 06-1016329 | | 1554348 | | Forethought Life Insurance Company | IN | IA | Company | Ownership | 100.000 | III C | | |
| ו טטע | vioual Atlantic dip | ٢٠٠٤ ټا | 6700 10 10059 | | . 1004040 | · · · · · · · · · · · · · · · · · · · | I or criought Life insurance company | | φI <i>Π</i> | voiiiparry | Tomilor Sittp | 100.000 | LLV | | · · · · · · · · · · · · · · · · · · · |

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|-------|------------|---------|--------------|---------|-----|--------------------|---|---------|-----------|---|-------------------|---------|-------------------------------------|---------|----|
| | | | | | | | | | | | 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) | * |
| | • | | | | | | | | | | · | | The Global Atlantic Financial Group | | |
| | | | . 81-3323212 | | | . | Global Atlantic Equipment Management, LLC | DE | NI A | Global Atlantic (Fin) Company | Owner ship | 100.000 | LLC | | |
| | | | | | | | | | | | | | The Global Atlantic Financial Group | | |
| | | | . 98-1452583 | | | | Global Atlantic Assurance Limited | BMU | NI A | Global Atlantic Financial Limited | Ownership | 100.000 | . LLC | | |
| | | | 98-1451597 | | | | OA De Demonde HeldOe Limited | BMU | NIA | Olebel Atlantia Financial Limited | 0 | 100.000 | The Global Atlantic Financial Group | | |
| | | | 98-1451597 | | | | GA Re Bermuda HoldCo Limited | BMU | NIA | Global Atlantic Financial Limited | Ownership | | The Global Atlantic Financial Group | | |
| | | | 83-2239712 | | | | GA Re US HoldCo. LP | DF | NIA | Global Atlantic Financial Limited | Owner ship | 99.000 | IIIC | | |
| | | | 00 22007 12 | | | | un ne co nordoo, Li | | | diobal Atlantic I mancial Elimited | owner arrip. | | The Global Atlantic Financial Group | | |
| | | | 83-2239712 | | | | GA Re US HoldCo. LP | DE | NIA | GA Re Bermuda HoldCo Limited | Ownership | 1.000 | LLC | | |
| | | | 1 | | | | | | | | | | The Global Atlantic Financial Group | | |
| | | | . 98-1090854 | | | | EXL Solar HoldCo, LLC | DE | NIA | Global Atlantic Re Limited | Ownership | 100.000 | LLC | | |
| | | | | | | | | | | Commonwealth Annuity and Life Insurance | | | The Global Atlantic Financial Group | | |
| | | | . 04–6145677 | | | | Na lar Hold LC | DE | NI A | | Owner ship | 100.000 | LLC | | |
| | | | | | | 1 | | | | | | | | | 1 |

| Asterisk | | | Expla | n | |
|----------|--|--|-------|---|--|
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| | | | | | |

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.

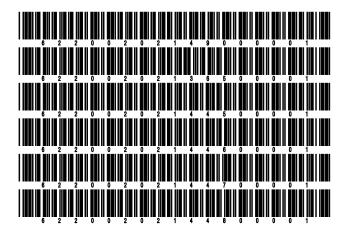
| | Response |
|---|---|
| Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO |
| | NO NO |
| Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with 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]
- Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
- 5. 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

| | nai TTTICO IIIO TOI 7 IOCOTO EIITO EC | | | | | | | | | |
|-------|---|---------|------------------------|---------------------|-----------------|--|--|--|--|--|
| | | | Current Statement Date | | | | | | | |
| | | 1 | 2 | 3 | December 31 | | | | | |
| | | | | Net Admitted Assets | Prior Year Net | | | | | |
| | | Assets | Nonadmitted Assets | (Cols. 1 - 2) | Admitted Assets | | | | | |
| 2504. | Miscellaneous Accounts Receivable | 203,302 | 203,302 | | | | | | | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 203,302 | 203,302 | | | | | | | |

| Additional | \A/rita i | no for | Lighilition | Line 25 |
|------------|-----------|--------|-------------|---------|
| Additional | vvrite-i | ns tor | Liabilities | Line 25 |

| / taaitioi | di Wille ilis foi Elabilities Elife 20 | | |
|------------|---|----------------|-------------|
| | | 1 | 2 |
| | | Current | December 31 |
| | | Statement Date | Prior Year |
| 2504. | Intercompany Payable | 23,000,000 | |
| 2597. | Summary of remaining write-ins for Line 25 from overflow page | 23,000,000 | |

Additional Write-ins for Summary of Operations Line 8.3

| Additional Write-ins for Summary of Operations Line 8.3 | | | |
|--|--------------|------------|------------------|
| | 1 | 2 | 3 |
| | Current Year | Prior Year | Prior Year Ended |
| | To Date | To Date | December 31 |
| 08.304. FwH - NII Deriv realized gains | 99,868 | | |
| 08.397. Summary of remaining write-ins for Line 8.3 from overflow page | 99,868 | | |

SCHEDULE A - VERIFICATION

Real Estate

| | Real Estate | 1 | |
|-----|---|--------------|------------------|
| | | 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 recognized | | |
| 8. | Deduct current year's depreciation | | |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | |
| 10. | Deduct total nonadmitted amounts | | |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | |

SCHEDULE B - VERIFICATION

Mortgage Loans

| | Wortgage Loans | 1 | 2 |
|-----|---|---------------|------------------|
| | | • | Prior Year Ended |
| | | Year to Date | December 31 |
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 1,070,109,452 |
| 2. | Cost of acquired: | | |
| | | | 23,750,000 |
| | 2.2 Additional investment made after acquisition | | 1,500,000 |
| 3. | 2.1 Actual cost at time of acquisition 2.2 Additional investment made after acquisition Capitalized deferred interest and other | | |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase (decrease) | | |
| 6. | Total gain (loss) on disposals | (638,343) | (61,682) |
| 7. | Deduct amounts received on disposals | 28,811,466 | 31,489,326 |
| 8. | Deduct amortization of premium and mortgage interest points and commitment fees | 167.537 | 798.941 |
| 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) | 1,034,363,961 | 1,063,757,396 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | 1,034,363,961 | 1,063,757,396 |
| 14. | Deduct total nonadmitted amounts | | |
| 15. | Statement value at end of current period (Line 13 minus Line 14) | 1,034,363,961 | 1,063,757,396 |

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 | 352,730,066 | 324,614,252 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition | 12,068,067 | 73, 112, 141 |
| | 2.1 Actual cost at time of acquisition | 172,265 | 3,333,899 |
| 3. | Capitalized deferred interest and other | | |
| 4. | Accrual of discount | 533 | 294 |
| 5. | Unrealized valuation increase (decrease) | (12,634,077) | (26,428,682) |
| 6. | Total gain (loss) on disposals | 1,316,475 | |
| 7. | Unrealized valuation increase (decrease) Total gain (loss) on disposals Deduct amounts received on disposals | 23,367,117 | 9,692,564 |
| 8. | Deduct amortization of premium and depreciation | | |
| 9. | Total foreign exchange change in book/adjusted carrying value | | |
| 10. | Deduct current year's other than temporary impairment recognized | | 12,209,273 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | 330,286,212 | 352,730,066 |
| 12. | Deduct total nonadmitted amounts | | 270 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 330,286,212 | 352,729,796 |

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 | 7,910,553,566 | 6,813,026,424 |
| 2. | Cost of bonds and stocks acquired | | 2,727,619,685 |
| 3. | Accrual of discount | (5,920,479) | 23, 130, 303 |
| 4. | Unrealized valuation increase (decrease) | 31,254,753 | (57,483,658) |
| 5. | Total gain (loss) on disposals | 13,000,345 | 39,712,515 |
| 6. | Deduct consideration for bonds and stocks disposed of | 266,749,780 | 1,600,512,168 |
| 7. | Deduct amortization of premium | (5,056,996) | 25,905,713 |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 9. | Deduct current year's other than temporary impairment recognized | | 15,478,950 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees | | 5,831,171 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | 8,293,551,397 | 7,910,553,566 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | 8,293,551,397 | 7,910,553,566 |

STATEMENT AS OF MARCH 31, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE D - PART 1B

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

| | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 |
|-------------------------------------|--------------------|-----------------|-----------------|----------------------|------------------|----------------|----------------|--------------------|
| | Book/Adjusted | | J | 4 | Book/Adjusted | Book/Adjusted | Book/Adjusted | o 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) | 4,228,319,865 | 273,057,597 | 137,693,974 | (188,473,611) | 4, 175, 209, 877 | | | 4,228,319,865 |
| 2. NAIC 2 (a) | 3,019,682,297 | 314,971,721 | 122,965,349 | , , , | 3,432,276,967 | | | 3,019,682,297 |
| 3. NAIC 3 (a) | 57,084,620 | 5,878,544 | 97,070 | (25,815,259) | 37,050,835 | | | 57,084,620 |
| 4. NAIC 4 (a) | 28,690,636 | 13,348,153 | 726,906 | (21, 107, 385) | 20,204,498 | | | 28,690,636 |
| 5. NAIC 5 (a) | 21,516,069 | 16,649,139 | 4,047,854 | 6,875,550 | 40,992,904 | | | 21,516,069 |
| 6. NAIC 6 (a) | | | | | | | | |
| 7. Total Bonds | 7,355,293,487 | 623,905,154 | 265,531,153 | (7,932,407) | 7,705,735,081 | | | 7,355,293,487 |
| | | | | | | | | |
| | | | | | | | | |
| PREFERRED STOCK | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| 8. NAIC 1 | | | | | | | | |
| 9. NAIC 2 | | | | | | | | |
| 10. NAIC 3 | | | | | | | | |
| 11. NAIC 4 | | | | | | | | |
| 12. NAIC 5 | | | | | | | | |
| 13. NAIC 6 | | | | | | | | |
| 14. Total Preferred Stock | | | | | | | | |
| 15. Total Bonds and Preferred Stock | 7,355,293,487 | 623,905,154 | 265,531,153 | (7,932,407) | 7,705,735,081 | | | 7,355,293,487 |

|) Book/Adjusted Carrying Value colur | mn for the end of the current reporti | ng period includes the following amour | nt of short-term and cash equivalent b | onds by NAIC designation: | |
|--------------------------------------|---------------------------------------|--|--|---------------------------|-------------|
| NAIC 1 \$ | ; NAIC 2 \$ | .; NAIC 3 \$ | NAIC 4 \$ | ; NAIC 5 \$ | ; NAIC 6 \$ |

STATEMENT AS OF MARCH 31, 2021 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 Vear-to-Date

9199999 Totals

SCHEDULE DA - VERIFICATION

| | Short-Term Investments | | |
|-----|---|--------------|---------------------------------|
| | | 1 | 2 |
| | | Year To Date | Prior Year Ended December 31 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 11,881,795 | |
| 2. | Cost of short-term investments acquired | | 33,244,098 |
| 3. | Accrual of discount | | 1,518 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | | (30) |
| 6. | Deduct consideration received on disposals | 11,881,795 | 21,363,791 |
| 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) | | 11,881,795 |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | | 11,881,795 |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| 1. | Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year) | 139,892,419 |
|---------|---|-------------|
| 2. | Cost Paid/(Consideration Received) on additions | |
| 3. | Unrealized Valuation increase/(decrease) | |
| 4. | SSAP No. 108 adjustments | |
| 5. | Total gain (loss) on termination recognized | |
| 6. | Considerations received/(paid) on terminations | |
| 7. | Amortization | |
| 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) | |
| 11. | Deduct nonadmitted assets | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | |
| 1 | SCHEDULE DB - PART B - VERIFICATION Futures Contracts Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year) | (1.728.100) |
| 1. | | |
| 2. | Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column) | |
| 3.1 | Add: | |
| | Change in variation margin on open contracts - Highly Effective Hedges | |
| | 3.11 Section 1, Column 15, current year to date minus | |
| | 3.12 Section 1, Column 15, prior year | |
| | Change in variation margin on open contracts - All Other | |
| | 3.13 Section 1, Column 18, current year to date minus | (0.554.050) |
| | 3.14 Section 1, Column 18, prior year | (3,551,658) |
| 3.2 | Add: | |
| | Change in adjustment to basis of hedged item | |
| | 3.21 Section 1, Column 17, current year to date minus | |
| | 3.22 Section 1, Column 17, prior year | |
| | Change in amount recognized | |
| | 3.23 Section 1, Column 19, current year to date minus | |
| | 3.24 Section 1, Column 19, prior year plus | |
| | 3.25 SSAP No. 108 adjustments | |
| 3.3 | Subtotal (Line 3.1 minus Line 3.2) | (3,551,658) |
| 4.1 | Cumulative variation margin on terminated contracts during the year(29,745,073) | |
| 4.2 | Less: | |
| | 4.21 Amount used to adjust basis of hedged item | |
| | 4.22 Amount recognized | |
| | 4.23 SSAP No. 108 adjustments | |
| | · · · · · · · · · · · · · · · · · · · | |
| 5. | Dispositions gains (losses) on contracts terminated in prior year: | |
| | 5.1 Total gain (loss) recognized for terminations in prior year | |
| • | 5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year | |
| 6. - | Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2) | |
| 7. | Deduct total nonadmitted amounts | |

8. Statement value at end of current period (Line 6 minus Line 7) ...

...(5,279,758)

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open **N O N E**

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

STATEMENT AS OF MARCH 31, 2021 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 Value Check |
|-----|--|------------------------------------|
| 1. | Part A, Section 1, Column 14. | 88,849,610 |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance | (5,279,758) |
| 3. | Total (Line 1 plus Line 2) | 83,569,852 |
| 4. | Part D, Section 1, Column 6 | 147,499,484 |
| 5. | Part D, Section 1, Column 7 | (63,929,631) |
| 6. | Total (Line 3 minus Line 4 minus Line 5) | |
| | | Fair Value Check |
| 7. | Part A, Section 1, Column 16 | 360,259,415 |
| 8. | Part B, Section 1, Column 13 | (5,279,758) |
| 9. | Total (Line 7 plus Line 8) | 354,979,657 |
| 10. | Part D, Section 1, Column 9 | 418,909,288 |
| 11. | Part D, Section 1, Column 10 | (63,929,631) |
| 12 | Total (Line 9 minus Line 10 minus Line 11) | |
| | | Potential Exposure Check |
| 13. | Part A, Section 1, Column 21 | 10,412,939 |
| 14. | Part B, Section 1, Column 20 | 37,711,978 |
| 15. | Part D, Section 1, Column 12 | 48, 124, 917 |
| 16. | Total (Line 13 plus Line 14 minus Line 15) | |

STATEMENT AS OF MARCH 31, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

| | (Cash Equivalents) | | |
|-----|---|---------------|---|
| | | 1 | 2 |
| | | | Prior Year Ended |
| | | Year To Date | December 31 |
| | | 470 400 007 | 770 000 000 |
| 1. | Book/adjusted carrying value, December 31 of prior year | 476, 190,037 | |
| 2. | Cost of cash equivalents acquired | 816,635,054 | 5,587,073,193 |
| 3. | Accrual of discount | | |
| ٥. | Accided of discount | | 1,720 |
| 4. | Unrealized valuation increase (decrease) | | |
| 5. | Total gain (loss) on disposals | | (30) |
| | | | |
| 6. | Deduct consideration received on disposals | 1,094,172,002 | |
| 7. | Deduct amortization of premium | | 5 |
| 8. | Total foreign exchange change in book/adjusted carrying value | | |
| 0. | | | *************************************** |
| 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) | 200,653,089 | 478, 190, 037 |
| | | | |
| 11. | Deduct total nonadmitted amounts | | |
| 12. | Statement value at end of current period (Line 10 minus Line 11) | 200,653,089 | 478, 190, 037 |

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

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

E02

3399999 - Totals

SCHEDULE B - PART 2

| | Showing | g All Mortgage Loans ACQUIR | RED AND ADDIT | ΓΙΟΝS MADE During t | he Current Quarter | | | |
|-------------|----------|-----------------------------|---|---------------------|--------------------|---------------------|-------------------------------|---------------|
| 1 | Location | | 4 | 5 | 6 | 7 | 8 | 9 |
| | 2 | 3 | Loan | | | Actual Cost at | Additional Investment Made | Value of Land |
| Loan Number | City | State | Type | 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 | 5 | 6 | 7 | , | | in Book Value | | | | 14 | 15 | 16 | 17 | 18 |
|-------------------------|----------------------------|-------|------|------------|------------|-------------|------------|----------------|---------------|--------------|------------|---------------|------------------|------------|-----------|------------|-----------|
| | 2 | 3 | | | | Book Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | | | | | | Recorded | | | Current | | | | Recorded | | | | |
| | | | | | | Investment | | | Year's Other- | | Total | | Investment | | Foreign | | |
| | | | | | | Excluding | Unrealized | Current | Than- | Capitalized | Change | Total Foreign | | | 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 | | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Lana Normahan | 0.1 | 01-1- | | | | | | | | | | | | | | | |
| Loan Number | City | State | Туре | Acquired | Date | Prior Year | (Decrease) | | Recognized | Other | | Book Value | Disposal | eration | Disposal | Disposal | Disposal |
| 211620303 | Bellevue | WA | | 05/01/2015 | 03/01/2021 | 13,800,323 | | (24,206) | | | (24,206) | | 13,776,117 | | | (490, 102) | |
| | Bellevue | WA | | 12/27/2012 | 03/01/2021 | 9, 194, 477 | | (44,698) | | | (44,698) | | 9, 149, 779 | 9,001,539 | | (148,240) | , , |
| 0199999. Mortgages clos | | | | | | 22,994,800 | | (68,904) | | | (68,904) | | 22,925,897 | 22,287,554 | | (638,343) | (638,343) |
| 155151046 | Irvine | CA | | 04/20/2015 | | 127,969 | | | | | | | 127,969 | | | | |
| 5300003 | Irving | !X | | 10/02/2017 | | 95, 197 | | | | | | | 95, 197 | 95, 197 | | | |
| 5300070 | Conway | AR | | 12/04/2019 | | 185,430 | | | | | | | 185,430 | | | | |
| 5300071 805142452 | Conway | AK | | 12/05/2019 | | 422,012 | | | | | | | 422,012 | | | | |
| 805142478 | West Covina Chattanooga | | | 03/11/2015 | | | | | | | | | 42,933 46,945 | | | | |
| 805142486 | Goodlettsville | TNI | | 03/11/2015 | | 82,462 | | | | | | | 82,462 | 82,462 | | | |
| 805143021 | Toms River | N I | | 06/11/2001 | | 212,078 | | | | | | | 212.078 | 212,078 | | | |
| 805143047 | Laguna Beach | CA | | 10/16/2002 | | | | (1.026) | | | (1,026) | | 25,141 | | | | |
| 805143062 | Toms River | NJ | | 10/31/2003 | | 79,408 | | (1,020) | | | (1,020) | | 79,408 | 79.408 | | | |
| 805143112 | Athens | GA. | | 08/31/2005 | | 187,902 | | (4.931) | | | (4.931) | | 182.971 | 182.971 | | | |
| 805143138 | Durango | | | 07/20/2006 | | | | (21,603) | | | (21,603) | | 359,527 | 359,527 | | | |
| 805143161 | Shakopee | MN | | 12/07/2007 | | 124, 135 | | (805) | | | (805) | | 123,331 | 123,331 | | | |
| 805143179 | Salem | OR | | 08/01/2007 | | 75,823 | | | | | | | 75,823 | 75,823 | | | |
| 805143211 | Las Cruces | NM | | 02/16/2010 | | 107,474 | | (4,656) | | | (4,656) | | 102,818 | 102,818 | | | |
| 805143286 | Madison | WI | | 09/01/2011 | | | | 380 | | | 380 | | 19,888 | 19,888 | | | |
| 805143294 | Berkeley | | | 06/30/2011 | | 164,112 | | 5,227 | | | 5,227 | | 169,338 | 169,338 | | | |
| 805143310 | Tempe | AZ | | 10/31/2011 | | 129,350 | | (442) | | | (442) | | 128,908 | | | | |
| 805143328 | Washington | DC | | 12/15/2011 | | 83,290 | | 3,537 | | | 3,537 | | 86,827 | 86,827 | | | |
| 805143336 | Vancouver | | | 01/06/2012 | | 92,313 | | (1,695) | | | (1,695) | | 90,618 | 90,618 | | | |

SCHEDULE B - PART 3

| | | | | Showing A | All Mortgage L | oans DISPOS | SED, Transf | erred or Repa | aid During the | e Current Qu | ıarter | | | | | | |
|------------------------|-----------------------|-------|---------------------------------------|--------------------------|----------------|--------------------|----------------|----------------|-----------------|--------------|-------------|----------------|------------------|------------------|-----------|-----------|-----------|
| 1 | Location | n | 4 | 5 | 6 | 7 | | Change | e in Book Value | Recorded Inv | restment | | 14 | 15 | 16 | 17 | 18 |
| | 2 | 3 | 1 | | | Book Value/ | 8 | 9 | 10 | 11 | 12 | 13 | Book Value/ | | | | |
| | _ | | | | | Recorded | | | Current | | | | Recorded | | | | |
| | | | | | | Investment | | | Year's Other- | | Total | | Investment | | Foreign | | |
| | | | | | | | I lana alima d | 0 | | 0:4-1: | | Tatal Canalana | | | | Doglizad | Total |
| | | | | | | Excluding | Unrealized | Current | _ Than- | Capitalized | Change | Total Foreign | | | Exchange | Realized | Total |
| | | | | | | Accrued | Valuation | Year's | Temporary | Deferred | in | Exchange | Accrued | | Gain | Gain | Gain |
| | | | Loan | Date | Disposal | Interest | Increase | (Amortization) | Impairment | Interest and | Book Value | Change in | Interest on | Consid- | (Loss) on | (Loss) on | (Loss) on |
| Loan Number | City | State | Type | Acquired | Date | Prior Year | (Decrease) | /Accretion | Recognized | Other | (8+9-10+11) | | Disposal | eration | Disposal | Disposal | Disposal |
| 805143344 | Huntington Beach | CA | 7. | 01/31/2012 | | 95,084 | (= 00.00.00) | 1,397 | | | 1,397 | | 96,481 | 96,481 | | ' | · · |
| 805143351 | Ankeny | IA | | 04/18/2013 | | 74,935 | | 4,304 | | | 4,304 | | 79,239 | 79,239 | | | |
| 805143369 | Plymouth | MN | | 04/02/2012 | | 71,107 | | 1,279 | | | 1,279 | | 72,386 | 72,386 | | | |
| 805143385 | San Mateo | CA | | 05/24/2012 | | 64,351 | | (144) | | | (144) | | 64,207 | 64,207 | | | |
| 805143401 | Phoenix | AZ | | 07/11/2012 | | | | 2,884 | | | 2,884 | | 265,790 | | | | |
| 805143427 | Palm Beach Gardens | FL | | 06/29/2012 | | | | (1,401) | | | (1,401) | | 355.390 | 355,390 | | | |
| 805143476 | Ankeny | IA | | 03/05/2012 | | | | 1, 184 | | | 1, 184 | | 16,594 | 16,594 | | | |
| 805143492 | Franklin | NJ | | 03/18/2008 | | 93,970 | | (1,018) | | | (1,018) | | 92,952 | 92,952 | | | |
| 805151008 | Costa Mesa | CA | | 03/19/2015 | | 17,110 | | | | | | | 17,110 | 17,110 | | | |
| 80515100A | Costa Mesa | CA | | 08/30/2018 | | 5,270 | | | | | | | 5,270 | 5,270 | | | |
| 805151032 | Beech Grove | IN | | 05/05/2015 | | 26,578 | | | | | | | 26,578 | 26,578 | | | |
| 805151222 | Irvine | CA | | 04/07/2015 | | 206,997 | | | | | | | 206,997 | 206,997 | | | |
| 805151289 | San Pedro | CA | | 03/19/2015 | | 34,792 | | | | | | | 34,792 | 34,792 | | | |
| 80515128A | San Pedro | CA | | 08/30/2018 | | 14,401 | | | | | | | 14,401 | 14,401 | | | |
| 805151297 | Santa Clara | CA. | | 03/19/2015 | | 45,529 | | | | | | | 45,529 | 45,529 | | | |
| 80515129A | Santa Clara | CA | | 08/30/2018 | | | | | | | | | 7,539 | 7,539 | | | |
| 805151305 | Vancouver | | | 03/19/2015 | | 25,881 | | | | | | | 25,881 | 25,881 | | | |
| 80515130A | Vancouver | | | 08/30/2018 | | 6,075 | | | | | | | 6,075 | 6,075 | | | |
| 805151313 | Vancouver | | | 03/19/2015 | | 29,938 | | | | | | | 29,938 | 29,938 | | | |
| 80515131A | Vancouver | | | 08/30/2018 | | 7,775 | | | | | | | 7,775 | 7,775 | | | |
| 805151370 | Dallas | TX | | 07/10/2015 | | 184, 107 | | | | | | | 184, 107 | 184, 107 | | | |
| 805151461 | Bonita Springs | FL | | 07/30/2015 | | 71,509 | | | | | | | 71,509 | 71,509 | | | |
| 805151727 | Bellevue | | | 10/09/2015 | | 19,306 | | | | | | | 19,306 | 19,306 | | | |
| 805151990 | Lexington | | | 12/14/2015 | | 230,894 | | | | | | | 230,894 | 230,894 | | | |
| 805152162 | Tuscaloosa | AL | | 12/16/2015 | | 77,469 | | | | | | | 77,469 | 77,469 | | | |
| 805161387 | Seattle | | | 06/28/2016 | | 110,269 | | | | | | | 110,269 | 110,269 | | | |
| 805161718 | Brownstown | | | 09/15/2016 | | 270,912 | | | | | | | 270,912 | 270,912 | | | |
| 805161882 | Homewood | AL | | 10/03/2016 | | 113,859 | | | | | | | 113,859 | 113,859 | | | |
| 805161908 | Decatur | | | 11/14/2016 | | 160,946 | | | | | | | 160,946 | 160,946 | | | |
| 805162138 | Austin | TX | | 11/02/2016 | | 84,596 | | | | | | | 84,596 | 84,596 | | | |
| 805162245 | Pembroke Pines | FL | | 12/22/2016 | | 72,748 | | | | | | | 72,748 | 72,748 | | | |
| 805162328 | Dallas | TX | | 12/09/2016 | | | | | | | | | 63,327 | 63,327 | | | |
| 805162369 | Santa Monica | CA | · | 02/06/2017 | | 67,574 | | | | | | | 67,574 | 67,574 | | | |
| 805162385 | Hamilton Township | NJ | . | 12/29/2016 | | 52,030 | | | | | | | 52,030 | 52,030 | | | ļ |
| 805162419 | Luterville | MD | · | 02/28/2017 | | 52,118 | | 87 | | | | | 52,204 | 52,204 | | | · |
| 805171113 | Manhattan Beach | | · | 03/02/2017 | | 171,187 | | | | | | | 171, 187 | 171, 187 | | | |
| 805172004 | Portsmouth | VA | | 10/10/2017 | | 40,838 | | | | | | | 40,838 | 40,838 | | | |
| 805172228 | Mesa | AZ | · | 12/11/2017 | | 45,879 | | ···· | ···· | | ļ | | 45,879 | 45,879 | | | · |
| 805181047 | Portland | OR | · | 03/12/2018 | | 50,749 . | | · | · | | | | 50,749 | 50,749 | | | · |
| 805181203 | Atlanta | GA | · · · · · · · · · · · · · · · · · · · | 05/01/2018 | | 55,315 | | | | | | | 55,315 | 55,315 | | | |
| 805181310 805181328 | New Castle | PAPA | · | 07/13/2018 07/13/2018 | | 39,548 . 48.674 | | | | | | | 39,548 48,674 | 39,548 48.674 | | | |
| | Hermitage | PASC | · | | | | | | · | | | | | | | | · |
| 805181989 805182383 | Indian Land | SC | · | 08/28/2018 | | 54,005 | | | · | | | | 54,005 | 54,005 | | | |
| 805195054 | Delray Beach | CA | · | 12/17/2018 06/23/2017 | | 29,225 . | | | | | | | 29,225 | 29,225 | | | |
| 805195054 805195096 | Alhambra | | · | 06/23/201/ | | 51,951 . | | | | | | | 51,951 50,222 | 51,951 50,222 | | | |
| 805195112 | Vancouver | CA | · | 08/10/2017 | | 50,222 56,658 | | | | | | | | | | | |
| 805195153 | Los Angeles | | · | 12/14/2018 | | | | (49) | | | (49) | | | | | | · |
| 805195161 | Ashburn | | · | 12/21/2018 | | | | (49) | | | (49) | / | | | | | |
| | | VM | · | 14/41/4010 | | + | | /47 | | | (47 | | | | | | |
| 0299999. Mortgages wi | in partial repayments | | | | | 6,541,404 | | (17,491) | | | (17,491) | | 6,523,912 | 6,523,912 | | | |
| 0599999 - Totals | | | | | | 29,536,204 | | (86,395) | | | (86,395) | | 29,449,809 | 28,811,466 | | (638,343) | (638,34 |

5099999 - Totals

SCHEDULE BA - PART 2

| 12 13 | 3 |
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| | |
| Commitment | |
| for | |
| Additional Percenta | tage of |
| Investment Owner | rship |
| | 0.820 |
| XXX | |
| | 0.000 |
| XXX | X |
| | |
| XXX | |
| XXX | X |
| XXX | X |
| | |
| | |
| | |
| | |
| | for Additional Investment Owne XXX XX XX |

| | | | | • | | | | | • | | | | | | | | | | |
|----------------|---------------------------------------|--------------|-------|--------------------------------|--------------|------------|------------|------------|-------------|--------------|-------------|-----------|-----------|-------------|-------------|----------|-----------|--------------|-------------|
| | | | 9 | Showing Other Long-Term Inv | ested Assets | DISPOSE | D, Transfe | rred or Re | paid Durir | ng the Cur | rent Quar | ter | | | | | | | |
| 1 | 2 | Location | | 5 | 6 | 7 | 8 | | Change i | in Book/Adji | usted Carry | ing Value | | 15 | 16 | 17 | 18 | 19 | 20 |
| | | 3 | 4 | | | | | 9 | 10 | 11 | 12 | 13 | 14 | | | | | ı J | 1 |
| | | | | | | | Book/ | | | Current | | | | Book/ | | | | , , | i |
| | | | | | | | Adjusted | | | Year's | | Total | Total | Adjusted | | | | , , | i |
| | | | | | | | Carrying | | Current | Other | | Change in | Foreign | Carrying | | | | , , | 1 |
| | | | | | | | Value | | Year's | Than | Capital- | | Exchange | Value | | Foreign | | , , | 1 |
| | | | | | | | Less | Unrealized | (Depre- | Temporary | ized | | Change in | Less | | Exchange | | , , | i |
| | | | | | | | Encum- | Valuation | ciation) or | Impair- | Deferred | Carrying | Book/ | Encum- | | Gain | Realized | Total | 1 |
| | | | | | 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 | | |
| Identification | Name or Description | Citv | State | Nature of Disposal | Acquired | Date | Year | crease) | Accretion | nized | Other | 11+12) | Value | Disposal | eration | Disposal | Disposal | Disposal | Income |
| BGA03Y-5G-5 | MTP ENERGY OPPORTUNITIES FUND | Oity | DE | Various | 05/26/2015 | 02/10/2021 | 2,037,431 | | 71001011011 | IIIZCU | Other | 111.12) | Value | 2.037.431 | 2.474.866 | D.opeca. | 437 , 434 | 437.434 | (9,920,542) |
| BGA05C-C9-9 | BRIGHTWOOD CAPITAL (LEVERED) | | US | BRIGHTWOOD CAPITAL (LEVERED) | 07/16/2015 | 02/11/2021 | 6,859,990 | (2) | | | | (2) | | 6,859,988 | 7,211,271 | | 351,283 | 351,283 | L |
| BGA065-V0-1 | GSO ENERGY SELECT OPPORTUNITIES | | DE | Various | 10/28/2018 | 02/04/2021 | 115,390 | | | | | | | 115,390 | 123,379 | | 7,989 | 7,989 | 115,390 |
| BRSCPL-EX-3 | BRIGHTWOOD CAPITAL (UNLEVERED) | | US | BRIGHTWOOD CAPITAL (UNLEVERED) | 09/12/2014 | 02/11/2021 | 11,430,429 | 6 | | | | 6 | | 11,430,435 | 11,950,204 | | 519,769 | 519,769 | |
| 1999999. Joi | nt Venture Interests - Common Stock - | Unaffiliated | | | | | 20,443,240 | 4 | | | | 4 | | 20,443,244 | 21,759,720 | | 1,316,475 | 1,316,475 | (9,805,152) |
| BGA0S8-87-2 | MAPLEWOOD DEVELOPMENT LOAN | | US | MAPLEWOOD DEVELOPMENT LOAN | 10/13/2020 | 03/29/2021 | | | 37 | | | 37 | | 1, 172, 381 | 1, 172, 381 | | | | 18,096 |
| 2999999. Co | lateral Loans - Unaffiliated | | | | | | | | 37 | | | 37 | | 1,172,381 | 1,172,381 | | | , J | 18,096 |
| 000000-00-0 | RABBI TRUST | | | | | 03/31/2021 | 435,016 | | | | | | | 435,016 | 435,016 | | | ļ | |
| 4699999. An | Other Class of Assets - Unaffiliated | | | | | | 435,016 | | | | | | | 435,016 | 435,016 | | | , , | 1 |
| 4899999. To | al - Unaffiliated | | | | | | 20,878,256 | 4 | 37 | | | 41 | | 22,050,642 | 23,367,117 | | 1,316,475 | 1,316,475 | (9,787,056) |
| 4999999. To | al - Affiliated | | | | | | | | | | | | | | | | | , , | 1 |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | . | ļ | | | | ļ | ļ | ļ | ļ | | ļ | | | | † |
| | | | | | | ļ | | | | | | | | | | | | | |
| 5099999 - To | tais | | | | | | 20,878,256 | 4 | 37 | | | 41 | | 22,050,642 | 23,367,117 | | 1,316,475 | 1,316,475 | (9,787,056) |

EQ4

| | | | Ol- 1" | A STATE DOLL D - I AIX I S | _ | | | | |
|--|--|---------|--------------------------|--|---------------------------------|--------------------------|--------------------------|---|---|
| | - | | Show All | Long-Term Bonds and Stock Acquired During the Current Quarte | | | | | |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 NAIC Designation, NAIC Designation Modifier |
| CUSIP Identification 268317-AE-4 | Description ELECTRICITE DE FRANCE SA | Foreign | Date Acquired | Name of Vendor | Number of Shares of Stock | Actual Cost 26 329 600 | Par Value 20,000,000 | Paid for Accrued Interest and Dividends | and SVO Admini- strative Symbol |
| | otal - Bonds - All Other Governments | . | | DIVE FANIDAS | | 26,329,600 | 20,000,000 | 500,889 | XXX |
| 03027X-BD-1 | AMERICAN TOWER CORP | | 03/30/2021 | JP MORGAN SECURITIES LLC | | 20,329,600 | 3,000,000 | | 2.0 FE |
| 031162-BE-9 | AMGEN INC | | 01/11/2021 | MORGAN STANLEY | | | 8,000,000 | | 2.A FE |
| 03879M-AB-9 | ARC RAIL 2013-1, LLC - ABS | | 01/01/2021 | Direct | | 11,926,525 | 11,926,525 | | 2.B PL |
| | BAT CAPITAL CORP | | 01/11/2021 | Morgan Stanley | | 4,645,485 17,465 | 4,500,000 17,465 | 50,409 | 2.B FE 1.D FM |
| | BAYER US FINANCE II LLC | 1 | 02/25/2021 | Morgan Stanley | | 28.751.218 | | 52.283 | 2.A FE |
| 0778FP-AF-6 | BELL TELEPHONE COMPANY OF CANADA OR BELL | C | 03/30/2021 | NATIONAL FINANCIAL SERVICES CO | | 3,049,200 | 3,000,000 | | 2.A FE |
| | CMLTI 2014-10 1A2 - CMO/RMBS | [| 03/25/2021 | Direct | | 12,863 | 12,863 | | 1.D FM |
| | CONAGRA BRANDS INC | | 01/08/2021 | Morgan Stanley | | 28,808,847 28,721,186 | 20,486,000 22,041,000 | 218,176 116,725 | |
| 21036P-BG-2 | CONSTELLATION BRANDS INC | | 03/30/2021 | U.S. Bank | | 3, 133, 770 | 3.000.000 | | 2.C FE |
| 225313-AN-5 | CREDIT AGRICOLE SA | C | 01/11/2021 | MORGAN STANLEY | | 1,990,900 | 2,000,000 | | 2.A FE |
| 22822V-AQ-4 | CROWN CASTLE INTERNATIONAL CORP | | 01/08/2021 | Morgan Stanley | | 28,901,438 | 24,813,000 | | 2.C FE |
| | DOW CHEMICAL CO | | 01/11/2021 | Morgan Stanley | | 12,117,900 | 10,000,000 | | 2.C FE |
| | DOW CHEMICAL CO | | 01/08/2021 02/19/2021 | Morgan Stanley | | | | | 2.C FE 2.A FE |
| | FEDEX CORP | | 01/11/2021 | Morgan Stanley | | 11.846.500 | | | 2.B FE |
| 33831U-AA-7 | CRE FIVE POINTS SENIOR NOTE | | 02/25/2021 | Payment In Kind | | | | | 2.B PL |
| 369604-BX-0 | GENERAL ELECTRIC CO | | 01/11/2021 | Morgan Stanley | | 1, 156, 510 | 1,000,000 | | 2.A FE |
| 369604-BY-8 | GENERAL ELECTRIC CO | | 01/08/2021 | Morgan Stanley | | 28,565,220 | 24, 155, 000 | | 2.A FE |
| 38682A-AA-0 41161P-A8-6 | CRE GRANDVIEW SENIOR NOTE | | 03/25/2021 | Payment In Kind | | 50,972 3,809,800 | 50,972 | | 2.B PL 1.D FM |
| 454889-AQ-9 | INDIANA MICHIGAN POWER CO | | 03/11/2021 | J.P. MORGAN SECURITIES INC. | | | 4, 184, 523 | | 1.G FE |
| 458140-BM-1 | INTEL CORP | | 01/08/2021 | Morgan Stanley | | 15,452,378 | 11,485,000 | | 1.E FE |
| 46115H-BN-6 | INTESA SANPAOLO SPA | C | 01/08/2021 | Morgan Stanley | | 28,708,902 | 23,074,000 | | 2.B FE |
| 485134-BS-8 | EVERGY METRO INC | | 02/19/2021 | JEFF GA | | | 8,719,500 | | 1.F FE |
| 491674-BL-0 501044-DM-0 | KENTUCKY UTILITIES CO KROGER CO | | 03/11/2021 | BARCLAYS CAPITAL INC FIXED INC | | 10,102,469 4.391,704 | 8,720,000 3,450,780 | | 1.F FE 2.B FE |
| 512807-AW-8 | LAM RESEARCH CORP | | 03/16/2021 | DEUTSCHE BANK SECURITIES, INC. | | | 3,450,780 | | 1.G FE |
| 539830-BQ-1 | LOCKHEED MARTIN CORP | | 03/30/2021 | Amherst Securities Group LLC | | 2,950,425 | 3,100,000 | 25,558 | 1.G FE |
| 57636Q-AT-1 | MASTERCARD INC | | 03/30/2021 | Morgan Stanley | | 3,048,447 | 3,100,000 | | 1.E FE |
| 632525-AW-1 | NATIONAL AUSTRALIA BANK LTD | C | 01/11/2021 | MORGAN STANLEY | | 3,924,840 | 4,000,000 | | 2.A FE |
| 65540X-AR-8 67066G-AH-7 | NNRR 155R 4A3 - CMO/RMBS | [| 02/25/2021 | Direct | | 36,654 3,176,640 | | | 1.D Z 1.G FE |
| | PAYPAL HOLDINGS INC | 1 | 03/30/2021 | Morgan Stanley | | 3,176,640 | 3,000,000 | 33 583 | 2.A FE |
| 718172-AM-1 | PHILIP MORRIS INTERNATIONAL INC | | 01/11/2021 | Morgan Stanley | | 4,938,400 | 4,000,000 | | 1.F FE |
| 718172-BD-0 | PHILIP MORRIS INTERNATIONAL INC | | 01/08/2021 | Morgan Stanley | | 5,260,240 | 4,000,000 | 30,875 | 1.F FE |
| | PROLOGIS LP | . [| 03/30/2021 | CITIGROUP GLOBAL MARKETS INC. | | 2,992,585 | 3,100,000 | | 1.G FE |
| 853254-AN-0 85917P-AB-3 | STANDARD CHARTERED PLC STERIS IRISH FINCO UNLIMITED CO | ا نند | 01/08/2021 | Morgan Stanley JP MORGAN SECURITIES LLC | | | 3,000,000 3,000,000 | 50,350 | 2.B FE |
| | VIRGINIA ELECTRIC AND POWER CO | ٥ | 03/30/2021 | MERRILL LYNCH PIERCE FENNER SMITH INC | | | 7,000,000 | 91 462 | 2.A FE |
| 931427-AC-2 | WALGREENS BOOTS ALLIANCE INC | | 01/11/2021 | MORGAN STANLEY | | 12,542,420 | 11,000,000 | | 2.B FE |
| 963320-AX-4 | WHIRLPOOL CORP | | 01/08/2021 | Morgan Stanley | | | 21,964,000 | 159,971 | 2.B FE |
| | SP SOLAR 2 DEBT - ABS | | 03/01/2021 | SPECIALTY FINANCE | | 1,228,789 | 1,161,349 | | 1.F |
| | SP SOLAR 4 DEBT - ABS | [| 03/01/2021 | SPECIALTY FINANCE SPECIALTY FINANCE | | | | | 1.F |
| | LENDSL TRUST 2018-A FX - ABS | | 03/01/2021 | SPECIALTY FINANCE | | | | | 1.F 1.D |
| BGAOLT-FJ-9 | LENDSL TRUST 2018-A B - ABS | | 03/29/2021 | SPECIALTY FINANCE | | 5,507 | 5,507 | | 2.B PL |
| BGAOLX-DR-4 | VIKING_18_APOCOMBO_ACCORDIA - ABS | | 01/19/2021 | Direct | | 978,680 | 978,680 | | 1.E |
| | BLUE EAGLE 2020-2E CLASS A | | 03/10/2021 | CREDIT | | 7,522,106 | 7,513,886 | | 1.D |
| | BLUE EAGLE 2020-2E CLASS B | [| 03/10/2021 | CREDIT | | 3,569,727 1,980,059 | | | 1.D |
| | BLUE EAGLE 2020-2E CLASS D | 1 | 03/10/2021 | CREDIT | | 1,686,621 | 1,687,421 | | 2.B |
| DUNUII3-00-2 | DLUL LNULL 2020-2L OLNOO U | | 03/ 10/ 2021 | UNLUT I | | 1,000,021 | 1,067,421 | | ۷.0 |

| | | | Ol All I | The Brade and Otral Associated Deciments Country | | | | | |
|-------------------------|---|----------|------------|--|-----------|-------------------|-------------------|------------------|--------------|
| | | | Snow All | ong-Term Bonds and Stock Acquired During the Current Quarter | • | | | | 1 40 |
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| | | | | | | | | | NAIC |
| | | | | | | | | | Designation, |
| | | | | | | | | | NAIC |
| | | | | | | | | | Designation |
| | | | | | | | | | Modifier |
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| | | | | | | | | | SVO |
| | | | | | Number of | | | Paid for Accrued | Admini- |
| CUSIP | | | Date | | Shares of | | | Interest and | strative |
| Identification | Description | Foreign | Acquired | Name of Vendor | Stock | Actual Cost | Par Value | Dividends | Symbol |
| | E 2020-2E CLASS E | roroigii | 03/10/2021 | CREDIT | Otook | 2.053.547 | 2.055.002 | Bividende | 3.B |
| | E 2020-2E CLASS R | | 03/10/2021 | CREDIT | | 3,419,139 | 3,415,403 | | 5.B |
| | - AVENUE ONE - ABS | | 01/01/2021 | Reclassification | | | | | 1.E |
| 3899999. Subtotal - Bo | nds - Industrial and Miscellaneous (Unaffiliated) | | | | | 449,050,106 | 373,609,458 | 2,629,063 | XXX |
| | E 2019-1 B (AA RATED) | | 02/10/2021 | CREDIT | | 171,500 | 171,500 | ,, | 1.C |
| | TOPCO II SA - SENIOR PIK NOTES | | 01/18/2021 | EXCHANGE | | 13,348,153 | 13,368,831 | | 4.A |
| | N 345 DEBT | | 02/05/2021 | Direct | | 5, 183, 461 | 5, 183, 461 | | 1.F |
| | E 2020-1B CLASS B | | 03/30/2021 | CREDIT | | 2,699,950 | 2,699,950 | | 1.C |
| | E 2020-1B CLASS C | | 03/30/2021 | CREDIT | | 637,488 | 637,488 | | 1.F |
| | E 2020-1B CLASS D | | 03/30/2021 | CREDIT | | 37,499 149.997 | 37,499 149,997 | | 2.B |
| BGAOWO-6W-1 ORIGIS MW | | | 03/30/2021 | SPECIALTY FINANCE | | 28.835.916 | 28.835.916 | | 1.D |
| | E 2021-1A TRANCHE A | | 03/29/2021 | CREDIT | | 18,375,000 | 18,375,000 | | 1.D |
| | E 2021-1A TRANCHE B | | 03/29/2021 | CREDIT | | 5,145,000 | 5,145,000 | | 1.D |
| | E 2021-1A TRANCHE C | | 03/29/2021 | CREDIT | | 2,572,500 | 2,572,500 | | 1.D |
| | E 2021-1A TRANCHE D | | 03/29/2021 | CREDIT | | 2,205,000 | 2,205,000 | | 2.B |
| | E 2021-1A TRANCHE E | | 03/29/2021 | CREDIT | | 1,837,500 | 1,837,500 | | 3.B |
| | E 2021-1A TRANCHE R | | 03/29/2021 | CREDIT | | 6,615,000 | 6,615,000 | | 5.B |
| | E 2021-1B TRANCHE A | | 03/29/2021 | CREDIT | | 18,375,000 | 18,375,000 | | 1.D |
| | E 2021-1B TRANCHE B | | 03/29/2021 | CREDIT | | | | | 1.D |
| | E 2021-1B TRANCHE D | | 03/29/2021 | CREDIT | | 2,205,000 | 2,205,000 | | 2 B |
| | E 2021-1B TRANCHE E | | 03/29/2021 | CREDIT | | 1,837,500 | 1,837,500 | | 3 B |
| | E 2021–1B TRANCHE R | | 03/29/2021 | CREDIT | | 6,615,000 | 6.615.000 | | 5.B |
| BGAOWN-1B-2 INFINITY | ASSET HOLDINGS 2 A | | 03/24/2021 | INFINITY | | 19, 169, 187 | 19, 169, 187 | | 1.D |
| | ASSET HOLDINGS 2 B | | 03/24/2021 | INFINITY | | 3,594,223 | 3,594,223 | | 2.B |
| | ASSET HOLDINGS 2 C | | 03/24/2021 | INFINITY | | 1,198,074 | 1, 198, 074 | | 1.D |
| | nds - Unaffiliated Bank Loans | | | | | 148,525,449 | 148,546,126 | | XXX |
| 8399997. Total - Bonds | - Part 3 | | | | | 623,905,155 | 542, 155, 584 | 3,129,951 | XXX |
| 8399998. Total - Bonds | - Part 5 | | | | | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | | | 623.905.155 | 542, 155, 584 | 3, 129, 951 | XXX |
| 8999997. Total - Prefer | | | | | | .,, | XXX | .,, | XXX |
| 8999998. Total - Prefer | | | | | | XXX | XXX | XXX | XXX |
| 8999999. Total - Prefer | | | | | | //// | XXX | //// | XXX |
| | IPCO STOCKS MOINES - ACTIVITY STOCK | I | 03/01/2021 | Direct | 0.000 | (15,200,000) | ^^^ | | ^^^ |
| | mmon Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | 03/01/2021 | יוופטנ | | | XXX | | XXX |
| | | | | | | (15,200,000) | | | |
| 9799997. Total - Comm | | | | | | (15,200,000) | XXX | 100/ | XXX |
| 9799998. Total - Comm | | | | | | XXX | XXX | XXX | XXX |
| 9799999. Total - Comm | | | | | | (15,200,000) | XXX | | XXX |
| | red and Common Stocks | | | | | (15,200,000) | XXX | | XXX |
| 9999999 - Totals | | | | | | 608,705,155 | XXX | 3, 129, 951 | XXX |

| | | | | Chow All Lo | na Torm D | anda and Star | ok Sold Doc | loomed or (| Othonyina | Diapagad | of During t | ha Current Quarter | | | | | | | |
|----------------------------|---|-----------------|---------------------------------------|-------------|----------------------|--------------------------------|------------------------|-------------|------------|------------|-------------|-----------------------------------|--------------|-----------|-------------|-------------|---------------|------------------------------|----------|
| 1 | 2 | 3 4 | 5 | SHOW All LO | 7 | nus anu stot | o Solu, Rec | 10 | | | | he Current Quarter Carrying Value | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| ' | 2 | 3 4 | 5 | 0 | , | 0 | 9 | 10 | 11 | 12 | 13 | , , , | - 10 | 17 | 10 | 19 | 20 | 21 | NAIC |
| | | | | | | | | | - 11 | 12 | 13 | 14 15 | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | Total Total | | | | | . . | | Desig- |
| | | | | | | | | | | | Current | Change in Foreign | | | | | Bond | | nation |
| | | | | | | | | | | _ | Year's | Book/ Exchang | | | | | Interest/ | | Modifier |
| | | | | | | | | Prior Year | | Current | Other Than | Adjusted Change i | | Foreign | | | Stock | Stated | and |
| | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying Book | Carrying | Exchange | | | Dividends | Con- | SVO |
| CUSIP | | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairment | t Value /Adjuste | | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | | For- Dispos | | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification | Description | eign Date | | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| | | | JP MORGAN SECURITIES LLC | : | | | | | | | | | | | | | | | 1 |
| | ELECTRICITE DE FRANCE SA | C03/19/20 | 21 | | 25, 185,000 | 20,000,000 | 26,329,600 | | | (48,753) | | (48,753) | 26,280,848 | | (1,095,848) | (1,095,848) | 734,222 | 01/27/2040 . | |
| | Subtotal - Bonds - All Other Governme | | | | 25, 185, 000 | 20,000,000 | 26,329,600 | | | (48,753) | | (48,753) | 26,280,848 | | (1,095,848) | (1,095,848) | 734,222 | XXX | XXX |
| | CALIFORNIA ST | | | | 838,365 | 625,000 | 858,888 | 839,384 | | (1,020) | | (1,020) | 838,365 | | | | 17,870 | | |
| | ILLINOIS ST | | | ļ | 3, 156, 892 | 3,000,000 | 3,243,330 | 3, 157, 732 | | (840) | | (840) | 3, 156, 892 | | | | 111,053 | . 02/01/2035 . | |
| | Subtotal - Bonds - U.S. States, Territo | | | , | 3,995,257 | 3,625,000 | 4,102,218 | 3,997,117 | | (1,860) | | (1,860) | 3,995,257 | | | | 128,922 | XXX | XXX |
| | CHICAGO ILL | | 21 Direct | ļ | 390, 103 | 420,000 | 382,150 | 389,935 | | 168 | | 168 | 390, 103 | | | | 16,728 | 01/01/2036 . | |
| 2499999. | Subtotal - Bonds - U.S. Political Subdi | ivisions of Sta | | | 390,103 | 420,000 | 382,150 | 389,935 | | 168 | | 168 | 390,103 | 1 | | | 16,728 | XXX | XXX |
| 040000 *** * | ALANEDA CODDIDOD TRANSVIVIEW COLUE DEL | 00.406 | JP MORGAN SECURITIES LLC | | 0.050.05 | F 545 005 | 0.500.055 | 0 001 055 | | 22 25- | | 00.005 | 0 005 55: | 1 | 000 00- | 000 000 | | 40 /04 /000- | 4.0.55 |
| 010869-AU-9 20281P-CT-7 | ALAMEDA CORRIDOR TRANSN AUTH CALIF REV | | | | 3,958,054 | 5,545,000 | 2,583,859 3,149,955 | 3,301,857 | | 23,395 | | 23,395(1,508) | 3,325,251 | | 632,803 | 632,803 | 37,774 | 10/01/2033 . 06/01/2039 . | |
| 345105-JE-1 | COMMONWEALTH FING AUTH PA REV FOOTHILL / EASTERN TRANSN CORRIDOR AGY C | | | | 3,027,356 | 2,700,000 3,387,000 | 3, 149, 955 | 3,028,864 | | (1,508) | | (1,508) | 3,395,100 | | | | | | |
| 59259Y-BZ-1 | METROPOLITAN TRANSN AUTH N Y REV | | | | 2,721,838 | 2,340,000 | 2,736,724 | 2,723,508 | | (1,670) | | (1,670) | 2,721,838 | | | | 41,916 | | |
| | | | | | 18, 117, 947 | 14,950,000 | 14,973,023 | 14,970,984 | | 140 | | 140 | 14,971,124 | | 3, 146, 823 | 3,146,823 | 250,724 | | |
| | | | CITIGROUP GLOBAL MARKETS | 3 | | | | | | | | | | | | | | | ŀ |
| 592643-DF-4 | METROPOLITAN WASH D C ARPTS AUTH DULLES | | | | 5,584,350 | 5,000,000 | 4,914,850 | 4,915,781 | | 484 | | 484 | | | 668,085 | 668,085 | | 10/01/2049 . | |
| | METROPOLITAN WASH D C ARPTS AUTH DULLES | | | | 3, 477, 540 | 3,110,000 | 3,012,813 | 3,013,749 | | 384 | | 384 | 3,014,133 | | 463,407 | 463,407 | 54,943 | 10/01/2053 . | |
| | NEW JERSEY ST TRANSN TR FD AUTH | | | | 1,899,531 | 1,976,000 | 1,898,422 | 1,899,329 | | 203 | | 203 (705) | | | | | | 06/15/2049 . | |
| /83180-1411-8 | RUTGERS ST UNIV N J | | 21 Direct RBC CAPITAL MARKETS, LLC | | 3, 181,911 | 3,000,000 | 3,233,550 | 3, 182, 615 | | (705) | · | (705) | 3, 181,911 | | | | 52,401 | 05/01/2040 . | I.E FE |
| 80168N-FP-0 | SANTA CLARA VY CALIF TRANSN AUTH SALES T | 02/10/20 | | ' | 22, 117, 260 | 17,250,000 | 18,763,170 | 18,126,614 | | (11,484) |) | (11, 484) | 18, 115, 130 | | 4,002,130 | 4.002.130 | 368,841 | 04/01/2032 . | 1 C FF |
| | Subtotal - Bonds - U.S. Special Rever | | | k | 67,480,887 | 59.258.000 | 58,661,833 | 58.558.460 | | 9,179 | | 9, 179 | 58,567,639 | | 8.913.248 | 8,913,248 | 995.066 | XXX | XXX |
| 0.00000. | | 1 | MERRILL LYNCH PIERCE | | 01,400,001 | 00,200,000 | 00,001,000 | 00,000,400 | | 0,110 | | 0,110 | 00,001,000 | | 0,010,240 | 0,010,240 | 000,000 | ,,,,, | 7001 |
| 013716-AU-9 | RIO TINTO ALCAN INC | C03/09/20 | | | 7,035,300 | 5,000,000 | 5,613,134 | 5,460,971 | | (4,715) |) | (4,715) | 5,456,256 | | 1,579,044 | 1,579,044 | 72,309 | 12/15/2033 . | 1.F FE |
| | | | US BANCORP INVESTMENTS | | | | | | | | | | | | | | | | |
| 032095-AH-4 | AMPHENOL CORP | | | | 9,874,449 | 8,325,000 | 8,317,008 | 8,317,996 | | 153 | | 153 | 8,318,149 | | 1,556,300 | 1,556,300 | 71,422 | 06/01/2029 . | |
| 03879M-AA-1 | ARC RAIL 2013-1, LLC - ABS | | | | 824,524 | 824,524 | 824,524 | 824,524 | | 77.000 | | 77 000 | 824,524 | | (07, 500) | (07, 500) | 2,257 | | |
| | ARC RAIL 2013-1, LLC - ABS | | | | 416,801 | 416,801 4,300 | 416,801 | 416,801 | | 77,069 | | 77,069 | | | (67,529) | (67,529) | 47, 163 21 | 07/01/2038 . 10/20/2035 . | |
| | BANCO SANTANDER SA | C03/01/20 | | | 5,562,358 | 5,000,000 | 5, 128, 600 | 5, 109, 645 | | (25) | | (1,764) | 5. 107.881 | | 454 . 477 | 454 . 477 | 94,514 | 02/23/2028 . | |
| | BANCO SANTANDER SA | C02/10/20 | | | 2,229,880 | 2,000,000 | 2, 197, 320 | 2, 193, 763 | | (2,436) | | (2,436) | 2, 191, 327 | | 38,553 | 38,553 | 8,265 | 06/27/2029 . | |
| | | | JP MORGAN SECÚRITIES LLC | | | | | | | | | | | 1 | | | | | |
| | BAYER US FINANCE II LLC | 03/19/20 | | | 1,200,240 | 1,000,000 | 1,049,287 | 1,044,500 | | (422) |) | (422) | 1,044,078 | ļ | 156 , 162 | 156 , 162 | 35,597 | | |
| 07325M-AA-2 | BAYC 2007-1 A1 - CMBS | | | J | 115,499 | 115,499 | 92,954 | 100,082 | | 15,417 | | 15,417 | 115,499 | | | | 67 | 03/25/2037 . | 2.C FE |
| 101100 00 0 | BOSTON PROPERTIES LP | 03/08/20 | CITIGROUP GLOBAL MARKETS 21 INC. |] | 10,509,700 | 10,000,000 | 9,981,500 | 9,983,937 | | 338 | | 338 | 9,984,275 | 1 | 525,425 | 525,425 | 74,611 | 06/21/2029 . | 2 4 55 |
| 10112R-BB-9 | DUSTUN FRUTERITES LF | | JP MORGAN SECURITIES LLC | | 10, 509, 700 | 10,000,000 | 9,901,000 | 9,963,937 | | 338 | | 338 | 9,964,2/5 | | 323,425 | | /4,011 | 1/2029 . | 2.A FE |
| 11041R-AL-2 | BAE SYSTEMS FINANCE INC | | | | 2,244,686 | 1,720,000 | 2,308,827 | 2,061,639 | | (8,743) | 1 | (8,743) | 2,052,895 | | 191,791 | 191,791 | | 07/01/2027 . | 2.B FE |
| | | | DEUTSCHE BANK | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | (0,740) | | (5,) | | | | | | | |
| 111021-AL-5 | BRITISH TELECOMMUNICATIONS PLC | C03/08/20 | 21 SECURITIES, INC | | 5,910,150 | 5,000,000 | 5,590,850 | 5,510,537 | | (10,871) |) | (10,871) | 5,499,666 | | 410,484 | 410,484 | | 12/04/2028 . | |
| 12464Y-AC-3 | CBASS 2007-CB5 A3 - RMBS | 03/25/20 | | | 168,441 | 168,441 | 128,542 | 126,448 | | 41,993 | | 41,993 | 168,441 | | | | 90 | . 04/25/2037 | 1.D FM |
| | albant wa | | NATIONAL FINANCIAL | | , | | | | | | | | | 1 | | | | 05/44/ | |
| | CARGILL INC | | | | 101,044 | 100,000 | 100,000 | 100,000 | | 01.004 | | | 100,000 | | 1,044 | 1,044 | 1,053 | | |
| 16678R-FB-8 | CCMFC 2006-1 A1 - CMO/RMBS | | | | 653,003 1,209,899 | 675,335 1,209,912 | 558,986 740,030 | 591,769 | | 61,234 | | 61,234 432,314 | | | | | 521 478 | 12/25/2046 . 12/25/2046 . | |
| 16678Y-AA-0 | CCMFC 2006-1 A2 - CMO/RMBS | | | | | | 517,348 | 579.065 | | (39,640) | , | (39,640) | | | | | 580 | 12/25/2046 . 08/25/2047 . | |
| 16679B-AA-9 | CCMFC 2007-2 A1 - CMO/RMBS | | | | 303,735 | 318,115 | 305,866 | 305,866 | | (2, 131) | | (2, 131) | 303,735 | | | | 348 | 05/25/2048 . | |
| | DBALT 2007-3 2A1 - RMBS | | 21 Paydown | | 211,653 | 181,246 | 142,563 | 149,885 | | 61,768 | | 61,768 | 211,653 | | | | 253 | 10/25/2047 . | |
| | | | JP MORGAN SECURITIES LLC | [| | · | | | | | | · | | | | [| | | |
| | DOW CHEMICAL CO | | | | 11,275,200 | 10,000,000 | 12, 117, 900 | | | (13,458) |) | (13, 458) | 12, 104, 442 | ļ | (829, 242) | (829,242) | | 11/15/2042 . | |
| 28165R-AA-0 | EDVES 161 A - ABS | | 21 Paydown | | | 976, 153 | 930,281 | 958,926 | L | 17,226 | L | 17 , 226 | | L | L | L | 2,230 | 05/26/2036 . | 1.A FE |

| | | | | Show All Lo | na-Term Bo | onds and Stoo | ck Sold, Red | deemed or 0 | Otherwise I | Disposed of | of Durina tl | he Current | Quarter | | | | | | | |
|---|--|-----------------|------------------------------------|-------------|----------------|-------------------------|--------------|-------------|-------------|-------------|--------------|--------------|-----------|--------------|-----------|---------------|---------------|-----------|------------------------------|----------|
| 1 | 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | | Carrying Val | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| • | _ | • . | | · · | • | | · · | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
| | | | | | | | | | | | 10 | 1 '' | | | | | | | | Desig- |
| | | | | | | | | | | | | | | | | | | | | nation. |
| | | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | | | | | | | | | | _ |
| | | | | | | | | | | | | Total | Total | | | | | | | Desig- |
| | | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| | | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifie |
| | | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | | Book/ | Unrealized | Year's | Temporary | Carrying | Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
| CUSIP | | | | Number of | | | | Adjusted | | | - 1 3 | , , | | | Gain | Gain | Total Gain | Received | tractual | Admini |
| | | Diameter | Mana | | 0:- | | A =4=1 | , | Valuation | (Amor- | Impairment | t Value | /Adjusted | Value at | | | | | | - |
| Ident- | | For- Disposal | | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | ` ' | (Loss) on | During | Maturity | strative |
| ification | Description | eign Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbo |
| | CRE FIVE POINTS SENIOR NOTE | | Direct | | 79,537 | 79,537 | 82,021 | 78,931 | | 14 | | 14 | | 79,537 | | | | 592 | 07/25/2041 . | 2.B PL |
| | GSAA 2006-1 A2 - RMBS | | Paydown | | 209,882 | 209,883 | 119,791 | 96,313 | | 113,570 | | 113,570 | | 209,882 | | | | 236 | 01/25/2036 . | 1.D FM |
| | GSAA 2006-10 AF3 - RMBS | 03/01/2021 . | Paydown | | 297,817 | 297,817 | 121,668 | 117,622 | | 180 , 195 | | 180 , 195 | | 297,817 | | | | 851 | 06/25/2036 . | 1.D FM |
| | GSR 2005-AR1 B1 - CMO/RMBS | | Paydown | | 242,317 | 242,317 | 153,334 | 154,671 | | 87,645 | | 87,645 | | 242,317 | | | ···· | 1,031 | 01/25/2035 . | 1.D FM |
| | GSAA 2006-14 A2 - RMBS | | Paydown | | 224,433 | 224,433 | | 70,114 | | 154,319 | | 154,319 | | 224,433 | | | } | 550 | 09/25/2036 . | 1.D FM |
| 38022A-AA-9 | GOAL STRUCTURED SOLUTIONS MASTER TRUST I | 03/01/2021 . | Paydown | | 504,976 | 504,976 | 474,071 | 473,005 | | 31,970 | | 31,970 | | 504,976 | | | | 1,444 | 10/25/2035 . | I.C FE |
| 406046 46 0 | HALL IDIDTON CO | 03/00/0004 | JPM/INTL FCSTONE FINANCIAL INC | | 11 620 000 | 10 000 000 | 14 770 000 | 14 740 000 | | (400) | | (100) | | 14 749 007 | | (2 102 407) | (2 102 427) | 434,889 | 00/15/2000 | 2 A EE |
| 406216-AS-0 41161P-A8-6 | HALL IBURTON CO | | | | 11,639,800 | 10,000,000 | 14,772,200 | 14,743,369 | | (132) | · | (132) | | 14,743,237 | · | (3, 103, 437) | (3, 103, 437) | | | |
| 41161P-A8-6 41161P-A8-6 | HVMLT 2006-1 21A - CMO/RMBS | 01/01/2021 | Direct | | 3,809,800 | 4, 184, 523 344, 254 | 3,626,610 | 3,809,800 | | 27,450 | | 27,450 | | 3,809,800 | | | | 808 | 03/19/2036 . 03/19/2036 . | |
| | HVMLT 2006-9 2AA - RMBS | | Paydown Paydown | | 282.355 | 300.523 | | 240,149 | | 27,430 | | | | 282.355 | | | | | | |
| | HVMLT 2000-9 2AA - NMBS | 03/25/2021 | Pavdown | | 793.353 | 782.217 | 655.900 | 667.309 | | 126.044 | | 126.044 | | 793.353 | | | | 353 | 04/27/2037 | 1.D FM |
| | HMBT 2007-1 2A1 - CMO/RMBS | | Paydown | | 47.937 | 47.937 | 40.394 | 40.595 | | 7.342 | | 7.342 | | 47.937 | | | | 267 | 04/25/2047 . | |
| | INDX 2006-AR14 2A - CMO/RMBS | | Pavdown | | 260.800 | 260.800 | 200.631 | 208.342 | | 52.458 | | 52,458 | | 260.800 | | | | 152 | 11/25/2046 . | |
| ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | THEN 2000 ATTI ZA GIIO/TIMBO | | MERRILL LYNCH PIERCE | | 200,000 | 200,000 | 200,001 | 200,042 | | | | 52, 450 | | 200,000 | | | | | 11/25/2040 . | |
| 487836-AT-5 | KELLOGG CO | 03/08/2021 | FENNER SMITH INC | | 2,488,518 | 1,750,000 | 2,359,978 | 2,182,741 | | (6,223) | | (6,223) | | 2,176,519 | | 311,999 | 311.999 | 57,582 | 04/01/2031 | 2 B FF |
| | 1122000 | | KEYBANC CAPITAL MARKETS | | | | | | | (0,220) | | (0,220) | | | | | | | | |
| 49327V-2B-9 | KEYBANK NA | .02/10/2021 | INC | | 10 . 255 . 146 | 8,920,000 | 9.037.047 | 9.035.215 | | (1.389) | | (1,389) | | 9.033.826 | | 1,221,320 | 1,221,320 | 114,994 | 04/13/2029 | 2 A FF |
| | LXS 2006-12N 2AA - RMBS | .03/25/2021 | Pavdown | | 256,853 | 256,853 | 196,011 | 220.722 | | 36,131 | | 36, 131 | | 256.853 | | ,22.,020 | ,22.,020 | | 08/25/2046 | |
| | LXS 2006-19 A3 - RMBS | 03/25/2021 | Pavdown | | 122.487 | 122.485 | | 100.053 | | 22,433 | | 22,433 | | 122,487 | | | | 140 | 12/25/2036 | |
| 52524Y-AC-7 | LXS 2007-12N 1AA - RMBS | 03/25/2021 | Pavdown | | 506,043 | 506,043 | 422.922 | 456.095 | | 49,948 | | 49,948 | | 506,043 | | | | 273 | 07/25/2047 . | |
| 55818Y-BL-4 | MDPK XVII B2R - CD0 | | Call @ 100.00 | | 3,610,000 | 3,610,000 | 3,612,896 | 3,612,522 | | (132) | | (132) | | 3,612,390 | | (2,390) | (2,390) | 42, 186 | 07/22/2030 . | 1.C FE |
| 617487-AD-5 | MSM 2006-16AX 2A3 - RMBS | | Paydown | | 45,888 | 45,888 | 18,829 | 15,416 | | 30,472 | | 30,472 | | 45,888 | | | | 68 | 11/25/2036 . | 1.D FM |
| 63543V-AE-3 | NCSLT 2006-3 A5 - ABS | | Paydown | | 726,906 | 726,906 | 427,058 | 590,921 | | 135,985 | | 135,985 | | 726,906 | | | | 539 | 10/27/2031 . | 4.B FE |
| | NHELI 2007-1 2A - RMBS | | Paydown | | | 336,277 | 311,646 | 320,399 | | 15,876 | | 15,876 | | 336,276 | | | | 259 | 02/25/2037 . | |
| 65540X-AR-8 | NMRR 155R 4A3 - CMO/RMBS | 03/25/2021 . | Paydown | | 1,685 | 1,685 | 1,348 | 1,354 | | 331 | | 331 | | 1,685 | | | | 47 | 07/26/2037 . | 1.D |
| | | | JP MORGAN SECURITIES LLC | | | | | | | | | | | | | | | | | |
| 714264-AK-4 | PERNOD RICARD SA | . C03/19/2021 . | | | 1,569,408 | 1,200,000 | 1,479,300 | 1,441,949 | | (1,627) | | (1,627) | | 1,440,322 | | 129,086 | 129,086 | 45,467 | 01/15/2042 . | 2.A FE |
| | | | US BANCORP INVESTMENTS | | | | | | | | | | | | | | | | | |
| | QUEST DIAGNOSTICS INC | | INC. | | 1, 191, 650 | 1,000,000 | 997 , 070 | 997,451 | | 30 | | 30 | | 997,481 | | 194 , 169 | 194 , 169 | 4,900 | 06/30/2029 . | |
| | SOCTY 2013-1 A - ABS | | Paydown | | | | | | | 476 | | 476 | | 76,266 | | | · | 586 | | 2.A FE |
| | SNDPT 16 C - CDO | . C03/18/2021 . | Paydown | | 12,000,000 | 12,000,000 | 11,877,998 | 11,877,998 | | 122,002 | | 122,002 | | 12,000,000 | | | | 129,455 | | |
| | SARM 2006-5 2A2 - CMO/RMBS | | Paydown | · | 156,871 | 157,140 | 98,840 | 95, 165 | | 61,706 | | 61,706 | | 156,871 | | | } | 1,092 | | |
| | SARM 2007-7 1A1 - CMO/RMBS | | Paydown | | 200,522 | 200,522 | 173,421 | 175,736 | | 24,786 | | 24,786 | | 200,522 | · | | <u> </u> | 133 | 08/25/2037 . | |
| ø0//1Y-AA-9 | SUNRN 2015-1 A - ABS | | Paydown KEYBANC CAPITAL MARKETS | | 215,297 | 215,297 | 215,207 | 215,229 | | 68 | | 68 | | 215,297 | | | | 1,549 | 07/20/2045 . | I.F FE |
| 904764-AH-0 | UNILEVER CAPITAL CORP | 02/10/2021 | INC | | 3,581,625 | 2,500,000 | 3,083,850 | 3,019,200 | | (4.056) | .[| (4,056) | | 3,015,144 | | 566,481 | 566,481 | 35,646 | 11/15/2032 | 1 5 55 |
| 504704-Ar1-0 | UNILLALD ONLINE CODE | | J.P. MORGAN SECURITIES | | | 2,500,000 | 000,000, د | 0,018,200 و | | (4,000) | | (4,000) | | 144 ,نا 0, د | · | 300,481 | | აა, 040 | 1/10/2032 . | I.E FE |
| 013017_RP_2 | RAYTHEON TECHNOLOGIES CORP | | INC. | | 6,785,800 | 5,000,000 | 6,932,250 | 6,653,820 | | (14,513) | .1 | (14,513) | | 6,639,307 | | 146,493 | 146,493 | 207,569 | 07/15/2038 . | 2 A FE |
| | INTINEON ILUINOLUGILO CONF | | JP MORGAN SECURITIES LLC | | , /00,000 | | | | | (14,513) | | (14,313) | | | | 140,493 | 140,493 | 201,309 | | 2.n FE |
| 91913V_ALL_/ | VALERO ENERGY CORP | 02/10/2021 | WORLDAN OLUUNIIILO LLU | | 5, 457, 150 | 5,000,000 | 4,980,100 | 4,984,090 | | 398 | | 398 | | 4,984,487 | | 472,663 | 472,663 | 69,417 | 09/15/2026 . | 2 B FF |
| | Transmitted to the total to the total tota | | MERRILL LYNCH PIERCE | | | | | | | | | | | , ,007, 707 | | | | | | |
| 927320-AA-9 | VINCI SA | C02/10/2021 | FENNER SMITH INC | | 2,273,423 | 1,975,000 | 1,970,102 | 1.970.822 | | 86 | | 86 | | 1.970.908 | | 302.515 | 302,515 | 25.099 | 04/10/2029 . | 1.G FE |
| | SP SOLAR 2 DEBT - ABS | | Pavdown | | 931, 164 | 931.164 | 931, 164 | 877,975 | | 53.189 | | 53, 189 | | 998.605 | | (67,441) | (67,441) | 8.161 | 01/15/2054 | 1.F |
| | SP SOLAR 4 DEBT - ABS | | Paydown | | 237,381 | 237,381 | 237,381 | 223,822 | | 13,559 | | 13,559 | | 237,381 | | (01, 771) | | 2,080 | 01/15/2054 . | 1 |
| | SP SOLAR 4 DEBT - ABS | | Paydown | | | 207,001 | | | | 10,000 | | | | 23, 176 | | (23, 176) | (23, 176) | | 01/15/2054 . | 1.F |
| | SP SOLAR 3 DEBT - ABS | | Paydown | | 1,221,313 | 1,221,313 | 1,221,311 | 1, 151,550 | | 69,763 | | 69,763 | | 1,309,768 | | (88,455) | (88,455) | 10,703 | 01/15/2054 . | 1.F |
| | LENDSL TRUST 2018-A FL - ABS | | Direct | | 142,098 | 142,098 | 142,098 | 141,976 | | 122 | | 122 | | 142,098 | [| (00, 100) | | 281 | 01/25/2049 . | |
| | LENDSL TRUST 2018-A FL - ABS | 03/25/2021 | Direct | | 79,388 | 79,388 | 79,388 | | | 134 | | 134 | | 79,388 | | | | | 01/25/2049 | 1.D |
| | LENDSL TRUST 2018-A FX - ABS | | Direct | | 1,859,176 | 1,859,176 | 1,859,176 | 1,847,643 | | 31 | | 31 | | 1,859,176 | | | | 11,577 | | 1.D |
| | LENDSL TRUST 2018-A B - ABS | | Direct | | 44,825 | | | | | 70 | | 70 | | 44.825 | L | | | 347 | 01/25/2049 . | 2.B PL |
| | VIKING 18 APOCOMBO ACCORDIA - ABS | 03/15/2021 | | | 1 433 896 | 1 433 896 | 1 589 024 | 1 554 181 | | (128 579) | | (128, 579) | | 1 433 896 | | | | | 12/20/2034 | 1 F |

9999999 - Totals

SCHEDULE D - PART 4

| | | | | | 30 | HEDU | ILE D | - PAI | K I 4 | | | | | | | | | | |
|---|---------------|--------------|-------------|------------------------|------------------------|------------------------|---------------|------------|------------|------------|--|------------|----------------------|-----------|------------|-------------|--------------|--------------------|----------|
| | | • | Show All Lo | ng-Term Bo | onds and Sto | | | | | | | | | • | , | | | | |
| 1 2 | 3 4 | 5 | 6 | 7 | 8 | 9 | 10 | | | | Carrying Va | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | NAIC |
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| | | | | | | | | | | | | | | | | | | | nation, |
| | | | | | | | | | | | | | | | | | | | NAIC |
| | | | | | | | | | | | Total | Total | | | | | | | Desig- |
| | | | | | | | | | | Current | Change in | Foreign | | | | | Bond | | nation |
| | | | | | | | | | | Year's | Book/ | Exchange | Book/ | | | | Interest/ | | Modifier |
| | | | | | | | Prior Year | | Current | Other Than | | Change in | Adjusted | Foreign | | | Stock | Stated | and |
| | | | | | | | Book/ | Unrealized | Year's | Temporary | | Book | Carrying | Exchange | Realized | | Dividends | Con- | SVO |
| CUSIP | | | Number of | | | | Adjusted | Valuation | (Amor- | Impairmen | , , | /Adjusted | Value at | Gain | Gain | Total Gain | Received | tractual | Admini- |
| Ident- | For- Disposal | Name | Shares of | Consid- | | Actual | Carrying | Increase/ | tization)/ | Recog- | (11 + 12 - | Carrying | Disposal | (Loss) on | (Loss) on | (Loss) on | During | Maturity | strative |
| ification Description | eign Date | of Purchaser | Stock | eration | Par Value | Cost | Value | (Decrease) | Accretion | nized | 13) | Value | Date | Disposal | Disposal | Disposal | Year | Date | Symbol |
| BGAOW3-CP-3 BLUE EAGLE 2020-2E CLASS A | | CREDIT | | 2.610.355 | 2.613.981 | 2,631,661 | 2,662,687 | (22, 179) | 1,022 | 200 | (21, 157) | (7,858) | 2.633.672 | (34,520) | 11.203 | (23,317) | | 10/13/2032 | 1.D |
| BGAOW3-CR-9 BLUE EAGLE 2020-2E CLASS B | 01/21/2021 | Direct | | 139,461 | 138,939 | 139,734 | 140,913 | (741) | 1 | | (739) | (168) | 140,005 | (544) | | (544) | | 10/13/2032 | 1.D |
| BGAOW3-CS-7 BLUE EAGLE 2020-2E CLASS C | 01/21/2021 | Direct | | 102,272 | 101,889 | 102,472 | 103,336 | (543) | 1 | | (542) | (123) | 102,671 | (399) | | (399) | | | 1.D |
| BGAOW3-CU-2 BLUE EAGLE 2020-2E CLASS D | 01/21/2021 | Direct | | 92,974 | 92,626 | 93, 156 | 93,942 | (494) | 1 | | (493) | (112) | 93,337 | (363) | | (363) | | | 2.B |
| BGAOW3-CV-O BLUE EAGLE 2020-2E CLASS E | 01/21/2021 | Direct | | 96,693 | 96,331 | 96,882 | 97,700 | (513) | 1 | | (513) | (117) | 97,070 | (377) | | (377) | | | 3.B |
| BGAOW3-CW-8 BLUE EAGLE 2020-2E CLASS R | | CREDIT | | 1,953,233 | 1,957,744 | 1,984,299 | 2,006,538 | (17,711) | 899 | | (16,812) | (4,333) | 1,985,393 | (42,044) | 9,885 | (32, 159) | | 111.0, 00, 2002 11 | 5.B |
| 3899999. Subtotal - Bonds - Industrial and M | | | _ | 142,905,742 | 127,599,348 | 137,458,153 | 124,574,829 | (42, 180) | 1,929,389 | | 1,887,209 | (12,711) | 138,886,567 | (78,247) | 4,097,422 | 4,019,175 | 1,937,312 | XXX | XXX |
| 26362#-AA-1 DUBLIN ASSET HOLDINGS | | Direct | | 2,048,869 1,514,757 | 2,048,869 1,514,757 | 2,048,869 1,514,757 | 2,048,869 | | | | | | 2,048,869 | | | | 2,649 | 11/30/2067 | 1.F PL |
| | | Direct | | | | | 1,514,757 | | | | | | 1,514,757 341.591 | | | | 1,958 276 | 12/15/2067 | 1.F PL |
| BGAOC1-S7-2 SCTY CE III TERM LOAN | 01/15/2021 | Direct | | 359,228 | 359,228 | 359,228 | 359,228 | | | | | | 359,228 | | | | 5,248 | 01/16/2035 | |
| BGAOCA-J7-2 VIVINT VOLTA TERM LOAN | 01/29/2021 | Direct | | 570.297 | 570.297 | 570,297 | 570,297 | | | | | | 570.297 | | | | 8.516 | 01/05/2035 | |
| BGAODH-CC-2 SCTY CE IV TERM LOAN | 01/20/2021 | Direct | | 32,568 | 32,568 | 32,568 | 32,568 | | | | | | 32,568 | | | | 410 | 04/21/2032 | |
| BGA0G9-RQ-0 | 01/15/2021 | Direct | | 1,739,486 | 1,739,486 | 1,739,486 | 1,739,486 | | | | | | 1,739,486 | | | | 11,237 | 04/15/2027 | |
| BGAOK8-WW-8 CRE COACHELLA DEBT | | Direct | | | 335,667 | 335,667 | 335,667 | | | | | | 335,667 | | | | | 12/31/2052 | 1.F |
| BGAOKQ-MH-2 ALTUS CORCORAN DEBT | 02/26/2021 | Direct | | 220,873 | 220,873 | 220,873 | 220,873 | | | | | | 220,873 | | | | | 01/25/2065 | |
| BGAOQA-3S-8 INFINITY ASSET HOLDINGS LLC A4 | | Direct | | 1, 140, 248 | 1,140,248 | 1,140,248 | 1, 140, 253 | | (5) | · | (5) | | 1,140,248 | | | | 253 | 03/31/2067 | |
| BGAOQA-31-6 INFINITY ASSET HULDINGS LLC AS | 02/16/2021 | Direct | | 312,824 | 312,824 | 312,824 | 312,824 | | | | | | | | | | 253 | 03/31/2067 | |
| BGAOQV-SL-O ALTUS TERM LOAN B | 01/19/2021 | Direct | | 123,307 | 123,307 | 121,051 | 123,303 | | 5 | | 5 | | 123,307 | | | | 1,431 | 06/30/2045 | |
| BGAOQZ-AM-8 INFINITY LD ASSET HOLDINGS LLC A10 | 02/15/2021 | Direct | | 713.843 | 713,843 | 713.843 | 713.843 | | | | | | 713.843 | | | | 1,245 | 12/31/2067 | |
| BGAOQZ-AM-8 INFINITY LD ASSET HOLDINGS LLC A10 | | Direct | | 181,350 | 181,350 | 181,350 | 181,350 | | | | | | 181,350 | | | | 697 | 12/31/2067 | 1.F |
| BGAOQZ-AN-6 INFINITY LD ASSET HOLDINGS LLC A2 | | Direct | | 187,853 | 187,853 | 187,853 | 187,853 | | | | | | 187,853 | | | | 994 | 12/31/2067 | |
| BGAOR9-DD-2 BLUE EAGLE 2019-1 A (AAA RATED) | | CREDIT | | 14,000 | 14,000 | 14,000 | 14,000 | | | | | | 14,000 | | | | | 12/20/2034 | |
| BGAOR9-F6-5 BLUE EAGLE 2019-1 C (A RATED) | | CREDIT | | 84,000 | 84,000 | 84,000 | 84,000 | | | | | | 84,000 | | | | | 12/20/2034 | |
| BGAOR9-GC-1 BLUE EAGLE 2019-1 D (BBB RATED) BGAOT2-QQ-2 VERTICAL MIDCO GMBH - FACILITY B (EUR) | | CREDIT | | 143,500 | 143,500 | 143,500 | 143,500 | | (16,439) | | (16,439) | (945,625) | 143,500 | 379,772 | 783.998 | 1, 163, 770 | 2, 110 | 12/20/2034 | |
| BGAOTM-03-7 INFINITY ASSET HOLDINGS 2020-1 A1 | 02/15/2021 | Direct | | 12,702,900 | 333,520 | 333,520 | 333,520 | | (10,439) | | (10,439) | (940,020) | 333,520 | 19,112 | | 1, 100,770 | 359 | 06/24/2070 | |
| BGAOTM-03-7 INFINITY ASSET HOLDINGS 2020-1 A1 | 03/15/2021 | Direct | | 30,296 | 30,296 | 30,296 | 30,296 | | | | | | 30,296 | | | | 124 | 06/24/2070 | 1.F |
| BGAOV7-E0-8 BLUE EAGLE 2020-1B CLASS A | 03/30/2021 | CREDIT | | 1,462,473 | 1,462,473 | 1,462,473 | 1,462,473 | | | | | | 1,462,473 | | | | | 03/27/2032 | 1.A |
| BGA0VA-OJ-5 BLUE EAGLE 2020-1B CLASS R | | CREDIT | | 2,062,461 | 2,062,461 | 2,062,461 | 2,062,461 | | | | | | 2,062,461 | | | | | 03/27/2032 | 5.B |
| 8299999. Subtotal - Bonds - Unaffiliated Bar | k Loans | | | 26,792,792 | 26,811,202 | 26,041,071 | 26,591,086 | | (16,439) |) | (16,439) | (945,625) | 25,629,022 | 379,772 | 783,998 | 1,163,770 | 37,508 | XXX | XXX |
| 8399997. Total - Bonds - Part 4 | | | | 266,749,781 | 237,713,550 | 252,975,024 | 214,111,427 | (42, 180) | 1,871,684 | | 1,829,504 | (958, 336) | 253,749,435 | 301,525 | 12,698,820 | 13,000,345 | 3,849,758 | XXX | XXX |
| 8399998, Total - Bonds - Part 5 | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 8399999. Total - Bonds | | | | 266.749.781 | 237.713.550 | 252.975.024 | 214.111.427 | (42, 180) | 1.871.684 | 7001 | 1.829.504 | (958, 336) | 253.749.435 | 301.525 | 12.698.820 | 13.000.345 | 3.849.758 | XXX | XXX |
| 8999997. Total - Preferred Stocks - Part 4 | | | | 200,740,701 | XXX | 202,010,024 | 214, 111, 421 | (42, 100) | 1,071,004 | | 1,023,304 | (330,000) | 230,743,400 | 001,020 | 12,030,020 | 10,000,040 | 0,040,700 | XXX | XXX |
| 8999998. Total - Preferred Stocks - Part 5 | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | VVV | XXX | XXX |
| | | | | | XXX | | ^^^ | ^^^ | ^^^ | ^^^ | | ^^^ | ^^^ | ^^^ | ^^^ | ^^^ | XXX | XXX | XXX |
| 8999999. Total - Preferred Stocks | | | | | | 1 | | | | + | | | | 1 | | | | | |
| 9799997. Total - Common Stocks - Part 4 | | | | 1001 | XXX | 1001 | | | 1001 | 1001 | 1001 | 1001 | 1001 | | | 1001 | 1001 | XXX | XXX |
| 9799998. Total - Common Stocks - Part 5 | | | | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX | XXX |
| 9799999. Total - Common Stocks | | | | | XXX | | | | | | | | | | | | | XXX | XXX |
| 9899999. Total - Preferred and Common Sto | cks | | | | XXX | | | | | | | | | | | | | XXX | XXX |
| | | | | | | | | | | | | | | | | | | | |

252,975,024 214,111,427 (42,180) 1,871,684

1,829,504 (958,336) 253,749,435

301,525 12,698,820 13,000,345

3,849,758 XXX XXX

266,749,781

XXX

| | | | | | | Showing | all Ontion | c Canc E | loors Colla | | and Forwa | rds Open as | o of Curro | nt Statomo | nt Date | | | | | | | | |
|-----------------------------------|-------------------------------------|--------------------------|---------------|------------------------------------|----------------------------|---------------|--------------|------------|------------------------------------|-------------------|----------------------|-------------------|------------|---|---------|-------------|------------|------------------|-------------------|------------------------|-----------|---------|-------------------------------|
| 1 | 2 | 3 | 4 | | 5 | 5 FILOWING 6 | 7 | s, Caps, i | 9 | 10, Swaps | 11 11 | 12 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| ' | _ | | -T | | 3 | | , | | 9 | 10 | Cumulative | 12 | 10 | '- | 10 | 10 | " | 10 | 13 | 20 | 21 | 22 | 20 |
| | | | | | | | | | | | Prior | Current | | | | | | | | | | | |
| | Description | | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | | - | | | | 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 | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, | Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) ´ | or Central (| Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | total - Purchased Op | | | | | | | 8 | | | | | | | XXX | | | | | | | XXX | XXX |
| | total - Purchased Op | | ing Effective | | Guarantees Unde | r SSAP No.10 | 08 | 1 | | 1 | | | | | XXX | | | | | | | XXX | XXX |
| SPX/ULU/210423/25/2.7% | Indexed Universal Life Insurance | Reserves | Equity | Citibank, National | E570DZWZ7FF32TWEFA76 | 604/24/2020 . | 04/23/2021 . | 2,299,087 | 6,207,535 | 2.7 | 59,316 | | | 3,676 | | 418,520 | | | (9,981 |) | | | |
| SPX/CLQ/210423/25/2.5% | | Annual Exh 5 | | Citibank, National | EOTOBERETT OFFICE THE | | | 2,200,00. | ,20, ,000 | | | | | ,,,,,,, | | | | | | / | | | |
| ODV (0) 0 (0.40 (00 (05 (0 0)) | Insurance | Reserves | Equity | A | E570DZWZ7FF32TWEFA76 | 604/24/2020 . | 04/23/2021 . | 785,685 | 1,964,213 | 2.5 | 18,306 | | | | | 131,318 | | | (3,080 |) | | | |
| SPX/ULQ/210423/25/2.8% | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Citibank, National | E570DZWZ7FF32TWEFA76 | 604/24/2020 . | 04/23/2021 . | 2,760,927 | 7,730,596 | 2.8 | 74,821 | | | 4,637 | | 523 . 181 | | | (12,590 | , | | | |
| SPX/CLQ/210409/10/2.8% | Indexed Universal Life | Annual Exh 5 | Equity | Citibank, National | LOTOBERETT GETRET AT | | 04/20/2021 . | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | , 4,021 | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | (12,000 | / | | | |
| | Insurance | Reserves | Equity | A | E570DZWZ7FF32TWEFA76 | 304/09/2020 . | 04/09/2021 . | 4,628,302 | 12,959,246 | 2.8 | 129,592 | | | 2,912 | | 969,568 | | | (21,674 |) | | | |
| SPX/CLQ/210409/10/2.5% | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Citibank, National | E570DZWZ7FF32TWEFA76 | 604/09/2020 . | 04/09/2021 . | 1,707,184 | 4,267,960 | 2.5 | 41,314 | | | 928 | | 324,597 | | | (6,910 | , | | | |
| SPX/CLQ/210409/10/2.7% | | Annual Exh 5 | Equity | Citibank, National | L3/0DZIIZ/11 3Z1IILI A/C | 04/09/2020 . | 04/03/2021 . | 1,707,104 | 4,207,300 | 2.3 | | | | | | | | | (0,910 | / | | | |
| | Insurance | Reserves | Equity | Α | E570DZWZ7FF32TWEFA76 | 604/09/2020 . | 04/09/2021 . | 1,322,355 | 3,570,359 | 2.7 | 35,042 | | | 787 | | 268,500 | | | (5,861 |) | | | |
| SPX/CS/210423/2836.74- 3035.31 | | Annual Exh 5 | Earri tu | Wells Fargo Bank, | KB1H1DSPRFMYMCUFXT09 | 04/24/2020 | 04/23/2021 . | 4,859 | 13,782,901 | 2836.74 | 519,615 | | | 45.345 | | 962,259 | | | (87,436 | | | | |
| | Insurance | Reserves Annual Exh 5 | Equity | Na | ND IN IDOPNEMI MOUFATUS | 04/24/2020 . | 04/23/2021 . | 4,009 | 13,762,901 | 2030.74 | | | | | | 902,239 | | | (67,430 | / | | | |
| 3420.78 | Insurance | Reserves | Equity | SunTrust Bank | IYDOJBGJWY9T8XKCSX06 | 06/10/2019 | 06/10/2021 . | 1,688 | 4,872,446 | 2886.73 | 346,918 | | | | | 874, 179 | | | (28,760 |) | | | |
| | Indexed Universal Life | Annual Exh 5 | F 14 | Wells Fargo Bank, | I/D 41 I4DODDENI/NO IE/TOO | 04/04/0000 | 04/00/0004 | 0.004 | 47 050 050 | 0000 74 | 000 074 | | | 53.908 | | 4 070 444 | | | /440 074 | | | | |
| 3113.32 SPX/CS/210423/2836.74- | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | Wells Fargo Bank, | KB1H1DSPRFMYMCUFXT09 | 04/24/2020 . | 04/23/2021 . | 6,084 | 17,259,352 | 2836.74 | 869,871 | | | 53,908 | | 1,678,111 | | | (146,374 | <u> </u> | | | |
| 3056.59 | Insurance | Reserves | Equity | Na | KB1H1DSPRFMYMCUFXT09 | 04/24/2020 | .04/23/2021 | 4,301 | 12,201,082 | 2836.74 | 502,685 | | | 31, 152 | | 943, 107 | | | (84,587 |) | | | |
| | Indexed Universal Life | Annual Exh 5 | | | | | | | | | | | | | | | | | | | | | |
| 2637.97 SPY/CS/211025/3022 55_ | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | SunTrust Bank | IYDOJBGJWY9T8XKCSX06 | 04/08/2020 . | 04/01/2021 . | 212 | 527 , 594 | 2488.65 | 20,954 | | | | | 31,656 | | | (3,548 |) | | | |
| 3491.05 | Insurance | Reserves | Equity | Societe Generale | 01KLU6X1B10WK7X42C15 | 10/25/2019 | 10/25/2021 | 1,501 | 4,535,856 | 3022.55 | 304,810 | | | | | 620,826 | | | (25,373 |) | | | |
| SPX/CS/210423/2836.74- | | Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | | | |
| 3149.23 SPX/CS/210416/2799.55- | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | Na Goldman Sachs | KB1H1DSPRFMYMCUFXT09 | 04/24/2020 . | 04/23/2021 . | 825 | 2,340,100 | 2836.74 | 131,046 | | | | | 257,039 | | | (22,051 |) | | | |
| 2967.52 | Insurance | Reserves | Equity | Intern | 784F5XWPLTWKTBV3E584 | 04/22/2020 | 04/16/2021 | 426 | 1, 192, 608 | 2799.55 | 39,477 | | | 1,682 | | 71,484 | | | (6,689 |) | | | |
| | Indexed Universal Life | Annual Exh 5 | | | | | | | | | | | | | | | | | | | | | |
| 423/25/0.00%-5.25% | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | BNP PARIBAS | 549300WCGB70D06XZS54 | 04/24/2020 . | 04/23/2021 . | 1,398,695 | | 0.0 | 42,380 | | | 2,626 | | 73,423 | | | (7, 131 |) | | | |
| 3998.05 | Insurance | Reserves | Equity | Scotia Bank | L319ZG2KFGXZ61BMYR72 | 12/24/2019 | 12/23/2021 | 472 | 1,522,751 | 3223.38 | 125, 185 | l | | 45,808 | | 278,772 | | | (10,402 |) | | | |
| SPX/CS/210924/2984.87- | Indexed Universal Life | Annual Exh 5 | | | | | | | | | | | | | | | | | | | | | |
| 3447.52 SPX/CS/210409/2789.82- | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | SunTrust Bank Wells Fargo Bank, | IYDOJBGJWY9T8XKCSX06 | 09/25/2019 . | 09/24/2021 . | 2,502 | 7,467,217 | 2984.87 | 507,024 | | | 122,341 | | 1,044,219 | | | (41,812 |) | | | |
| 3096.70 | Insurance | Reserves | Equity | Na | KB1H1DSPRFMYMCUFXT09 | 04/09/2020 . | 04/09/2021 . | 5,750 | 16,041,958 | 2789.82 | 871,078 | | | 19,575 | | 1,764,439 | | | (145,686 |) | | | |
| SPX/CS/210625/2917.38- | | Annual Exh 5 | | Bank of | | | | | | | | 1 | | | | | | | | .] | | | |
| 3457.10 SPX/CS/210409/2789.82- | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | America,Nati Wells Fargo Bank, | B4TYDEB6GKMZ0031MB27 | 06/25/2019 . | 06/25/2021 . | 1,905 | 5,557,432 | 2917.38 | 391,799 | | | 45,837 | | 984 , 166 | | | (32,605 |) | | | |
| 3061.83 | Insurance | Reserves | Equity | Na | KB1H1DSPRFMYMCUFXT09 | 12/16/2020 . | 04/09/2021 . | 7,024 | 19,594,832 | 2789.82 | 994,703 | | | 22,353 | | 1,910,333 | | | (148,419 |) | | | |
| SPX/CS/210910/2979.39- | Indexed Universal Life | Annual Exh 5 | | | | | | | | | | | | | | | | | | | | | |
| 3441.20 SPX/CS/210924/2984.87- | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | SunTrust Bank | I YDOJBGJWY9T8XKCSX06 | 09/10/2019 . | 09/10/2021 . | 1,697 | 5,056,650 | 2979.39 | 333,739 | | | 73,906 | | 713,543 | | | (27,383 |) | | | |
| 3539.99 | Insurance | Reserves | Equity | SunTrust Bank | I YDOJBGJWY9T8XKCSX06 | | 09/24/2021 . | 1,613 | 4,815,591 | 2984.87 | 364,540 | l | | 87,957 | | 801,165 | | | (30,062 |) | | | |
| SPX/CS/210409/2789.82- | Indexed Universal Life | Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | |] | | | |
| 3006.03 SPX/CS/211223/3223.38- | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | Na | KB1H1DSPRFMYMCUFXT09 | 04/09/2020 . | 04/09/2021 . | 5,356 | 14,943,648 | 2789.82 | 600,735 | | | | | 1, 158, 024 | | | (100,471 |) | | | |
| 3822.04 | Insurance | Reserves | Equity | Scotia Bank | L319ZG2KFGXZ61BMYR72 | 212/24/2019 . | 12/23/2021 . | 1,318 | 4,248,767 | 3223.38 | 314,536 | | | 115,096 | | 627,376 | | | (26, 135 |) | | | |
| SPX/CS/210610/2886.73- | Indexed Universal Life | Annual Exh 5 | | | | | | | | | | | | | | | ********* | | | | | | |
| 3508.22 | Insurance | Reserves | Equity | SunTrust Bank | I YDOJBGJWY9T8XKCSX06 | 06/10/2019 . | 06/10/2021 . | 1,616 | 4,663,783 | 2886.73 | 354,914 | | | | | 968 , 174 | | | (29,423 |) | | | |
| SPX/CS/220425/2836.74- 3276.43 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Bank of America,Nati | B4TYDEB6GKMZ0031MB27 | 04/24/2020 . | 04/25/2022 . | 1,740 | 4,936,390 | 2836.74 | 356,407 | | | 190,879 | | 654 , 132 | | | (29,714 |) | | | |
| SPX/CS/220425/2836.74- | | Annual Exh 5 | ,, | Bank of | | | | , | | | | | | | | | | | | | | | |
| 3362.08 | Insurance | Reserves | Equity | America,Nati | B4TYDEB6GKMZ0031MB27 | 04/24/2020 . | 04/25/2022 . | 1,676 | 4,755,768 | 2836.74 | 392,351 | | | 210, 129 | | 746,305 | | | (32,711 |) | | | |

| | | | | | Showing | all Option | s Caps F | loors Colla | ars Swans | and Forwa | rds Open a | 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 | | | | | | | | | | | l |
| | | | | | | | | | | Prior | Current | | | | | | | | | | l |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | 1 |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | T-4-1 | 0 | A -11 | | 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/CS/220408/2789.82- | | e Annual Exh 5 | (4) | Wells Fargo Bank, | Date | | Contracto | 7.11104111 | (1 4.4) | | | | 7 4.40 | - Couc Fair Faire | (200.000) | 2 | 71001011011 | | <u> </u> | Linky | <u>(~)</u> |
| 3460.56 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCU | XT0904/09/2020 | 04/08/2022 | 1,033 | 2,881,940 | 2789.82 | 273,208 | | | | 586 , 410 | | | (22,758) | | | | |
| SPX/CS/220408/2789.82- | | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | ı |
| 3306.85 SPX/CS/211223/3223.38- | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYMCU | XT0904/09/2020 | 04/08/2022 | 1,209 | 3,373,922 | 2789.82 | 271,601 | | | | 537 , 79 | 3 | | (22,624) | \ | | | l |
| 3723.00 | Insurance | Reserves | . Equity | Scotia Bank L319ZG2KFGXZ61B | IYR7212/24/2019 | 12/23/2021 | 1.702 | 5,486,993 | 3223.38 | 367,244 | | | | 689.00 | , | | (30,515) | | | | 1 |
| SPX/CS/210610/2886.73- | | | Equity | COULTR Dank EOTOZGEN GAZOTE | 11172 1 1272472010 | 12/20/2021 | 1,702 | , 400,000 | | | | | | | | | (00,010) | | | | 1 |
| 3666.16 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XK | SX0606/10/2019 | 06/10/2021 | 561 | 1,618,747 | 2886.73 | 132,737 | | | 12,756 | 415,36 | | | (11,004) | | | | |
| SPX/CS/210924/2984.87- | | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | ı |
| 3704.73 | Insurance | Reserves | . Equity | | XT0909/25/2019 | 09/24/2021 | 422 | 1,259,168 | 2984.87 | 107,533 | | | | 265,82 | [!] | - | (8,868) | | | | ı |
| SPX/CS/210510/2881.40- 3414.46 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | RE584 05/10/2010 | 05/10/2021 | 1,534 | 4,420,718 | 2881.4 | 335,975 | | 1 | 18,300 | 806,85 | | 1 | (28, 182) | | | | i |
| SPX/CS/210409/2789.82- | | e Annual Exh 5 | . Equity | Wells Fargo Bank, | , 1 | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | 2001.4 | | | | | | | | (20, 102) | · | | | i |
| 3166.45 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCU | XT0904/09/2020 | 04/09/2021 | 997 | 2,781,744 | 2789.82 | 178,310 | | ļ | 4,007 | 375,49 | · L | . | (29,822) | ļl | | | |
| SPX/CS/210810/2918.65- | | | | | | | | | | | | | | | | | | | | | ı |
| 3547.34 | Insurance | Reserves | . Equity | | IYR7208/09/2019 | 08/10/2021 | 1,200 | 3,501,120 | 2918.65 | 268,711 | | | | 696,24 | 3 | | (22,279) | · | | | l |
| SPX/CS/210409/2789.82- 2999.06 | Indexed Universal Life Insurance | Reserves | Equity | Barclays Bank PLC (LG5GSEF7VJP5170U | 557304/09/2020 | .04/09/2021 | 16,643 | 46,430,591 | 2789.82 | 1,810,793 | | | 40,692 | 3,482,04 | , | | (302,851) | | | | ı |
| SPX/CS/210510/2881.40- | | | Equity | (LG5GSEF/VJP51/0U Goldman Sachs | | 04/03/2021 | 10,043 | 40,430,331 | 2/09.02 | 1,010,793 | | | | ,402,04 | ' | | (302,031) | | | | I |
| 3501.60 | Insurance | Reserves | . Equity | Intern | BE58405/10/2019 | 05/10/2021 | 1,147 | 3,306,071 | 2881.4 | 271,098 | | | | 699,75 | , | | (22,740) | | | | l |
| SPX/CS/210810/2918.65- | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | ı |
| 3706.54 | Insurance | Reserves | . Equity | | IYR7208/09/2019 | 08/10/2021 | 566 | 1,653,031 | 2918.65 | 136,788 | | | | 404,05 | ' | | (11,341) | ŀ | | | 1 |
| SPX_INDU_NDX/ARBCS/210 | | e Annual Exh 5 | F | Barclays Bank PLC | 557304/09/2020 | 04/09/2021 | 2,277,992 | | | 07.054 | | | | 170 50 | , | | (46,000) | | | | ı |
| 409/10/0.00%-7.75% SPX/CS/210409/2789.82- | Insurance | Reserves e Annual Exh 5 | . Equity | (LG5GSEF7VJP5170U Wells Fargo Bank, | .04/09/2020 | 04/09/2021 | 2,211,992 | | 0.0 | 97,954 | | | | 176,53 | | | (16,383) | | | | i |
| 3041.52 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCU | XT0904/09/2020 | 04/09/2021 | 714 | 1,991,266 | 2789.82 | 91,797 | | | 2,063 | 179,63 | , | | (15,353) | | | | 1 |
| SPX/CS/210510/2881.40- | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | 1 |
| 3658.97 | Insurance | Reserves | . Equity | Credit Suisse E58DKGMJYYYJLN8 | 386805/10/2019 | 05/10/2021 | 350 | 1,009,856 | 2881.4 | 89,776 | | | | 265,78 | · | | (7,531) | | | | |
| SPX/CS/210409/2888.21- | | | F | Barclays Bank PLC | EE70 04/40/0040 | 04/00/0001 | 1 001 | E 404 040 | 0000 04 | 400.070 | | | 4 540 | 1 000 05 | , | | (20.045) | | | | ı |
| 3422.53 | Insurance | Reserves e Annual Exh 5 | Equity | (L G5GSEF7VJP5170U Barclays Bank PLC | 557304/10/2019 | 04/09/2021 | 1,891 | 5,461,340 | 2888.21 | 406,870 | | | 4,540 | 1,009,95 | | | (33,815) | · | | | 1 |
| 409/10/0.00%-5.25% | Insurance | Reserves | . Equity | (L | 557304/09/2020 | 04/09/2021 | 1,323,353 | | 0.0 | 41,686 | | | | 69.47 | s L | | (6,972) | | | | l |
| SPX/CS/210409/2789.82- | Indexed Universal Life | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | , | | | | | | | i |
| 2880.49 | Insurance | Reserves | . Equity | | XT0904/09/2020 | 04/09/2021 | 742 | 2,069,473 | 2789.82 | 37,457 | | ļ | 842 | 67,25 | 3 | - | (6,265) | ļ | | | 1 |
| SPX/CS/210723/3003.67- | | e Annual Exh 5 | Earli tu | Wells Fargo Bank, | VT00 07/05/0040 | 07/09/0004 | 1 075 | E 000 F00 | 3003.67 | 454,435 | | 1 | 71,284 | 1,174,79 | | 1 | (20 205) | | | | i |
| 3652.55 SPX/CS/220125/3295.47- | Insurance | Reserves e Annual Exh 5 | . Equity | Na KB1H1DSPRFMYMCU Barclays Bank PLC | XT0907/25/2019 | 07/23/2021 | 1,975 | 5,932,568 | 3003.67 | 454,435 | | | | 1, 1/4, /9 | ' | · | (38,305) | } | | | i |
| 3806.27 | Insurance | Reserves | Equity | (L G5GSEF7VJP5170U | 557301/24/2020 | 01/25/2022 | 1,444 | 4,758,396 | 3295.47 | 310,732 | | | | 574,05 | ; | | (25,563) | l | | | l |
| SPX/CS/220225/3128.21- | | | , | Barclays Bank PLC | | | | | | ,,,,,, | | | | | | | | | | | i |
| 3879.05 | Insurance | Reserves | . Equity | (LG5GSEF7VJP5170U | 557302/25/2020 | 02/25/2022 | 829 | 2,593,784 | 3128.21 | 207,762 | | ļ | 93,753 | 484 , 17 | i . | - | (16,912) | ļ | | | 1 |
| SPX/CS/210723/3003.67- 3813.10 | | _ | Earli tu | Wells Fargo Bank, Na KB1H1DSPRFMYMCU | VT00 07/05/0040 | 07/23/2021 | 816 | 2,452,295 | 3003.67 | 201,333 | | 1 | 31,582 | 590,86 | | 1 | (16,971) | | | | i |
| 3813.10 | Insurance | Reserves e Annual Exh 5 | . Equity | NB IH IUSPREMYMOU | XT0907/25/2019 | 01/23/2021 | 816 | 2,452,295 | 3003.67 | 201,333 | | | , 582 الا | 590,86 | | | (16,9/1) | ····· | | | i |
| 3559.35 | Insurance | Reserves | . Equity | Societe Generale OIKLU6X1B10WK7X | 1201507/25/2019 | 07/23/2021 | 1,817 | 5,458,846 | 3003.67 | 388,670 | | L | | 936 , 27 | s L | .L | (32,762) | | | | i |
| SPX/CS/210409/2789.82- | | | ,=, | Barclays Bank PLC | 2010 | | | | | | | | | | | | | | | | 1 |
| 2978.13 | Insurance | Reserves | . Equity | (LG5GSEF7VJP5170U | 557304/09/2020 | 04/09/2021 | 11,645 | 32,488,335 | 2789.82 | 1, 153, 336 | | | 47,661 | 2, 192, 73 | | | (192,893) | ļ | | | |
| SPX/CS/210409/2789.82- | | e Annual Exh 5 | F: 4 | Wells Fargo Bank, | VT00 04 (00 (0000 | 04/00/0003 | 000 | 4 004 440 | 0700 00 | 07.674 | | 1 | 0.10 | 07.00 | , | 1 | (0.053) |] | | | i |
| 2901.41 SPX/CS/211025/3022.55- | Insurance | Reserves e Annual Exh 5 | . Equity | Na KB1H1DSPRFMYMCU | XT0904/09/2020 | 04/09/2021 | 606 | 1,691,112 | 2789.82 | 37,374 | | ····· | | 67,63 | | - | (6,251) | · | | | i |
| 3750.08 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0 | JXC5610/25/2019 | 10/25/2021 | 574 | 1,733,794 | 3022.55 | 145, 119 | | L | 41,347 | 355,70 | ı [| .[| (12,080) | | | | i |
| SPX/CS/210409/2789.82- | | | | Wells Fargo Bank, | | | | ,,,,,,,,,, | [| | | | [| | | [| .2,500 | | | *************************************** | i |
| 3087.16 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYMCU | XT0904/09/2020 | 04/09/2021 | 182 | 507,055 | 2789.82 | 26,925 | | ļ | 605 | 54,03 | ' | . | (4,503) | | | | |
| SPX/CS/211124/3133.64- | | | F 14 | 0 1 4 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 10045 41 (05 (05 :5 | 44 (04 (000 : | | 0.004 : | 0.400 | 407 /** | | 1 | 100 1 | 700 :- | | 1 | /00 5 |] | | | i |
| 3619.35 SPX/AVGCS/210423/25/28 | Insurance | Reserves | . Equity | Societe Generale OIKLU6X1B10WK7X Wells Fargo Bank, | 1201511/25/2019 | 11/24/2021 | 1,944 | 6,091,164 | 3133.64 | 407,499 | | | | 798 , 18 | | - | (33,560) | ŀ | | | ı |
| | Indexed Universal Life | Reserves | Equity . | | XT09 04/24/2020 | 04/23/2021 | 1.384 | 3.925.104 | 2836.74 | 146.406 | | | 9.073 | 285.25 | , I | | (24,636) | | | | 1 |

| | | | | | ج | Showing a | all Options | s Cans F | loors Colla | ars Swans | and Forwa | rds Open a | s of Curre | nt Stateme | nt Date | | | | | | | |
|---|-------------------------------------|----------------------------|---------------------------|------------------------------------|---|----------------|---------------|---|---|-------------------|-----------------------|-------------------|------------|------------|-------------|---|---------------------|-------------------|------------------------|-----------|---------------|-------------------------------|
| 1 | 2 | 3 | 4 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | | Cumulative | | | | | | | | | | | 1 |
| | | | | | | | | | | | Prior | Current | | | | | | | | | | l |
| | Description | | | | | | | | | a | 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 | | Tymo(a) | | | | Date of | | | Price, Rate or | of Un- | Un- discounted | | Book/ | | Unrealiz | Total ed 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 | | | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange (| Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increas | | | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | | Clearinghouse | Date | Expiration | - | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair V | | | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/220125/3295.47- | | e Annual Exh 5 | (=) | Barclays Bank PLC | | | | | | (* 55) | | | | | | (= 00.00. | | | | | | |
| 3907.07 | Insurance | Reserves | . Equity | | G5GSEF7VJP5170UK5573 . | 01/24/2020 . | 01/25/2022 . | 1,253 | 4, 128, 189 | 3295.47 | 298,468 | | | 122,384 | 58 | 3,590 | | (24,554 |) | | | |
| SPX/CS/210409/2789.82- 2957.21 | | e Annual Exh 5 | F: 4 | Wells Fargo Bank, | VD4LI4DODDEUVUOLEVTOO | 04/00/0000 | 04/00/0001 | 207 | 1 107 000 | 2789.82 | 05 505 | | | | | 5,416 | | /F 040 | , | | | ı |
| SPX/CS/210409/2888.21- | Insurance | Reserves | . Equity | Barclays Bank PLC | KB1H1DSPRFMYMCUFXT09. | 04/09/2020 . | 04/09/2021 . | 397 | 1, 107, 020 | 2/89.82 | 35,535 | | | /99 | | 0,410 | | (5,943 | / | | | i |
| 3841.32 | Insurance | Reserves | . Equity | | G5GSEF7VJP5170UK5573 . | 04/10/2019 . | .04/09/2021 . | 224 | 646,814 | 2888.21 | 58,084 | | | 648 | 21 | ,800 | | (4,827 |) | | | l |
| SPX/CS/220325/2475.56- | Indexed Universal Life | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | | ı |
| 2937.24 | Insurance | Reserves | . Equity | | KB1H1DSPRFMYMCUFXT09. | 03/25/2020 . | 03/25/2022 . | 1,358 | 3,361,847 | 2475.56 | 246,760 | | | 121,661 | 57 | ,658 | | (20,739 |) | | | ı |
| SPX/CS/210525/2826.06- 3587.90 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC | G5GSEF7VJP5170UK5573 . | 05/24/2019 . | 05/25/2021 . | 518 | 1,464,921 | 2826.06 | 125,397 | | | 9,457 | 20 | 3,659 | | (10,558 | J | | | i |
| SPX/CS/211124/3133.64- | | e Annual Exh 5 | Equity | (L | UJUULT/VUT31/UUNJ3/3 . | 03/24/2019 . | 03/23/2021 . | 318 | 1,404,921 | 2020.00 | 120,397 | | | | | ,,000 | | (10,558 | , | | | i |
| 3714.57 | Insurance | Reserves | . Equity | Societe Generale | 01KLU6X1B10WK7X42C15 . | 11/25/2019 . | 11/24/2021 . | 1,621 | 5,081,011 | 3133.64 | 375,995 | | | 122, 185 | 78 | ,766 | | (30,966 |) | | | l |
| SPX/CS/210409/2789.82- | | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | | l |
| 2917.25 | Insurance | Reserves | Equity | | KB1H1DSPRFMYMCUFXT09 . | 04/09/2020 . | 04/09/2021 . | 255 | 711,273 | 2789.82 | 17,782 | | | 400 | | 2,486 | | (2,974 |) | | | ı |
| SPX/AVGCS/210409/10/27 89.82-2992.08 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, | KB1H1DSPRFMYMCUFXT09. | 04/09/2020 . | 04/09/2021 . | 1,647 | 4,595,400 | 2789.82 | 171,868 | | | 3,862 | 30 | 3, 149 | | (28,745 | , | | | ı |
| SPX/CS/210409/2789.82- | | | . Equity | Wells Fargo Bank, | ND II II DOI 111 III III III III II II II I | 04/03/2020 . | 04/03/2021 . | | , , , , , , , , , , , , , , , , , | 2703.02 | | | | | | ,, 140 | | (20,743 | , | | | i |
| 2908.39 | Insurance | Reserves | Equity | | KB1H1DSPRFMYMCUFXT09 . | 04/09/2020 . | 04/09/2021 | 334 | 932,480 | 2789.82 | 21,820 | | | 490 | | 9,628 | | (3,649 |) | | | |
| SPX/CS/220325/2475.56- | | | | Wells Fargo Bank, | | | | | | 2475.56 / | | | | | | | | | | | | ı |
| 3069.79 SPX/AVGCS/210409/10/27 | Insurance | Reserves | . Equity | | KB1H1DSPRFMYMCUFXT09. | 03/25/2020 . | 03/25/2022 . | 725 | 6,437,072 | 2475.56 | 454,283 | | | 75,170 | 1,04 | 3,547 | | (38, 180 |) | | | l |
| 89.82-3008.56 | Insurance | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, Na | KB1H1DSPRFMYMCUFXT09 | 04/09/2020 | 04/09/2021 | 212 | 591.326 | 2789.82 | 23,535 | | | 529 | | 5,362 | | (3,936 |) | | | ı |
| SPX/CS/210825/2847.11- | | e Annual Exh 5 | Lquity | 1144 | ND II TIDOI TII III TIIIOOI XTOO . | 04/ 00/ 2020 . | | | | 2700.02 | 20,000 | | | | | ,,002 | | | / | | | 1 |
| 3465.55 | Insurance | Reserves | . Equity | MorganStanley | 87GCMVDQLFKA7QOJXC56. | 08/23/2019 . | 08/25/2021 . | 1,704 | 4,850,406 | 2847.11 | 378,332 | | | 75,877 | 97 | 5,721 | | (31,442 |) | | | |
| SPX/CS/210409/2888.21- | | e Annual Exh 5 | | Barclays Bank PLC | 05005571/ ID517011/5570 | 04/40/0040 | 0.4./00./0004 | 4 000 | 5 744 004 | 2000 04 | 400 404 | | | 5 404 | | | | /00 044 | | | | ı |
| 3510.89 | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | . Equity | Goldman Sachs | G5GSEF7VJP5170UK5573 . | 04/10/2019 . | 04/09/2021 . | 1,989 | 5,744,864 | 2888.21 | 460, 164 | | | | 1,23 | ,824 | | (38,244 |) | | | ı |
| 3884.36 | Insurance | Reserves | Equity | | 784F5XWPLTWKTBV3E584 . | 12/10/2019 . | 12/10/2021 . | 318 | 994,860 | 3132.52 | 82,772 | | | 28,705 | 19 | , 986 | | (6,835 |) | | | l |
| SPX/CS/220225/3128.21- | | | 1 - 1 - 1 - 1 - 1 - 1 - 1 | Barclays Bank PLC | | | | | | | ,,,,, | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | 1 |
| 3708.11 | Insurance | Reserves | Equity | (L | G5GSEF7VJP5170UK5573 . | 02/25/2020 . | 02/25/2022 . | 1,207 | 3,776,399 | 3128.21 | 271,561 | | | 122,543 | 56 | 1,555 | | (22, 106 |) | | | |
| SPX/CS/211124/3133.64- 3886.47 | | | F: 4 | 0 | 01//11674040404027740045 | 11 /05 /0010 | 11/24/2021 . | 396 | 1 040 070 | 3133.64 | 102, 199 | | | 00 011 | |),214 | | (0.447 | , | | | ı |
| SPX/CS/211210/3132.52- | Insurance | Reserves e Annual Exh 5 | . Equity | Goldman Sachs | 01KLU6X1B10WK7X42C15 . | 11/25/2019 . | 11/24/2021 . | 390 | 1,240,276 | 3133.04 | 102, 199 | | | | 2 | 7,214 | | (8,417 | , | | | i |
| 3712.54 | Insurance | Reserves | Equity | | 784F5XWPLTWKTBV3E584 . | 12/10/2019 . | 12/10/2021 . | 1,360 | 4,261,523 | 3132.52 | 317,483 | | | 110, 102 | 65 | 1,924 | | (26,215 |) | | | |
| SPX/CS/220225/3128.21- | | e Annual Exh 5 | L . | Barclays Bank PLC | | | | | | | | | | 1 | | | | | 1 | | | i |
| 3613.08 | Insurance | Reserves | . Equity | (L | G5GSEF7VJP5170UK5573 . | 02/25/2020 . | 02/25/2022 . | 1,586 | 4,961,150 | 3128.21 | 321, 185 | | | | 62 | 5, 174 | | (26, 145 |) | | | ı |
| SPX/CS/210825/2847.11- 3614.95 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | MorganStanley | 87GCMVDQLFKA7QOJXC56. | 08/23/2019 . | 08/25/2021 . | 692 | 1,970,523 | 2847 . 11 | 164,933 | | | 33,078 | AS. | 1,841 | | (13,707 | 1 | | | l |
| SPX/AVGCS/210409/10/27 | | | | Wells Fargo Bank, | | | | | | μοτί. Π | 104,300 | | | | 40 | .,~*! | | | / | | | i |
| 89.82-3022.66 | Insurance | Reserves | . Equity | | KB1H1DSPRFMYMCUFXT09. | 04/09/2020 . | 04/09/2021 . | 1,203 | 3,356,222 | 2789.82 | 140,290 | | | | 28 | , 100 | | (23,463 |) | | | |
| SPX/CS/210825/2847.11- | | _ | L | | 070000000 51/4700 5/055 | 00 (00 (00 1 | 00 (05 (000) | 0.465 | 0.000.000 | 20.47 | *** | | | 20.0 | | 740 | | | J | | | i |
| 3373.83 SPX/CS/220325/2475.56- | Insurance | Reserves e Annual Exh 5 | . Equity | MorganStanley Wells Fargo Bank, | 87GCMVDQLFKA7QOJXC56 . | 08/23/2019 . | 08/25/2021 . | 2,402 | 6,839,939 | 2847.11 | 493,844 | | | 99,044 | 1, 18 | 1,719 | | (41,042 |) | | | |
| 3292.49 | Insurance | Reserves | . Equity | | KB1H1DSPRFMYMCUFXT09. | 03/25/2020 . | 03/25/2022 . | 1,538 | 3,806,688 | 2475.56 | 375,339 | | | 185,056 | 1,11 | 3.627 | | (31,545 |) | | | l |
| SPX/CS/211210/3132.52- | | | 1 | Goldman Sachs | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | , | | | | | | | | | | | | | 1 |
| 3618.06 | Insurance | Reserves | . Equity | | 784F5XWPLTWKTBV3E584 . | 12/10/2019 . | 12/10/2021 . | 2,224 | 6,965,336 | 3132.52 | 469,464 | | | 162,808 | 90 | 5,093 | | (38,764 |) | | | |
| SPX/CS/210409/2888.21- 3667.27 | | e Annual Exh 5 | Carri to | Citibank, National | EE70D7W77EE90TWFF.470 | 04/10/0010 | 04/00/0004 | 7/4 | 0 400 075 | 0000 04 | 104 457 | | | 0.050 | | 204 | | (15,330 | J | | | i |
| SPX/CS/210525/2826.06- | Insurance | Reserves e Annual Exh 5 | . Equity | ^ | E570DZWZ7FF32TWEFA76 . | 04/10/2019 . | 04/09/2021 . | 741 | 2, 139, 875 | 2888.21 | 184,457 | | | 2,058 | 5 | 6,294 | | (15,330 | / | | | i |
| 3348.88 | Insurance | Reserves | Equity | Societe Generale | 01KLU6X1B10WK7X42C15 . | 05/24/2019 . | 05/25/2021 . | 2,260 | 6,386,586 | 2826.06 | 465,582 | | | 35, 114 | 1,16 | 2,065 | | (39,201 |) | | | |
| SPX/CS/210423/2797.80- | | | | Barclays Bank PLC | | | | | | | | | | | | | | | 1 | | | l |
| 2965.67 | Insurance | Reserves | . Equity | | G5GSEF7VJP5170UK5573 . | 04/29/2020 . | 04/23/2021 . | 422 | 1, 180, 672 | 2797.8 | 44,728 | | | | 7 |),656 | | |) | | | I |
| 3545.74 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Citibank, National | E570DZWZ7FF32TWEFA76 . | 06/25/2010 | 06/25/2021 . | 1,557 | 4,542,694 | 2917.38 | 342,065 | | | 40,019 | or. | 701 | | (28,466 | 1 | | | l |
| SPX/CS/210709/2993.07- | | | | | LO. JULIETT I VETILLI ATV . | | | | , , 572 , 554 | 2317.00 | | | | | | ., | | (20,400 | , | | | i |
| 3637.20 | Insurance | Reserves | Equity | SunTrust Bank | LYDOJBGJWY9T8XKCSX06 | 07/10/2019 | 07/09/2021 | 1.683 | 5.037.848 | 2993.07 | 381.365 | | 1 | 52, 125 | 1.00 | 5.698 | | (31.894 | 1 | | 1 | ı |

| SPX/CS/220210/3352.09- Indexed Universal Life Annual Exh 5 Bank of America, Nati B4TYDEB6GKMZ0031MB27 . 02/10/2020 . 1,736 . 5,820,518 . 3352.09 . 370,185 | | | | | | Sho | wing a | all Ontions | Cans Fl | oors Colla | rs Swans | and Forwa | rds Open a | s of Curre | nt Stateme | nt Date | | | | | | | |
|---|------------------------|------------------------|----------------|-----------|---------------------------|------------------------|-------------|---------------|---------|------------|-----------|------------|------------|------------|------------|----------------|------------|-------|-----------|------------|-----------|----|-------|
| Description | 1 | 2 | 3 | 4 | 5 | 1 | 6 | 7 | 8 | 9 | 10 | | | 13 | 14 | | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| Part | | | | | | | | | | | | Cumulative | | | | | | | | | | | ı |
| Part | | | | | | | | | | | | Prior | | | | | | | | | | | ı |
| Processor Proc | | | | | | | | | | | | | | | | | | | | | | | 1 |
| State Control Contro | | | | | | | | | | | | | | | | | | T-4-1 | 0 | A -11: t t | | | |
| Processor Proc | | | | Typo(s) | | | | Data of | | | | | | | Pook/ | | Uproplized | | | | | | |
| Description Property Proper | | | Schedule/ | | | | | | Number | | | | | Current | | | | | | | | | |
| Part | | | | ٠. | Exchange Counte | ernarty T | Trade | , | | Notional | | | | | | | | | | | Potential | | |
| Second Confession Seco | Description | | | | | | | | - | | | | | | | Code Fair Valu | | | | | | | |
| March Marc | SPX/CS/210625/2917.38- | | e Annual Exh 5 | ζ- / | Citibank, National | J | | | | | / | | | | | | , , , , , | | | | | | |
| 56.73 Section 1.00 | | | | . Equity | A E570DZW | Z7FF32TWEFA7606/2 | /25/2019 . | 06/25/2021 . | 913 | 2,663,373 | 2917.38 | 214,668 | | | 25, 114 | 670,7 | 64 | | (17,864) | | | | |
| March Marc | | | | F14 | ComTana & Danie IVDO IDO | IIIVOTOVI/COVOC 07/ | /10 /0010 | 07/00/0001 | 1 001 | E 001 00E | 0000 07 | 400 005 | | | E4 70E | 004 / | 40 | | (00 500) | | | | i |
| Section Control Cont | | | | Equity | | JII1918XKC5XU6U// | 10/2019 . | 07/09/2021 . | 1,691 | 3,001,303 | 2993.07 | 400,825 | | | | 981,0 | +0 | | (33,522) | | | | |
| Section Control Cont | | | | Equity | | 6GKMZ0031MB27 10/ | /10/2019 | .10/08/2021 | 1.472 | 4.324.823 | 2938 . 13 | 326.524 | | | 85.638 | 718.9 | 02 | | (27, 183) | | | | ı |
| Second Content of the Content of t | | Indexed Universal Life | | ,, | Wells Fargo Bank, | | | | , | | | | | | | | | | | | | | i |
| 184.71 | | | | . Equity | Na KB1H1DSI | PRFMYMCUFXT0904/2 | /24/2020 . | 04/23/2021 | 1,082 | 3,069,291 | 2836.74 | 127,683 | | | 7,913 | 255, | 11 | | (21,485) | | | | |
| Second column Col | | | | Earri + v | Coninto Comercia OIVIIIOV | 1D100V7V4901E 0E/ | /24/2010 | 05/05/0001 | 1 012 | E 407 E46 | 2026 06 | 400 115 | | | 20 127 | 1 141 | 40 | | (25.070) | | | | i |
| 1982 S. | | | | . Equity | | . ID IUWN/ X42U ID | 24/2019 . | 00/20/2021 . | | 5,407,546 | 2820.06 | 420,115 | | | 32, 13/ | 1, 141, | +0 | · | (35,8/8) | · | | | I |
| ## PAIRS CONTROLLED S. Service S. Servic | | | | Equity | | 6GKMZ0031MB27 10/ | /10/2019 . | 10/08/2021 . | 1,346 | 3,954,988 | 2938 . 13 | 268,939 | | | 70,535 | 554.4 | 09 | | (22,389) | | | | |
| Secretary Secr | SPX/CS/220110/3265.35- | | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | | 1 |
| | | | | . Equity | Scotia Bank L319ZG2 | KFGXZ61BMYR7201/ | /10/2020 . | 01/10/2022 . | 2,000 | 6,529,379 | | 432,441 | | | 168,507 | 802,3 | 05 | | (35,493) | | | | |
| Part | | | | Earri + v | MarganCtanlay 9700M/D | OI EV 1700 IVOES 07 /: | /10/2010 | 07/00/2021 | 460 | 1 205 000 | 2002 07 | 110 057 | | | 15 420 | 200 | 44 | | (0.447) | | | | i |
| | | | | . Equity | morganistaniey ordonivo | QLFRA7QUJAU30U77 | 10/2019 . | 0770972021 . | 403 | 1,300,900 | 2993.07 | 112,907 | | | 13,439 | | ** | | (9,447) | | | | |
| Second S | | | | Equity | Scotia Bank L319ZG2 | KFGXZ61BMYR7201/ | /10/2020 | 01/10/2022 . | 1,329 | 4,341,006 | 3265.35 | 317,067 | | | 123,550 | 625,4 | 65 | | (26,023) | | | | l |
| ## SYSTAM Control of | SPX/CS/210810/2918.65- | Indexed Universal Life | | | Citibank, National | | | | | | | | | | | | | | | | | | i |
| Second S | | | | . Equity | A E570DZW | Z7FF32TWEFA7608/0 | /09/2019 . | 08/10/2021 . | 2,685 | 7,836,911 | 2918.65 | 560,339 | | | 100,814 | 1,349, | 62 | | (46,459) | | | | |
| 97/05/2016/2018/98 Proceedings of the control of | | | | Earri + v | Credit Cuione EEODVON | IVVV II NIOCOGGO 11 // | /00 /00 10 | 11/10/2021 | 447 | 1 202 141 | 2002.00 | 115 700 | | | 25 260 | 272 (| 10 | | (0.500) | | | | i |
| 250.21 100.00 1 | | | | Equity | CIEUIT SUISSE ESODICIM | UTTTULINOU300011/1 | 00/2019 . | 11/10/2021 . | 447 | 1,303,141 | 0093.00 | 113,769 | | | | 213,0 | 12 | | (9,500) | | | | |
| 92//52/19/19/39/4 - Forward Children Surbs Fo | | | | Equity | BNP PARIBAS 549300W | CGB70D06XZS5404/2 | /24/2020 . | 04/23/2021 . | 1, 145 | 3,247,473 | 2836.74 | 73,068 | | | 4,528 | 129,5 | 65 | | (12,295) | | | | |
| 97/05/20/20/20/20/20 - Information | | Indexed Universal Life | | | | | | | | | | | | | | | | | | | | | i |
| 1314.40 | | | | . Equity | Intern 784F5XWI | PLTWKTBV3E58404/2 | /22/2020 _ | 04/16/2021 . | 311 | 893,988 | 2874.56 | 27,551 | | | | 53,5 | 31 | | (4,668) | | | | |
| \$\frac{9}{9}\(\sigma\) (29/03/2002/2003 - 1) - Insurance of the control of the co | | | | Earri + v | CumTrust Dank IVDO IDC | III/OTOV//CCVOC | /24/2020 | 04/02/0001 | 266 | 1 020 214 | 2026 74 | EE 707 | | | 2 450 | 100 (| 20 | | (0. 274) | | | | i |
| Second S | | | | . Equity | Summust bank moodbuk | UII1910ANGSAUGU4/A | 24/2020 . | 04/23/2021 . | | 1,009,014 | 2030.74 | | | | | 100,0 | 20 | | (9,3/4) | | | | |
| S72.51 | | | | Equity | BNP PARIBAS 549300W | CGB70D06XZS5404/2 | /24/2020 | 04/23/2021 . | 353 | 1,000,076 | 2836.74 | 32,802 | | | 2,033 | 59,8 | 50 | | (5,520) | | | | l |
| \$\frac{\text{SYMSY203107388}\frac{\text{2}}{2}}{\text{1105}1 | | | | | | | | | | | | | | | | | | | | | | | i |
| SH6.71 | | | | . Equity | | 3RHIGC71XBU1111/0 | /08/2019 . | 11/10/2021 . | 2,118 | 6,551,056 | 3093.08 | 441,541 | | | 134,864 | 873,8 | 56 | | (36,233) | | | | |
| \$\frac{97\(\text{S}\)\frac{7000}{2}\frac{25}{2}\frac{5}{6}\frac{1} | | | _ | Faui ty | | 6GKM70031MR27 037 | /10/2020 | 03/10/2022 | 1 070 | 3 109 735 | 2882 23 | 231 053 | | | 109 001 | 100 | 38 | | (19.352) | | | | ı |
| \$383.04 Insurance Reserves Equity Canada EST/P3USPH162/T108U11 10/25/2019 10/25/2011 1,245 3,762,738 3022.55 280.700 79,976 6.09,516 (23,386) 9 \$288.93 Insurance Reserves Equity September September Equity September September Equity September | | | | . =quity | | | .5, 2020 | | | | | 201,000 | | | 100,001 | | | ļ | (10,002) | | | | I |
| 288.33 Insurance Reserves Equity BIP PARIBAS 54930010587000612554 04/24/2020 7/2 204 (6,896) | 3583.04 | Insurance | Reserves | . Equity | | 3RHIGC71XBU1110/2 | /25/2019 . | 10/25/2021 . | 1,245 | 3,762,738 | 3022.55 | 280,700 | | | 79,976 | 609,5 | 16 | | (23,366) | | | | |
| \$\frac{\text{SY/CS/220485/2386.74}{\text{Insurance}} \text{Infex} \text{Indexed Universal Life}{\text{Insurance}} \text{Indexed Universal Life}{\text{Insurance}} \text{Insurance} Insuranc | | | | | DID DIDIDIO | 20072000072054 | 10.4.100.05 | 0.4./00./005: | 7 | 0 007 : | | 40 | | | | | | | (0 | | | | ı |
| S517.60 Insurance Reserves Equity BNP PARIBAS 54930010G870006/2554 04/24/202 04/25/202 378 1.071.487 2836.74 104.791 5.6.123 214.699 (8.737) 1.071.487 1 | | | | . Equity | BNP PARIBAS 549300W | CGB/OD06XZS5404/ | /24/2020 . | 04/23/2021 . | /85 | 2,227,166 | 2836.74 | 40,980 | | | | 72,2 | J4 | - | (6,896) | | | | I |
| \$\frac{\text{\$\sigma}\{\$ | 3517.60 | | | Equi ty | BNP PARIBAS 549300W | CGB70D06XZS54 04/5 | /24/2020 | 04/25/2022 | 378 | 1.071.487 | 2836 74 | 104.791 | | | 56, 123 | 214 (| 99 | | (8,737) | | | | ı |
| Insurance | | | | | | | | | | , , | | , | | | , | , | | | | | | | I |
| 3222.4 Insurance Reserves Equity BNP PARIBAS 549300WG870006X2554 04/09/2020 04/08/2022 1,316 3,672,125 2789.82 259,986 33,448 493,477 | | | | Equity | America,Nati B4TYDEB | 6GKMZ0031MB2702/ | /10/2020 . | 02/10/2022 . | 1,736 | 5,820,518 | | 370, 185 | | | 159,314 | 683, | 68 | | (30,017) | | | | |
| SPX/CS/210910/2979.39 Indexed Universal Life Annual Exh 5 Reserves Equity SunTrust Bank IYDOJBGJIIV9TBXKCSX06 .09/10/2019 .09/10/2021 .984 .2,932,869 .2979.39 .241,082 .53,387 .652,910 .09/10/2021 .09/10/20 | | | | | DND DADIDAO 540000 | 0007000007054 | (00 (0000 | 0.4 /00 /0000 | 4 040 | 0.070.405 | 0700 00 | 050 000 | | | 400 110 | 400 | 77 | | (04 057) | | | | ı |
| 3895.04 Insurance Reserves Equity SunTrust Bank IYDOJBGJII/Y9T8XKCSX06 0.9/10/2019 0.9/10/ | | | | . Equity | BNP PARIBAS 549300W | COR/ODO8X529404/0 | 09/2020 . | 04/08/2022 . | 1,316 | 3,6/2,125 | 2/89.82 | 259,986 | | | 133 , 448 | 493,4 | ′′ | · | (21,657) | | | | I |
| PSY/CS/220310/2882, 23 Indexed Universal Life Annual Exh 5 Reserves Equity Canada ESTIP3USRHIGC71XBU11 03/10/2020 03/10/2022 03/ | 3695.04 | | | Equity | SunTrust Bank IYDOJBG | JWY9T8XKCSX06 | /10/2019 | 09/10/2021 | 984 | 2,932.869 | | 241.082 | | | 53.387 | 622.9 | 10 | | (19.781) | | | | I |
| SPX/CS/210414/2846.06 | SPX/CS/220310/2882.23- | | | | Royal Bank of | | | | | | | | | | | · · | | | | | | | |
| 3016.82 Insurance Reserves Equity SunTrust Bank I/YDUBGJII/Y9T8X/CSX06 .04/15/2020 .04/14/2021 .218 .620.441 .2846.06 .19,058 | | | | . Equity | Canada ES71P3U | 3RHIGC71XBU1103/ | /10/2020 . | 03/10/2022 . | 662 | 1,908,863 | 2882.23 | 165, 117 | | | 77,959 | 383, | 56 | - | (13,830) | | | | |
| SPX/CS/210910/2979.39- Indexed Universal Life Annual Exh 5 Insurance Reserves Equity SPX/CS/2111110/3093.08- Indexed Universal Life Annual Exh 5 SunTrust Bank IYDOJBGJIIV9T8XKCSX06 .09/10/2019 .09/10/2021 .1,612 .4,803,107 .2979.39 .351,587 77,859 .8.5 86,284 | | | | Equity | CunTruct Bank IVO IDO | IWVOTOVKCOVOC 04/ | /15/2020 | 04/14/2021 | 040 | COO 444 | 2046 06 | 10.050 | | | 604 | 07 / | 19 | | (0.400) | | | | İ |
| 3532.66 Insurance Reserves Equity SunTrust Bank IYDOJBGJII/Y9T8XKCSX06 .09/10/2019 .09/10/2019 .09/10/2019 .1,612 .4,803.107 .2979.39 .351,587 | | | | Lquity | Journal of Dank ITDUJBG | ωπιστολημολύοU4/ | 10/2020 . | 04/ 14/2021 . | ∠ 18 | | ∠840.Ub | 19,038 | | | | | | · | (3, 182) | | | | I |
| SPX/CS/210423/2836.74- Indexed Universal Life Annual Exh 5 2957.72 Indexed Universal Life Annual Exh 5 Reserves Equity BNP PARIBAS 549300IIICGB70006XZS54 04/24/2020 04/23/2021 330 936,945 2836.74 24,079 1,492 43,150 43,150 (4,052) | | | | Equity | SunTrust Bank IYDOJBG | JWY9T8XKCSX0609/ | /10/2019 . | 09/10/2021 . | 1,612 | 4,803,107 | 2979.39 | 351,587 | | | 77,859 | 805,3 | 34 | | (28,848) | | | | I |
| SPY/CS/211110/3093.08- Indexed Universal Life Annual Exh 5 Bank of | | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | | 1 |
| | | | | . Equity | | CGB70D06XZS5404/2 | /24/2020 . | 04/23/2021 . | 330 | 936,945 | 2836.74 | 24,079 | | | 1,492 | 43, | 50 | | (4,052) | | | | |
| | | | | Fauity | | 6GKM70031M237 11 // | /08/2010 | 11/10/2021 | 1 2/5 | 4 150 760 | 3003 00 | 211 567 | | | 05 165 | CEA . | 27 | | (25 500) | | | | İ |

| | | | | | 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 | 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 -15 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) | | | Maturity | Number | | Index | discounted Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | - | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Value | | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/220210/3352.09- | | e Annual Exh 5 | \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ | Bank of | | | | | / | | | | | | , | | | | | | (-7 |
| 3974.78 | Insurance | Reserves | Equity | America, Nati B4TYDEB6GKMZ0031ME | 32702/10/2020 | 02/10/2022 . | 1,223 | 4, 101, 037 | | 287,073 | | | | 562,51 | 2 | | (23,278) |) | | | |
| SPX/CS/211008/2938.13- 3646.01 | | e Annual Exh 5 | F: 4 | Barclays Bank PLC | 70 10/10/0010 | 10 /00 /0001 | 044 | 1 000 001 | 0000 40 | 84,974 | | | 00.000 | 010.70 | , | | (7.074) | | | | |
| SPX/CS/220210/3352.09- | Insurance | Reserves | Equity | (LG5GSEF7VJP5170UK55 | 7310/10/2019 | 10/08/2021 . | 341 | 1,003,231 | 2938 . 13 | | | | 22,286 | 212,72 | · | | (7,074 | / | | | |
| 4156.85 | Insurance | Reserves | Equity | Canada ES71P3U3RH1GC71XBL | 1102/10/2020 | .02/10/2022 | 532 | 1,783,522 | | 137,866 | | L | | 297 ,25 | 2 | L | (11, 179 |) | | | |
| SPX/CS/210423/2836.74- | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | |
| 2957.30 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS | 5404/24/2020 | 04/23/2021 . | 300 | | 2836.74 | 20,285 | | | 1,257 | 36 , 13 |) | | (3,413 | | | | |
| SPX/CS/210423/2926.17- 3556.24 | | e Annual Exh 5 | Earri tu | Royal Bank of Canada ES71P3U3RHIGC71XBL | 04/05/0010 | 04/23/2021 | 1 661 | 4,859,277 | 2026 17 | 391, 172 | | | 12,053 | 1,036,76 | 7 | | (22.764) | | | | |
| SPX INDU NDX/ARBCS/210 | Insurance | Reserves e Annual Exh 5 | Equity | Canada ES71P3U3RHIGC71XBU Wells Fargo Bank, | 1104/25/2019 | 04/23/2021 . | 1,661 | 4,609,2// | 2926 . 17 | 391,1/2 | | | | 1,036,76 | ˈ | | (32,764 | / | | | |
| 423/25/0.00%-7.75% | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT | 0904/24/2020 | 04/23/2021 . | 1,786,537 | | 0.0 | 76,464 | | | 4,739 | 138,44 | | | (12,867) | | | | |
| SPX/CS/210423/2926.17- | | e Annual Exh 5 | | Royal Bank of | | | | | | | | | | | | | | | | | |
| 3467.51 | Insurance | Reserves | Equity | Canada ES71P3U3RH1GC71XBL | 1104/25/2019 | 04/23/2021 . | 1,948 | 5,699,386 | 2926 . 17 | 428,024 | | | | 1,046,55 | 4 | | (35,851) | - | | | |
| SPX/CS/210426/2836.74- 3006.94 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS | 5404/24/2020 | 04/26/2021 | 187 | 531,841 | 2836.74 | | | | 1,218 | 31,80 | | | (2,913 | , | | | |
| SPX/CS/210423/2836.74- | | | . Equity | 549300110dB70000X20 | 04/24/2020 | 04/20/2021 | 107 | | 2000.74 | | | | | ١,٥٥ الو | , | | (2,910 | / | | | |
| 3219.70 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX | 0604/24/2020 | 04/23/2021 | 915 | 2,596,786 | 2836.74 | 170,089 | | | 10,541 | 349,46 | 1 | | (28,621 |) | | | |
| SPX/CS/211210/3132.52- | | | | | | | | | | | | | | | | | | | | | |
| 4166.25 | Insurance | Reserves | Equity | Societe Generale OIKLU6X1B10WK7X420 | 01512/10/2019 | 12/10/2021 . | 442 | 1,384,999 | 3132.52 | 123,819 | | | 42,940 | 336, 17 | 1 | | (10,224 |) | | | |
| SPX/CS/210423/2836.74- 3092.05 | Insurance | e Annual Exh 5 Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCS) | 0604/24/2020 | 04/23/2021 | 847 | 2,403,828 | 2836.74 | 112,980 | | | | 215,76 | 1 | | (19,011) |) | | | |
| SPX/CS/220125/3295.47- | | e Annual Exh 5 | | The state of the s | | | | | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | | | |
| 4086.41 | Insurance | Reserves | Equity | Credit Suisse E58DKGMJYYYJLN8C38 | 6801/24/2020 | 01/25/2022 . | 567 | 1,866,924 | 3295.47 | 148,607 | | | | 324,35 | 1 | | (12,226) |) | | | |
| SPX/CS/210423/2836.74- | | e Annual Exh 5 | | Wells Fargo Bank, | | 0.4.400.4000.4 | 40.404 | 07.050.004 | 2000 74 | 4 400 000 | | | | 0.500.04 | | | (100 170 | | | | |
| 3028.22 SPX/CS/210423/2926.17- | Insurance | Reserves e Annual Exh 5 | Equity | Na KB1H1DSPRFMYMCUFXT Citibank, National | 0912/16/2020 | 04/23/2021 | 13, 134 | 37,258,291 | 2836.74 | 1,490,869 | | | 92,392 | 2,508,31 | , | | (162,470 | / | | | |
| 3715.33 | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA | 7604/25/2019 | 04/23/2021 | 748 | 2, 187, 580 | 2926.17 | 189,445 | | | | 580,75 | 3 | | (15,868 |) | | | |
| SPX/CS/220310/2882.23- | | | | Bank of | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | , | | | | | | | | |
| 3328.98 | Insurance | Reserves | Equity | America, Nati B4TYDEB6GKMZ0031ME | 32703/10/2020 | 03/10/2022 | 1,671 | 4,817,480 | 2882.23 | 316,027 | | | 149,210 | 641,07 | 3 | | (26,469) |) | | | |
| SPX/CS/210423/2836.74- | | | F 14 | Wells Fargo Bank, | 04 (04 (0000 | 04/00/0004 | 40.044 | 47 000 044 | 0000 74 | 4 040 000 | | | 440.000 | 0.500.40 | , | | (000,050 | | | | |
| 3049.50 SPX/CS/220110/3265.35_ | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | Equity | Na KB1H1DSPRFMYMCUFXT | 0904/24/2020 | 04/23/2021 . | 16,914 | 47,980,641 | 2836.74 | 1,919,226 | | | 118,938 | 3,589,19 | · | | (322,950) |) | | | |
| 4053.24 | Insurance | Reserves | Equity | Credit Suisse E58DKGMJYYYJLN8C38 | 6801/10/2020 | .01/10/2022 | 564 | 1,841,618 | 3265.35 | 147,329 | | | 57,409 | 328,77 | 3 | | (12,092) |) | | | |
| SPX/CS/210510/2929.80- | | e Annual Exh 5 | | | | | | | | | | | | | | | | [[| | | |
| 3149.54 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS | 5405/08/2020 | 05/10/2021 . | 15,569 | 49,034,620 | 3149.54 | 1,829,102 | | | | 3,393,76 | 1 | | (306,371 | - | | | |
| SPX/AVGCS/210510/10/29 29.80-3176.35 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Fauity | Barclays Bank PLC (LG5GSEF7VJP5170UK55 | 7305/08/2020 | 05/10/2021 | 811 | 2,575,183 | 3176.35 | 96,889 | | | 10,555 | 199,84 | , | | (16,229 | , | | | |
| SPX/CS/220510/2929.80- | | | Equity | 0000L17V0F51700K30 | | | 011 | 2,313,103 | ده. ۱/۵ دو | | | | | 199,04 | · | | (10,229 | 't | | | |
| 3896.63 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS | 5405/08/2020 | 05/10/2022 | 224 | | 3896.63 | 70,474 | | | 39, 163 | 168,74 | | | (5,887) | | | | |
| SPX/CS/210525/2955.45- | | _ | L | | | | | | | | | | | | | | |] | | | |
| 3094.84 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS | 5405/22/2020 | 05/25/2021 . | 203 | 627 , 224 | 3094.84 | 16, 172 | | | 2,439 | 27,96 | ······ | | (2,718 | - | | | |
| SPX/CS/210409/2929.80- 3237.45 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX | 0605/08/2020 | 04/09/2021 | 368 | 1, 191, 270 | 3237 . 45 | 57,353 | | | 1,403 | 113, 18 | 3 | | (10,451) | , | | | |
| SPX/CS/210430/2912.43- | | | | TIDODOGIII TONNOO | | | | , 101,270 | | ,000 | | | , 703 | | <u> </u> | | (10,701 | 1 | | | |
| 3087.18 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX | 0605/06/2020 | 04/30/2021 . | 217 | 669,918 | 3087.18 | 20,029 | | | 1,650 | 37,73 | 4 | | (3,405 |) | | | |
| SPX/AVGCS/210525/25/29 | | e Annual Exh 5 | F 14 | Wells Fargo Bank, | 00 00 100 100 - | 05 (05 (000) | | 4 770 /7: | 0400 == | 100 0 | | | 24 5 | | _ [| | (07.00- | j | | | |
| 55.45-3169.72 SPX/CS/220525/2955.45- | Insurance | Reserves e Annual Exh 5 | Equity | Na KB1H1DSPRFMYMCUFXT Bank of | 0905/22/2020 | 05/25/2021 . | 1,507 | 4,776,484 | 3169.72 | 163,002 | | | 24,587 | 322,79 | · | | (27,396) | ŀ | | | |
| 3503.59 | Insurance | Reserves | Equity | America, Nati B4TYDEB6GKMZ0031ME | 32705/22/2020 | 05/25/2022 | 888 | 3,112,083 | 3503.59 | 213,428 | | | 123,063 | 398,81 | 2 | | (17,889) |) | | | |
| SPX/CS/210510/2929.80- | | | ,=, | | | | | | | | | | | | | | | | | | |
| 3252.29 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX | .05/08/2020 | 05/10/2021 . | 1,738 | 5,651,346 | 3252.29 | 281,022 | | | 30,614 | 554,82 | 3 | | (47,070 | | | | |
| SPX_INDU_NDX/ARBCS/210 | | | Emil to | Bank of | 32705/08/2020 | 05/10/2021 | 1,786,559 | 10 045 000 | 7 7 | 74 500 | | | 0 440 | 400 40 | . | | /40.470 | j l | | | |
| 510/10/0.00%-7.75% SPX/CS/210525/2955.45- | Insurance | Reserves | Equity | America,Nati B4TYDEB6GKMZ0031ME Wells Fargo Bank, | 02705/08/2020 | 05/10/2021 . | 1,786,559 | 13,845,832 | 7.75 | 74,500 | | | | 138,43 | ' | | (12,479) | <u> </u> | | | |
| 3243.63 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUEXT | 05/22/2020 | 05/25/2021 | 5.407 | 17.539.290 | 3243.63 | 811.835 | | | 122, 456 | 1.533.89 | 1 | | (136.449) | | | | |

| | | | | | Showing | all Ontion | s. Cans F | loors, Colla | ars. Swans | and Forwa | rds Onen a | as of Curre | ent Stateme | ent Date | | | | | | | |
|---|-------------------------------------|----------------------------|----------|---------------------------------|----------------------------|--------------|---|---|-------------------|---|--------------------|-----------------|----------------------|----------------|------------------------|-----------------------|---|-------------------------|-----------|----------------|-----------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | _ | | | - | | - | _ | | | Cumulative | | | | | | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | Credit | Hedge |
| | Hedged, | | T (-) | | | D-tf | | | Price, | of Un- | Un- | | D I./ | | Union alliana | Total | Current | Adjustment | | | Effectiveness |
| | Used for | Cabadula/ | Type(s) | | | Date of | Niconala a u | | Rate or | discounted | discounted | Cumant | Book/ | | Unrealized | | Year's | to Carrying Value of | | of | at Inception |
| | Income Generation | Schedule/ Exhibit | Risk(s) | Exchange, Countern | party Trade | Maturity | Number of | Notional | Index Received | Premium (Received) | Premium (Received) | Current Year | Adjusted Carrying | | Valuation Increase/ | Exchange Change in | (Amorti- zation)/ | Hedged | Potential | Refer- ence | and at Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearingh | | Expiration | | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Valu | | | Accretion | Item | Exposure | Entity | (b) |
| SPX/AVGCS/210510/10/29 | | e Annual Exh 5 | (a) | Barclays Bank PLC | ouse Date | Expiration | Contracts | Amount | (Faiu) | Faiu | Faiu | income | value | Code Fall Vall | e (Decrease) | B./A.C.V. | Accietion | item | Exposure | ⊏Huty | (u) |
| 29.80-3163.78 | Insurance | Reserves | Equity | | P5170UK557305/08/2020 | 05/10/2021 | 309 | 977,312 | 3163.78 | 35,631 | | | | 72, | 263 | | (5,968) | | | | |
| SPX/CS/210510/2929.80- | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | |
| 3237.43 | Insurance | Reserves | . Equity | | 370D06XZS5405/08/2020 | 05/10/2021 | 297 | 961,282 | 3237 . 43 | 46,455 | | | | 90, | 65 | | (7,781) | | | | |
| SPX/CLQ/210510/10/2.5% | | | F | Citibank, National | F532TWEFA7605/08/2020 | 05/10/2021 | 1 005 000 | 4 510 000 | 0.5 | 44 500 | | | 4 057 | 200 | 200 | | (7.400) | | | | |
| SPX/CL0/210525/25/2-5% | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | . Equity | Citibank, National | -F321WEFA/003/08/2020 | 105/10/2021 | 1,805,200 | 4,513,000 | 2.5 | 44,588 | | | | 280, | 130 | - | (7,468) | · | | | |
| G A/ GEQ/ E 100E0/ E0/ E:0% | Insurance | Reserves | . Equity | | F32TWEFA7605/22/2020 | 05/25/2021 | 2, 132, 405 | 5,331,013 | 2.5 | 55,443 | | | | 287, | 72 | | (9,319) | | | | |
| SPX/CS/210423/2955.45- | Indexed Universal Life | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | |
| 3251.10 | Insurance | Reserves | . Equity | | MYMCUFXT0905/22/2020 | 04/23/2021 | 174 | 566,889 | 3251.1 | 26,798 | | ļ | | 51, | 66 | - | (4,916) | ļ | | | |
| SPX/CS/220510/2929.80- 3472.69 | | e Annual Exh 5 | Emil tu | Wells Fargo Bank, | FMYMCUFXT0905/08/2020 | 05/10/0000 | 4 000 | 4 500 057 | 0470 00 | 000 750 | | 1 | 171,577 | F04 | :01 | | /OF 7001 | | | | |
| SPX/CS/210510/2929.80- | Insurance | Reserves e Annual Exh 5 | . Equity | Na KB IH IDSPRE | FMYMCUFXT0905/08/2020 | 05/10/2022 | 1,303 | 4,523,657 | 3472.69 | 308,752 | | | | 584, | | | (25,790) | | | | |
| 3054.32 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGE | 370D06XZS5405/08/2020 | .05/10/2021 | 281 | 859,680 | 3054.32 | 19,791 | | | | 34, | '96 | | (3,315) | | | | |
| SPX/CS/210409/2929.80- | | | | | | 1 | | , | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | , , , , , | , | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | |
| 3197.59 | Insurance | Reserves | Equity | | 9T8XKCSX0605/08/2020 | 04/09/2021 | 616 | 1,968,338 | 3197.59 | | | | | 164, | 21 | | (15,545) | | | | |
| SPX/CLQ/210525/25/2.7% | | | | Citibank, National | | 05 (05 (000) | 000 400 | 0.500.004 | | 00.000 | | | 4 040 | 407 | | | (4.477) | | | | |
| SPX/AVGCS/210525/25/29 | Insurance | Reserves e Annual Exh 5 | Equity | | F32TWEFA7605/22/2020 | 05/25/2021 | 928 , 183 | 2,506,094 | 2.7 | 26,639 | | | 4,018 | 137, | 193 | | (4,477) | · | | | |
| 55.45-3210.72 | Insurance | Reserves | . Equity | Wells Fargo Bank, Na KR1H1DSPRE | MYMCUFXT0905/22/2020 | 05/25/2021 | 183 | 586,854 | 3210.72 | 22,472 | | | | 46. | 645 | | (3,777) | | | | |
| SPX/CS/210507/2881.19- | | e Annual Exh 5 | . Equity | No in both | | | | | DE 10.72 | | | | | | ,,,, | | (0,777) | ' | | | |
| 3054.06 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGE | 370D06XZS5405/13/2020 | 05/07/2021 | 278 | 849,029 | 3054.06 | 25, 192 | | | | 47, | '29 | | (4,290) | | | | |
| SPX/CLQ/210510/10/2.7% | | e Annual Exh 5 | | Citibank, National | | | | | | | | | | | | | | | | | |
| ODV (00 (040F04 (00FF 4F | Insurance | Reserves | . Equity | A E570DZWZ7F | F32TWEFA7605/08/2020 | 05/10/2021 | 1, 120, 035 | 3,024,095 | 2.7 | 30,577 | | | | 186, | 929 | | (5, 122) | ······ | | | |
| SPX/CS/210521/2955.45- 3132.78 | Indexed Universal Lite | e Annual Exh 5 Reserves | Equity | BNP PARIBAS 549300WCGE | 370D06XZS5405/22/2020 | 05/21/2021 | 251 | | 3132.78 | 24,904 | | | | 44, | MO | | (4,230) | | | | |
| | Indexed Universal Life | | . Equity | Barclays Bank PLC | 110000/200400/ 22/ 2020 | | 201 | | | 24,504 | | | | | | | | | | | |
| 29.80-3142.21 | Insurance | Reserves | . Equity | | P5170UK557305/08/2020 | 05/10/2021 | 1,393 | 4,376,454 | 3142.21 | 147,799 | | | | 295, | 84 | | (24,756) | | | | |
| SPX/CS/210510/2929.80- | Indexed Universal Life | | | | | | | | | | | | | | | | | | | | |
| 3064.28 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGE | 370D06XZS5405/08/2020 | 05/10/2021 | 279 | | 3064.28 | 21,100 | | | | 37, | 269 | | (3,534) | ŀ | | | |
| SPX/CS/210510/2929.80- 3157.10 | Indexed Universal Life | e Annual Exh 5 Reserves | Earri + | SunTrust Bank IYDOJBGJWY | /9T8XKCSX0605/08/2020 | 05/10/2021 | 5,293 | 16,709,478 | 3157.1 | 637,315 | | | 69.428 | 1, 193, | 110 | | (106,749) | | | | |
| | Indexed Universal Life | | . Equity | Wells Fargo Bank, | 1910/100/2020 | 103/10/2021 | | 10,709,470 | | 037,313 | | | | 1, 193, | 110 | | (100,749) | | | | |
| 3265.77 | Insurance | Reserves | Equity | | MYMCUFXT0905/22/2020 | 05/25/2021 | 552 | 1,802,921 | 3265.77 | 88,270 | | | | 168, | 61 | | (14,836) | l | | | |
| SPX/CS/210514/2863.70- | | e Annual Exh 5 | 1 | | | | | | | | 1 | 1 | | | | 1 | |] | | | |
| 3035.52 | Insurance | Reserves | . Equity | SunTrust Bank IYDOJBGJWY | /9T8XKCSX0605/20/2020 | 05/14/2021 | 518 | 1,572,399 | 3035.52 | 54,898 | | ļ | | 88, | 236 | | (9,363) | ŀ | | | |
| SPX/CS/220510/2929.80- 3637.93 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Fauity | BNP PARIBAS 549300WCGE | 370D06XZS5405/08/2020 | 05/10/2022 | 419 | 1,522,630 | 3637.93 | 116,126 | 1 | | | 240, | 28 | | (9,700) | | | | |
| SPX/CLQ/210510/10/2.8% | | | . Equity | Citibank, National | J10000AZ334 . [.03/08/2020 | 03/ 10/ 2022 | 4 19 | 1,322,030 | | 110, 120 | | · | | 240, | 20 | | (9,700) | · | | | |
| 5. 7.7 OEQ. E 100 107 107 Z. 0.0 | Insurance | Reserves | . Equity | | F32TWEFA7605/08/2020 | 05/10/2021 | 2,590,085 | 7,252,238 | 2.8 | 74,076 | | <u> </u> | 8,070 | 447, | 148 | | (12,408) | l | | | |
| SPX/CLQ/210525/25/2.8% | Indexed Universal Life | | , | Citibank, National | | | | , , , | | | | | , | , | | | | | | | |
| ODY (11000 (2:2727 | Insurance | Reserves | . Equity | | F32TWEFA7605/22/2020 | 05/25/2021 | 2,685,952 | 7,520,666 | 2.8 | 80,310 | | | 12, 114 | 415, | 17 | | (13,498) | ļ | | | |
| SPX/AVGCS/210525/25/29 | | e Annual Exh 5 | F: 4 | Wells Fargo Bank, | -UVUQUEVTOO 0E (00 (000) | 05/05/0004 | 774 | 0.407.000 | 2400 04 | 04 000 | 1 | I | 40.050 | 407 | 100 | | (45.440) |] | | | |
| 55.45-3199.21 SPX/CS/210510/2929.80- | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | . Equity | INA KB1H1USPRF | FMYMCUFXT0905/22/2020 | 05/25/2021 | 771 | 2,467,992 | 3199.21 | 91,882 | | | | 187, | 193 | | (15,443) | ····· | | | |
| 3046.99 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGE | 370D06XZS5405/08/2020 | 05/10/2021 | 218 | | 3046.99 | 14,473 | [| [| | 25, | 118 | .1 | (2,424) | | | | |
| SPX/CS/210514/2852.50- | | e Annual Exh 5 | ,, | | | | | , , , , , , | | | | | | | | | | | | | |
| 3023.65 | Insurance | Reserves | . Equity | | /9T8XKCSX0605/20/2020 | 05/14/2021 | 260 | 786 , 149 | | 27,695 | | | | 44, | 24 | | (4,724) | ļ | | | |
| SPX/CS/210525/2955.45- | | e Annual Exh 5 | F | Wells Fargo Bank, | -UVUQUEVTOO 05 (00 (000) | 05/05/0004 | 4 000 | 05 504 570 | 3154.78 / | 1 000 000 | 1 | | 40,000 | 0.440 | 104 | | (004 074) |] | | | |
| 3281.16 | Insurance | Reserves | . Equity | INA KB1H1DSPRF | FMYMCUFXT0905/22/2020 | 05/25/2021 | 1,690 | 35,531,572 | 3281.16 | 1,320,092 | | | 42,338 | 2,413, | 904 | | (221,874) | ······ | | | |
| 525/25/0.00%-5.25% | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGE | 370D06XZS5405/22/2020 | 05/25/2021 | 1,305,029 | 6,851,402 | 5.25 | 40 , 195 | | 1 | | 68. | 195 | | (6,756) | | | | |
| | Indexed Universal Life | | | O-OOOOIIOUL | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | , | | , 100 | | [| | | | [| (0,700) | [| | | |
| 3325.32 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY | /9T8XKCSX0605/08/2020 | 05/10/2021 | 1, 127 | 3,748,299 | | 213,340 | | | | 440, | 96 | | (35,734) | | | | |
| SPX/CS/210507/2929.80- | | | L | | | | | | | | | 1 | | | | | | | | | |
| 3105.59 | Insurance | Reserves | Eauitv | BNP PARIBAS 549300WCGE | 370D06XZS54 05/08/2020 | 05/07/2021 | 288 | 895.057 | 3105.59 | 27.865 | I | 1 | 2.826 | 50. | (22 | 1 | (4.704) | | | 1 | |

| | | | | | Showing | all Option | s. Cans. F | loors. Colla | ars. Swans | and Forwa | rds Open a | s of Curre | nt Stateme | nt Date | | | | | | | |
|--|-------------------------------------|----------------------------|---------------|--------------------------------------|-------------------------|------------------|--------------|---|-------------------|--------------------|--------------------|-----------------|-------------------|----------------|------------------------|---------------------|----------------------|--------------------|-----------|----------------|-----------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative | | | | | | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | Credit | Hedge |
| | Hedged, | | T (a) | | | Data of | | | Price, | of Un- | Un- | | Deald | | I love elime d | Total | Current | Adjustment | | | Effectiveness |
| | Used for | Cabadula/ | Type(s) | | | Date of | Niconala a u | | Rate or | discounted | discounted | C | Book/ | | Unrealized | | Year's | to Carrying | | of | at Inception |
| | Income Generation | Schedule/ Exhibit | of Risk(s) | Exchange, Counterpa | rty Trade | Maturity | Number of | Notional | Index Received | Premium (Pageiyad) | Premium (Received) | Current Year | Adjusted | | Valuation Increase/ | Exchange | (Amorti- zation)/ | Value of Hedged | Potential | Refer- ence | and at Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghou | | or Expiration | | Amount | (Paid) | (Received) Paid | Paid | Income | Carrying Value | Code Fair Valu | | Change in B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX INDU NDX/ARBCS/210 | | e Annual Exh 5 | (a) | Wells Fargo Bank, | ise Date | Expiration | Contracts | Amount | (Faiu) | Faiu | Faiu | IIICOIIIE | value | Code Fail Valu | (Decrease) | B./A.C.V. | Accietion | item | Exposure | ⊏Huty | (0) |
| 525/25/0.00%-7.75% | Insurance | Reserves | . Equity | Na KB1H1DSPRFMY | MCUFXT0905/22/2020 | 05/25/2021 | 1,664,722 | 12,901,596 | 7.75 | 69,752 | | | | 128,9 | 30 | | (11,724) | l | | | |
| SPX/CS/210525/2955.45- | Indexed Universal Life | e Annual Exh 5 | ,, | Wells Fargo Bank, | | | , , | , | | , | | | , | , | | | , , | | | | |
| 3221.44 | Insurance | Reserves | . Equity | | MCUFXT0905/22/2020 | 05/25/2021 | 420 | 1,352,339 | 3221.44 | 59, 180 | | | | 110,0 | 36 | | (9,947) | | | | |
| SPX/CS/220510/2929.80- | | | | Wells Fargo Bank, | MOUTE VT00 | 05 (40 (0000 | 4 000 | 4 074 000 | | 000 000 | | | 440.054 | 470 | | | (00.044) | | | | |
| 3383.92 SPX/CS/210525/2955.45- | Insurance | Reserves e Annual Exh 5 | . Equity | Na KB1H1DSPRFMY Wells Fargo Bank, | MCUFXT0905/08/2020 | 05/10/2022 | 1,263 | 4,274,923 | 3383.92 | | | | 146,651 | 478,4 |)4 | | (22,044) | | | | |
| 3177.11 | Insurance | Reserves | Equity | Na KB1H1DSPRFMY | MCUFXT0905/22/2020 | .05/25/2021 | 16.146 | 57 , 123 , 802 | | 2,048,786 | | | 292.946 | 3,715,4 | 94 | | (344,349) | | | | |
| SPX/CS/220525/2955.45- | | e Annual Exh 5 | 1, | Bank of | | 1 | | , .==,= | | | | | | | | | | | | | |
| 3413.54 | Insurance | Reserves | . Equity | America,Nati B4TYDEB6GKMZ | 05/22/2020 | 05/25/2022 | 1,489 | 5,081,348 | 3413.54 | 316,320 | | | 182,391 | 562,5 | 37 | | (26,513) | | | | |
| SPX/CS/210510/2929.80- | | e Annual Exh 5 | | | | | | | | | | | | | | 1 | | | | | |
| 3194.02 SPX/CS/210521/2948.51- | Insurance | Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T | 8XKCSX0605/08/2020 | 05/10/2021 | 827 | 2,639,993 | 3194.02 | 113,331 | | | 12,346 | 216,5 | 53 | | (18,983) | ŀ | | | |
| 3125.42 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC (L G5GSEF7VJP51 | 70UK557305/27/2020 | 05/21/2021 | 277 | | 3125.42 | 28,980 | | | 4, 116 | 48,5 | 25 | | (4,951) | | | | |
| SPX/CS/210510/2929.80- | | | Equity | (E | 700N337303/21/2020 | | 211 | | 3325.32 / | 20,900 | | | | | | | | | | | |
| 3127.39 | Insurance | Reserves | . Equity | SunTrust Bank IYDOJBGJWY97 | 8XKCSX0605/08/2020 | 05/10/2021 | 13,495 | 46,585,111 | | 1,690,529 | | | 157,214 | 3, 166, 7 | 25 | | (286,803) | | | | |
| SPX/CS/210423/2955.45- | Indexed Universal Life | | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | |
| 3310.10 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMY | MCUFXT0905/22/2020 | 04/23/2021 | 1,088 | 3,602,875 | 3310.1 | 192,368 | | | 12,982 | 384,5 |)2 | | (35,288) | l | | | |
| SPX_INDU_NDX/ARBCS/210 510/10/0.00%-5.25% | | | F: 4 | BNP PARIBAS 549300WCGB70 | D00V70E4 DE (00 (0000 | 05 /10 /0001 | 1 000 000 | E 707 E4E | F 0F | 22 004 | | | 3,595 | 57.3 | | | /F F00 | | | | |
| | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | . Equity | BNP PARIBAS 549300WCGB70 | D06XZS5405/08/2020 | 05/10/2021 | 1,092,860 | 5,737,515 | 5.25 | 33,004 | | | 3, 595 | د, او | 04 | | (5,528) | | | | |
| 3000.55 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T | 8XKCSX06 05/06/2020 | 05/03/2021 | 182 | 546.100 | 3000.55 | 17,665 | | | 1,592 | 30.7 | 81 | | (2,979) | | | | |
| SPX/CS/210510/2929.80- | | e Annual Exh 5 | | | | 1 | | | | | | | | | | | | | | | |
| 3215.46 | Insurance | Reserves | . Equity | SunTrust Bank IYD0JBGJWY9T | 8XKCSX0605/08/2020 | 05/10/2021 | 6,092 | 19,587,086 | 3215.46 | 890,564 | | | 97,017 | 1,724,3 | 32 | | (149, 167) | | | | |
| SPX/CS/210525/2955.45- | | e Annual Exh 5 | | | | | | | | | | | | | _ | | | | | | |
| 3076.16 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70 | D06XZS5405/22/2020 | 05/25/2021 | 451 | 1,386,993 | 3076.16 | 31,315 | | | 4,724 | 53,9 | 00 | | (5,263) | \· | | | |
| 3000.55 | Indexed Universal Life | e Annual Exh 5 Reserves | . Equity | SunTrust Bank IYDOJBGJWY97 | 8XKCSX0605/06/2020 | 04/30/2021 | 241 | 723 , 133 | 3000.55 | 23,389 | | | 1,927 | 40.7 | 80 | | (3,976) | | | | |
| SPX/CS/220525/2955.45- | | | Lquity | Bank of | 0.11.00.000007.007.2020 | 04/ 00/ 2021 | 241 | | | 20,003 | | | , 521 | | | | (0,570) | | | | |
| 3664.76 | Insurance | Reserves | Equity | America,Nati B4TYDEB6GKMZ | 05/22/2020 | 05/25/2022 | 935 | 3,426,190 | 3664.76 | 261,109 | | | 150,556 | 531,2 | 25 | | (21,886) | | | | |
| SPX/CS/210510/2929.80- | Indexed Universal Life | | | | | | | | | | | | | | | | | | | | |
| 3134.89 | Insurance | Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T | 8XKCSX0605/08/2020 | 05/10/2021 | 5,797 | 18 , 171 , 780 | 3134.89 | 636,861 | | | | 1,179,5 | 13 | | (106 , 673) | · | | | |
| SPX/CS/210528/3044.31- 3226.97 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, Na KB1H1DSPRFMY | MCUFXT0906/03/2020 | 05/28/2021 | 496 | 1,600,577 | 3226.97 | 54,937 | | | 8,871 | | 80 | 1 | (9,336) | | | | |
| SPX/CS/210510/3190.14- | | e Annual Exh 5 | | NO IN IDSPREMIT | | 00/20/2021 | 490 | 1,000,377 | | | | | 0,0/1 | 00,0 | ~ | · | (8,030) | <u> </u> | | | |
| 3540.98 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70 | D06XZS5406/10/2020 | 05/10/2021 | 390 | 1,381,131 | 3540.98 | 66,321 | | | | 133 , 1 | 57 | . [| (12, 100) | | | | |
| SPX/CS/210510/3190.14- | | e Annual Exh 5 | 1 | | | | | | | | | | | | | | | | | | |
| 3481.73 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA | 7Q0JXC5606/10/2020 | 05/10/2021 | 565 | 1,968,341 | 3481.73 | 83,844 | | | 9,969 | 160,8 | 34 | - | (15,297) | ļ | | | |
| SPX_INDU_NDX/ARBCS/210 | | | | Marganetaniau 0700UUDOLEU | 700 IV0E6 00 /40 /0000 | 06/10/0001 | 0 664 047 | 20 004 400 | 7 75 | 100 501 | | | 10.050 | 005 3 | 20 | 1 | (47 474) |] | | | |
| 610/10/0.00%-7.75% SPX/CS/210510/3190.14- | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA | 7Q0JXC5606/10/2020 | 06/10/2021 | 2,661,217 | 20,624,432 | 7.75 | 103,521 | | | 19,952 | 205,7 | | · | (17, 174) | | | | |
| 3336.99 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA | 7Q0JXC5606/10/2020 | 05/10/2021 | 191 | 637,317 | 3336.99 | 15,744 | | | 1,872 | 27.5 | 94 | . [| (2,872) | | | | |
| SPX/CS/210610/3190.14- | | e Annual Exh 5 |] ,=, | | | | | | | | | | ,,,,,, | | | | | | | | |
| 3541.06 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA | 7Q0JXC5606/10/2020 | 06/10/2021 | 547 | 1,938,279 | 3541.06 | 93,404 | | | 18,002 | 181,7 | 90 | . | (15, 495) | | | | |
| SPX_INDU_NDX/ARBCS/210 | | | | | 700 10050 00 (10 (000 | 00 (40 (000) | 4 000 00- | 0.010.5:: | | 40.000 | | | 0 40- | | , l | 1 | 10 1=== | | | | |
| 610/10/0.00%-5.25% SPX/CS/210610/3190.14- | Insurance | Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA | 7Q0JXC5606/10/2020 | 06/10/2021 | 1,698,865 | 8,919,041 | 5.25 | 49,267 | | | 9,496 | 89,1 | ıa | - | (8, 173) | ŀ | | | |
| 3620.42 | Indexed Universal Life | Reserves | . Equity | MorganStanley 87GCMVDQLFKA | 7Q0JXC5606/10/2020 | 06/10/2021 | 2,422 | 8,769,573 | 3620 . 42 | 473,221 | | | 91,207 | 977 ,2 | 23 | 1 | (78,506) | | | | |
| SPX/CS/210610/3190.14- | | e Annual Exh 5 | Lequity | mor ganotainey or doinvouch to | 1.400,00000/ 10/ 2020 | | | | | 7,0,221 | | | | | | · • | (10,300) | | | | |
| 3477.25 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA | 7Q0JXC5606/10/2020 | 06/10/2021 | 419 | 1,457,336 | 3477.25 | 61,088 | | | 11,774 | 114,5 | 37 | | (10,134) | | | | |
| SPX/CS/220610/3190.14- | | | | | | l | | | | | | | | | 1 | 1 | | | | | |
| 3684.61 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA | 7Q0JXC5606/10/2020 | 06/10/2022 | 1,324 | 4,878,265 | 3684.61 | 285,051 | | | 170,316 | 505,6 |)1 | - | (23,583) | ŀ | | | |
| SPX/AVGCS/210610/10/31 90.14-3445.35 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | SunTrust Bank IYDOJBGJWY97 | 8XKCSX0606/10/2020 | 06/10/2021 | 186 | 641,166 | 3445.35 | 21,907 | | | 4,222 | 47 , 4 | 75 | 1 | (3,634) | | | | |
| SPX/CS/210610/3190.14- | | | . Equity | Summust Dank ITDOJBGJWY91 | UNITOONUUUU/ 10/2020 | 00/ 10/2021 | 180 | | | 21,907 | | | 4,222 | 41,4 | | | (0,034) | · | | | |
| | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA | 700-IXC56 06/10/2020 | 06/10/2021 | 16.172 | 55.459.461 | 3429.4 | 2.032.138 | | 1 | 391.669 | 3.700.5 | 36 | | (337, 126) | J | | | |

| | | | | | Showing | all Option | 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 | | | 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, Counterpa | arty Trade | or | 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 Clearingho | | 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 | | | 4700 W050 | 05 (40 (0004 | 050 | 000 557 | 0500 45 | 40.070 | | | 4 007 | | 70.740 | | | (7.404) | | | | |
| 3509.15SPX/AVGCS/210610/10/31 | Insurance Indexed Universal Life | Reserves Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFK | A7Q0JXC5606/10/2020 | 05/10/2021 | 256 | | 3509.15 | 40,676 | | | 4,837 | | 79,716 | | | (7,421) | | | | |
| 90.14-3456.54 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9 | T8XKCSX0606/10/2020 | 06/10/2021 | 870 | 3,007,904 | 3456.54 | 105,491 | | | 20,332 | | 231,733 | | | (17,501 | | | | |
| SPX/CLQ/210610/10/2.7% | Indexed Universal Life Insurance | Annual Exh 5 Reserves | . Equity | MorganStanley 87GCMVDQLFK | A7Q0JXC5606/10/2020 | 06/10/2021 | 3,089,740 | 8,342,298 | 2.7 | 94,546 | | | 18,223 | | 418,934 | | | (15,685 | | | | |
| SPX/CLQ/210610/10/2.8% | Indexed Universal Life | Annual Exh 5 | Equity | | | | | | | | | | · | | | | | | | | | |
| CDV /CC / 220610 / 2100 14 | Insurance | Reserves Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFK | A7Q0JXC5606/10/2020 | 06/10/2021 | 2,506,272 | 7,762,302 | 3325.72 / 2.8 | 97,339 | | | 15,458 | | 380,788 | | | (16,148) | | | | |
| 3781.01 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFK | A7Q0JXC5606/10/2020 | 06/10/2022 | 1,229 | 4,645,625 | 3781.01 | 297,853 | <u> </u> | | 177,965 | | 551,362 | | | (24,642) | | | | |
| SPX/AVGCS/210610/10/31 | Indexed Universal Life | Annual Exh 5 | | | | | | | | | | | | | | | | | | | | |
| 90.14-3422.60 SPX/CL0/210610/10/2.5% | Insurance Indexed Universal Life | Reserves Annual Exh 5 | . Equity | SunTrust Bank IYDOJBGJWY9 | T8XKCSX0606/10/2020 | 06/10/2021 | 1,271 | 4,350,316 | 3422.6 | 140,298 | | | 27,041 | | 295 , 358 | | | (23,275 | | | | |
| | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFK | A7Q0JXC5606/10/2020 | 06/10/2021 | 1,983,815 | 4,959,538 | 2.5 | 55, 150 | | | 10,629 | | 250,287 | | | (9, 149 | | | | |
| SPX/CS/210610/3190.14- 3405.33 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | . Equity | MorganStanley 87GCMVDQLFK | A7Q0JXC5606/10/2020 | 06/10/2021 | 13,098 | 44,604,612 | 3405.33 | 1,503,876 | | | 289,853 | | 2,701,718 | | | (249,489 | | | | |
| SPX/CS/210510/3190.14- | Indexed Universal Life | Annual Exh 5 | . Lquity | | | | | | | | | | | | | | *************************************** | | | | | |
| 3572.96 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFK | A7Q0JXC5606/10/2020 | 05/10/2021 | 1,205 | 4,305,079 | 3572.96 | 217,906 | · | | 25,910 | | 448,031 | | | (39,757 | | | | |
| 3336.43 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | . Equity | MorganStanley 87GCMVDQLFK | A7Q0JXC5606/10/2020 | 06/10/2021 | 218 | 727,711 | | 17,806 | | | 3,432 | | 30,678 | | | (2,954 | | | | |
| | | Annual Exh 5 | | DID DADIDA SAGGONODE | 00 /40 /0000 | 00/40/0000 | 0.40 | 4 075 000 | 0055 77 | | | | 57.505 | | 105 170 | | | | | | | |
| 3955.77 | Insurance Indexed Universal Life | Reserves Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB7 | OD06XZS5406/10/2020 | 06/10/2022 | 348 | 1,375,229 | 3955.77 | 96,377 | | | 57,585 | | 195,473 | | | (7,973 | | | | |
| 3293.82 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFK | A7Q0JXC5606/10/2020 | 06/10/2021 | 1, 139 | 3,751,344 | 3293.82 | 67,724 | | | 13,053 | | 113,818 | | | (11,235 | | | | |
| SPX/CS/210604/3193.93- 3385.57 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Barclays Bank PLC (LG5GSEF7VJP5 | 170UK557306/10/2020 | 06/04/2021 | 321 | 1,086,768 | 3385.57 | 34,694 | | | 6,209 | | 59,316 | | | (5,848) | | | | |
| | Indexed Universal Life | Annual Exh 5 | | 0000277070 | 1170010070 : 1:0071072020 | | | | | | | | | | | | | | | | | |
| 3317.75 | Insurance Indexed Universal Life | Reserves Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFK Wells Fargo Bank, | A7Q0JXC5606/10/2020 | 06/10/2021 | 198 | 656 , 405 | 3317.75 | 14,321 | | | 2,760 | | 24,285 | | | (2,376) | | | | |
| 3223.79 | Insurance | Reserves | Equity | Na KB1H1DSPRFM | YMCUFXT0906/17/2020 | 06/14/2021 | 225 | 725,353 | 3223.79 | 24,878 | | | 5,116 | | 39,897 | | | (4, 167 | | | | |
| SPX/CS/210611/3002.10- 3182.23 | Indexed Universal Life | Annual Exh 5 | F | Wells Fargo Bank, | VHCHEVT00 00 /47 /0000 | 06/11/2021 | 169 | 537,797 | 3182.23 | 19,016 | | | 3.782 | | 00 747 | | | (3,210 | | | | |
| | Insurance Indexed Universal Life | Reserves Annual Exh 5 | . Equity | Na KB1H1DSPRFM Wells Fargo Bank, | YMCUFXT0906/17/2020 | 00/11/2021 | 109 | | 102.23 | 19,010 | | | 3,782 | | 29,747 | | | (3,210 | | | | |
| 3223.79 | Insurance | Reserves | Equity | Na KB1H1DSPRFM | YMCUFXT0906/17/2020 | 06/11/2021 | 297 | 957,466 | 3223.79 | 32,860 | | | 6,535 | | 52,760 | | | (5,548 | | | | |
| SPX/CS/210618/3115.34- 3302.26 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | . Equity | SunTrust Bank IYDOJBGJWY9 | T8XKCSX0606/24/2020 | 06/18/2021 | 190 | 627 , 429 | 3302.26 | 18,616 | | | 4,072 | l | 34 , 185 | | | (3, 148 | | | | |
| SPX/CS/210618/3097.74- | Indexed Universal Life | Annual Exh 5 | | | | | | | | | | | | | | | | | | | ., | , |
| 3283.60 | Insurance Indexed Universal Life | Reserves Annual Exh 5 | Equity | SunTrust Bank IYDOJBGJWY9 Goldman Sachs | T8XKCSX0606/24/2020 | 06/18/2021 | 380 | 1,247,768 | 3283.6 | 37,704 | | | 8,248 | | 68 , 138 | | | (6,376) | | | | |
| 3207.11 | Insurance | Reserves | Equity | Intern 784F5XWPLTW | KTBV3E58406/25/2020 | 06/25/2021 | 194 | 621,092 | 3207.11 | 14,094 | | | 3,326 | | 23,053 | | | (2,360 | | | | |
| SPX/CS/210625/3083.76- 3322.75 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | . Equity | Wells Fargo Bank, Na KB1H1DSPRFM | YMCUFXT0906/25/2020 | 06/25/2021 | 4,850 | 16,115,851 | 3322.75 | 629,678 | | | 148,576 | | 1,111,030 | | | (105,430 | | | | |
| SPX/CS/220624/3083.76- | Indexed Universal Life | Annual Exh 5 | quity | Wells Fargo Bank, | | | | | | | | | | | | | | | | | | |
| 3561.74 | Insurance | Reserves | . Equity | Na KB1H1DSPRFM | YMCUFXT0906/25/2020 | 06/24/2022 | 1,381 | 4,917,809 | 3561.74 | 304,436 | | | 188,623 | | 524,570 | | | (25,386) | | | | |
| 625/25/0.00%-7.75% | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | MorganStanley 87GCMVDQLFK | A7Q0JXC5606/25/2020 | 06/25/2021 | 3,021,275 | 23,414,881 | 7.75 | 119,340 | | | 28 , 159 | | 233,704 | | | (19,982) | | | | |
| SPX/CS/210625/3083.76- | Indexed Universal Life | Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | | |
| 3299.62SPX/CS/220624/3083.76- | Insurance Indexed Universal Life | Reserves Annual Exh 5 | . Equity | Na KB1H1DSPRFM | YMCUFXT0912/16/2020 | 06/25/2021 | 5,731 | 18,910,620 | 3299.62 | 701,675 | ······································ | | 165,564 | | 1, 187, 807 | | | (99,403 | | | | |
| 3654.26 | Insurance | Reserves | Equity | Societe Generale 01KLU6X1B10 | WK7X42C1506/25/2020 | 06/24/2022 | 1,942 | 7,097,742 | 3654.26 | 484,563 | | | 300,225 | | 868,745 | | | (40,406 | | | | |
| SPX_INDU_NDX/ARBCS/210 625/25/0.00%-5.25% | Indexed Universal Life | Annual Exh 5 Reserves | . Equity | MorganStanley 87GCMVDQLFK | A7Q0JXC5606/25/2020 | 06/25/2021 | 1, 194, 738 | 6,272,375 | 5.25 | 36,440 | | | 8,598 | | 62.682 | | | (6, 101) | | | | |
| SPX/CS/210625/3083.76- | Indexed Universal Life | Annual Exh 5 | quity | Wells Fargo Bank, | | | | | | | | | | | , | | | | | | | |
| 3423.42 | InsuranceIndexed Universal Life | Reserves | Equity | Na KB1H1DSPRFM | YMCUFXT0906/25/2020 | 06/25/2021 | 6,300 | 21,567,651 | 3423 . 42 | 1,091,841 | | | 257,626 | | 2,036,733 | | | (182,812 | | | | |
| 83.76-3327.77 | Indexed Universal Life | Reserves | Equity . | Wells Fargo Bank, Na KB1H1DSPRFM | YMCUEXT09 06/25/2020 | 06/25/2021 | 186 | 618.014 | 3327.77 | 22.392 | | | 5.284 | | 45.295 | | | (3.749) | | | | |

| | | | | | | Showing a | all Option | 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 | | | Rate or | discounted | discounted | | Book/ | | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income Generation | Schedule/ Exhibit | of Risk(s) | Evohango | , Counterparty | Trade | Maturity or | Number of | Notional | Index Received | Premium (Received) | Premium (Received) | Current Year | Adjusted Carrying | | | Valuation Increase/ | Exchange Change in | (Amorti- zation)/ | Value of Hedged | Potential | Refer- ence | and at Quarter-end |
| Description | or Replicated | Identifier | (a) | | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/210625/3083.76- | Indexed Universal Life | Annual Exh 5 | \-/ | Wells Fargo Bank, | J | | | | | , , , , | | | | | | | (= ====== | | | | | | (-) |
| 3384.46 | Insurance | Reserves | Equity | Na | . KB1H1DSPRFMYMCUFXT09 | 06/25/2020 | 06/25/2021 . | 8,339 | 28,222,886 | 3384.46 | 1,311,483 | | | 309,451 | | 2,393,619 | | | (219,587) | | | | |
| 83.76-3340.91 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Wells Fargo Bank, Na | . KB1H1DSPRFMYMCUFXT09 | 06/25/2020 | 06/25/2021 . | 966 | 3,228,652 | 3340.91 | 120,994 | | | 28,549 | | 248,395 | | | (20,259) | | | | |
| SPX/CS/210625/3083.76- | Indexed Universal Life | Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | · | | | | | | | | | |
| 3315.04 SPX/CS/210525/3083.76- | Insurance Indexed Universal Life | Reserves Annual Exh 5 | Equity | Na Wells Fargo Bank, | . KB1H1DSPRFMYMCUFXT09 | 06/25/2020 | 06/25/2021 . | 14,312 | 47,445,387 | 3315.04 | 1,809,546 | · | | 426,972 | | 3, 174, 548 | | | (302,980) | | | | |
| 3392.14 | Insurance | Reserves | Equity | Na | . KB1H1DSPRFMYMCUFXT09 | 06/25/2020 | 05/25/2021 . | 310 | 1,052,166 | 3392 . 14 | 50,026 | | | | | 93,365 | | | (9,212) | | | | |
| | Indexed Universal Life | Annual Exh 5 | | | 0.11/1.1101/4.0.401/71/4.0045 | 00 (05 (0000 | 00/04/0000 | 550 | 0 407 000 | | 100 110 | | | 400 000 | | 045 407 | | | (40. 500) | | | | |
| 3823.86 SPX/CS/210625/3083.76- | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | Societe Generale | . 01KLU6X1B10WK7X42C15 | 06/25/2020 | 06/24/2022 . | 559 | 2, 137,888 | 3823.86 | 162,418 | ············· | | 100,626 | | 315,467 | | | (13,538) | | | | |
| 3217.32 | Insurance | Reserves | Equity | SunTrust Bank | . IYDOJBGJWY9T8XKCSX06 | 06/25/2020 | 06/25/2021 . | 660 | 2, 123,811 | 3217.32 | 51,095 | | | 12,056 | | 85,031 | | | (8,555) | | | | |
| SPX/CS/210625/3083.76- 3291.91 | Indexed Universal Life Insurance | Annual Exh 5 | Eastitu | Wells Fargo Bank, | . KB1H1DSPRFMYMCUFXT09 | 06/25/2020 | 06/25/2021 | 14,523 | 47,809,467 | 3291.91 | 1,675,013 | | | 395,228 | | 2,903,956 | | | (280,455) | | | | |
| | Indexed Universal Life | Reserves Annual Exh 5 | Equity | Na | . NB IR IDSPRENTMOUFX 109 | 00/23/2020 | 00/23/2021 | 14,523 | 47,809,467 | 3291.91 | 1,0/5,013 | | | 390,228 | | 2,903,950 | | | (280,400) | | | | |
| | Insurance | Reserves | Equity | MorganStanley | . 87GCMVDQLFKA7Q0JXC56 | 06/25/2020 | 06/25/2021 . | 2,697,955 | 7,554,274 | 2.8 | 83,097 | | | 19,607 | | 334,427 | | | (13,913) | | | | |
| SPX/CS/210625/3083.76- 3268.79 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Wells Fargo Bank, | KB1H1DSPRFMYMCUFXT09 | 06/25/2020 | 06/25/2021 | 328 | 1,071,357 | 3268.79 | 34, 162 | | | 8,061 | | 58,334 | | | (5,720) | | | | |
| | Indexed Universal Life | Annual Exh 5 | Lquity | Na | . No iiriboi iii iiiriiiooi xi oo | 00/23/2020 | 00/23/2021 | | | 5200.73 | | | | | | | | | | | | | |
| ODY (00 (0 10 00 T (0 00 T | Insurance | Reserves | Equity | MorganStanley | . 87GCMVDQLFKA7Q0JXC56 | 06/25/2020 | 06/25/2021 . | 2,858,294 | 7, 145, 735 | 2.5 | 76,031 | | | 17,940 | | 308,042 | | | (12,730) | | | | |
| SPX/CS/210625/3083.76- 3500.07 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Wells Fargo Bank, Na | KB1H1DSPRFMYMCUFXT09 | 06/25/2020 | 06/25/2021 | 1,684 | 5.894.822 | 3500.07 | 340.705 | | | 80.391 | | 662.953 | | | (57,046) | | | | |
| SPX/CS/210625/3083.76- | | Annual Exh 5 | | | | | | .,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | , , | | , , | | | ,,,, | | ,,,,,, | | | | | | | |
| 3183.98 SPX/CS/210625/3083.76- | Insurance | Reserves | Equity | SunTrust Bank | . IYDOJBGJWY9T8XKCSX06 | 06/25/2020 | 06/25/2021 . | 773 | 2,461,309 | 3183.98 | 46,008 | | | 10,856 | | 74,879 | | | (7,703) | | | | |
| 3407.55 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Wells Fargo Bank, Na | KB1H1DSPRFMYMCUFXT09 | 06/25/2020 | 06/25/2021 | 1,028 | 3,503,180 | 3407.55 | 171,830 | | | 40,544 | | 317,263 | | | (28,770) | | | | |
| | Indexed Universal Life | Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | · | | | | | | | | | |
| 3361.30 SPY/CS/210525/3083 76_ | Insurance Indexed Universal Life | Reserves Annual Exh 5 | Equity | Na Wells Fargo Bank, | . KB1H1DSPRFMYMCUFXT09 | 06/25/2020 | 06/25/2021 . | 528 | 1,773,991 | 3361.3 | 77,795 | | | 18,356 | | 140,026 | | | (13,026) | | | | |
| 3453.81 | Insurance | Reserves | Equity | Na | KB1H1DSPRFMYMCUFXT09 | 06/25/2020 | 05/25/2021 | 1,259 | 4,348,059 | 3453.81 | 232,544 | | | 38,519 | | 453,094 | | | (42,821) | | | | |
| | Indexed Universal Life | Annual Exh 5 | | Wells Fargo Bank, | VD 4114D0DDEUVIGUEVT00 | 00 (05 (0000 | 00 (05 (0004 | 4 540 | 5 044 040 | | 474 400 | | | 40.074 | | 200 700 | | | (00.050) | | | | |
| 83.76-3307.33 SPX/CL0/210625/25/2 7% | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | Na | . KB1H1DSPRFMYMCUFXT09 | 06/25/2020 | 06/25/2021 . | 1,516 | 5,014,048 | 3307.33 | 171, 109 | | | 40,374 | | 338,786 | | | (28,650) | | | | |
| | Insurance | Reserves | Equity | MorganStanley | 87GCMVDQLFKA7Q0JXC56 | 06/25/2020 | 06/25/2021 | 1,683,142 | 4,544,483 | 2.7 | 49,484 | | | 11,676 | | 199,496 | | | (8,285) | | | | |
| SPX/CS/210625/3009.05- 3189.59 | | Annual Exh 5 | Equity | CunTruet Deal | . IYDOJBGJWY9T8XKCSX06 | 07/01/2020 | 06/25/2021 . | 220 | 1,052,565 | 3189.59 | 36,934 | | | 8,814 | | 57,742 | | | (6,256) | | | | |
| SPX/CS/210701/3115.86- | Insurance Indexed Universal Life | Reserves Annual Exh 5 | . Equity | SunTrust Bank | | 07/01/2020 | 00/23/2021 . | 330 | 1,002,005 | 80.59 | | | | 5,814 | | | | | (0,∠56) | | | | |
| 3302.81 | Insurance | Reserves | Equity | SunTrust Bank | . IYDOJBGJWY9T8XKCSX06 | 07/01/2020 | 07/01/2021 . | 236 | | 3302.81 | 24,847 | | | 6,247 | | 42,099 | | | (4, 142) | | | | |
| SPX/CS/210702/3130.01- 3317.81 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | SunTrust Bank | . IYDOJBGJWY9T8XKCSX06 | 07/08/2020 | 07/02/2021 | 304 | 1.008.614 | 3317.81 | 32,592 | | | 8.426 | | 54.334 | | | (5.530) | | | | |
| SPX/CS/210709/3185.04- | | | | | | | | | , , | | · | | | , | | , | | | , | | | | |
| 3312.44 | Insurance | Reserves | Equity | BNP PARIBAS | . 549300WCGB70D06XZS54 | 07/10/2020 | 07/09/2021 . | 200 | 662,401 | 3312.44 | 14,840 | | | 4,097 | | 24,058 | | | (2,500) | | | | |
| SPX/AVGCS/210/09/10/31 85.04-3450.35 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Barclays Bank PLC (L | . G5GSEF7VJP5170UK5573 | 07/10/2020 | 07/09/2021 | 1,024 | 3,532,508 | 3450.35 | 129,327 | | | 35,701 | l | 271,451 | | | (21,787) | | | | |
| SPX/CS/210709/3185.04- | Indexed Universal Life | Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | | | | | | | | | |
| 3535.39 SPX/CS/210709/3185.04- | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | Intern Bank of | . 784F5XWPLTWKTBV3E584 | 07/10/2020 | 07/09/2021 . | 978 | 3,457,520 | 3535.39 | 173, 188 | | | 47,810 | | 316,979 | | | (29, 176) | | | | |
| 3432.23 | Insurance | Reserves | Equity | America,Nati | B4TYDEB6GKMZ0031MB27 | 07/10/2020 | 07/09/2021 . | 3,663 | 12,573,135 | 3432.23 | 490,040 | | | 135,279 | | 846,674 | | | (82,555) | | | | |
| SPX/CS/220708/3185.04- | Indexed Universal Life | Annual Exh 5 | | Bank of | | | | | | | | | | | | | | | | | | | |
| 3949.45 SPX/CS/210709/3185.04- | Insurance Indexed Universal Life | Reserves | Equity | America,Nati | B4TYDEB6GKMZ0031MB27 | 07/10/2020 | 07/08/2022 . | 381 | 1,506,331 | 3949 . 45 | 109,938 | | | 70,366 | | 212,973 | | | (9,211) | | | | |
| 3471.69 | Insurance | Reserves | Equity | BNP PARIBAS | . 549300WCGB70D06XZS54 | 07/10/2020 | 07/09/2021 . | 569 | 1,977,079 | 3471.69 | 86, 157 | | | 23,784 | | 152,059 | | | (14,515) | | | | |
| | Indexed Universal Life | Annual Exh 5 | | Barclays Bank PLC | 0500557V IDE 17011/5570 | 07/40/0000 | 07/00/0004 | 1 507 | E 047 040 | 0447.00 | 175 745 | | | 40 540 | | 054 500 | | | (00.007) | | | | |
| 85.04-3417.38 SPX/CS/210709/3185.04- | Insurance Indexed Universal Life | Reserves Annual Exh 5 | Equity | Barclays Bank PLC | . G5GSEF7VJP5170UK5573 | 07/10/2020 | 07/09/2021 . | 1,527 | 5,217,642 | 3417.38 | 175,745 | | | 48,516 | | 354,533 | | | (29,607) | | | | |
| 3614.80 | Insurance | Reserves | Faui tv | (L | G5GSEF7VJP5170UK5573 | 07/10/2020 | 07/09/2021 | 8.276 | 29.914.999 | 3614.8 | 1.681.010 | | | 464.053 | l | 3.256.442 | | | (283.193) | | | | |

| | | | | | Sho | wina a | II Ontion | Cane El | oore Colla | re Swane | and Forwa | rde Opon a | s of Curro | nt Stateme | nt Data | | | | | | | | |
|--|------------------------------------|--|---------------|--|-------------------------|------------|----------------|--------------|----------------|----------------------|--|------------------------------------|-----------------|----------------------|-----------|------------|------------------------|--------------------|----------------------|--------------------|-----------|----------------|-----------------------|
| 1 | 2 | 3 | 4 | 5 | 3110 | 6 I | 7 7 | s, Caps, Fi | 0015, COIIa | 10, Swaps | 11 11 | 12 | 13 | 14 | | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| · | Description of Item(s) | | · | , and the second | | ŭ | , | J | J | Strike | Cumulative Prior Year(s) Initial Cost | Current Year Initial Cost of | 10 | | | 10 | ., | 10 | 10 | 20 | | Credit | Hedge |
| | Hedged, | | | | | | | | | Price, | of Un- | Un- | | | | | | Total | Current | Adjustment | | | Effectivenes |
| | Used for | 0-11-1-1 | Type(s) | | | | Date of | Manager | | Rate or | discounted | discounted | 0 | Book/ | | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income Generation | Schedule/ Exhibit | of Risk(s) | Exchange, Coun | nternarty T | Гrade | 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 Clearing | | | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair | Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/210610/3185.04- | | e Annual Exh 5 | \ \frac{1}{2} | Bank of | 3 | | | | | (/ | | | | | | | , | | | | | | \ \frac{1}{2} |
| 3503.54 | InsuranceIndexed Universal Lif | . Reserves e Annual Exh 5 | . Equity | America,Nati B4TYDE Wells Fargo Bank, | EB6GKMZ0031MB2707/ | /10/2020 | 06/10/2021 . | 375 | 1,313,549 | 3503.54 | 61,379 | | | 12,991 | | 113,510 | | | (11,207) | | | | |
| 3400.03 | Insurance Indexed Universal Lif | . Reserves e Annual Exh 5 | . Equity | Na KB1H1D | DSPRFMYMCUFXT0907/ | | 07/09/2021 . | 10,965 | 37,281,332 | 3400.03 | 1,299,172 | | | 484,916 | | ,211,381 | | | (218,867) | | | | |
| 3678.72 SPX/CS/210709/3185.04- | Insurance Indexed Universal Lif | . Reserves e Annual Exh 5 | . Equity | Wells Fargo Bank, | | | 07/08/2022 . | 1,520 | 5,593,157 | 3678.72 | , | | | 218,825 | | .576, 187 | | | (28,645) | | | | |
| 3423.92 SPX/CS/220708/3185.04- | InsuranceIndexed Universal Lif | . Reserves e Annual Exh 5 | . Equity | Na KB1H1D Barclays Bank PLC | DSPRFMYMCUFXT0907/ | /10/2020 . | 07/09/2021 . | 17,265 | 59, 114, 013 | 3423.92 | 2,243,582 | | | 619,355 | 3 | ,859,569 | | | (377,968) | | | | |
| 3776.34SPX/CS/210709/3185.04- | InsuranceIndexed Universal Lif | . Reserves e Annual Exh 5 | . Equity | , | | | 07/08/2022 . | 1,371 . | 5, 177, 836 | 3776.34 3474.41 / | 348,494 | | | 223, 056 | | .611,952 | | | (29, 199) | | | | |
| 3376.14 SPX/CS/210709/3185.04- | Insurance | . Reserves e Annual Exh 5 | . Equity | | | | 07/09/2021 . | 262 | 2,979,935 | | 120,041 | | | 7,773 | | 213,354 | | | (21,521) | | | | |
| 3288.55SPX/CS/210709/3185.04- | | | Equity | Wells Fargo Bank, | | | 07/09/2021 . | 1,288 | 4,235,794 | 3288.55 | 78,767 | | | 21,744 | | 126 , 160 | | | (13,270) | | | | |
| 3407.99 SPX_INDU_NDX/ARBCS/210 | | | . Equity | | | | 07/09/2021 . | 5,322 | 18 , 138 , 734 | 3407.99 | 650,961 | | | 206,475 | 1 | ,112,262 | | | (109, 665) | | | | |
| 709/10/0.00%-7.75% SPX/CS/210709/3185.04- | | | Equity | Bank of | | | 07/09/2021 . | 2,668,269 | 2,668,269 | 1.0 | 107,798 | | | 29,758 | | 198,016 | | | (18, 160) | | | | |
| 3519.47 SPX/CS/210709/3185.04- | | . Reserves e Annual Exh 5 | . Equity | Wells Fargo Bank, | | /10/2020 | 07/09/2021 . | 246 . | | 3519.47 | 41,823 | | | 11,546 | | 76,228 | | | (7,046) | | | | |
| 3495.46 | | Reserves e Annual Exh 5 | Equity | | | | 07/09/2021 . | 5,898 | 20,615,730 | 3495.46 | | | | 262,396 | 1 | ,701,588 | | | (160,130) | | | | |
| 709/10/0.00%-5.25% SPX/CS/210610/3185.04- | | . Reserves e Annual Exh 5 | . Equity | Morgan Stanley 87GCMV Bank of | | | 07/09/2021 . | 1,850,703 | 1,850,703 | 1.0 | 55,336 | | | | | 95,022 | | | (9,322) | | | | |
| 3566.69 SPX/CS/210709/3185.04- | | . Reserves e Annual Exh 5 | . Equity | Wells Fargo Bank, | | | 06/10/2021 . | 1,216 | 4,337,213 | 3566.69 | 225,415 | | | 47,711 | | .438,181 | | | (41, 159) | | | | |
| 3342.42 | | | . Equity | | | | 07/09/2021 . | 477 . | 1,594,752 | 3342.42 | | | | 11,872 | | 70,727 | | | (7,245) | | | | |
| 3320.40 | | | Equity | | | | 07/09/2021 . | 174 | 576,328 | 3320.4 | 13,655 | | | 3,770 | | 22, 170 | | | (2,300) | | | | |
| 3389.37 | | | . Equity | | | /15/2020 | 07/14/2021 . | 157 . | 532, 131 | 3389.37 | 17,374 | | | 5,013 | | 28 , 155 | | | (2,913) | | | | |
| 3420.15 | | Reserves | Equity | | | | 07/15/2021 . | 246 | 841,195 | 3420.15 | | | | 7,769 | | 44,258 | | | (4,473) | | | | |
| 3341.17 SPX/CS/210716/3215.57- 3408.50 | Insurance | e Annual Exh 5 | . Equity | | | | 07/09/2021 . | 213 . | 711,669 | 3341.17 | 24,222 | | | 6,744 | | 38,032 | | | (4, 116) | | | | |
| SPX/CS/210716/3224.73- 3418.21 | | . Reserves e Annual Exh 5 . Reserves | Equity | | | | 07/16/2021 . | | 1,292,083 | 3408.5 | | | | | | 67,954 | | | (4,784) | | | | |
| SPX/CS/210723/3215.63- 3505.04 | | | . Equity | Goldman Sachs | | /24/2020 . | 07/23/2021 . | 712 | 2,496,797 | 3505.04 | 108,347 | | | 34, 183 | | | | | (7, 169) | | | | |
| SPX/CS/210723/3215.63- 3529.16 | | | . Equity | Wells Fargo Bank, | | /24/2020 | 07/23/2021 . | 7,027 | 24,800,775 | 3529.16 | 1, 132, 134 | | | 34, 183 | | ,015,194 | | | (10,312) | | | | |
| SPX/CS/210723/3215.63- 3432.69 | | e Annual Exh 5 Reserves | . Equity | Bank of | | /24/2020 | 07/23/2021 . | 11.358 | 24,800,773 | 3432.69 | | | | 425, 173 | | ,277,619 | | | (191,547) | | | | |
| SPX/CS/210625/3215.63- 3366.31 | | e Annual Exh 5 Reserves | . Equity | Wells Fargo Bank, | DSPRFMYMCUFXT09 . L.07/ | | 06/25/2021 . | 340 | 1. 143. 167 | 3366.31 | | | | 7.602 | | 48.501 | | | (5,407) | | | | |
| SPX/CS/210723/3215.63- 3362.34 | | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, | | | 07/23/2021 . | 617 | 2,074,391 | 3362.34 | 52,393 | | | | | 84,155 | | | (8,852) | | | | |
| | | e Annual Exh 5 Reserves | . Equity | Goldman Sachs | | | 07/23/2021 . | 524 | 2,687,454 | 3553.27 / | 132,920 | | | 29,611 | | 242,648 | | | (22,465) | | | | |
| SPX/CS/210625/3215.63- 3601.50 | | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, | DSPRFMYMCUFXT0907/ | | 06/25/2021 | 1.284 | 4,622,690 | 3601.5 | 238.977 | | | 61,389 | | .458 . 113 | | | (43,664) | | | | |
| SPX/AVGCS/210723/25/32 | Indexed Universal Lif | e Annual Exh 5 | | Barclays Bank PLC | | | | , | | | , , | | | | | , . | | | | | | | |
| 15.63-3484.57 | Insurance | . Reserves | Equity | I (L G5GSEF | F7VJP5170UK557307/ | /24/2020 . | 07/23/2021 . | 1,216 | 4.238.096 | 3484.57 | 152, 138 | L | L | 47.998 | I L | .326.516 | | | (25,713) | 1 | | 1 | 1 |

| | | | | | Showing | all Option | s Caps F | loors Colla | ars, Swaps | and Forwa | rds Open a | s of Curre | nt Stateme | nt Date | | | | | | | |
|--|-------------------------------------|----------------------------|---|--|--|-----------------|---|---|-------------------|-----------------------|-------------------|------------|------------|----------------|------------|------------------|-------------------|------------------------|-----------|---------------|-------------------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative | | | | | | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | 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, Counterpar | y 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 Clearinghou | | Expiration | | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Valu | | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/220725/3215.63- | | e Annual Exh 5 | (4) | Wells Fargo Bank, | 2010 | | Contracto | 7 1110 0111 | (: a.a) | 1 4.4 | | | 7 0.00 | 7 4 7 4 1 4 | (200.000) | 5.,, 1.0 | 7.00.01.011 | | | Linkly | (2) |
| 3987.38 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYN | CUFXT0907/24/2020 | 07/25/2022 | 377 | 1,503,940 | 3987.38 | 109,763 | | | 72,563 | 209,0 | 70 | | (9, 190 |) | | | |
| SPX/CS/220725/3215.63- | | e Annual Exh 5 | | Wells Fargo Bank, | 07 (04 (000) | 07/05/0000 | 4 575 | 5 050 000 | 2711 25 | 050 570 | | | 005 700 | 504.0 | | | (00.050 | | | | |
| 3714.05 SPX/AVGCS/210723/25/32 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYN Barclavs Bank PLC | CUFXT0907/24/2020 | 07/25/2022 | 1,575 | 5,850,008 | 3714.05 | 356,572 | | | 235,726 | 594,2 | 00 | | (29,853) |) | | | |
| 15.63-3449.36 | Insurance | Reserves | Equity | (L | OUK557307/24/2020 | 07/23/2021 | 1,893 | 6,528,331 | 3449.36 | 216,052 | | | 68, 163 | 441,8 | 56 | | (36,516 |) | | | |
| SPX/CS/210723/3215.63- | | | | Wells Fargo Bank, | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | , | | | | | | | | | | | |
| 3456.80 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYN | CUFXT0907/24/2020 | 07/23/2021 | 16,843 | 58,221,157 | 3456.8 | 2, 193, 450 | | | 692,018 | 3,743,4 | 20 | | (370,724 |) | | | |
| SPX_INDU_NDX/ARBCS/210 | | e Annual Exh 5 | Earlity. | MarganCton Lov 0700UUDOLEUA | 00 IVOES 07 /04 /0000 | 07/00/0004 | 1 005 110 | 14 000 005 | 7 7 | 75 070 | | | 00 000 | 400.0 | 70 | 1 | /40.040 | J | | | |
| 723/25/0.00%-7.75% SPX/CS/210723/3215.63- | Insurance | Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA7 Barclays Bank PLC | QOJXC5607/24/2020 | 07/23/2021 | 1,885,118 | 14,609,665 | 7.75 | 75,970 | | | 23,968 | 138,6 | · | - | (12,840) | <u> </u> | | | |
| 3320.14 | Insurance | Reserves | Equity | (L G5GSEF7VJP517 | OUK557307/24/2020 | 07/23/2021 | 714 | 2,368,992 | | 44,512 | | | 14,043 | 69,5 | 92 | | (7,523) | | | | |
| SPX/CS/220725/3215.63- | Indexed Universal Life | e Annual Exh 5 | | Wells Fargo Bank, | | | | | 3408.57 / | | | | | | | | | | | | |
| 3810.52 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYN | CUFXT0907/24/2020 | 07/25/2022 | 1,248 | 6, 175, 198 | 3810.52 | 361,631 | | | 209,318 | 626,8 | 10 | | (34, 115 |) | | | |
| 3649.74 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | BV3E58407/24/2020 | 07/23/2021 | 1.585 | 5,785,586 | 3649.74 | 319,609 | | | 100,834 | 618.8 | 21 | | (54,018 | , | | | |
| SPX/CS/210723/3215.63- | | | . Equity | Wells Fargo Bank, | DV0L30401/24/2020 | | | | | | | | 100,004 | | ,, | | (34,010 | / | | | |
| 3351.08 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYN | CUFXT0907/24/2020 | 07/23/2021 | 444 | 1,487,898 | 3351.08 | 35, 123 | | | 11,081 | 55,9 | 57 | | (5,936 |) | | | |
| SPX/CS/210723/3215.63- | | | | Bank of | | | | | | | | | | | | | | | | | |
| 3440.72 SPX_INDU_NDX/ARBCS/210 | Insurance | Reserves | . Equity | America, Nati B4TYDEB6GKMZ0 | 031MB2712/16/2020 | 07/23/2021 | 5,023 | 17,282,928 | 3440.72 | 648,497 | | | 204,596 | 1,043,6 | 57 | - | (83,588) |) | | | |
| | Insurance | e Annual Exh 5 Reserves | Equity | MorganStanley 87GCMVDQLFKA7 | QOJXC5607/24/2020 | 07/23/2021 | 1,690,291 | 8.874.028 | 5.25 | 50,879 | | | 16.052 | 86.1 | 05 | | (8,598) |) | | | |
| SPX/CS/210723/3215.63- | | e Annual Exh 5 | | Wells Fargo Bank, | | 1.077 207 202 1 | , 000,201 | | | | | | | | | | ,,,,,,, | , | | | |
| 3464.84 | Insurance | Reserves | . Equity | NaKB1H1DSPRFMYN | CUFXT0907/24/2020 | 07/23/2021 | 3,547 | 12,291,326 | 3464.84 | 474,542 | | | 149,715 | 814,1 | 71 | | (80,204 |) | | | |
| SPX/CS/210723/3235.66- | | e Annual Exh 5 | F 14 | O T + D IVDO IDO IIIVOTO | V// 00 / 00 / 00 / 00 / 00 / 00 / 00 / | 07/00/0004 | 400 | 070 400 | 0400.0 | 04 704 | | | 0.070 | 05.4 | 20 | | (0.744 | | | | |
| 3429.80 SPX/CS/210728/3218.44- | Insurance | Reserves e Annual Exh 5 | . Equity | SunTrust Bank IYDOJBGJWY9T8 | XKCSX0607/29/2020 | 07/23/2021 | 198 | 679, 100 | 3429.8 | 21,784 | | | 6,973 | 35,4 | 08 | - | (3,741) | / | | | |
| 3411.55 | Insurance | Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8 | XKCSX0607/29/2020 | 07/28/2021 | 188 | 641,371 | 3411.55 | 20,923 | | | 6,896 | 33.5 | 01 | | (3,544 |) | | | |
| SPX/CS/210805/3327.77- | | | , | | | | | | | | | | | | | | | | | | |
| 3527.44 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8 | XKCSX0608/05/2020 | 08/05/2021 | 152 | 537 , 313 | 3527 . 44 | 17,032 | | | 5,899 | 27 ,2 | 30 | | (2,815 |) | | | |
| SPX/CS/210730/3246.22- 3440.99 | Indexed Universal Life | e Annual Exh 5 Reserves | Earri + | SunTrust Bank IYDOJBGJWY9T8 | XKCSX0608/05/2020 | 07/30/2021 | 171 | 588.409 | 3440.99 | 20,110 | | | 6,779 | 30,5 | 16 | | (3,401) | | | | |
| SPX/CS/210730/3271.12- | | | . Equity | Summust bank Trbooboomier | NNO3NUUUU/ UJ/ 2020 | 107/30/2021 | | | | 20,110 | | | | , 00,0 | 10 | | (3,401 | / | | | |
| 3467.39 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8 | XKCSX0608/05/2020 | 07/30/2021 | 286 | 991,674 | 3467.39 | 33, 116 | | | 11, 164 | 51,1 | 71 | | (5,600) | | | | |
| SPX_INDU_NDX/ARBCS/210 | | e Annual Exh 5 | | | | | | | | | | | | | | 1 | | | | | |
| 810/10/0.00%-7.75% | Insurance | Reserves | . Equity | Credit Suisse E58DKGMJYYYJL | N8C386808/10/2020 | 08/10/2021 | 2,018,858 | 15,646,150 | 7.75 | 48,041 | 30,492 | | 28,298 | 124,2 | 9 | - | (43,486 | | | | |
| SPX/CS/210810/3360.47- 3713.32 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, Na KB1H1DSPRFMYN | CUFXT0908/10/2020 | 08/10/2021 | 440 | 1,633,497 | 3713.32 | 45,848 | 29,100 | | 27,007 | 133,8 | S1 | 1 | (41,500) | , | | | |
| | Indexed Universal Life | | | No in roof till ill lil | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | J. 10.02 | ,0,040 | , 130 | | 2,,007 | | | | (41,000 | | | | |
| 3501.01 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D | 06XZS5408/10/2020 | 08/10/2021 | 359 | 1,255,745 | 3501.01 | 17,475 | 11,091 | | 10,294 | 45,0 | 79 | . | (15,818 |) | | | |
| | Indexed Universal Life | | F 14 | Wells Fargo Bank, | OUEVTOO 00 (40 (000) | 00/40/0004 | 0.017 | 0.000.001 | 0044 44 | 040 544 | 000 704 | | 400 005 | 4 004 0 | - | 1 | (000 010 | J | | | |
| 3814.14 SPX/CS/220810/3360.47- | Insurance | Reserves e Annual Exh 5 | Equity | Na KB1H1DSPRFMYN Barclays Bank PLC | CUFXT0908/10/2020 | 08/10/2021 | 2,617 | 9,980,091 | 3814.14 | 319,511 | 202,794 | | 188,205 | 1,001,2 | | | (289,210) | ····· | | | |
| 3982.88 | Insurance | Reserves | . Equity | (L G5GSEF7VJP517 | OUK557308/10/2020 | 08/10/2022 | 1,665 | 6,633,031 | 3982.88 | 345,022 | 82,830 | | 291,391 | 724,9 | 14 | . L | (118, 129 | J | | | |
| SPX/CS/220810/3360.47- | | | , ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | Bank of | | | | , | 2002.00 | 0.0,522 | 22,000 | | | | | | | | | | |
| 4167.26 | Insurance | Reserves | Equity | America, Nati B4TYDEB6GKMZ0 | 031MB2708/10/2020 | 08/10/2022 | 689 | 2,871,990 | 4167.26 | 163,229 | 39, 186 | | 137,857 | 368,6 | 54 | | (55,887) | | | | |
| SPX/AVGCS/210810/10/33 60.47-3604.10 | | e Annual Exh 5 | Earlity. | Barclays Bank PLC | 00 /40 /000 | 00/10/0001 | 4 704 | 6 000 050 | 0004 4 | 100 050 | 70 100 | | 70 744 | 414,5 | 20 | 1 | (108,665 | J | | | |
| 50.47-3604.10 SPX/CS/210810/3360.47- | Insurance | Reserves e Annual Exh 5 | . Equity | (LG5GSEF7VJP517 Wells Fargo Bank, | OUK557308/10/2020 | 08/10/2021 | 1,731 | 6,239,950 | | 120,050 | 76, 196 | | 70,714 | 414,5 | | · | (108,665 | / | | | |
| 3621.24 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYN | CUFXT0908/10/2020 | 08/10/2021 | 3,865 | 13,997,800 | 3621.24 | 321,030 | 203,758 | | 189, 100 | 883,9 | 78 | | (290,585) | | | | |
| SPX/CS/210810/3360.47- | | | | Wells Fargo Bank, | | | | 1 | | | | | | | | 1 | | | | | |
| 3663.83 | Insurance | Reserves | . Equity | | CUFXT0908/10/2020 | 08/10/2021 | 483 | 1,770,713 | 3663.83 | 45,205 | 28,692 | | 26,628 | 127,6 |)3 | - | (40,918) | | | | |
| SPX/CS/210/09/3360.4/- 3665.78 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, Na KR1H1DSPREMYN | CUFXT0908/10/2020 | 07/09/2021 | 572 | 2,096,929 | 3665.78 | 50,285 | 37 , 179 | | 26,212 | 155,5 | 18 | 1 | (53, 113 | , | | | |
| SPX/CS/210709/3360.47- | | | quity | Wells Fargo Bank, | | | | | | | , 179 | | 20,212 | 100,0 | | | (50, 110 | | | | |
| 3697.95 | Insurance | Reserves | Equity | | CUFXT09 08/10/2020 | 07/09/2021 | 200 | 738 . 440 | 3697.95 | 18.827 | 13.920 | l | 9.814 | 59 6 | 37 | | (19.886) | N . | | | |

| | | | | | SI | howing a | all Options | Cans Fl | oors Colla | rs Swans | and Forwa | rds Open a | s of Curre | nt Stateme | nt Date | | | | | | | |
|--|-------------------------------------|----------------------------|---------------------------------------|-------------------------------|------------------------|-----------------|---------------------|-----------|--------------|------------------|-----------------------|-----------------------|------------|---|--------------|------------------------|-------|--------------------|-------------------------|-----------|--------------|------------------------|
| 1 | 2 | 3 | 4 | 5 | | 6 | 7 7 | 8 | 9 | 10, Owaps | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| · | _ | | | | | ŭ | | | · · | | Cumulative | | | | | | | | | | | 0 |
| | | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | | _ | | | Credit | Hedge |
| | Hedged, | | T (a) | | | | Data of | | | Price, | of Un- | Un- | | Deels/ | | Llassalias | Total | Current | Adjustment | | | Effectiveness |
| | Used for Income | Schedule/ | Type(s) | | | | Date of Maturity | Number | | Rate or Index | discounted Premium | discounted Premium | Current | Book/ Adjusted | | Unrealize Valuation | | Year's (Amorti- | to Carrying Value of | | of Refer- | at Inception and at |
| | Generation | Exhibit | Risk(s) | Exchange, Cour | internarty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase | | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clear | | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Va | | | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/210810/3360.47- | | e Annual Exh 5 | (4) | or contrar croan | g.i.ouoo | 2410 | | oona aoto | 7 11110 4111 | (1 4.4) | | | | 74.45 | 0000 101 | (200.000 | 5 | 71001011011 | 1.0 | | Linary | (2) |
| 3469.69 | Insurance | Reserves | Equity | | 00WCGB70D06XZS54 | .08/10/2020 . | 08/10/2021 . | 556 | 1,927,886 | 3469.69 | 21,360 | 13,557 | | 12,582 | 5 | ,411 | | (19,334 | | | | |
| SPX/AVGCS/210810/10/33 | | e Annual Exh 5 | F: 4 | Barclays Bank PLC | FE7/ IDE 70 / FE70 | 00 /10 /0000 | 00/40/0004 | 000 | 0.005.004 | 0044.0 | 66 700 | 40.005 | | 20, 200 | 04 | 701 | | (00.075 | | | | |
| 60.47-3641.30 SPX/CS/210810/3360.47- | Insurance | Reserves | Equity | (L | EF7VJP5170UK5573 | .08/10/2020 . | 08/10/2021 . | 880 . | 3,205,284 | 3641.3 | 66,700 | 42,335 | | 39,289 | 24 | , /01 | | (60,375 | | | | |
| 3595.70 | Insurance | Reserves | Equity | | I1DSPRFMYMCUFXT09 | .08/10/2020 . | .08/10/2021 | 4.535 | 16,308,038 | 3595.7 | 346,835 | 220 , 137 | | 251,743 | 93 | ,540 | | (313,943 | l | | | |
| SPX/AVGCS/210810/10/33 | Indexed Universal Life | e Annual Exh 5 | | Barclays Bank PLC | | | | | | | | | | | | | | | | | | |
| 60.47-3629.16 | Insurance | Reserves | Equity | (L G5GSE | EF7VJP5170UK5573 | .08/10/2020 . | 08/10/2021 . | 167 | 605,211 | 3629.16 | 12,307 | | | | 4 | ,779 | | (11, 140 | · | | | |
| SPX/CS/210810/3360.47- 3511.70 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | BNP PARIBAS 54930 | 00WCGB70D06XZS54 | .08/10/2020 . | 08/10/2021 . | 500 | 1,755,312 | 3511.7 | 25,997 | 16,500 | | 15,313 | | , 485 | | (23,531) | | | | |
| SPX/CS/210810/3360.47- | | e Annual Exh 5 | | Wells Fargo Bank, | | .00/ 10/ 2020 . | | | | | 25,591 | 10,500 | | | | , 100 | | (20,001 | | | | |
| 3688.14 | Insurance | Reserves | Equity | Na KB1H1 | I1DSPRFMYMCUFXT09 | .08/10/2020 . | 08/10/2021 . | 4,759 | 17,550,099 | 3688 . 14 | 470,520 | 298,641 | | 277 , 156 | 1,35 | , 118 | | (425,899 | | | | |
| SPX/CS/210709/3360.47- | | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | | |
| 3763.73 SPX/CS/210810/3360.47- | Insurance | Reserves e Annual Exh 5 | Equity | Na KB1H1 Wells Fargo Bank, | I1DSPRFMYMCUFXT09 | .08/10/2020 . | 07/09/2021 . | 1,377 | 5, 183,000 | 3763.73 | 145,799 | 107,798 | | 76,001 | 48 | , 162 | | (153,997 | · | | | |
| 3740.18 | Insurance | Reserves | Equity | | I1DSPRFMYMCUFXT09 | .08/10/2020 . | 08/10/2021 . | 265 | 990 , 972 | 3740.18 | 29,031 | 18,437 | | 17,100 | 8 | . 285 | | (26,284 | | | | |
| SPX/CS/220810/3360.47- | | | | Bank of | | | ,, | | | | | | | , | | , === | | | | | | |
| 3881.34 | Insurance | Reserves | Equity | | DEB6GKMZ0031MB27 | .08/10/2020 | 08/10/2022 _ | 2,337 | 9,068,794 | 3881.34 | 432,457 | 103,819 | | 365,235 | 87 | ,591 | | (148,065 | | | | |
| SPX/CS/210810/3360.47- | | e Annual Exh 5 | F 14 | Wells Fargo Bank, | IADODDENIANO IEVTOO | 00 (40 (0000 | 00 (40 (0004 | 0.540 | 00 005 004 | 0507.0 | 004 007 | 404 400 | | 400.047 | 4 70 | 000 | | (570,000 | | | | |
| 3587.30 | Insurance | Reserves e Annual Exh 5 | Equity | Na KBIHI | I1DSPRFMYMCUFXT09 | .08/10/2020 . | 08/10/2021 . | 8,540 | 30,635,081 | 3587.3 | 631,997 | 401, 130 | | 482,247 | 1,70 | ,306 | | (572,062) | ······ | | | |
| 3542.34 | Insurance | Reserves | Equity | BNP PARIBAS 54930 | 00WCGB70D06XZS54 | 08/10/2020 | .08/10/2021 | 218 | | 3542.34 | 13,383 | 8,494 | | | 3 | , 174 | | (12, 114 | l | | | |
| SPX/CS/210810/3360.47- | Indexed Universal Life | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | | |
| 3612.51 | Insurance | Reserves | Equity | Na KB1H1 | I1DSPRFMYMCUFXT09 | .08/10/2020 . | 08/10/2021 . | 12,556 | 45,360,074 | 3612.51 | 1,011,840 | 642,218 | | 596,015 | 2,77 | ,349 | | (915,883 | · | | | |
| SPX_INDU_NDX/ARBCS/210 810/10/0.00%-5.25% | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Credit Suisse E58DK | KGMJYYYJLN8C3868 | .08/10/2020 | .08/10/2021 . | 1,287,081 | 6,757,175 | 5.25 | 22,833 | 14,492 | | 13,450 | 5 | ,561 | | (20,668 | | | | |
| SPX/CS/210806/3351.28- | | | Equity | Goldman Sachs | KUMJI I JENOUJOO | .00/ 10/ 2020 . | 00/ 10/2021 . | 1,207,001 | 0,757,175 | | 22,000 | 14,432 | | | ۷ | ,301 | | (20,000 | | | | |
| 3552.36 | Insurance | Reserves | Equity | | 5XWPLTWKTBV3E584 | .08/12/2020 . | 08/06/2021 . | 290 | 1,030,184 | | 20,227 | 12,889 | | 11,760 | 5 | ,914 | | (18,459) | | | | |
| SPX/CS/210812/3380.35- | | | | Goldman Sachs | | | | | | | | | | | | | | | | | | |
| 3583.17 | Insurance | Reserves e Annual Exh 5 | Equity | Intern 784F5 Goldman Sachs | 5XWPLTWKTBV3E584 | .08/12/2020 . | 08/12/2021 . | 167 | 599,594 | 3583.17 | 11,523 | 7, 143 | | 6,831 | 2 | ,829 | | (10,233 | \ | | | |
| 3575.22 | Indexed Universal Life | Reserves | Equity | | 5XWPLTWKTBV3E584 | .08/19/2020 . | .08/16/2021 . | 238 | 850,902 | 3575.22 | 17, 162 | 9.916 | | 10,297 | 4 | ,313 | | (14,441) | | | | |
| SPX/CS/210813/3372.85- | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | Goldman Sachs | | | | | | | | , | | | | | | | | | | |
| 3575.22 | Insurance | Reserves | Equity | Intern 784F5 | 5XWPLTWKTBV3E584 | .08/19/2020 . | 08/13/2021 . | 688 | 2,459,751 | 3575.22 | 49,366 | 28,908 | | 29,353 | 12 | ,562 | | (42,097 | ļ | | | |
| SPX/CS/210825/3443.62- | | e Annual Exh 5 | Emil to | BNP PARIBAS 54930 | 00//000700007054 | 00 /05 /0000 | 00 /05 /0004 | 004 | 0.040.004 | 0540.0 | 04 044 | 40,000 | | 40.007 | , | 174 | | /04 F00 | | | | |
| 3542.80 SPX/CS/210825/3443.62- | Insurance | Reserves e Annual Exh 5 | Equity | Wells Fargo Bank, | 00WCGB70D06XZS54 | .08/25/2020 . | 08/25/2021 . | 824 . | 2,918,904 | 3542.8 | 31,341 | 16,608 | | 19,287 | / | , 174 | | (24,569) | · | | | |
| 3684.67 | Insurance | Reserves | Equity | | I1DSPRFMYMCUFXT09 | .08/25/2020 . | 08/25/2021 . | 2,667 | 9,827,619 | 3684.67 | 226,328 | 119,935 | | 139,279 | 54 | ,637 | | (177,424 | | | | |
| SPX/CS/210723/3443.62- | | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | | |
| 3792.56 | Insurance | Reserves | Equity | | 00WCGB70D06XZS54 | .08/25/2020 . | 07/23/2021 . | 221 | | 3792.56 | 23,481 | 14,414 | | 13,019 | 6 | , 164 | | (21,359) | ŀ | | | |
| SPX/AVGCS/210825/25/34 43.62-3718.98 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Royal Bank of Canada ES71P | P3U3RHIGC71XBU11 | .08/25/2020 . | 08/25/2021 . | 556 | 2,066,780 | 3718.98 | 45,407 | 24,062 | | 27,943 | 13 | ,598 | | (35,596) | | | | |
| SPX_INDU_NDX/ARBCS/210 | | e Annual Exh 5 | | Bank of | | .00, 20, 2020 . | | | | | ,401 | | | 2, , 540 | | , | | (00,000 | | | | |
| 825/25/0.00%-7.00% | Insurance | Reserves | Equity | America,Nati B4TYD | DEB6GKMZ0031MB27 | .08/25/2020 . | 08/25/2021 . | 1,046,397 | 7,324,779 | 7.0 | 24,622 | 13,050 | | 15, 152 | 4 | ,666 | | (19,303 | | | | |
| SPX/CS/210723/3443.62- | | e Annual Exh 5 | F 14 | Wells Fargo Bank, | IADODDENIANO IEVTOS | 00 /05 /0000 | 07/00/0004 | 005 | 0 000 000 | 0050 05 | 447 000 | 70.007 | | 05.000 | | 440 | | (407.004) | | | | |
| 3856.85 SPX/CS/210825/3443.62- | Insurance | Reserves e Annual Exh 5 | Equity | INA KB1H1 | I1DSPRFMYMCUFXT09 | .08/25/2020 . | 07/23/2021 . | 995 . | 3,839,363 | 3856.85 | 117,888 | 72,367 | | 65,363 | 34 | ,410 | | (107,234 | | | | |
| 3577.23 | Insurance | Reserves | Equity | BNP PARIBAS 54930 | 00WCGB70D06XZS54 | .08/25/2020 . | 08/25/2021 . | 228 | 817,036 | 3577.23 | 11,464 | 6,075 | | 7,055 | 2 | ,400 | | (8,987 | | | | |
| SPX/AVGCS/210825/25/34 | | e Annual Exh 5 | 1 ,=, | Royal Bank of | | | | | • | | | | | | | | | | | | | |
| 43.62-3733.79 | Insurance | Reserves | Equity | | P3U3RHIGC71XBU11 | .08/25/2020 . | 08/25/2021 . | 536 | 2,001,539 | 3733.79 | 45, 127 | 23,913 | | 27 ,770 | 13 | ,282 | | (35,376 | ł | | | |
| SPX/CS/210825/3443.62- 3701.89 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC | EF7VJP5170UK5573 | .08/25/2020 . | 08/25/2021 . | 12.325 | 45,624,051 | 3701.89 | 1, 104,082 | 585,069 | | 679,435 | 2,68 | 046 | | (865,516 | | | | |
| SPX/CS/220825/3443.62- | | | Equity | Barclays Bank PLC | LITYUFOTTUUNOOTO | .00/20/2020 . | 00/20/2021 . | 12,020 | 40,024,001 | 89.101ء | 1, 104,082 | | | 019,435 | 2,00 | ,040 | | (000,010 | | | | |
| 4201.22 | Insurance | Reserves | Equity | | EF7VJP5170UK5573 | .08/25/2020 . | 08/25/2022 . | 813 | 3,414,039 | 4201.22 | 196,552 | 41,031 | | 166,772 | 39 | ,502 | | (60,701 | | | | |
| SPX/CS/210825/3443.62- | | | L . | Wells Fargo Bank, | | | | | | | 1 | | | | | | | | | | | |
| 3856.88 | Insurance | Reserves | Eauitv | I Na KR1H1 | I1DSPRFMYMCUFXT09 | 08/25/2020 | 08/25/2021 | 1.644 | 6.341.238 | 3856.88 | 207.240 | 109.820 | 1 | 127 . 532 | 55 | .781 | 1 | (162.460) | 1 | | 1 | |

| | | | | | | Chaudaa | | | | | | | | | -4 D-4- | | | | | | | | |
|--|--|--------------------------------------|--------------------------|-----------------------------------|--|--------------|---------------------------|--------------|--------------|--|--|--|-----------------|-------------------------------|---------|------------|--------------------------------------|---|---|---|-----------|----------------------|--|
| 1 | 2 | 3 | 4 | I | 5 | Snowing a | ali Option | s, Caps, F | loors, Colla | irs, Swaps | and Forwa | rds Open as | 13 | nt Stateme | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| ' | Description of Item(s) | 3 | 4 | | 3 | | , | O | 3 | Strike | Cumulative Prior Year(s) Initial Cost | Current Year Initial Cost of | 10 | 14 | 15 | 10 | 17 | 10 | 19 | 20 | 21 | Credit | Hedge |
| Description | 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 | Ondo | FalaValue | Unrealized Valuation Increase/ | Total Foreign Exchange Change in | Current Year's (Amorti- zation)/ | Adjustment to Carrying Value of Hedged | Potential | of Refer- ence | Effectiveness at Inception and at Quarter-end |
| Description SPX/AVGCS/210825/25/34 | or Replicated Indexed Universal Life | Identifier Annual Exh 5 | (a) | Royal Bank of | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| 43.62-3693.99 SPX/CS/210723/3443.62- | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | Canada | ES71P3U3RHIGC71XBU11 | 08/25/2020 . | 08/25/2021 . | 875 | 3,233,168 | 3693.99 | 67,376 | | | 41,462 | | 201,889 | | | (52,818) |) | | | |
| 3600.42 SPX/CS/220825/3443.62- | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | BNP PARIBAS Barclays Bank PLC | 549300WCGB70D06XZS54 | 08/25/2020 . | 07/23/2021 . | 266 | 955,908 | 3600.42 | 14,673 | 9,007 | | 8, 135 | | 36,683 | | | (13,347) |) | | | |
| 4081.86 | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | (LBarclays Bank PLC | G5GSEF7VJP5170UK5573 | 08/25/2020 . | 08/25/2022 . | 418 | 1,705,233 | 4081.86 | 92, 118 | 19,230 | | 78, 161 | | 177,778 | | | (28,449) | | | | |
| 3977.38 | Insurance Indexed Universal Life | Reserves Annual Exh 5 | Equity | (L | G5GSEF7VJP5170UK5573 | | 08/25/2022 . | 774 | 3,080,382 | 3977.38 | 152,683 | 31,873 . | | 129,549 | | 283,827 | | | (47, 153) |) | | | |
| 3786.05 SPX/CS/210825/3443.62- 3753.55 | InsuranceIndexed Universal Life | Reserves | Equity | BNP PARIBAS Wells Fargo Bank, | 549300WCGB70D06XZS54 KB1H1DSPRFMYMCUFXT09 | 08/25/2020 . | 08/25/2021 . | 410 | 1,551,105 | 3786.05 | | 24, 189 | | 28,090 | | 116, 126 | | | (35,783) | | | | |
| SPX/CS/210825/3443.62- | Indexed Universal Life | Reserves Annual Exh 5 | Equity | Goldman Sachs | | | 08/25/2021 . | 9,973 | | | | | | | | | | | (807,692) | | | | |
| 3727.72 | Insurance Indexed Universal Life | Reserves Annual Exh 5 | Equity | Intern Barclays Bank PLC | 784F5XWPLTWKTBV3E584 | | 08/25/2021 . | 505 | 1,882,727 | 3727.72 | | 25,964 | | 30 , 152 | | 120 , 434 | | | (38,410) | | | | |
| 3676.06 SPX/CS/220825/3443.62- 3908.51 | Insurance Indexed Universal Life Insurance | Reserves Annual Exh 5 Reserves | Equity | Barclays Bank PLC | G5GSEF7VJP5170UK5573 G5GSEF7VJP5170UK5573 | 08/25/2020 . | 08/25/2021 . | 6,292 | 23, 130, 189 | 3676.06 | 515,521 | 273, 182 . | | 317,243 | | 1,241,040 | | | (404, 129) |) | | | |
| SPX/CS/210825/3443.62- 3822.34 | | Annual Exh 5 | Equity | Goldman Sachs Intern | 784F5XWPLTWKTBV3E584 | | 08/25/2021 . | 584 | 2,232,079 | 3822.34 | | · | | 42,951 | | 181,344 | | | (55, 551) | / | | | |
| SPX/CS/210825/3443.62- 3567.76 | | Annual Exh 5 Reserves | Equity | BNP PARIBAS | 549300WCGB70D06XZS54 | 08/25/2020 . | 08/25/2021 | | 541,637 | 3567.76 | 7,108 | 3,766 | | 4,374 | | 16,333 | | | (5,572) | / | | | |
| SPX/CS/220825/3443.62- 4011.82 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Barclays Bank PLC | G5GSEF7VJP5170UK5573 | 08/25/2020 . | 08/25/2022 | 616 | 2,470,857 | 4011.82 | | 26,409 | | 107,340 | | 238.076 | | | (39,070) | / | | | |
| SPX/AVGCS/210825/25/34 43.62-3684.67 | | Annual Exh 5 Reserves | Equity | Royal Bank of Canada | ES71P3U3RH1GC71XBU11 | 08/25/2020 | .08/25/2021 | 358 | 1,317,552 | 3684.67 | 26,882 | , | | 16,543 | | 79,862 | | | (21,074) |) | | | |
| SPX/CS/210825/3443.62- 3658.60 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Barclays Bank PLC (L | G5GSEF7VJP5170UK5573 | 08/25/2020 . | 08/25/2021 . | 3,346 | 12,243,140 | 3658.6 | 257,604 | 136,508 | | 158,525 | | 612,591 | | | (201,941) |) | | | |
| SPX_INDU_NDX/ARBCS/210 825/25/0.00%-5.25% | Insurance | Annual Exh 5 Reserves | Equity | BNP PARIBAS | 549300WCGB70D06XZS54 | 08/25/2020 . | 08/25/2021 . | 1,080,742 | 5,673,896 | 5.25 | 20,768 | 11,005 | | 12,781 | | 38,644 | | | (16,281) |) | | | |
| SPX_INDU_NDX/ARBCS/210 825/25/0.00%-7.75% | Insurance | Annual Exh 5 Reserves | Equity | Credit Suisse | E58DKGMJYYYJLN8C3868 | 08/25/2020 . | 08/25/2021 . | 778,387 | 6,032,499 | 7.75 | 20,046 | 10,623 | | 12,336 | | 38,485 | | | (15,714) |) | | | |
| SPX/CS/210825/3443.62- 3599.74 | Insurance | Annual Exh 5 Reserves Annual Exh 5 | Equity | BNP PARIBAS Barclays Bank PLC | 549300WCGB70D06XZS54 | 08/25/2020 . | 08/25/2021 . | 433 | 1,559,513 | 3599.74 | 25,061 | 13,280 | | 15,422 | | 58,257 | | | (19,646) |) | | | |
| 4407.83 | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | (L | G5GSEF7VJP5170UK5573 | 08/25/2020 . | 08/25/2022 . | 859 | 3,785,158 | 4407.83 | 230,456 | 48,109. | | 195,538 | | 485,932 | | | (71, 172) |) | | | |
| 3600.99 | InsuranceIndexed Universal Life | Reserves | Equity | SunTrust Bank | IYDOJBGJWY9T8XKCSX06 | 08/26/2020 | 08/20/2021 . | 353 | 1,271,149 | 3600.99 | 27,976 | 15,026 | | 16,981 | | 62,530 | | | (22,284) |) | | | |
| 3600.99SPX/CS/210820/3385.51- | Insurance | Reserves Annual Exh 5 | Equity | SunTrust Bank | . IYDOJBGJWY9T8XKCSX06 | 08/26/2020 . | 08/23/2021 . | 404 | 1,454,800 | 3600.99 | , | | | 19,676 | | 71,423 | | | (25,279) |) | | | |
| 3588.64 SPX/CS/210827/3484.55- | | Reserves Annual Exh 5 | Equity | SunTrust Bank Goldman Sachs | . IYDOJBGJWY9T8XKCSX06 | 08/26/2020 . | 08/20/2021 . | 267 | 958 , 167 | 3588.64 | 21,303 | | | 12,931 | | 47,313 | | | (16,969) |) | | | |
| 3693.62 | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | Equity | Intern Goldman Sachs | 784F5XWPLTWKTBV3E584 | | 08/27/2021 . | 193 | 712,869 | 3693.62 | | | | | | 33,788 | | | (4,000) |) | | | |
| 3718.49 SPX/CS/210903/3426.96- 3632.58 | Insurance Indexed Universal Life Insurance | Reserves Annual Exh 5 Reserves | Equity | Intern Goldman Sachs Intern | 784F5XWPLTWKTBV3E584 784F5XWPLTWKTBV3E584 | | 08/27/2021 . | 233 | | 3718.49 | 28,426 | | | 11,757 | | 40,630 | | | (4,752) | | | | |
| SPX/CS/210907/3426.96- 3632.58 | Indexed Universal Life Insurance | Annual Exh 5 | Equity | Goldman Sachs Intern | 784F5XWPLTWKTBV3E584 | | 09/03/2021 | 232 | | 3632.58 | 25,416 | | | 11.137 | | 40.579 | | | (4, 186) |) | | | |
| SPX/CS/210910/3339.19- 3460.07 | | Annual Exh 5 Reserves | Equity | BNP PARIBAS | 549300WCGB70D06XZS54 | 09/10/2020 | 09/10/2021 | 589 | 2,038,404 | 3460.07 | 28,344 | 12,180 | | 18,099 | | 62,614 | | | (18,859) | | | | |
| SPX/CS/210910/3339.19- 3589.63 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | MorganStanley | . 87GCMVDQLFKA7QOJXC56 | 09/10/2020 | 09/10/2021 . | 15,847 | 56,886,461 | 3589.63 | 1,450,524 | 623,318 | | 1,142,770 | | 3,433,010 | | | (965, 112) |) | | | |
| SPX/CS/210810/3339.19- 3496.44 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | SunTrust Bank | . IYDOJBGJWY9T8XKCSX06 | 09/10/2020 . | 08/10/2021 . | 794 | 2,775,931 | 3496 . 44 | 46,661 | 22,798 | | 27,485 | | 111,931 | | | (35,361) |) | | | |

| | | | | | Showing ? | all Ontion | c Canc El | oore Colla | re Swane | and Forwar | rde Opon a | s of Curro | nt Stateme | nt Data | | | | | | | |
|--|---|--|---------------|--|---------------|---------------------|-----------------|--------------------|----------------------------|--|------------------------------------|----------------|-------------------|-----------------|-------------------------|------------------------------|-------------------------------|---------------------------------------|-----------------------|----------------|------------------------|
| 1 | 2 | 3 | 4 | 5 | Showing a | | s, Caps, Fi | 0015, C0118 | 10, Swaps | 11 TOI Wal | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| , | Description of Item(s) | | - | J | o d | | 0 | 3 | Strike | Cumulative Prior Year(s) Initial Cost of Un- | Current Year Initial Cost of | 10 | | | ., | | | | 21 | Credit | Hedge |
| | Hedged, Used for Income | Schedule/ | Type(s) of | Eulara Ourtand | Totale | Date of Maturity | Number | Matteral | Price, Rate or Index | discounted Premium | Un- discounted Premium | Current | Book/ Adjusted | | Unrealized Valuation | Total Foreign Exchange | Current Year's (Amorti- | Adjustment to Carrying Value of | Detection | of Refer- | at Inception and at |
| Description | Generation or Replicated | Exhibit Identifier | Risk(s) | 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 | (Decrease) | Change in B./A.C.V. | zation)/ Accretion | Hedged Item | Potential Exposure | ence Entity | Quarter-end (b) |
| SPX/CS/210810/3339.19- | | e Annual Exh 5 | (a) | Goldman Sachs | Date | Expiration | Contracts | Amount | (Faiu) | Faiu | Faiu | IIICOIIIE | value | Code Fail Value | (Decrease) | B./A.C.V. | Accretion | пеш | Exposure | Litty | (0) |
| 3739.89 SPX/CS/210910/3339.19- | Insurance | . Reserves | . Equity | Intern | 09/10/2020 | 08/10/2021 . | 1,268 . | 4,741,251 | 3739.89 | 159,538 | 77,948 | | 93,975 | 437 ,072 | | | (120,902) | | | | |
| 3659.52 SPX/CS/210910/3339.19- | Insurance Indexed Universal Lif | . Reserves e Annual Exh 5 | . Equity | Intern 784F5XWPLTWKTBV3E584 . | 09/10/2020 . | 09/10/2021 . | 169 | 618,527 | 3659.52 3856.76 / | 18,948 | 8, 142 | | 14,483 | 46,273 | | | (12,607) | | | | |
| 3639.72 SPX/CS/210810/3339.19- | InsuranceIndexed Universal Lif | . Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 . Goldman Sachs | 09/10/2020 | 09/10/2021 . | 4,939 | 21,040,209 | | 680,542 | 253,335 | | 336 , 147 | 1,567,097 | | | (392,254) | | | | |
| 3652.20 | InsuranceIndexed Universal Lif | . Reserves e Annual Exh 5 | . Equity | Intern | 09/10/2020 . | 08/10/2021 . | 609 | 2,224,210 | 3652.2 | 64,344 | 31,438 | | 37,901 | 166,725 | | | (48,762) | | | | |
| 3890.16 | InsuranceIndexed Universal Lif | . Reserves e Annual Exh 5 | . Equity | America,Nati B4TYDEB6GKMZ0031MB27 . | 09/10/2020 | 09/09/2022 . | 664 | 2,583,948 | 3890.16 3789.98 / | 134, 287 | 23,633 | | | 259,864 | | | (36,594) | | | | |
| 3572.93 | | . Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 . | 09/10/2020 | 09/10/2021 . | 3,226 | 14, 150, 899 | | 521,482 | 21,364 | | 178,692 | 880,284 | | | (99,020) | | | | |
| 910/10/0.00%-4.50% SPX/CS/220909/3339.19- | | | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . Bank of | 09/10/2020 | 09/10/2021 . | 848,802 | 3,819,609 | 4.5 | 14,961 | 6,429 | | | 30,883 | · | ···· | (9,954) | | | | |
| 3957.81 SPX/CS/210910/3339.19- | | | . Equity | America,Nati B4TYDEB6GKMZ0031MB27 . Goldman Sachs | 09/10/2020 | 09/09/2022 . | 562 | 2,223,565 | 3957.81 | 122,357 | 21,533 | | 104,245 | 243,258 | | | (33,343) | | | | 1 |
| 3739.04 | | . Reserves e Annual Exh 5 | . Equity | Intern 784F5XWPLTWKTBV3E584 | 09/10/2020 | 09/10/2021 . | 1,947 | 7,279,116 | 3739.04 | 255,987 | 110,002 | | 163,461 | 655,046 | ···· | | (170,322) | l | | | |
| 3547.89 SPX/AVGCS/210910/10/33 | | . Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 . | 09/10/2020 | 09/10/2021 . | 4,666 | 16,552,876 | 3547.89 | 367,654 | 157,988 | | 283,945 | 847,860 | | | (244,620) | | | | 1 |
| 39.19-3581.33 | | . Reserves e Annual Exh 5 | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 . | 09/10/2020 | 09/10/2021 . | 1,585 | 5,676,980 | 3581.33 | 128,467 | 55,205 | | 98, 196 | 376,709 | | | (85,476) | | | | |
| 910/10/0.00%-5.25% SPX/CS/210910/3339.19- | | . Reserves e Annual Exh 5 | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 09/10/2020 | 09/10/2021 . | 1,007,541 . | 5,289,590 | 5.25 | 20,225 | 8,691 | | 12,915 | 42,253 | | | (13,457) | | | | |
| 3539.54 | | . Reserves e Annual Exh 5 | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 09/10/2020 | 09/10/2021 . | 174 . | 616,956 | 3539.54 | 13,271 | 5,703 | | 8,474 | 30 ,451 | | | (8,830) | | | | |
| 3435.55SPX/AVGCS/210910/10/33 39.19-3606.33 | Insurance Indexed Universal Lif Insurance | | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 09/10/2020 | 09/10/2021 . | 396 . 832 | 1,360,559 | 3435.55 | 15,354 | 6,598 | | 11,736 | 33,618 | | | (10,216) | | | | |
| SPX_INDU_NDX/ARBCS/210 910/10/0.00%-7.00% | | Reserves e Annual Exh 5 Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 . BNP PARIBAS 549300WCGB70D06XZS54 . | 09/10/2020 | 09/10/2021 . | 1,041,927 | 7,293,489 | 7.0 | | 31,296 | | | 217 , 113 | ····· | | (48,457) | | | | |
| SPX/CS/210910/3339.19- 3493.20 | | e Annual Exh 5 Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 09/10/2020 | 09/10/2021 . | | | 3493.2 | 13,985 | 6,010 | | 8,930 | 31,506 | | | (17,098) | | | | |
| SPX/CS/210910/3339.19- 3614.67 | | e Annual Exh 5 Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 . | 09/10/2020 | 09/10/2021 . | 538 | 1,944,310 | 3614.67 | 53,756 | 23,100 | | 34,326 | 127,640 | | | (35,767) | | | | |
| SPX/AVGCS/210910/10/33 39.19-3572.93 | | e Annual Exh 5 Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 . | 09/10/2020 | 09/10/2021 | 625 | 2,231,395 | 3572.93 | 49,301 | 21,186 | | 31,482 | 143,451 | | | (32,803) | | | | |
| SPX/CS/210910/3339.19- 3673.11 | | e Annual Exh 5 Reserves | . Equity | Goldman Sachs Intern | 09/10/2020 | | 935 | 3,435,177 | 3673.11 | 108, 121 | 46,462 | | 69,041 | 266 , 247 | | | (71,939) | | | | |
| SPX_INDU_NDX/ARBCS/210 910/10/0.00%-7.75% | Indexed Universal Lif | e Annual Exh 5 Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 09/10/2020 | 09/10/2021 . | 1,543,043 | 11,958,583 | 7.75 | 42,847 | | | 27,360 | 91,425 | | | (28,508) | | | | |
| SPX/CS/210910/3339.19- 3468.75 | Insurance | . Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 09/10/2020 | 09/10/2021 . | 283 | 981,230 | 3468.75 | 14,469 | 6,218 | | | 32,217 | | | (9,627) | | | | |
| SPX/CS/220909/3339.19- 4074.93 | Insurance | e Annual Exh 5 Reserves | . Equity | Bank of America,Nati B4TYDEB6GKMZ0031MB27 . | 09/10/2020 . | 09/09/2022 . | 638 | 2,599,258 | 4074.93 | 153,771 | 27,062 | | 131,009 | 318,797 | | | (41,903) | | | | |
| SPX/CS/210910/3339.19- 3564.59 | Insurance | e Annual Exh 5 Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 . | 09/10/2020 | 09/10/2021 . | 8,173 | 29, 134, 288 | 3564.59 | 686,062 | 294,814 | | 438,088 | 1,599,964 | | | (456,474) | | | | |
| SPX/AVGCS/210910/10/33 39.19-3623.79 | Insurance | e Annual Exh 5 Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 . | 09/10/2020 | 09/10/2021 . | 238 | | 3623.79 | 21,915 | 9,417 | | 16,751 | 66,020 | | | (14,581) | | | | |
| 3541.43 | Insurance | e Annual Exh 5 Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 . | 09/16/2020 | 09/10/2021 . | 161 | 570 , 170 | 3541.43 | 18,766 | | | 8,477 | 28 , 128 | | | (3, 130) | | | | |
| SPX/CS/210915/3401.20- 3605.27 | Insurance | e Annual Exh 5 Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 . | 09/16/2020 | 09/15/2021 . | 158 | 569,633 | 3605.27 | 17,696 | | | | 27,513 | | | (2,911) | | | | |
| SPX/CS/210917/3357.01- 3558.43 | Indexed Universal Lif | e Annual Exh 5 . Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 . | 09/23/2020 | 09/17/2021 | 226 | 804.205 | 3558.43 | 16.683 | 6.256 | | 10.818 | 39.304 | | | (10.088) | | | | 1 |

| | | | | | Showing | all Option | s Cans F | loors Colla | ars Swans | and Forwa | rds Open a | s of Curre | nt Stateme | nt Date | | | | | | | |
|--|------------------------|------------------------------|---|---|-----------------------------|--------------|-----------|----------------|-------------------|---|-------------------|------------|------------|-----------------------------------|------------|------------------|-------------------|------------------------|-----------|---------------|-------------------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative | | | | | | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | a | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | T-4-1 | 0 | A -11 | | Credit | Hedge |
| | Hedged, Used for | | Type(s) | | | Date of | | | Price, Rate or | of Un- discounted | Un- discounted | | Book/ | | Unrealized | Total Foreign | Current Year's | Adjustment to Carrying | | Quality of | Effectiveness at Inception |
| | Income | Schedule/ | of | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | - | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Value | | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/210825/3298.46- | Indexed Universal Life | e Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | | | | | • | | |
| 3628.54 | Insurance | Reserves | . Equity | Intern 784F5XWPLTWKTBV3E | 58409/25/2020 | 08/25/2021 | 180 | 654,086 | 3628.54 | 21,254 | | | 13,079 | 51,95 | | | (13,728) | · | | | |
| SPX/CS/210924/3298.46- 3628.37 | Indexed Universal Life | e Annual Exh 5 Reserves | . Equity | Goldman Sachs Intern | 58409/25/2020 | 09/24/2021 | 483 | 1,752,616 | 3628.37 | 58,900 | 20,604 | | 38,744 | 136,43 | | | (33,789) | | | | |
| SPX/CS/220923/3298.46- | | | Lquity | Wells Fargo Bank, | 30403/23/2020 | 03/24/2021 | 400 | 1,732,010 | | | 20,004 | | | 100,40 | ' | | (00,703) | | | | |
| 4025.52 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFX | T0909/25/2020 | 09/23/2022 | 247 | 993, 187 | | 61,040 | 9,028 | | 52,208 | 123,51 | | | (14,807) | | | | |
| SPX/CS/220923/3298.46- | | | | Wells Fargo Bank, | | 00 /00 /0000 | | 4 040 000 | 4045.0 | 100.070 | 45 704 | | 20.005 | 200 27 | | | (05.700) | | | | |
| 4245.60 | Insurance | . Reserves e Annual Exh 5 | . Equity | Na KB1H1DSPRFMYMCUFX Wells Fargo Bank, | T0909/25/2020 | 09/23/2022 | 380 | 1,612,286 | 4245.6 | 106,273 | 15,731 | | 90,905 | 232,270 | ' | | (25,783) | | | | |
| 924/25/0.00%-7.75% | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYMCUFX | T09 | 09/24/2021 | 1,040,044 | 8,060,341 | 7.75 | 30,050 | 10,512 | <u> </u> | 19,767 | 60,98 | L | .L | (17,239) | l | | | |
| SPX/AVGCS/210924/25/32 | | e Annual Exh 5 | | Wells Fargo Bank, | | | ,, | | | | | | | | | | | | | | |
| 98.46-3577.36 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYMCUFX | T0909/25/2020 | 09/24/2021 | 316 | 1, 129, 390 | 3577.36 | 30,319 | 10,606 | | 19,944 | 86,00 | 3 | | (17,393) | | | | |
| SPX_INDU_NDX/ARBCS/210 924/25/0.00%-4.50% | Indexed Universal Life | e Annual Exh 5 Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZ | 854 09/25/2020 | 09/24/2021 | 667.457 | 3,003,557 | 4.5 | 12,708 | 4,445 | | 8.359 | 23,91 | , | 1 | (7,290) | | | | |
| | Indexed Universal Life | | Equity | Wells Fargo Bank, | 30409/20/2020 | 09/24/2021 | | | 4.5 | 12,700 | 4,440 | | | 23,91 | | | (1,290) | | | | |
| 924/25/0.00%-5.25% | Insurance | Reserves | . Equity | NaKB1H1DSPRFMYMCUFX | T0909/25/2020 | 09/24/2021 | 901,707 | 4,733,962 | 5.25 | 19,440 | 6,800 | | 12,787 | 37,27 | | | (11, 152) | | | | |
| SPX/CS/210924/3298.46- | | | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 3620.06 | Insurance | Reserves | Equity | Intern | 584 | 09/24/2021 | 193 | 697,229 | | 23,015 | 8,051 | | 15, 139 | 53,10 | · | | (13,203) | | | | |
| SPX/CS/210924/3298.46- 3504.61 | Indexed Universal Life | e Annual Exh 5 Reserves | . Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFX | T0909/25/2020 | 09/24/2021 | 3,924 | 16,818,956 | 3842.71 / | 488,309 | 137,461 | | 212,540 | 1,017,22 | | | (225,432) | | | | |
| SPX/CS/220923/3298.46- | | e Annual Exh 5 | Lquity | Wells Fargo Bank, | 100 : 1:00/20/2020 | | 5,024 | | 0004.01 | | | | 212,010 | , ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | , | | (220, 102) | ' | | | |
| 3809.72 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFX | T0909/25/2020 | 09/23/2022 | 755 | 2,877,934 | 3809.72 | 149,558 | 22, 121 | | 127,918 | 278,28 | · | | (36,280) | | | | |
| SPX/CS/210924/3298.46- | | e Annual Exh 5 | F 14 | Wells Fargo Bank, | 700 00 (05 (0000 | 00/04/0004 | 0.040 | 40 500 404 | 0500 05 | 040.000 | 400 470 | | 000 747 | 774 44 | | | (000,005) | | | | |
| 3529.35 SPX/CS/210924/3298.46- | Insurance | . Reserves e Annual Exh 5 | . Equity | Na KB1H1DSPRFMYMCUFX Barclays Bank PLC | T0909/25/2020 | 09/24/2021 | 3,842 | 13,560,421 | 3529.35 | 349,269 | 122 , 178 | | 229,747 | 771,44 | | | (200,365) | | | | |
| 3393.46 | Insurance | Reserves | Equity | (L | 573 | 09/24/2021 | 2,962 | 10,051,623 | 3393.46 | 120,299 | 42,082 | | 79, 132 | 247,92 | | | (69,012) | | | | |
| SPX/CS/220923/3298.46- | Indexed Universal Life | | , | Wells Fargo Bank, | | T | | | | | | | | | | | | | | | |
| 3743.75 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYMCUFX | T0909/25/2020 | 09/23/2022 | 536 | 2,006,315 | 3743.75 | 95,936 | 14, 190 | | 82,055 | 174,04 | | | (23,273) | | | | |
| SPX/CS/210924/3298.46- 3426.44 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity. | Goldman Sachs Intern | 58409/25/2020 | 09/24/2021 | 241 | 825,684 | 3426.44 | 13,073 | 4,573 | | 8,599 | 27,06 | : | | (7,499) | | | | |
| SPX/AVGCS/210924/25/32 | | | . Equity | Wells Fargo Bank, | 30409/23/2020 | 03/24/2021 | 241 | 025,004 | | | 4,373 | | | 21,00 | ' | | (1,433) | | | | |
| 98.46-3538.04 | Insurance | Reserves | . Equity | NaKB1H1DSPRFMYMCUFX | T0909/25/2020 | 09/24/2021 | 674 | 2,384,193 | 3538.04 | 58, 129 | 20,334 | | 38,237 | 158,59 | | | (33,347) | | | | |
| | Indexed Universal Life | _ | <u></u> | Wells Fargo Bank, | | 00/04/055 | | 05 770 71 | | 0.40 - : : | | | 400 ::- | | .1 | 1 | (000 :-:: |] | | | |
| 3521.11 | Insurance | . Reserves e Annual Exh 5 | . Equity | Na KB1H1DSPRFMYMCUFX Goldman Sachs | 109 09/25/2020 | 09/24/2021 | 7,321 | 25,776,791 | 3521.11 | 642,218 | 224,654 | | 422,447 | 1,419,20 | · | - | (368,421) | | | | |
| 3496.37 | Indexed Universal Life | Reserves | . Equity | Intern | 584 09/25/2020 | 09/24/2021 | 249 | 870,215 | 3496.37 | 19,888 | 6,957 | | | 43,03 | ; L | .L | (11,409) | | | | |
| SPX/CS/210924/3298.46- | | e Annual Exh 5 | ' | | | | | | | | | | | | | | | | | | |
| 3452.53 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZ | S54 .09/25/2020 | 09/24/2021 | 399 | 1,376,609 | | 25,333 | | | 16,664 | 53,76 | i - | - | (14,533) | ļ | | | |
| SPX/CS/210924/3298.46- 3694.31 | Indexed Universal Life | e Annual Exh 5 Reserves | . Equity | Goldman Sachs Intern | 584 09/25/2020 | 09/24/2021 | 4,141 | 18,259,840 | 3570.58 / | 663.531 | 232 . 109 | | 514.993 | 1.582.55 | | 1 | (380,647) | | | | |
| SPX/AVGCS/210924/25/32 | | | Lquity | Wells Fargo Bank, | 30703/20/2020 | | | 10,239,040 | 0004.01 | | 202, 109 | | | 1,302,33 | ' | - | (300 , 047) | | | | |
| 98.46-3529.35 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFX | T0909/25/2020 | 09/24/2021 | 666 | 2,348,937 | 3529.35 | 55,784 | 19,514 | | 36,694 | 151, 110 | L | . | (32,002) | | | | |
| SPX/CS/210924/3298.46- | | e Annual Exh 5 | | Wells Fargo Bank, | | 00/01/222 | | 40 | 3909.07 / | | | | | | .1 | 1 | , | | | | |
| 3595.32 SPX/CS/210924/3298.46- | Insurance | . Reserves e Annual Exh 5 | . Equity | Na KB1H1DSPRFMYMCUFX | T0909/25/2020 | 09/24/2021 | 4,339 | 19,671,129 | 3595.32 | 717,850 | 204,219 | | 319,425 | 1,558,18 | · | - | (334,913) | | | | |
| 3545.84 | Indexed Universal Life | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QOJX | 05609/25/2020 | 09/24/2021 | 15,581 | 55,246,533 | 3545.84 | 1,495,914 | 523, 285 | | 1,177,255 | 3,343,16 | · [| .[| (858, 160) | | | | |
| SPX/CS/210825/3298.46- | | e Annual Exh 5 | 1 -1 | Goldman Sachs | | | | | 3661.29 / | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | 320,230 | | | | | [| | | | | |
| 3694.28 | Insurance | Reserves | . Equity | Intern 784F5XWPLTWKTBV3E | 58409/25/2020 | 08/25/2021 | 804 | 18 , 120 , 180 | 3694.28 | 650,099 | 232,099 | | 66,539 | 1,553,05 | ' | . | (380,754) | ļ - | | | |
| SPX_INDU_NDX/ARBCS/210 924/25/0.00%-7.00% | | e Annual Exh 5 | Earri tu | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFX | TOO 00/05/0000 | 00/24/2024 | 1 400 757 | 0.060.000 | 7.0 | 37,808 | 12 000 | | 24,870 | 75 50 | .1 | 1 | (21.000) | | | | |
| 924/25/0.00%-7.00% SPX/AVGCS/210924/25/32 | Insurance | . Reserves e Annual Exh 5 | . Equity | Wells Fargo Bank, | T0909/25/2020 | 09/24/2021 | 1,409,757 | 9,868,299 | 7.0 | 31,808 | 13,226 | | 24,8/0 | 75,58 | , | · | (21,689) | · | | | |
| 98.46-3562.34 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFX | T0909/25/2020 | 09/24/2021 | 632 | 2,251,230 | 3562.34 | 58,373 | 20,420 | | | 163,26 | i | . | (33,487) | l | | | |
| | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | | | | | [| | | |
| 3417.77 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZ | S54 .09/25/2020 | 09/24/2021 | 373 | 1,276,365 | 3417.77 | 18,708 | 6,544 | | 12,306 | 39, 14 | | - | (10,732) | ŀ | | | |
| SPX/CS/210917/3319.47- 3518.64 | Indexed Universal Lite | e Annual Exh 5 Reserves | Equi ty | SunTrust Bank LYDOJBGJWY9T8XKCS | X06 09/23/2020 | 09/17/2021 | 155 | 545.389 | 3518.64 | 11.795 | 4.423 | | 7.648 | 26.93 | , | | (7 132) | | | | |

| | | | | | Showing a | all Ontion | s Cans F | loors Colla | ars Swans | and Forwa | rds Onen 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, | | T (a) | | | Data of | | | Price, | of Un- | Un- | | Deald | | l lana alima d | Total | Current | Adjustment | | | Effectiveness |
| | Used for | Schedule/ | Type(s) | | | Date of | Number | | Rate or | discounted Premium | discounted | Current | Book/ | | Unrealized | Foreign Exchange | Year's | to Carrying Value of | | of Refer- | at Inception |
| | Income Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | Maturity or | Number of | Notional | Index Received | (Received) | Premium (Received) | Current Year | Adjusted Carrying | | Valuation Increase/ | Change in | (Amorti- zation)/ | Hedged | Potential | ence | and at Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | _ | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Value | | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/210920/3319.47- | | e Annual Exh 5 | (a) | or Certifal Clearinghouse | Date | Lxpiration | Contracts | Amount | (i aiu) | i aiu | i aiu | IIICOIIIE | value | Code I all Valu | (Decrease) | B./A.C.V. | Accietion | item | Lxposure | Litty | (b) |
| 3518.64 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 09/23/2020 | 09/20/2021 . | 195 | | 3518.64 | 14,887 | 5,518 | | | 33,8 | 6 | | (8,899) | | | | |
| SPX/CS/210928/3351.60- | | e Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 3552.70 | Insurance | Reserves | Equity | Intern | 09/30/2020 | 09/28/2021 . | 239 | | 3552.7 | 19,884 | 6,628 | | 13, 182 | 41,3 | 16 | | (11,016 | · | | | |
| SPX/CS/210929/3335.47- 3535.60 | Indexed Universal Life | | Earri tu | Goldman Sachs Intern | 09/30/2020 | 09/29/2021 . | 199 | 703,584 | 3535.6 | 16,787 | 5,575 | | 11, 150 | 34.3 | | | (9,266 | | | | |
| SPX/CS/211007/3419.45- | | Reserves e Annual Exh 5 | Equity | / / / / / / / / / / / / / / / / / / / | 09/30/2020 | 09/29/2021 . | 199 | | | 10,707 | | | | | | | (9,200 | | | | |
| 3624.62 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 10/08/2020 | 10/07/2021 . | 173 | 625,515 | 3624.62 | 19,238 | | | | 29,6 | 3 | | (3, 172 | | | | |
| SPX/CS/211008/3477.13- | Indexed Universal Life | e Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 3638.51 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 10/09/2020 | 10/08/2021 . | 299 | 1,089,522 | 3638.51 | 20,694 | 5,752 | | 13,970 | 39,9 | 2 | | (10, 166 | | | | |
| SPX/CS/211008/3477.13- | | e Annual Exh 5 | F 14 | DAID DADLDAG E40000W00DZ0D00VZ0E4 | 40 (00 (0000 | 40 (00 (0004 | 470 | 4 745 070 | 0577 07 | 04 000 | 5.047 | | 44 440 | 40.0 | | | (40 500 | | | | |
| 3577.27 SPX/AVGCS/211008/10/34 | Insurance | Reserves e Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS54 Wells Fargo Bank, | 10/09/2020 | 10/08/2021 . | 479 | 1,715,073 | 3577.27 | 21,393 | 5,947 | | 14,442 | 40,2 | 9 | | (10,509) | | | | |
| 77 . 13–3729 . 35 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT09 | 10/09/2020 | 10/08/2021 . | 1,280 | 4,773,037 | 3729.35 | 116,655 | 32,428 | | 78,753 | 293,2 | ıq | | (57,308 | | | | |
| | Indexed Universal Life | | Equity | Goldman Sachs | 10/ 00/ 2020 | 11070072021 | 1,200 | | D/ 20.00 | | DE, 420 | | 70,700 | | | | (07,000 | | | | |
| 3763.99 | Insurance | Reserves | Equity | Intern | 10/09/2020 | 10/08/2021 . | 602 | 2,267,529 | 3763.99 | 67,530 | 18,772 | | 45,589 | 138,9 | | | (33, 175 | | | | |
| SPX/CS/211008/3477.13- | | | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 3894.46 | Insurance | Reserves | Equity | Intern | 10/09/2020 | 10/08/2021 . | 2, 109 | 8,212,009 | 3894.46 | 309,809 | 86,120 | | 209, 149 | 682,5 | 11 | | (152, 196 | | | | |
| SPX/CS/211008/3477.13- 3711.84 | Indexed Universal Lite | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | 10/09/2020 | 10/08/2021 . | 6,820 | 25,315,554 | 3711.84 | 649,477 | 180,540 | | 438,455 | 1,302,9 | 1 | | (319,060 | | | | |
| SPX/CS/221010/3477.13- | | e Annual Exh 5 | . Equity | Goldman Sachs | 10/03/2020 | 10/00/2021 . | 0,020 | 23,313,334 | ווו /ע | 043,477 | 100,340 | | 430,433 | 1,302,3 | '' | | (313,000 | | | | |
| 4250.65 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 10/09/2020 | 10/10/2022 | 217 | 923,747 | 4250.65 | 55,299 | 6,664 | | 47,511 | 103,5 | 7 | | (11,778) | | | | |
| SPX/CS/221010/3477.13- | Indexed Universal Life | e Annual Exh 5 | | Goldman Sachs | | | | | 3694.45 / | | | | | | | | | | | | |
| 4120.94 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 10/09/2020 | 10/10/2022 . | 746 | 19,335,294 | 4120.94 | 574, 188 | 132,636 | | 147 , 170 | 1,091,0 | 4 | | (227,392) | | | | |
| SPX/AVGCS/211008/10/34 | | e Annual Exh 5 | F 14 | Wells Fargo Bank, | 40 (00 (0000 | 40 (00 (0004 | 0.47 | 0 404 400 | 0755.0 | 00.000 | 47 400 | | 40, 450 | 404.5 | | | (00.005 | | | | |
| 77.13-3755.30 SPX/AVGCS/211008/10/34 | Insurance | Reserves e Annual Exh 5 | Equity | Na | 10/09/2020 | 10/08/2021 . | 647 | 2,431,420 | 3755.3 | 62,890 | 17,482 | | 42,456 | 161,5 | | | (30,895) | ····· | | | |
| 77.13-3768.44 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT09 | 10/09/2020 | 10/08/2021 . | 483 | 1,818,662 | 3768 . 44 | 48,321 | 13,432 | | 32,621 | 125,2 | 0 | | (23,738 | | | | |
| SPX/CS/211008/3477.13- | | | | Goldman Sachs | | | | ,010,002 | | , 02 | | | | | | | (20,700 | | | | |
| 3612.05 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 10/12/2020 | 10/08/2021 . | 233 | 840,431 | 3612.05 | 13,674 | 3,801 | | 9, 231 | 26,0 | 7 | | (6,717) | | | | |
| SPX/CS/210910/3477.13- | | e Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | _ | | | | | | |
| 3798.76 | Insurance | Reserves | Equity | Intern | 10/09/2020 | 09/10/2021 . | 450 | 1,710,974 | | 53,709 | 16,609 | | 34,296 | 117,2 | 7 | | (29,317 | ŀ | | | |
| SPX/CS/211008/3477.13- 3720.53 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | 10/09/2020 | 10/08/2021 | 3,015 | 13,690,303 | 4050.86 / | 426,483 | 98,025 | | 199,910 | 826,5 | n l | | (173,238 | | | | |
| SPX INDU NDX/ARBCS/211 | | e Annual Exh 5 | quity | 704 JAII ETIKTOVJEJ04 | 10/ 03/ 2020 | | ,010 | 10,000,000 | 0.20.30 | | ,00,020 | | | 020,3 | ~ | | (170,200 | | | | |
| 008/10/0.00%-7.75% | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 10/09/2020 | 10/08/2021 . | 1,876,893 | 14,545,921 | 7.75 | 55,955 | 15,555 | | 37,775 | 89,3 | 5 | | (27,489) | | | | |
| SPX/CS/221010/3477.13- | | e Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 4509.30 | Insurance | Reserves | Equity | Intern | 10/09/2020 | 10/10/2022 . | 146 | 656,964 | 4509.3 | 42,001 | 5,061 | | 36,085 | 82,4 | 3 | | (8,946 | ŀ | | | |
| SPX/AVGCS/211008/10/34 77.13-3720.53 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT09 | 10/09/2020 | 10/08/2021 | 462 | 1.718.351 | 3720.53 | 41.092 | 11.423 | | 27.740 | 102.5 | ٥ | | (20, 186 | | | | |
| SPX/CS/211008/3477.13- | | e Annual Exh 5 | Equity | Goldman Sachs | 10/03/2020 | 10/00/2021 . | 402 | | 3790.12 / | | 11,423 | | 21,140 | 102,5 | | | (20, 180 | | | | |
| 3859.61 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 10/09/2020 | 10/08/2021 . | 1, 136 | 23,781,988 | | 771,712 | 214,520 | | 106,378 | 1,619,8 | 7 | | (379, 109 | L | | | |
| SPX/CS/211008/3477.13- | Indexed Universal Life | e Annual Exh 5 | ' ' ' ' | Goldman Sachs | | | | | | | | | | | | | |] | | | |
| 3602.63 | Insurance | Reserves | Equity | Intern | 10/09/2020 | 10/08/2021 . | 256 | 923,879 | 3602.63 | 14, 164 | 3,937 | | | 26,8 | 6 | | (6,958 | ŀ | | | |
| SPX/CS/211008/3477.13- | | e Annual Exh 5 | Emil tu | Goldman Sachs | 10 /00 /0000 | 10 /00 /0001 | 400 | 1 700 400 | 2005 70 | 40 457 | 11 040 | | 07 040 | 70.0 | | | (10.075 |] | | | |
| 3685.76 SPX_INDU_NDX/ARBCS/211 | Insurance | Reserves e Annual Exh 5 | Equity | Intern 784F5XWPLTWKTBV3E584 | 10/09/2020 | 10/08/2021 . | 468 | 1,723,420 | 3685.76 | 40,457 | 11,246 | | 27,312 | 79,8 | N | | (19,875 | | | | |
| 008/10/0.00%-7.00% | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 10/09/2020 | 10/08/2021 . | 1,014,980 | 7, 104,860 | 7.0 | 28,353 | | | 19, 141 | 44,2 | ıı L | L | (13,929 | | | | |
| SPX/CS/210910/3477.13- | | e Annual Exh 5 | | Goldman Sachs | | | ,5,500 | , | | 20,000 | , 502 | | | 31,2 | | | | | | | |
| 3818.26 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 10/09/2020 | 09/10/2021 . | 146 | 558 , 427 | 3818.26 | 18,217 | 5,633 | | 11,632 | 40,1 | 7 | | (9,944 | | | | |
| SPX/CS/221010/3477.13- | | | L | Goldman Sachs | 40 (02 : | 10/16/ | | 0 | | | | | | | | | | | | | |
| 4016.09 SPX_INDU_NDX/ARBCS/211 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 10/09/2020 | 10/10/2022 . | 595 | 2,390,894 | 4016.09 | 121,929 | 14,693 | | 104,756 | 213,2 | 4 | · | (25,969) | ¦ | | | |
| 008/10/0.00%-5.25% | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 10/09/2020 | 10/08/2021 . | 514,516 | 2,701,209 | 5.25 | 11,796 | 3,279 | | | 17.4 | 1 | | (5,795 | | | | |
| SPX/CS/211008/3477.13- | | | Equity | Goldman Sachs | 10/ 03/ 2020 | | | 2,701,203 | 3737.91 / | | | | , | | ' | | | | | | |
| 3737.91 | Insurance | Reserves | Faui tv | Intern 784F5XWPLTWKTBV3E584 | 12/16/2020 | 10/08/2021 | 1.102 | 81.471.257 | | 2.346.377 | 652.242 | 1 | 1.408.710 | 4.716.7 | 7 | | (1.127.297 | j l | | | |

| | | | | | 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 |
| | Description of Item(s) | | | | | | | | Strike | Cumulative Prior Year(s) Initial Cost | Current Year Initial Cost of | | | | | | | | | Credit | Hedge |
| | Hedged, Used for Income | Schedule/ | Type(s) | | | Date of Maturity | Number | | Price, Rate or Index | of Un- discounted Premium | Un- discounted Premium | Current | Book/ Adjusted | | Unrealized Valuation | Total Foreign Exchange | Current Year's (Amorti- | Adjustment to Carrying Value of | | Quality of Refer- | Effectiveness at Inception and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | 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/221010/3477.13- 3946.54 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Earri tu | Goldman Sachs Intern | 10/09/2020 | 10/10/2022 | 553 | 2, 182, 740 | 3946 . 54 | 102,807 | 12,388 | | 88,327 | 175,69 | | | (21,897) | | | | |
| SPX/CS/210910/3477.13- | Indexed Universal Life | e Annual Exh 5 | Equity | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 3894.39 SPX/CS/211015/3483.81- | Insurance Indexed Universal Life | Reserves e Annual Exh 5 | Equity | Intern 784F5XWPLTWKTBV3E584 | 10/09/2020 | 09/10/2021 . | 1,346 | 5,243,008 | | 192,007 | 59,376 | | 122,607 | 442,25 | 6 | | (104,806) | | | | |
| 3692.84 SPX/CS/211021/3435.56- | Insurance | Reserves e Annual Exh 5 | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 10/22/2020 | 10/15/2021 . | 285 | 1,052,459 | 3692.84 | 25,206 | 6,035 | | 17,218 | 48,42 | 4 | | (11,289) | ····· | | | |
| 3641.69 | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 10/22/2020 | 10/21/2021 . | 326 | 1, 188,842 | 3641.69 | 29,618 | 6,945 | | 20,426 | 55,65 | 8 | | (12,993) | | | | |
| 3692.34 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 10/22/2020 | 10/15/2021 . | 492 | 1,816,631 | 3692.34 | 43,534 | 10 , 424 | | 29,738 | 83,60 | 3 | | (19,497) | | | | |
| SPX/CS/211022/3465.39- 3673.31 | Insurance | e Annual Exh 5 Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 | 10/26/2020 | 10/22/2021 . | 371 | 1,361,767 | 3673.31 | 41,984 | | | 23,771 | 62,98 | 2 | | (7,009) | | | | |
| SPX/AVGCS/211025/25/34 65.39-3756.94 | Insurance | e Annual Exh 5 Reserves | Equity | Royal Bank of Canada ES71P3U3RH1GC71XBU11 | 10/26/2020 | 10/25/2021 . | 311 | 1, 169, 796 | 3756 . 94 | 41,542 | | | 23,672 | 80,46 | 0 | ļ | (6,879) | | | | |
| SPX/CS/211025/3465.39- 3803.27 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | 10/26/2020 | 10/25/2021 . | 356 | 1,353,640 | 3803.27 | 59,696 | | | 34,017 | 95,24 | 0 | | (9,885) | | | | |
| SPX_INDU_NDX/ARBCS/211 025/25/0.00%-5.25% | | | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 10/26/2020 | 10/25/2021 . | 1,015,331 | 5,330,488 | 5.25 | | | | 16,489 | 34,25 | | | (4,791) | | | | |
| SPX/CS/210924/3465.39- | Indexed Universal Life | e Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 3881.24 SPX/CS/211025/3465.39- | | | Equity | Intern | 10/26/2020 | 09/24/2021 . | 1,030 | 3,998,765 | 3881.24 | 198,510 | | | 105,022 | 336,92 | | | (35,888) | | | | |
| 3673.31 SPX/AVGCS/211025/25/34 | Insurance Indexed Universal Life | Reserves e Annual Exh 5 | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 Royal Bank of | 10/26/2020 | 10/25/2021 . | 204 | 747,804 | 3673.31 | | | | 13, 129 | 34,50 | | - | (3,815) | | | | |
| 65.39-3707.97 SPX_INDU_NDX/ARBCS/211 | Insurance | Reserves e Annual Exh 5 | Equity | Canada ES7 I P3U3RH I GC71XBU11 | 10/26/2020 | 10/25/2021 . | 618 | 2,293,194 | 3707.97 | 72,868 | | | 41,522 | 135,98 | 7 | - | (12,066) | | | | |
| 025/25/0.00%-7.75% SPX/CS/211025/3465.39- | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 Goldman Sachs | 10/26/2020 | 10/25/2021 . | 1,699,367 | 13, 170, 094 | 7.75 | 65,596 | | | 37,378 | 80,94 | 5 | - | (10,861) | | | | |
| 3751.28 | Insurance | Reserves | Equity | Intern | 10/26/2020 | 10/25/2021 . | 479 | 1,795,411 | 3751.28 | 70,656 | | | 40,262 | 109,74 | 8 | | (11,699) | | | | |
| 025/25/0.00%-4.50% | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 10/26/2020 | 10/25/2021 . | 542,343 | 2,440,544 | 4.5 | 13,504 | | | | 15,88 | 7 | | (2,236) | | | | |
| 3628.93 | Indexed Universal Life Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 | 10/26/2020 | 09/24/2021 . | 429 | 1,556,465 | 3628.93 | 39,388 | | | 20,838 | 58,70 | 3 | | (7, 121) | | | | |
| 4505.01 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Bank of America, Nati B4TYDEB6GKMZ0031MB27 | 10/26/2020 | 10/25/2022 . | 168 | 758,411 | 4505.01 | 56, 181 | | | 44, 131 | 96,73 | 0 | | (4,639) | | | | |
| SPX/CS/211025/3465.39- 3725.29 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT09 | 10/26/2020 | 10/25/2021 . | 18,297 | 68,161,039 | 3725.29 | 2,491,844 | | | 1,419,933 | 3,837,24 | 3 | | (412,604) | | | | |
| SPX/CS/221025/3465.39- 4251.23 | | e Annual Exh 5 Reserves | Equity | Bank of America, Nati B4TYDEB6GKMZ0031MB27 | 10/26/2020 | 10/25/2022 | 277 | 1, 177, 724 | 4251.23 | | | | 64,552 | 134,3 | | | 4,964 | | | | |
| SPX/AVGCS/211025/25/34 | Indexed Universal Life | e Annual Exh 5 | | Royal Bank of | | | | | | | | | | | | | | | | | |
| 65.39-3742.38 SPX_INDU_NDX/ARBCS/211 | | _ | Equity | Canada ES7 P3U3RH GC71XBU11 | 10/26/2020 | 10/25/2021 . | 649 | 2,428,082 | 3742.38 | 83,639 | | | 47,660 | 160,42 | | | (13,849) | | | | |
| 025/25/0.00%-7.00% SPX/CS/221025/3465.39- | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 Bank of | 10/26/2020 | 10/25/2021 . | 1,412,697 | 9,888,879 | 7.0 | 50,716 | | | 28,900 | 61,60 | | - | (8,398) | l | | | |
| 4106.90 SPX/CS/211025/3465.39- | Insurance | Reserves e Annual Exh 5 | Equity | America,Nati B4TYDEB6GKMZ0031MB27 Barclays Bank PLC | 10/26/2020 | 10/25/2022 . | 1,119 | 4,596,714 | 4106.9 | 296,332 | | | 232,774 | 465 , 16 | 9 | - | (24,467) | | | | |
| 3565.19 | Insurance | Reserves | Equity | (L | 10/26/2020 | 10/25/2021 . | 633 | 2,255,996 | 3565 . 19 | 36,708 | | | 20,918 | 52,77 | 5 | | (6,078) | | | | |
| 4037.18 | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA76 | 10/26/2020 | 10/25/2022 . | 459 | 1,853,978 | 4037 . 18 | 113,785 | | | 89,380 | 173,55 | 7 | | (9,395) | | | | |
| SPX/CS/211025/3465.39- 3699.30 | Insurance | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT09 | 10/26/2020 | 10/25/2021 . | 8,021 | 29,670,466 | 3699.3 | 1,000,598 | | | 570, 173 | 1,522,66 | 4 | | (165,681) | | | | |
| SPX/CS/211025/3465.39- 3707.97 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT09 | 10/26/2020 | 10/25/2021 . | 5,471 | 20,287,268 | 3707.97 | 703,418 | | | 400,830 | 1,075,14 | 8 | | (116,473) | | | | |
| | Indexed Universal Life Insurance | | Equity | Bank of America,Nati B4TYDEB6GKMZ0031MB27 | 10/26/2020 | 10/25/2022 | | 3,303,902 | 4002.53 | | | | 153,918 | .295.92 | | | (16, 179) | | | | |
| SPX/AVGCS/211025/25/34 | Indexed Universal Life | e Annual Exh 5 | L | Royal Bank of | | | 1.259 | | | | | | 99.860 | 286.1 | _ | | (25, 219) | | | | |
| 65.39-3717.00 | Insurance | Reserves | Lauitv | Canada ES71P3U3RH1GC71XBU11 | 10/26/2020 | 10/25/2021 | 1 250 1 | ı 4 6XD 985 | 3/1/ 0 | 152 308 | 1 | | | | | | | | | | i i |

| | | | | | ج | Showing a | all Options | s Cans F | loors Colla | rs Swans | and Forwa | rds Open a | 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 | | | | | | | | | | | |
| | | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | 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) | | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Valu | | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/211025/3465.39- | | e Annual Exh 5 | (ω) | Goldman Sachs | J.ou.mg.roudo | 2010 | | 0011110010 | 7 11110 01110 | (1 4.4) | 1 4.4 | | | · · · · · · | | (200.0000) | 5.,, 1.0 | 7 1001 011011 | 1.0 | | Linky | (2) |
| 3813.00 | Insurance | Reserves | Equity | | 784F5XWPLTWKTBV3E584 . | 10/26/2020 . | 10/25/2021 . | 806 | 3,072,214 | 3813.0 | 137,932 | | | | 221,2 | 70 | | (22,839) | | | | |
| SPX/CS/221025/3465.39- | | e Annual Exh 5 | | Citibank, National | | 10 (00 (0000 | 10 (05 (0000 | 400 | 4 700 400 | 2000 00 | 00.000 | | | 70.000 | 407.5 | | | /7.000 | | | | |
| 3933.22 SPX/CS/211025/3465.39- | Insurance | Reserves | Equity | Wells Fargo Bank. | E570DZWZ7FF32TWEFA76 . | 10/26/2020 . | 10/25/2022 . | 433 | 1,703,163 | | 92,886 | | | | 137,5 | 35 | | (7,669) | \· | | | |
| 3681.98 | Insurance | Reserves | Equity | | KB1H1DSPRFMYMCUFXT09 . | 10/26/2020 | 10/25/2021 . | 4.114 | 15, 146, 781 | 3681.98 | 480,420 | | | | 725,6 | 74 | | (79,549) | | | | |
| SPX/CS/211025/3465.39- | | | | Goldman Sachs | | , 20, 2020 | 10, 20, 2021 | ,,,,,,, | | | | | | | | | | | | | | |
| 3733.96 | Insurance | Reserves | Equity | Intern | 784F5XWPLTWKTBV3E584 . | 10/26/2020 . | 10/25/2021 . | 267 | 997,744 | 3733.96 | 37,502 | | | 21,370 | 57,7 | 94 | | (6,210) | | | | |
| SPX/CS/211025/3465.39- | | e Annual Exh 5 | | | LVDA IDA IIIVATAVIZADVAA | 10 (00 (0000 | 10 (05 (000) | 0.075 | 10.070.010 | 277.00 | 570.000 | | | 200 455 | 040.5 | 40 | | (05.000) | | | | |
| 3777.28 SPX/CS/211025/3465.39- | Insurance | Reserves e Annual Exh 5 | Equity | SunTrust Bank | TYDOJBGJWY9T8XKCSX06 . | 10/26/2020 . | 10/25/2021 . | 3,675 | 13,879,910 | 3777.28 | 579,390 | | | | 913,5 | 48 | | (95,936) | | | | |
| 3590.56 | Insurance | Reserves | Equity | MorganStanley | 87GCMVDQLFKA7QOJXC56. | 10/26/2020 . | 10/25/2021 . | 332 | 1, 191, 495 | 3590.56 | 23,873 | L | L | | 34,5 | 11 L | .L | (3,953) | | | | |
| SPX/CS/211025/3465.39- | | e Annual Exh 5 | ,, | | | | | | | | | | | | | | | | | | | |
| 3630.00 | Insurance | Reserves | Equity | | 87GCMVDQLFKA7QOJXC56 . | 10/26/2020 . | 10/25/2021 . | 365 | 1,323,204 | 3630.0 | 33,551 | | | | 49,3 | 78 | | (5,555) | l | | | |
| SPX/CS/211025/3465.39- | | | F 14 | Goldman Sachs | 70 4EEVIIIDI TIII/TDV0EE0.4 | 40 /00 /0000 | 40 (05 (0004 | 4 004 | 0 000 000 | 0004 40 | 044 400 | | | 470 007 | 500.0 | 40 | | (50.074) | | | | |
| 3881.48 SPX/CS/221025/3465.39- | Insurance | Reserves | Equity | Intern Bank of | 784F5XWPLTWKTBV3E584 . | 10/26/2020 . | 10/25/2021 . | 1,621 | 6,290,202 | 3881.48 | 314,490 | | | 179,207 | 522,9 | 10 | | (52,074) | | | | |
| 4435.70 | Insurance | Reserves | Equity | | B4TYDEB6GKMZ0031MB27 | . 10/26/2020 | 10/25/2022 | 349 | 1,548,535 | 4435.7 | 113,963 | | | 89,519 | 193,4 | 75 | | (9,410) | | | | |
| SPX/CS/211025/3465.39- | | | , | ., | | | | | | | | | | | | | | | | | | |
| 3599.85 | Insurance | Reserves | Equity | | 87GCMVDQLFKA7QOJXC56 . | 10/26/2020 . | 10/25/2021 . | 181 | 650,597 | | 13,885 | | | | 20,1 | 49 | | (2,299) | | | | |
| SPX/CS/211025/3465.39- | | e Annual Exh 5 | F 14 | Goldman Sachs | 70 4EEVIIIDI TIII/TDV0EE0.4 | 40 /00 /0000 | 40 (05 (0004 | 00.000 | 87.072.695 | 0040 50 | 4 444 000 | | | 0.000.454 | 0.757.0 | 07 | | (005.040) | | | | |
| 3846.58 | Insurance | Reserves e Annual Exh 5 | Equity | Intern | 784F5XWPLTWKTBV3E584 . | 10/26/2020 | 10/25/2021 . | 22,636 | 87,072,695 | 3846.58 | 4, 141, 839 | | | | 6,757,0 | 3/ | | (685,813) | ····· | | | |
| 3616.91 | Insurance | Reserves | Equity | BNP PARIBAS | 549300WCGB70D06XZS54 . | 10/27/2020 . | 10/25/2021 . | 147 | 531,686 | 3616.91 | 11,975 | | | | 18,3 | 81 | | (1,989) | | | | |
| SPX/CS/211022/3453.49- | | e Annual Exh 5 | , | Wells Fargo Bank, | | | | | | | | | | | | | | | | | | |
| 3660.70 | Insurance | Reserves | Equity | Na | KB1H1DSPRFMYMCUFXT09 . | 10/29/2020 . | 10/22/2021 . | 204 | 746,783 | 3660.7 | 18,886 | | | | 34,7 | 22 | | (3,235) | \ | | | |
| SPX/CS/211101/3269.96- 3466.16 | | | Earri tu | ComTros + Dank | LVDO IDC III/VOTOVI/COVOC | 11 /05 /2020 | 11/01/2021 | 176 | 610 044 | 3466 . 16 | 18,819 | 3, 450 | | 10 170 | 29,7 | ne l | | (7 114) | | | | |
| SPX/CS/211029/3310.11- | Insurance | Reserves | Equity | SunTrust Bank | TYDOJBGJWY9T8XKCSX06 . | 11/05/2020 . | 11/01/2021 . | 1/0 | 610,044 | 400 . 10 | 18,819 | | | | 29,1 | υ ο | | (7, 114) | ······ | | | |
| 3508.72 | Insurance | Reserves | Equity | SunTrust Bank | IYDOJBGJWY9T8XKCSX06 . | 11/05/2020 | 10/29/2021 . | 216 | | 3508.72 | 22,700 | 4, 190 | | | 36,6 | 66 | | (8,662) | l | | | |
| SPX/CS/211029/3269.96- | Indexed Universal Life | | | | | | | | | | | | | | | | | | | | | |
| 3466.16 | Insurance | Reserves | Equity | SunTrust Bank | TYDOJBGJWY9T8XKCSX06 . | 11/05/2020 . | 10/29/2021 . | 435 | 1,507,780 | 3466 . 16 | 46,502 | | | | 73,5 | 29 | | (17,744) | · | | | |
| SPX_INDU_NDX/ARBCS/211 110/10/0.00%-5.25% | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Credit Suisse | E58DKGMJYYYJLN8C3868 | 11/11/2020 | 11/10/2021 . | 1,076,418 | 5,651,195 | 5.25 | 29,063 | | 1 | 17,829 | 33,8 | na l | 1 | (4,763) | | | | |
| SPX/CS/211110/3545.53- | | e Annual Exh 5 | Lyanty | Goldman Sachs | LOODAGIIIO I I I I I I I I I I I I I I I I I | 11/11/2020 . | 1/ 10/2021 . | 1,0/0,4/10 | | | 23,000 | | · | | | ٠ | · | | | | | |
| 3900.08 | Insurance | Reserves | Equity | | 784F5XWPLTWKTBV3E584 . | 11/11/2020 . | 11/10/2021 . | 390 | 1,520,303 | 3900.08 | 65,926 | | | 40,442 | 103,6 | 15 | | (10,805) | | | | |
| SPX/CS/221110/3545.53- | | e Annual Exh 5 | L | Goldman Sachs | | | | | | | | | 1 | | = | | 1 | | | | | |
| 4371.12 | Insurance | Reserves | Equity | Intern | 784F5XWPLTWKTBV3E584 . | 11/11/2020 . | 11/10/2022 . | 238 | 1,040,372 | 4371.12 | 70,041 | | | | 111,5 | 9/ | - | (5,716) | ŀ | | | |
| SPX/CS/211110/3545.53- 3793.72 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | SunTrust Bank | TYDOJBGJWY9T8XKCSX06 . | 11/11/2020 | .11/10/2021 . | 3.376 | 12.806.312 | 3793.72 | 436.851 | | | 267.984 | 646.8 | 07 | 1 | (71,595) | | | | |
| SPX/CS/211110/3545.53- | | | -quit, | Goldman Sachs | | 11/2020 . | | , στο | | | 700,001 | | | 201,304 | | | <u> </u> | (71,393) | | | | |
| 3673.48 | Insurance | Reserves | Equity | Intern | 784F5XWPLTWKTBV3E584 . | 11/11/2020 . | 11/10/2021 . | 160 | 586,001 | 3673.48 | 11,764 | | | | 16,1 | 83 | . | (1,928) | | | | |
| SPX/CS/211110/3545.53- | | e Annual Exh 5 | L | Goldman Sachs | | | | | | | | | 1 | | | | 1 | | | | | |
| 3704.83 SPX/CS/211110/3545.53- | Insurance | Reserves e Annual Exh 5 | Equity | Intern | 784F5XWPLTWKTBV3E584 . | 11/11/2020 . | 11/10/2021 . | 257 | 951,655 | 3704.83 | 22,951 | | | 14,079 | 32,2 | ხხ | - | (3,761) | ŀ | | | |
| 3766.90 | Indexed Universal Life | Reserves | Equity | SunTrust Bank | IYDOJBGJWY9T8XKCSX06 | 11/11/2020 . | 11/10/2021 . | 3,977 | 14,982,028 | 3766.9 | 468, 172 | | 1 | 287 , 198 | 684,3 | 08 | 1 | (76,728) | | | | |
| SPX/CS/211110/3545.53- | | e Annual Exh 5 | 1 ,, | Goldman Sachs | | | | | | | , | | | | | | | | | | | |
| 3935.54 | Insurance | Reserves | Equity | | 784F5XWPLTWKTBV3E584 . | 11/11/2020 . | 11/10/2021 . | 1,598 | 6,288,882 | | 287,815 | | | | 462,0 | 08 | - | (47, 170) | ļ | | | |
| SPX/CS/221110/3545.53- | | e Annual Exh 5 | F | Goldman Sachs | 704EEVIIDI TIII/TDV0EEC | 11/11/0000 | 11/10/0000 | 077 | E 400 000 | 3891.22 / | 070 077 | 1 | | 105 750 | 410 7 | 10 | 1 | (07.001) |] | | | |
| 4095.09 SPX/CS/211110/3545.53- | Insurance | Reserves | Equity | Intern Barclays Bank PLC | 784F5XWPLTWKTBV3E584 . | 11/11/2020 . | 11/10/2022 . | 877 | 5, 193, 038 | 4095.09 | 273,677 | | | | 410,7 | 10 | | (27,964) | | | | |
| 3811.44 | Insurance | Reserves | Equity | | G5GSEF7VJP5170UK5573 . | 11/11/2020 . | 11/10/2021 . | 23.733 | 90,456,689 | 3811.44 | 3,237,933 | L | L | 1,986,295 | 4,850,4 | 55 | . L | (530,661) | | | | |
| SPX/CS/221110/3545.53- | | | 1, | Goldman Sachs | | | | | | | | | | | | | | | | | | |
| 4585.74 | Insurance | Reserves | Equity | | 784F5XWPLTWKTBV3E584 . | 11/11/2020 . | 11/10/2022 . | 205 | 941,652 | 4585.74 | 66,180 | | | | 109,1 | 54 | | (5,401) | ļ | | | |
| SPX/AVGCS/211110/10/35 45.53-3802.76 | | e Annual Exh 5 Reserves | F | Barclays Bank PLC | G5GSEF7VJP5170UK5573 | 11/11/2020 | 11/10/2021 | 939 | 3.572.115 | 3802.76 | 108.674 | | 1 | 66.665 | 204.4 | 50 | 1 | (17.810) | | | | |
| 140.00-0002./0 | Insurance | I DESELVES | Lauitv | 1 11 | UUUUGEE/VUPOI/UUNOO/3 | 1 11/11/2020 | 11/10/2021 | 939 | 3.3/2.115 | | 1Un b/4 | | | | | | | | | | | |

| | | | | | Showing a | all Options | s. Caps. F | loors, Colla | rs. Swans | 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 | | | | | | | | | Credit | Hedge |
| | Hedged, | | T (-) | | | Data of | | | Price, | of Un- | Un- | | D1-/ | | Library all mand | Total | Current | Adjustment | | | Effectiveness |
| | Used for | Cabadula/ | Type(s) | | | Date of | Niconala a u | | Rate or | discounted | discounted | C | Book/ | | Unrealized | | Year's | to Carrying Value of | | of | at Inception |
| | Income Generation | Schedule/ Exhibit | Risk(s) | Exchange, Counterparty | Trade | Maturity or | Number of | Notional | Index Received | Premium (Passived) | Premium (Received) | Current Year | Adjusted | | Valuation Increase/ | Exchange | (Amorti- zation)/ | Hedged | Potential | Refer- ence | and at Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | _ | Amount | (Paid) | (Received) Paid | Paid | Income | Carrying Value | Code Fair Value | | Change in B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | | e Annual Exh 5 | (a) | or Certifal Clearinghouse | Date | Expiration | Contracts | Amount | (Faiu) | Faiu | Faiu | IIICOIIIE | value | Code Fail Value | (Decrease) | B./A.C.V. | Accietion | item | Exposure | ⊏⊓uty | (0) |
| 110/10/0.00%-7.75% | Insurance | Reserves | Equity | Credit Suisse E58DKGMJYYYJLN8C3868 | 11/11/2020 . | 11/10/2021 . | 1,343,015 | 10,408,366 | 7.75 | 48,349 | | | 29,659 | 59,54 | | | (7,924) | | | | |
| SPX/CS/211110/3545.53- | Indexed Universal Life | e Annual Exh 5 | | Goldman Sachs | | | ,, | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | 3820.31 / | ,,,,,, | | | ,,,,,,, | | | | | | | | |
| 3838.04 | Insurance | Reserves | Equity | Intern | 11/11/2020 . | 11/10/2021 . | 719 | 4,236,526 | 3838.04 | 160,075 | | | 64,908 | 242,00 | | | (26,234) | | | | |
| SPX_INDU_NDX/ARBCS/211 | | | | | | | | | | | | | | | | | | | | | |
| 110/10/0.00%-7.00% | Insurance | Reserves | Equity | Credit Suisse E58DKGMJYYYJLN8C3868 | 11/11/2020 . | 11/10/2021 . | 1,620,287 | 11,342,009 | 7.0 | 54,442 | | | | 65,76 | ٠ | - | (8,922) | - | | | |
| SPX/CS/211110/3545.53- 3784.85 | Indexed Universal Lit | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC (LG5GSEF7VJP5170UK5573 | 11/11/2020 . | .11/10/2021 | 11,229 | 42.500.616 | 3784.85 | 1,408,195 | | | 863,851 | 2,079,40 | | | (230,787) | | | | |
| SPX/AVGCS/211110/10/35 | | e Annual Exh 5 | Equity | Barclays Bank PLC | 11/11/2020 | | 11,223 | | | 1,400,133 | | | | 2,073,40 | | | (200,707) | | | | |
| 45.53-3793.72 | Insurance | Reserves | Equity | (L | 11/11/2020 | 11/10/2021 . | 548 | 2,079,996 | 3793.72 | 61,972 | | | 38,017 | 115,72 | | | (10, 157) | | | | |
| SPX/CS/211008/3545.53- | Indexed Universal Lif | e Annual Exh 5 | | Goldman Sachs | | | | | 3868.16 / | | | | | | | | | | | | |
| 3970.99 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 11/11/2020 . | 10/08/2021 . | 1,482 | 7,895,947 | 3970.99 | 359,089 | | | 159,624 | 596 , 46 | | | (64,842) | | | | |
| SPX/CS/211008/3545.53- | | e Annual Exh 5 | F 14 | Goldman Sachs | 44 (44 (0000 | 40 (00 (0004 | 000 | 4 450 000 | 0005 54 | 50.444 | | | 00.000 | 05.00 | | | (0.440) | | | | |
| 3935.54 SPX/CS/211110/3545.53- | Insurance | Reserves e Annual Exh 5 | Equity | Intern | 11/11/2020 . | 10/08/2021 . | 293 | 1, 152, 980 | 3935.54 | 52, 144 | | | 30,003 | 85,89 | | | (9,416) | | | | |
| 3864.65 | Insurance | Reserves | Equity | (L | 11/11/2020 . | 11/10/2021 . | 8.741 | 33,780,288 | 3864.65 | 1,369,798 | | | 840,296 | 2,113,46 | 1 | | (224, 495) | | | | |
| SPX/CS/211110/3545.53- | | | | (2 | | , 10, 2021 . | | | | | | | | | | | (221, 100) | | | | |
| 3647.64 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 11/11/2020 | .11/10/2021 . | 855 | 3, 116, 926 | 3647.64 | 50,596 | | | 31,038 | 69,64 | ' | | (8,292) | | | | |
| SPX/CS/221110/3545.53- | | | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 4024.18 | Insurance | Reserves | Equity | Intern | 11/11/2020 . | 11/10/2022 . | 541 | 2, 176, 316 | 4024 . 18 | 115,047 | | | 92,904 | 166,55 | | | (9,389) | | | | |
| SPX/AVGCS/211110/10/35 45.53-3828.58 | Indexed Universal Life Insurance | e Annual Exh 5 | Carri to | Barclays Bank PLC (L G5GSEF7VJP5170UK5573 | 11/11/2020 | 11/10/2021 | 436 | 1,670,262 | 3828.58 | 53.472 | | | 32,802 | 102,89 | , | | (8,763) | | | | |
| SPX/CS/221110/3545.53- | | Reserves e Annual Exh 5 | Equity | Goldman Sachs | 11/11/2020 | 11/10/2021 . | 430 | 1,070,202 | 3020.30 | 33,472 | | | 32,002 | 102,09 | | - | (0,703) | · | | | |
| 4130.54 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 11/11/2020 . | 11/10/2022 . | 298 | 1,231,851 | 4130.54 | 72,748 | | | 58,746 | 108,69 | ; L | | (5,937) | | | | |
| SPX/CS/211110/3545.53- | | e Annual Exh 5 | | Barclays Bank PLC | | | | ,, | | _, | | | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | |
| 3683.10 | Insurance | Reserves | Equity | (L | 11/11/2020 | 11/10/2021 . | 6,985 | 25,726,275 | 3683.1 | 542,609 | | | 332,861 | 760,51 |) | | (88,928) | | | | |
| SPX/CS/211110/3545.53- | | | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 3971.07 | Insurance | Reserves | Equity | Intern | 11/11/2020 . | 11/10/2021 . | 2,427 | 9,637,005 | 3971.07 | 461,191 | | | 323,598 | 755,69 | | | (75,584) | ······ | | | |
| SPX/AVGCS/211110/10/35 45.53-3847.11 | Indexed Universal Lit | Reserves | Equity | Barclays Bank PLC (LG5GSEF7VJP5170UK5573) | 11/11/2020 | 11/10/2021 . | 311 | 1, 195, 795 | 3847.11 | 39,520 | | | 24,243 | 77,18 | | | (6,477) | | | | |
| SPX/CS/221110/3545.53- | | | Equity | Goldman Sachs | | 11/10/2021 . | | | | | | | | | ′ | | (0,477) | | | | |
| 4201.73 | Insurance | Reserves | Equity | Intern | 11/11/2020 . | 11/10/2022 . | 1,405 | 5,904,471 | 4201.73 | 367, 199 | | | 296,525 | 560,74 | L | | (29,967) | | | | |
| SPX/CS/211008/3545.53- | | | L | Goldman Sachs | | | | | | | | | | | | | 1 | | | | |
| 3900.69 | Insurance | Reserves | Equity | Intern | 11/11/2020 . | 10/08/2021 . | 293 | 1, 141, 335 | 3900.69 | 49,070 | | | 28,234 | 79,05 | · | | (8,861) | ŀ | | | |
| SPX/CS/211110/3545.53- 3713.94 | | e Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 11/11/2020 . | 11/10/2021 . | 451 | 1,674,097 | 3713.94 | 42, 192 | | | 25,883 | 59,72 | , [| | (6,915) | | | | |
| SPX_INDU_NDX/ARBCS/211 | Insurance | Reserves e Annual Exh 5 | Equity | DIR FARTUAS | 1/11/2020 . | 1/10/2021 . | 431 | 1,074,097 | 13.94 الد | | | | 20,883 | | , | | (0,915) | · | | | |
| 110/10/0.00%-4.50% | Insurance | Reserves | Equity | Credit Suisse E58DKGMJYYYJLN8C3868 | 11/11/2020 | 11/10/2021 . | 528,366 | 2,377,647 | 4.5 | 12,628 | | | | 14,410 | ; L | | (2,070) | l | | | |
| SPX/CS/211105/3509.44- | | | | 1 11 1 1 | | | | | | , | | | | | | |] | | | | |
| 3720.01 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 11/12/2020 . | 11/05/2021 . | 281 | 1,045,323 | 3720.01 | 29,714 | 4,692 | | 20,917 | 46,95 | i | | (10,408) | ļ | | | |
| SPX/CS/211111/3572.66- | | _ | F | 0 T + D 1000 D0 B000000000000000000000000000000 | 44 /40 /000- | 44 /44 /000: | | 550 000 | 2727 | | 2 25- | | 10.000 | 2 | .] | | /5 000 |] | | | |
| 3787.02 | Insurance | Reserves e Annual Exh 5 | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 11/12/2020 . | 11/11/2021 . | 147 | 556 , 135 | 3787.02 | 14,629 | 2,265 | | 10,382 | 24, 18 | · | | (5,026) | ŀ | | | |
| 3720.05 | Indexed Universal Lit | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 11/12/2020 . | 11/08/2021 . | 182 | 677,049 | 3720.05 | 19,268 | 3,013 | | 13,619 | 30,37 | ıl | | (6,684) | | | | |
| SPX/CS/211105/3510.45- | | | quit, | TIDODOUITSTOAKOAKO | 12/2020 . | | 102 | | 20.03 | | ,0,010 | | | | | ļ | (0,004) | 1 | | | |
| 3721.08 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 11/12/2020 . | 11/05/2021 . | 208 | 773,985 | 3721.08 | 21,977 | 3,470 | | 15,470 | 34,75 | l | | (7,698) | | | | |
| SPX/CS/211112/3585.15- | | e Annual Exh 5 | 1 | | | | | | | | | | | | | | | | | | |
| 3800.26 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 11/18/2020 . | 11/12/2021 . | 327 | 1,242,685 | 3800.26 | 34, 126 | 4,499 | | 24,251 | 53,66 | | | (10,928) | ŀ | | | |
| SPX/CS/211115/3585.15- 3800.26 | Indexed Universal Lif | e Annual Exh 5 | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 11/18/2020 | 11/15/2021 . | 386 | 1,466,900 | 3800.26 | 40,325 | 5,265 | | 00 767 | 63,24 | , [| | (10.701) |] | | | |
| SPX/CS/211124/3629.65- | | Reserves | Equity | JUILLIAST DAIN ITDUJBGJNIT9184KCSXUB | 11/10/2020 . | 11/10/2021 . | 386 | 1,400,900 | 3800.26 | | | | 28,767 | | | · · · · · · · · · · · · · · · · · · · | (12,791) | · | | | |
| 3883.73 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 | 11/25/2020 . | 11/24/2021 . | 3.067 | 11,910,221 | 3883.73 | 369,203 | 34, 185 | L | 266,647 | 571.60 | L | L | (102,252) | l | | | |
| SPX/AVGCS/211124/25/36 | | | | | | | | | | | | | | , | | | | | | | |
| 29.65-3941.42 | Insurance | Reserves | Equity | Credit Suisse E58DKGMJYYYJLN8C3868 | 11/27/2020 . | 11/24/2021 . | 381 | 1,501,929 | 3941.42 | 42,914 | 3,974 | | 30,994 | 84,92 | | | (11,885) | | | | |
| SPX/CS/221125/3629.65- | | | L | Barclays Bank PLC | | | | | | | | | | | .1 | | | | | | |
| 4228.54 | Insurance | Reserves | Equity | (L G5GSEF7VJP5170UK5573 | 11/25/2020 | 11/25/2022 | 458 | 1.935.686 | 4228.54 | 110.791 | 4.852 | 1 | 96.234 | 160 94 | , . | 1 | (14.515) | i i | | 1 | |

| | | | | | Showing | all Option | s. Caps. F | loors. Colla | rs. Swaps | and Forwa | rds Open a | s of Curre | ent Stateme | ent Date | | | | | | | |
|--|-------------------------------------|------------------------------|----------|--|--------------|--------------|-------------|--------------|------------------|------------------------|----------------|------------|------------------------------------|-------------------|---------------------------------------|---------------------------------------|-------------|-------------|-----------|-------------------|------------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) Hedged, | | | | | | | | Strike Price, | Initial Cost of Un- | Cost of Un- | | | | | Total | Current | Adjustment | | Credit Quality | Hedge Effectiveness |
| | Used for | | Type(s) | | | Date of | | | Rate or | discounted | discounted | | Book/ | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description OPY (APRO) (OIA | 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_INDU_NDX/ARBCS/211 124/25/0.00%-7.00% | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | . Equity | Credit Suisse E58DKGMJYYYJLN8C386 | 311/27/2020 | 11/24/2021 . | 681,537 | 4,770,759 | 7.0 | 22,207 | 2,056 | | | 24,22 | 5 | | (6, 150) | | | | |
| SPX/CS/211124/3629.65- | | e Annual Exh 5 | Equity | EODINATION TO LEGISTATION OF THE PROPERTY OF T | 7 | | | | | | 2,000 | | | | | | (0, 100 | | | | |
| 3929.10 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC50 | 511/25/2020 | 11/24/2021 . | 671 | 2,636,619 | 3929.1 | 92,492 | | | | 145,20 | 0 | | (25,616 | | | | |
| SPX/CS/211119/3557.54- 3770.99 | Indexed Universal Life | e Annual Exh 5 Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 111/25/2020 | 11/19/2021 | 217 | | 3770.99 | 24,688 | 2,322 | | | 35,66 | 3 | | (6,943 | | | | |
| SPX/AVGCS/211124/25/36 | | | Equity | 0.000011000700001200 | | | | | | 24,000 | | | | | | | | | | | |
| 29.65-3883.73 | Insurance | Reserves | . Equity | Credit Suisse E58DKGMJYYYJLN8C386 | 311/27/2020 | 11/24/2021 . | 520 | 2,019,698 | 3883.73 | 52,001 | 4,815 | | | 99,30 | 2 | | (14,402) | | | | |
| SPX/CS/211124/3629.65- 3759.52 | Indexed Universal Life | e Annual Exh 5 Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 111/25/2020 | 11/24/2021 | 157 | 590,311 | 3759.52 | 10,745 | 995 | | | 15,50 | n | | (2,976) | | | | |
| SPX/CS/221125/3629.65- | | e Annual Exh 5 | | 3430001100D70D00A203 | 1.11/20/2020 | | 101 | | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | | | |
| 4301.64 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC50 | 311/25/2020 | 11/25/2022 . | 683 | 2,940,056 | 4301.64 | 173,735 | 7,609 | | | 261,74 | 9 | | (22,762) | | | | |
| SPX/CS/211124/3629.65- 3771.18 | Indexed Universal Life | e Annual Exh 5 Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC50 | 511/25/2020 | 11/24/2021 | 208 | 785,676 | 3771.18 | 15,392 | 1, 425 | | | 22,34 | 0 | | (4, 263 | | | | |
| SPX/CS/221125/3629.65- | | | Equity | Barclays Bank PLC | | | 200 | | | | 1,420 | | | | | | | | | | |
| 4461.61 | Insurance | Reserves | . Equity | (L | 311/25/2020 | 11/25/2022 . | 195 | | 4461.61 | 56,235 | 2,463 | | | 85,75 | 7 | | (7,368) | | | | |
| SPX/CS/211122/3557.54- 3770.99 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 1.11/25/2020 | 11/22/2021 | 160 | 603,358 | 3770.99 | 18,219 | 1,697 | | 13, 127 | | , | | (5,077 | | | | |
| SPX/CS/211124/3629.65- | | | . Equity | 5493001100D70D00X233 | 1 | 11/22/2021 | 100 | | | | ,031 | | | 20,20 | ' | | (3,077 | | | | |
| 4065.25 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC50 | 311/25/2020 | 11/24/2021 . | 2, 193 | 8,913,520 | | 387,799 | 35,907 | | 280,077 | 651,36 | 7 | | (107 , 402 | | | | |
| SPX/CS/211025/3629.65- 4003.82 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equi ty | MorganStanley 87GCMVDQLFKA7Q0JXC50 | 511/25/2020 | 10/25/2021 | 194 | 776,069 | 4003.82 | 31,093 | 3.162 | | 21,607 | 51.49 | 4 | | (9,475 | | | | |
| SPX/CS/211126/3629.65- | | e Annual Exh 5 | . Equity | morganistaniey 6700mvbqEr KA7Q03X03 | 11/25/2020 | 10/23/2021 | 134 | 770,009 | 4003.02 | | | | 21,007 | ۳,۱۷ | * | | (8,475 | | | | |
| 3847.43 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC5 | 311/25/2020 | 11/26/2021 . | 145 | 559,678 | 3847 . 43 | 15,637 | 1,439 | | | 23,48 | 7 | | (4,304) | | | | |
| SPX/CS/211124/3629.65- 3983.54 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equi ty | MorganStanley 87GCMVDQLFKA7QOJXC50 | 3 11/25/2020 | 11/24/2021 | 454 | 1,808,183 | 3983.54 | 70,933 | 6,568 | | | 113,57 | 0 | | (19,645 | | | | |
| SPX/CS/211119/3581.87- | | | . Equity | morganistaniey 6700mvbqEr KA7Q03X03 | 11/25/2020 | 11/24/2021 | 404 | 1,000,100 | | | | | | 113,31 | · · · · · · · · · · · · · · · · · · · | | (19,043 | | | | |
| 3796.78 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 11/25/2020 | 11/19/2021 . | 216 | | 3796.78 | 24,296 | 2,285 | | | 35,3 | 2 | | (6,833 | | | | |
| SPX/CS/211025/3629.65- 4028.91 | Indexed Universal Life | | Emil +u | MorganStanley 87GCMVDQLFKA7Q0JXC50 | 511/25/2020 | 10/25/2021 | 2,439 | 9,826,675 | 4028.91 | 400,900 | 40,769 | | 278,591 | 682,82 | 2 | | (122, 164 | | | | |
| SPX/AVGCS/211124/25/36 | | . Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC50 | 11/25/2020 | 10/23/2021 | 2,439 | 9,020,073 | | 400,900 | 40,769 | | 276,391 | 002,02 | · | | (122, 104 | | | | |
| 29.65-3893.10 | Insurance | Reserves | . Equity | Credit Suisse E58DKGMJYYYJLN8C386 | 311/27/2020 | 11/24/2021 . | 1,065 | 4, 145, 888 | 3893 . 1 | 108,963 | 10,089 | | | 209,29 | 5 | | (30, 178 | | | | |
| SPX_INDU_NDX/ARBCS/211 124/25/0.00%-5.25% | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | | Credit Suisse E58DKGMJYYYJLN8C386 | 311/27/2020 | 11/24/2021 | 3, 199, 346 | 16,796,567 | 5.25 | 85,797 | 7,944 | | 61,964 | 87,9 ⁻ | _ | | (23,762) | | | | |
| SPX/CS/211124/3629.65- | | e Annual Exh 5 | . Equity | CIEUTE GUISSE EGODINGHIGHTYGENBUGBO | 11/21/2020 | 11/24/2021 | 3, 133,340 | 10,790,307 | | | 1 ,944 | | | 87,9 | | · | (20,702 | · | | | |
| 3874.65 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC50 | 311/25/2020 | 11/24/2021 . | 8, 172 | 31,664,867 | 3874.65 | 983,875 | 91,100 | | 710,576 | 1,473,09 | 9 | | (272,487 | | | | |
| SPX/CS/221125/3629.65- 4192.25 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Faui ty | Barclays Bank PLC (LG5GSEF7VJP5170UK557 | 311/25/2020 | 11/25/2022 | 1,431 | 5,999,497 | 4192.25 | 331,429 | 14,515 | | 287,884 | 479,20 | 3 | | (43,422) | | | | |
| SPX/CS/211124/3629.65- | | | . Equity | USUSEF / VSPS1 / OURSS / OURSS / OURss / OURss / OURss / OURss / OURss / OURss / OURss / OURss / Ourss | 11/23/2020 | 11/20/2022 | 1,431 | 3, 888, 497 | | 331,429 | 14,313 | | 201,884 | 479,20 | · | | (40,422 | · | | | |
| 3802.06 | Insurance | . Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC50 | 311/25/2020 | 11/24/2021 . | 182 | 690 , 448 | 3802.06 | 16,041 | 1, 485 | | 11,585 | 23,5 | 7 | | (4,443) | | | | |
| SPX/CS/211124/3629.65- 3901.87 | | _ | Equi ty | MorganStanley 87GCMVDQLFKA7QOJXC50 | 511/25/2020 | 11/24/2021 | 18,797 | 73,341,698 | 3901.87 | 2,390,947 | 221,384 | | 1,726,795 | 3,731,28 | , | | (662, 179 | | | | |
| SPX/CS/221125/3629.65- | Insurance | . Reserves e Annual Exh 5 | . Equity | morganistaniey ο/Gomybuchka/QUJXCO | 11/23/2020 | 11/24/2021 | 10,797 | /3,341,098 | ۱.۵/۱ ∪لاد | 2,350,947 | 221,384 | | , /20 , /95 | | | · · · · · · · · · · · · · · · · · · · | (002, 1/9 | | | | |
| 4119.65 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC5 | 311/25/2020 | 11/25/2022 . | 359 | 1,480,148 | 4119.65 | 76,512 | 3,351 | | | 107,48 | 2 | | (10,024 | | | | |
| SPX/CS/211124/3629.65- 3956.32 | Indexed Universal Life Insurance | | Equity: | Barclays Bank PLC (LG5GSEF7VJP5170UK557 | 11/05/0000 | 11/24/2021 | 3,895 | 15,408,999 | 3956.32 | 570,595 | 52,833 | | 412,097 | 910 , 18 | , | | (158,028 | | | | |
| SPX/CS/211124/3629.65- | | . Reserves e Annual Exh 5 | . Equity | L | 311/25/2020 | 11/24/2021 | 569 د | 10,408,999 | 3930.32 | 570,395 | | | | 910, R | ٠ | | (138,028 | · | | | |
| 3792.44 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 | 311/25/2020 | 11/24/2021 . | 179 | | 3792.44 | 14,985 | 1,388 | ļ | | 21,99 | 4 | | (4, 150 | | | | |
| SPX/CS/211124/3629.65- | | e Annual Exh 5 | East to | Margan Standay 0700 NUDA EVAZOO NOC | 11/05/0000 | 11/04/0004 | 004 | 0 700 000 | 4000 04 | 110 000 | 40 700 | | 00.000 | 400 40 | | | /00.007 |] | | | |
| 4028.91 | Insurance | . Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC50 | 511/25/2020 | 11/24/2021 . | 694 | 2,796,083 | 4028.91 | 116,290 | 10,768 | | | 192,18 | تا | | (32,207) | · | | | |
| 3734.18 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS5 | 11/25/2020 | 11/24/2021 . | 385 | 1,437,624 | 3734.18 | 21,487 | 1,989 | | | 30,79 | 5 | | (5,951 | ļ | | | |
| SPX/CS/211124/3629.65- | | | East to | Margan Standay 0700 NUDA EVAZOO NOC | 11/05/0000 | 11/04/0004 | 0 404 | 10 070 077 | 0050 0 | 044 607 | 04 045 | | 040 040 | E04.00 | | | (DE 400) | | | | |
| 3856.20 | Insurance | . Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC50 | 511/25/2020 | 11/24/2021 . | 3, 131 | 12,073,277 | 3856.2 | 344,687 | 31,915 | | | 524,88 | ····· | | (95,462) | | | | |
| 4065.21 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7QQJXC50 | 11/25/2020 | 10/25/2021 | 968 | 3.935.216 | 4065.21 | 167.563 | 17.040 | 1 | 116.442 | 290.2 | 8 | 1 | (51.061 | J | | | |

| | | | | | Showing a | all Options | s Cans F | loors Colla | ars Swans | and Forwa | rds Open a | s of Curre | nt Stateme | nt Date | | | | | | | |
|---|-------------------------------------|----------------------------|---------|---|---------------|---------------------|---------------|---------------|------------------|---|-----------------------|------------|-------------|-----------------|-------------------------|---------------------|--------------------|-------------------------|-----------|---------------|---------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative | | | | | | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | T-4-1 | 0 | A | | Credit | Hedge |
| | Hedged, Used for | | Tuno(a) | | | Data of | | | Price, | of Un- | Un- | | Book/ | | Unroplized | Total | Current | 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) |
| SPX/CS/221125/3629.65- | | e Annual Exh 5 | (ω) | Barclays Bank PLC | Dute | Expiration. | 0011111111111 | 7 11110 01110 | 3910.95 / | ' ' ' ' ' | | | 7 4140 | Tan Tana | (200.000) | 2 | 7 1001 011011 | ito | | Linary | (2) |
| 4665.82 | Insurance | Reserves | Equity | (L G5GSEF7VJP5170UK5573 | 11/25/2020 . | 11/25/2022 . | 494 | 3,436,389 | 4665.82 | 193, 156 | 10,319 | | 134,682 | 301,85 | l | | (30,867) | | | | |
| SPX/CS/211124/3629.65- | | e Annual Exh 5 | | Bank of | 44 (05 (0000 | 44 (04 (0004 | | 4 000 700 | 2000 55 | 50.050 | 4 000 | | 27.740 | 00.05 | | | (44.470) | | | | |
| 3993.55 SPX/AVGCS/211124/25/36 | Insurance | Reserves | Equity | America, Nati B4TYDEB6GKMZ0031MB27 | 11/25/2020 . | 11/24/2021 . | 328 | 1,308,796 | 3993.55 | | 4,839 | | 37,743 | 83,95 | | | (14,473) | | | | |
| 29.65-3920.02 | Insurance | Reserves | Equity | Credit Suisse E58DKGMJYYYJLN8C3868 | 11/27/2020 | 11/24/2021 . | 367 | 1,438,176 | 3920.02 | 2 | 3,679 | | 28,696 | 77,65 | ₅ | | (11,004) | | | | |
| SPX/CS/211129/3638.35- | | | | | | | | ,, | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | | | | | | |
| 3856.65 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 12/03/2020 . | 11/29/2021 . | 169 | 651,774 | 3856.65 | 18,903 | 1,556 | | 13,716 | 27 , 15 | 5 | | (4,944) | | | | |
| SPX/CS/211126/3638.35- | | e Annual Exh 5 | F | CT PI. LVDO IDO III/VOTOVI/COVOC | 10 /00 /0000 | 11 (00 (0001 | 000 | 1 041 044 | 2052 25 | 05.000 | 0.000 | | 00.000 | 54.00 | ,] | | (0.400) | | | | |
| 3856.65SPX/CS/211203/3699.12- | Insurance | Reserves e Annual Exh 5 | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 12/03/2020 . | 11/26/2021 . | 322 | 1,241,841 | 3856.65 | 35,988 | 2,990 | | 26,022 | 51,80 | ' | | (9,499) | | | | |
| 3921.07 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 12/10/2020 | 12/03/2021 . | 258 | 1,011,636 | 3921.07 | 27,967 | 1,685 | | 20,386 | 40,46 | 3 [| | (6,645) | | | | |
| SPX/CS/211206/3699.12- | | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | |
| 3921.07 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 12/10/2020 . | 12/06/2021 . | 242 | 948,899 | 3921.07 | 26,264 | 1,568 | | 19,208 | 37,91 | 5 | | (6, 185) | | | | |
| SPX/CS/211210/3668.10- 4025.74 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | 12/11/2020 | 12/10/2021 . | .420 | 1,690,027 | 4025.74 | 69,505 | 3.486 | | 51,052 | 102,28 | , | | (15,569) | | | | |
| SPX/CS/211210/3668.10- | | | Equity | Goldman Sachs | 12/ 11/2020 . | 12/10/2021 . | 420 | 1,090,027 | 4273.34 / | | | | | 102,20 | | | (15,569) | | | | |
| 3970.72 | Insurance | Reserves | Equity | Intern | 12/11/2020 | 12/10/2021 | 453 | 3,314,109 | | 155,309 | 5,498 | | 48,858 | 217,03 | ı [| | (24,559) | | | | |
| SPX/CS/211210/3668.10- | | e Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 4071.59 | Insurance | Reserves | Equity | Intern | 12/11/2020 . | 12/10/2021 . | 279 | 1, 136, 213 | 4071.59 | 50,004 | 2,508 | | 36,729 | 75,09 | ' | | (11,201) | | | | |
| SPX/AVGCS/211210/10/36 68.10-3934.19 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC (L G5GSEF7VJP5170UK5573 | 12/10/2020 | 12/10/2021 | 887 | 3,491,264 | 3934.19 | 101,205 | 5.075 | | 74.336 | 170,25 | | | (22,669) | | | | |
| SPX/CS/211210/3668, 10- | | e Annual Exh 5 | Equity | Wells Fargo Bank, | | | | 0,401,204 | | , | | | 74,000 | | , | | (22,000) | | | | |
| 3915.70 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT09 | 12/10/2020 . | 12/10/2021 . | 7,990 | 31,287,716 | 3915.7 | 993,586 | 49,826 | | 929,970 | 1,409,21 | , | | (222,556) | | | | |
| SPX/CS/211210/3668.10- | | e Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 4034.91 SPX/CS/211210/3668.10- | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 12/11/2020 . | 12/10/2021 . | 408 | 1,645,444 | 4034.91 | 68,657 | 3,443 | | 50,430 | 101,52 | | | (15,379) | | | | |
| 4108.28 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT09 | 12/10/2020 | 12/10/2021 . | 15,315 | 62,919,677 | 4108.28 | 2,883,408 | 144,596 | | 2, 117, 901 | 4,408,56 | | | (645,862) | | | | |
| SPX/AVGCS/211210/10/36 | | | Equity | Barclays Bank PLC | | | | | | 2,000,400 | 144,000 | | 2,117,001 | | , | | (040,002) | | | | |
| 68.10-3961.39 | Insurance | Reserves | Equity | (L | 12/10/2020 | 12/10/2021 . | 478 | 1,892,653 | 3961.39 | 57,692 | 2,893 | | 42,375 | 98,66 | 1 | | (12,923) | | | | |
| SPX/AVGCS/211210/10/36 | | e Annual Exh 5 | | Barclays Bank PLC | 10 (10 (0000 | 10 /10 /0001 | | 4 550 000 | 2004 07 | | 0.000 | | 00 505 | 74.44 | | | (0.004) | | | | |
| 68.10-3924.87 SPX_INDU_NDX/ARBCS/211 | Insurance | Reserves e Annual Exh 5 | Equity | (LG5GSEF7VJP5170UK5573 | 12/10/2020 . | 12/10/2021 . | 397 | 1,559,260 | 3924.87 | | 2,223 | | 32,565 | 74,110 | | | (9,931) | | | | |
| | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 12/10/2020 | 12/10/2021 | 1,808,354 | 14,014,744 | 7.75 | 65,953 | 3,307 | | 48,443 | 68,28 | | | (14,773) | | | | |
| SPX/CS/211210/3668.10- | | e Annual Exh 5 | , | Goldman Sachs | | | ,,, | | | - | | | | | | | | | | | |
| 3952.38 | Insurance | Reserves | Equity | Intern | 12/11/2020 . | 12/10/2021 . | 401 | 1,585,600 | 3952.38 | 56, 191 | 2,818 | | 41,273 | 80 , 18 | i | | (12,586) | | | | |
| SPX/AVGCS/211210/10/36 68.10-3979.36 | | e Annual Exh 5 | Equity | Barclays Bank PLC (LG5GSEF7VJP5170UK5573) | 12/10/2020 | 12/10/2021 . | 050 | 1,006,579 | 3979.36 | 31,542 | 1,582 | | 23, 168 | 54,51 | Л | | (7.005) | | | | |
| SPX/CS/211210/3668.10- | Insurance | Reserves e Annual Exh 5 | Equity | Barclays Bank PLC | 12/ 10/2020 . | 12/10/2021 | 253 | 1,000,579 | | 1,042 و | 1, 382 | | کی, ام | 94,31 | ' | | (7,065) | | | | |
| 3943.21 | Insurance | Reserves | Equity | (L | 12/10/2020 . | 12/10/2021 . | 18,008 | 71,009,519 | 3943 . 21 | 2,439,930 | 122,356 | | 1,792,161 | 3,495,41 | 3 | | (546,526) | | | | |
| SPX/CS/211210/3668.10- | | _ | | Bank of | | | | | | | | | | | | | | | | | |
| 3998.28 | Insurance | Reserves | Equity | America, Nati B4TYDEB6GKMZ0031MB27 | 12/10/2020 . | 12/10/2021 . | 4,347 | 17,381,224 | 3998.28 | 674, 188 | 33,809 | | 495,200 | 988,67 | 2 | | (151,013) | | | | |
| SPX/CS/221209/3668.10- 4163.29 | Indexed Universal Life | e Annual Exh 5 Reserves | Fauity | Goldman Sachs Intern | 12/11/2020 . | 12/09/2022 . | 413 | 1,718,507 | 4163.29 | 90,460 | 2,203 | | 78,796 | 120 , 720 | , I | | (9,841) | | | | |
| SPX/CS/221209/3668.10- | | e Annual Exh 5 | Equity | Goldman Sachs | 12/11/2020 | 12/03/2022 . | 413 | 1,710,307 | | , | | | | 120,72 | , | | (8,041) | | | | |
| 4520.92 | Insurance | Reserves | Equity | Intern | 12/11/2020 | 12/09/2022 . | 216 | 977,641 | 4520.92 | 64,969 | 1,582 | | 56,592 | 92,77 | ı | | (7,068) | | | | |
| SPX/CS/211210/3668.10- | | e Annual Exh 5 | L | | | | | | | | | | | | | | | | | | |
| 3842.33 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 12/10/2020 . | 12/10/2021 . | 325 | 1,247,915 | 3842.33 | 30,063 | 1,508 | | 22,081 | 41,27 | 2 | | (6,734) | | | | |
| SPX/CS/211110/3668.10- 4013.13 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | 12/11/2020 | 11/10/2021 . | 538 | 2, 157, 358 | 4013.13 | 85,976 | 4,730 | | 60,935 | 128 , 55: | , | | (21, 101) | | | | |
| SPX_INDU_NDX/ARBCS/211 | | | | 70 WIN ET HITTOUGH | , , | 17 107 2021 . | | | | 50,570 | ,700 | | | 120,550 | - | | (21, 101) | | | | |
| 210/10/0.00%-5.25% | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 12/10/2020 . | 12/10/2021 . | 1, 142,630 | 5,998,808 | 5.25 | 30,792 | 1,544 | | 22,617 | 30,52 | 3 | | (6,897) | | | | |
| SPX/CS/211210/3668.10- | | | F | DND DADIDAG 540000W00D70D00V7054 | 10 /10 /0000 | 10/10/0001 | 475 | 000 010 | 2000 24 | 40.000 | 000 | | 0.077 | 47.04 | ,] | | (0.000) | | | | |
| 3800.24 SPX/CS/221209/3668.10- | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . Goldman Sachs | 12/10/2020 . | 12/10/2021 . | 175 | 663,842 | 3800.24 | 12,630 | 633 | | 9,277 | 17,01 | | | (2,829) | | | | |
| 4738.23 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 12/11/2020 | 12/09/2022 | 249 | 1.178.308 | 4738 . 23 | 81.303 | 1.980 | | 70.819 | 118.56 | ; l | | (8.845) | | | | |

| | | | | | Showing | 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 | | | | | | | | | | | 1 |
| | | | | | | | | | | Prior | Current | | | | | | | | | | 1 |
| | Description | | | | | | | | 0 | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | Tatal | C | A ali a tana a a t | | Credit | Hedge |
| | Hedged, Used for | | Type(s) | | | Date of | | | Price, Rate or | of Un- discounted | Un- discounted | | Book/ | | Unrealized | Total Foreign | Current Year's | Adjustment to Carrying | | Quality of | Effectiveness at Inception |
| | Income | Schedule/ | of | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | - | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Value | | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/221209/3668.10- | Indexed Universal Life | Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 4347.16 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E58 | 412/11/2020 | 12/09/2022 . | 628 | 2,729,892 | 4347 . 16 | 168,427 | 4, 102 | | | 233,79 | 6 | | (18,324 |) | | | l |
| SPX_INDU_NDX/ARBCS/211 210/10/0.00%-7.00% | Indexed Universal Life | Annual Exh 5 Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS5 | 412/10/2020 | 12/10/2021 . | 1,324,069 | 9,268,483 | 7.0 | 44,760 | 2,245 | | 32,877 | 45.75 | , | | (10,026 | , | | | ı |
| SPX/CS/211210/3668.10- | | | Equity | Barclavs Bank PLC | 412/ 10/2020 | 12/10/2021 | 1,024,003 | | | ,100 | 2,240 | | | | | | (10,020 | / | | | i |
| 3897.04 | Insurance | Reserves | Equity | (L G5GSEF7VJP5170UK557 | 312/10/2020 | 12/10/2021 . | 3,343 | 13,028,555 | 3897.04 | 390,498 | 19,582 | | 286,826 | 548,58 | 3 | | (87,469 |) | | | |
| SPX/CS/211210/3668.10- | | | | DVD DADADA | | 10/10/0001 | | 700 000 | 2010 10 | 45 400 | 775 | | 44.050 | | | | (0.404) | | | | ı |
| 3810.42 SPX/CS/211210/3668.10- | Insurance | Reserves Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS5 | 412/10/2020 | 12/10/2021 . | 200 | 763,292 | 3810.42 3833.07 / | 15,463 | 775 | | | 20,96 | 3 | | (3,464) |) | | | l |
| 3773.74 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS5 | 412/10/2020 | 12/10/2021 . | 362 | 3, 185, 427 | | 63, 199 | | <u> </u> | | 85,66 | | L | (14, 156) | J | | l | i |
| SPX/CS/211110/3668.10- | | Annual Exh 5 | '=, | Wells Fargo Bank, | | | | | | | | | | | | | | | | | 1 |
| 4108.26 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT0 | 912/10/2020 | 11/10/2021 . | 1,307 | 5,371,349 | 4108.26 | 242,290 | 13,330 | | 171,720 | 379,29 |) | | (59,464 |) | | | |
| SPX/CS/221209/3668.10- 4236.66 | Indexed Universal Life | Reserves | Earri + v | Goldman Sachs Intern | 412/11/2020 | 12/09/2022 . | 1,225 | 5, 189, 373 | 4236.66 | 294,748 | 7 , 179 | | 256,743 | 400,08 | 7 | | (32,067 | | | | l |
| SPX/CS/211210/3668.10- | | | Equity | Bank of | 412/11/2020 | 12/09/2022 . | ,225 | | 4230.00 | 294,740 | | | | 400,00 | ' | | (32,007 | / | | | |
| 3924.87 | Insurance | Reserves | Equity | America, Nati B4TYDEB6GKMZ0031MB2 | 712/10/2020 | 12/10/2021 . | 3,639 | 14,281,762 | 3924.87 | 466,459 | 23,392 | | | 663,45 | 3 | | (104,483 |) | | | |
| SPX/CS/211124/3629.65- | | | | Barclays Bank PLC | | | | | | | | | | | | | | | | | ı |
| 3875.63 | Insurance | Reserves | Equity | (L G5GSEF7VJP5170UK557 | 312/16/2020 | 11/24/2021 . | 1, 185 | 4,593,590 | 3875.63 | 159,735 | 6,923 | | | 214,43 | · | | (36,061) |) - | | | ı |
| SPX/CS/210625/3083.76- 3384.43 | Indexed Universal Life | Annual Exh 5 Reserves | Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT0 | 912/16/2020 | 06/25/2021 . | 236 | | | 54,069 | 4,350 | | | 67.87 | 1 | | (22,753) | 1 | | | ı |
| SPX/AVGCS/211008/10/34 | | Annual Exh 5 | Equity | Royal Bank of | 3 | | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | (22,700 | , | | | l |
| 77 . 13-3736 . 56 | Insurance | Reserves | Equity | Canada ES71P3U3RHIGC71XBU1 | 112/16/2020 | 10/08/2021 . | 297 | 1,111,379 | 3736.56 | 48,236 | 2,438 | | 32,564 | 69,85 | 1 | | (12,711) |) | | | |
| SPX/CS/210625/3083.76- | | Annual Exh 5 | F 14 | Wells Fargo Bank, | 40 (40 (0000 | 00 (05 (0004 | 4 000 | F 000 F0F | 0045 00 | 000 400 | 04 007 | | 445 044 | 070.00 | | | (407, 400) | | | | l |
| 3315.36 SPX/CS/210709/3185.04- | Insurance | Reserves Annual Exh 5 | Equity | Na KB1H1DSPRFMYMCUFXT0 Bank of | 912/16/2020 | 06/25/2021 . | 1,696 | 5,622,585 | 3315.36 | 302, 106 | 24,307 | | | 376,68 | ······ | | (127 , 130 |) | | | l |
| 3407.99 | Insurance | Reserves | Equity | America, Nati B4TYDEB6GKMZ0031MB2 | 712/16/2020 | 07/09/2021 | 311 | 1,060,531 | 3407.99 | 51,362 | 3,825 | L | 206,475 | 65,03 | 1 | | (20,019 |) | | | l |
| SPX/CS/210510/2929.80- | Indexed Universal Life | | | | | | | | | | | | | | | | | | | | l |
| 3149.86 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX0 | 612/16/2020 | 05/10/2021 . | 1,740 | 5,479,811 | 3149.86 | 308,775 | 33,512 | | | 379,78 | 2 | | (175, 898 |) | | | l |
| SPX/CS/210510/2929.80- 3127.55 | Indexed Universal Life | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX0 | 612/16/2020 | 05/10/2021 | 1,290 | 16,512,932 | 3025.02 / | 431,024 | 22,380 | | 62,345 | 642,65 | , | | (155, 129 | \ | | | ı |
| SPX/CS/210825/3443.62- | | | Equity | Goldman Sachs | 5 | 00/10/2021 | | 10,512,502 | 0127.55 | | 22,000 | | | 042,00 | ' | | (155, 125 | / | | | |
| 3703.61 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E58 | 412/16/2020 | 08/25/2021 . | 1,784 | 6,607,240 | 3703.61 | 298,666 | 17,869 | | 183,795 | 391,40 | 1 | | (93,321) |) | | | l |
| SPX/CS/210610/3190.14- | | | <u> </u> | 5400000000 | 40 (40 (0 | 00 (40 (007 : | | 4 750 | | | | | 440.515 | | .1 | | (00 |] | | | i |
| 3413.45 SPX/CS/210625/3083.76- | Insurance | Reserves Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS5 Wells Fargo Bank, | 412/16/2020 | 06/10/2021 . | 515 | 1,758,336 | 3413.45 | 85,431 | 7,522 | | 146,912 | 110, 17 | ٠ | | (39,306) | h | | | ı |
| 3291.90 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXTO | 912/16/2020 | 06/25/2021 . | 2,547 | 8,383,449 | 3291.9 | 409, 183 | 32,923 | | | 509, 19 | | L | (172, 188 | | | | l |
| SPX/CS/210409/2789.82- | | Annual Exh 5 | , | Wells Fargo Bank, | | | | | | | - | | | | | | | | | | i |
| 2978.13 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT0 | 912/16/2020 | 04/09/2021 . | 1,736 | 5, 169, 498 | 2978 . 13 | 266,359 | 38,051 | | | 326,84 | 1 | | (199,349) | | | | ı |
| SPX/CS/211210/3668.10- 3924.87 | Indexed Universal Life | Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | 412/16/2020 | 12/10/2021 | 140 | 547.805 | 3924.87 | 18.872 | 779 | | 356.482 | 25.44 | | | (4,062 | , | | | l |
| SPX/CS/211025/3465.39- | | | . Lquity | 704 JANFELINKI DVSESO | | 12/ 10/ 2021 . | 140 | , 1,000 | | 10,072 | | | | 20,44 | , | | | , | | | |
| 3725.33 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS5 | 412/16/2020 | 10/25/2021 . | 1,796 | 6,692,332 | | 293,622 | 13,982 | | 203,738 | 376,80 | 3 | | (72,957 |) | | | |
| SPX/CS/210409/2789.82- | | Annual Exh 5 | <u></u> | Wells Fargo Bank, | | 0.1.100 : | | | 2789.82 / | | | | | | .] | | , | | | | l |
| 2999.50 SPX/CS/210924/3298.46- | Insurance | Reserves Annual Exh 5 | Equity | NaKB1H1DSPRFMYMCUFXTO Wells Fargo Bank, | 912/16/2020 | 04/09/2021 . | 1,509 | 20, 184, 261 | 2999.5 | 881,709 | 36,776 | | 21,015 | 1,412,36 | · | | (269,368) |) | | | ı |
| 3521.29 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXTO | 912/16/2020 | 09/24/2021 . | 2,860 | 10,069,551 | 3521.29 | 447,474 | 23,820 | | 294,346 | 554,80 | a L | | (124, 113 | | | | l |
| SPX/CS/211210/3668.10- | | Annual Exh 5 | 1, | Goldman Sachs | | T | | , 000, 001 | [| , 44 | 25,520 | | | | | | | | | *************************************** | i |
| 3897.36 | Insurance | Reserves | Equity | Intern | 412/16/2020 | 12/10/2021 . | 711 | 2,769,307 | 3897.36 | 87,372 | 3,608 | | 64 , 176 | 116,74 | 7 | | (18,806) | | | | |
| SPX/AVGCS/211025/25/34 65.39-3730.25 | | Annual Exh 5 | Emil tu | Royal Bank of | 10/16/2020 | 10 /05 /0001 | 450 | 560,676 | 2720 05 | 0E 000 | 1 000 | | 17 015 | 05 70 | , | | (6.000 | J | | | i |
| SPX/CS/210610/3190.14- | Insurance | Reserves Annual Exh 5 | . Equity | Canada ES71P3U3RH1GC71XBU1 | 112/16/2020 | 10/25/2021 . | 150 | | 3730.25 3413.45 / | | 1,209 | | | 35,73 | ` | | (6,308) | · | | | l |
| 3429.81 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC5 | 612/16/2020 | 06/10/2021 . | 1,931 | 23,019,288 | | 911,523 | 30,082 | | | 1,469,98 | 1 | | (251,726) | | | | |
| SPX/CS/211210/3668.10- | | Annual Exh 5 | | Barclays Bank PLC | | | | | | | | | | | | | | | | | 1 |
| 3943.28 | Insurance | Reserves | Equity | (L | 312/16/2020 | 12/10/2021 . | 1,889 | 7 , 447 , 357 | 3943.28 | 267,433 | 11,044 | | | 366,67 | 1 | | (57,562 | | | | l |
| SPX/CS/210924/3298.46- 3545.84 | Indexed Universal Lite | Reserves | Equity | Wells Fargo Bank, Na KB1H1DSPRFMYMCUEXTO | 12/16/2020 | 00/24/2021 | 1.701 | 6.031.403 | 3545 . 84 | 293.786 | 15.639 | | 1, 177, 255 | 364.98 | , | | (81.486) | J | | | i |

| | | | | | Showing | all Option | s Cans F | loors Colla | ars Swans | and Forwa | rds Onen a | as of Curre | ent Stateme | ent Date | | | | | | | |
|---|-------------------------------------|------------------------------|----------------|--|---|------------------|-----------------|--------------------|-----------------|---|---|----------------|-------------------|----------------|----------------------|---------------------------------------|-----------------------|----------------|-----------------------|----------------|--------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| · | _ | | - | _ | | | | | | Cumulative | | | | | | | | | | | |
| | | | | | | | | | | 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 | | | Effectiveness |
| | Used for | | Type(s) | | | Date of | l | | Rate or | discounted | discounted | | Book/ | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of Diale(a) | Freshanna Carretamanto | Tuesda | Maturity | Number | National | Index | Premium | Premium (Descived) | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | Detential | Refer- | and at |
| Description | Generation or Replicated | Exhibit Identifier | Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | | or Expiration | of Contracts | Notional Amount | Received (Paid) | (Received) Paid | (Received) Paid | Year Income | Carrying Value | Code Fair Valu | Increase/ (Decrease) | Change in B./A.C.V. | zation)/ Accretion | Hedged Item | Potential Exposure | ence Entity | Quarter-end (b) |
| SPX/CS/210910/3339.19- | | e Annual Exh 5 | (a) | or Central Cleaninghouse | Date | Expiration | Contracts | Amount | (Palu) | Palu | Palu | income | value | Code Fall Valu | (Decrease) | B./A.C.V. | Accretion | item | Exposure | Enuty | (D) |
| 3547.89 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06 | XZS5412/16/2020 | 09/10/2021 | 534 | 1,894,224 | 3547.89 | 77,015 | 4,330 | | | 97,0 | 4 | | (22,545) | | | | |
| SPX/CS/211110/3545.53- | Indexed Universal Life | e Annual Exh 5 |]=,=::, | | | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | | | | | |
| 3767.13 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06 | XZS5412/16/2020 | 11/10/2021 | 385 | 1,448,759 | 3767 . 13 | 51,114 | 2,316 | | | 66,2 | 3 | | (12,054) | | | | |
| SPX/CS/210924/3298.46- | | | | | 10 (40 (0000 | 00/04/0004 | | 4 575 040 | 2504.0 | 05 440 | 0.400 | | 40.040 | | _ | | (40.007) | | | | |
| 3504.60 SPX/CS/210825/3443.62- | Insurance | . Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA7QC | JXC5612/16/2020 | 09/24/2021 | 449 | 1,575,010 | 3504.6 | 65, 140 | 3,468 | | | 80,8 | | | (18,067) | | | | |
| 3658.85 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06 | XZS5412/16/2020 | 08/25/2021 | 384 | 1,403,977 | 3658.85 | 53.780 | 3,218 | | | 70.3 | 12 | | (16,804) | | | | |
| SPX/CS/210610/3190.14- | | e Annual Exh 5 | | | | | | | 3501.24 / | | ,_, | | | | | | | | | | |
| 3405.47 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QC | JXC5612/16/2020 | 06/10/2021 | 1,764 | 21,826,873 | 3405.47 | 984,281 | 24,812 | | | 1,700,1 | 8 | | (246, 190) | | | | |
| SPX/CS/211215/3694.62- | | e Annual Exh 5 | | 0 T + D W00 D0 W | 00,000 | 40/45/005 | 255 | 4 040 : | | | | | 20 2 |] | _ | | /0.0== |] | | | |
| 3916.30 SPX/CS/210423/2836.74- | Insurance | Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XK | CSX0612/17/2020 | 12/15/2021 | 258 | 1,010,405 | 3916.3 | 30,208 | 1, 142 | | | 40,3 | 5 | | (6,322) | | | | |
| 3050.04 | Insurance | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, Na KB1H1DSPRFMYMCU | FXT0912/16/2020 | 04/23/2021 | 1,651 | 5.035.891 | 3050.04 | 286,277 | 35,785 | | | 351,2 | 15 | | (187,658) | | | | |
| SPX/CS/210610/3190.14- | | | | No in the interest in the inte | 7,100 1 1112/ 10/2020 | 11.04/ 20/ 2021 | 1,001 | | 3437.81 / | | | | | | | | | | | | |
| 3501.18 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QC | JXC5612/16/2020 | 06/10/2021 | 316 | 11,363,940 | 3501.18 | 456,867 | 6,295 | | 31,023 | 799,7 | 8 | | (96,824) | | | | |
| SPX/CS/210910/3339.19- | | | | | | | | | | | | | | | _ | | | | | | |
| 3564.78 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06 | XZS5412/16/2020 | 09/10/2021 | 1,458 | 5, 198, 982 | 23564.78 | 226,395 | 12,729 | | | 285,7 | 27 | - | (66,274) | | | | |
| SPX/AVGCS/211110/10/35 45.53-3810.10 | Indexed Universal Life | e Annual Exh 5 Reserves | . Equity | Barclays Bank PLC (LG5GSEF7VJP5170U | K557312/16/2020 | 11/10/2021 | 174 | 663,702 | 3810.1 | 26,337 | 1, 193 | | | 38.8 | :1 | | (6,211) | | | | |
| SPX/CS/210709/3185.04- | | e Annual Exh 5 | Lquity | Bank of | 13575127 107 2020 | 11/10/2021 | | | | 20,007 | , 150 | | | | '' | | (0,211) | | | | |
| 3424.16 | Insurance | Reserves | Equity | America, Nati B4TYDEB6GKMZ003 | 1MB2712/16/2020 | .07/09/2021 | 2,047 | 7,010,522 | 3424.16 | 361,221 | 26,899 | | | 458 , 1 | 0 | | (140,789) | | | | |
| SPX/CS/210525/2955.45- | Indexed Universal Life | e Annual Exh 5 | | Wells Fargo Bank, | | | | | 3354.44 / | | | | | | | | | | | | |
| 3243.61 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYMCU | FXT0912/16/2020 | 05/25/2021 | 277 | 12,301,173 | | 729,881 | (5,614) |) | | 1,409,9 | 0 | | (142,318) | · | | | |
| SPX/CS/211213/3663.46- 3883.27 | Indexed Universal Lite | e Annual Exh 5 Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XK | CSX0612/17/2020 | 12/13/2021 | 149 | 1,657,626 | 3585.09 / | 72,679 | 3,760 | | | 96,1 | '2 | | (19,804) | | | | |
| SPX/CS/210810/3360.47- | | | . Equity | Odim dat bank Hoodbadii 310xii | 00/0012/ 1// 2020 | 12/10/2021 | 140 | 1,037,020 | 0000.27 | 72,073 | | | | ,,, , , , , | - | | (13,004) | | | | |
| 3612.84 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06 | XZS5412/16/2020 | 08/10/2021 | 1,863 | 6,731,443 | 3612.84 | 318,815 | 20,381 | | 187,795 | 412,9 | 12 | | (106, 358) | | | | |
| SPX/CS/210525/2955.45- | Indexed Universal Life | | | Wells Fargo Bank, | | | | | 3184.5 / | | | | | | | | | | | | |
| 3154.93 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYMCU | FXT0912/16/2020 | 05/25/2021 | 2,560 | 24,462,984 | | 1,043,955 | 39,690 | | | 1,668,0 | 19 | | (315,319) | ŀ | | | |
| SPX/CS/210525/2955.45- 3177.63 | Indexed Universal Life | e Annual Exh 5 Reserves | Earri tu | Wells Fargo Bank, NaKB1H1DSPRFMYMCU | FXT0912/16/2020 | 05/25/2021 | 1,622 | 21,922,544 | 3162.33 / | 909,372 | 27,931 | | | 1,439,4 | | | (233,799) | | | | |
| SPX/CS/211210/3668.10- | | | . Equity | Barclays Bank PLC | 1 | 03/23/2021 | | | 3177.00 | | 21,301 | | | , 409,4 | N | | (200,199) | | | | |
| 3915.70 | Insurance | Reserves | Equity | (L | K5573 12/16/2020 | 12/10/2021 | 2,095 | 8,201,708 | 3915.7 | 272,518 | 11,254 | | 929,970 | 369,4 | 1 | | (58,657) | | | | |
| SPX/AVGCS/210924/25/32 | | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | |
| 98.46-3544.75 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYMCU | FXT0912/16/2020 | 09/24/2021 | 341 | 1,210,222 | 3544.75 | 64,280 | 3,422 | | | 82,5 | 8 | | (17,829) | ŀ | | | |
| SPX/CS/211124/3629.65- 3856.50 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Faui ty | MorganStanley 87GCMVDQLFKA7QC | JXC56 12/16/2020 | 11/24/2021 | 403 | 1,555,626 | 3856.5 | 50,493 | 2, 189 | | | 67,7 | | | (11,399) |] | | | |
| SPX/CS/211008/3477.13- | | | Equity | Goldman Sachs | UNUJU12/ 10/2020 | 11/24/2021 | 403 | 1,000,020 | | | ∠, 189 | | ,30,423 | 01,1 | | · [| (11,399) | <u> </u> | | | |
| 3712.06 | Insurance | . Reserves | . Equity | Intern 784F5XWPLTWKTBV | 3E58412/16/2020 | 10/08/2021 | 2,453 | 9, 105, 089 | 3712.06 | 366, 172 | 18,507 | | | 469,0 | 8 | | (96,496) | | | | |
| SPX/CS/211025/3465.39- | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | | | | | [| | | |
| 3681.98 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06 | XZS5412/16/2020 | 10/25/2021 | 244 | | 3681.98 | 33,781 | 1,609 | | | 43,0 | 2 | | (8,394) | ļ | | | |
| SPX/CS/210825/3443.62- 3676.72 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | 3E58412/16/2020 | 08/25/2021 | 1,328 | 4,882,022 | 3676.72 | 201, 160 | 12,035 | | | 262,6 | 7 | | (62,854) | | | | |
| SPX/CS/210810/3360.47- | | | . Equity | III.GIII/64F3AWPL WK B\ | ULJ0412/ 10/2020 | 00/23/2021 | | 4,882,022 | | 201, 160 | 12,035 | | 123,791 | 202,6 | " [| · [| (02,854) | <u> </u> | | | |
| 3595.70 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06 | XZS5412/16/2020 | 08/10/2021 | 502 | 1,806,436 | 3595.7 | | 5, 149 | | 251,743 | 104,0 | 2 | | (26,870) | | | | |
| SPX/CS/210723/3215.63- | | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | [| | | |
| 3432.68 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYMCU | FXT0912/16/2020 | 07/23/2021 | 1,275 | 4,375,500 | 3432.68 | 203,374 | 14,095 | | | 255,6 | 0 | | (73,820) | ŀ | | | |
| SPX/CS/211025/3465.39- | | e Annual Exh 5 | Earli to | Marganetan lay 0700UUDU EVA700 | IV0EC 40.46.40000 | 10/05/0004 | 007 | 0 050 005 | 0700 00 | 147 704 | 7 000 | | 100 540 | 400.0 | , l | | (00.700) | | | | |
| 3700.06 | Insurance | . Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA7QC Bank of | JXC5612/16/2020 | 10/25/2021 | 987 | 3,653,085 | 3700.06 | 147,791 | | | | 188,0 | 4 | · · · · · · · · · · · · · · · · · · · | (36,722) | | | | |
| 3400.03 | Insurance | Reserves | Equity | America, Nati B4TYDEB6GKMZ003 | 1MB2712/16/2020 | 07/09/2021 | 1,520 | 5, 166, 618 | 3400.03 | 242,235 | 18,039 | | 484,916 | 306,4 | 0 | L | (94,413) | L | | | |
| SPX/CS/210910/3339.19- | | |] ,=, | Wells Fargo Bank, | | | , | | | , | | | | | | | | | | | |
| 3589.63 | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYMCU | FXT0912/16/2020 | 09/10/2021 | 1,975 | 7,089,842 | 3589.63 | 339,097 | 19,066 | | 1,142,770 | 427,8 | 1 | | (99,266) | ļ | | | |
| SPX/AVGCS/210423/25/28 | | | | Wells Fargo Bank, | TVT00 40 (40 (0000 | 04/00/0004 | 645 | 055 000 | 0050 05 | 44.040 | F 400 | | 0.055 | | | | (00.000) |] | | | |
| 36.74-3052.65 | Insurance | Reserves | I Equity | Na KB1H1DSPRFMYMCU | FATUSE 1 12/16/2020 | 04/23/2021 | 215 | 655.206 | 3052.65 | 41.010 | 5.126 | 1 | 8.055 | 46.3 | n I | 1 | (26.882) | | | 1 | |

| | | | | | Showing a | all Options | s Caps F | loors Colla | ars Swans | and Forwa | rds Open a | s of Curre | nt Stateme | nt Date | | | | | | | |
|--|-------------------------------------|----------------------------|----------|--|--------------|---------------|-------------|-------------|-------------------|----------------------|-------------------|------------|------------|-----------------|----------------|------------------|-------------------|------------------------|-----------|---------------|-------------------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative | | | | | | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | Tatal | C | A ali a tana a a t | | Credit | Hedge |
| | Hedged, Used for | | Type(s) | | | Date of | | | Price, Rate or | of Un- discounted | Un- discounted | | Book/ | | Unrealized | Total Foreign | Current Year's | Adjustment to Carrying | | Quality of | Effectiveness at Inception |
| | Income | Schedule/ | Type(s) | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | - | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Value | | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/210709/3185.04- | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | | | | | | • | | |
| 3495.58 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 12/16/2020 | 07/09/2021 . | 186 | 650 , 474 | 3495.58 | 42,119 | 3, 137 | | 21,956 | 53,70 | 7 | | (16,416 |) | | | |
| SPX/CS/210723/3215.63- 3457.33 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 | 12/16/2020 | 07/23/2021 . | 1,934 | 6,686,269 | 3457 . 33 | 341,878 | 23,695 | | 189,556 | 430,76 | | | (124,093 | , | | | |
| SPX/CS/211110/3545.53- | | | Equity | Barclavs Bank PLC | 12/ 10/ 2020 | 0172072021 . | | 0,000,203 | | | 20,030 | | 100,000 | | , | | (124,030 | / | | | |
| 3785.02 | Insurance | Reserves | Equity | (L G5GSEF7VJP5170UK5573 | 12/16/2020 | 11/10/2021 . | 3,268 | 12,368,121 | 3785.02 | 458,837 | 20,789 | | 325, 195 | 605,50 | 5 | | (108 , 208 |) | | | |
| SPX/CS/210423/2836.74- | | | | DVD DADADA SAGONIO SAG | 40 /40 /0000 | 0.4 /00 /0004 | 440 | 4 050 470 | 2005 04 | 00.044 | 0.004 | | 45.045 | 04.70 | | | (40.004) | | | | |
| 3035.31 | Insurance | Reserves e Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 12/16/2020 | 04/23/2021 . | 413 | 1,252,170 | 3035.31 | 66,911 | | | 45,345 | 81,70 | 1 | | (43,861) |) | | | |
| 3587.30 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 12/16/2020 | 08/10/2021 . | 1,205 | 4,321,477 | 3587.3 | 186,701 | 11,935 | <u> </u> | 482,247 | 240,97 | 7 L | L | (62,284 | J | | | |
| SPX/CS/210510/2929.80- | | e Annual Exh 5 | '=, | | | | | | | | - | | | | | | | | | | |
| 3134.89 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 12/16/2020 | 05/10/2021 . | 378 | 1, 184, 043 | 3134.89 | | 6,777 | | | 76,85 | 1 | | (35,574 |) | | | |
| SPX/CS/211210/3663.46- 3883.41 | Indexed Universal Life | e Annual Exh 5 Reserves | Earri tu | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 12/17/2020 | .12/10/2021 | 284 | 1, 102,888 | 3883.41 | 34, 123 | 1,309 | | 25,064 | 45,01 | , | | (7.045 | | | | |
| SPX/CS/211124/3629.65- | | | Equity | Barclays Bank PLC | 12/ 1// 2020 | 12/10/2021 . | 204 | 1, 102,000 | | 4, 120 | | | 23,004 | 43,01 | | | (7,245 | / | | | |
| 3901.92 | Insurance | Reserves | Equity | (L | 12/16/2020 | 11/24/2021 . | 2,002 | 7,810,707 | 3901.92 | 293,757 | 12,733 | | 211,905 | 397,43 | 1 | | (66,316 |) | | | |
| SPX/AVGCS/210610/10/31 | | | | | | | | | | | | | | | | | | | | | |
| 90.14-3433.15 SPX/CS/211110/3545.53- | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 12/16/2020 | 06/10/2021 . | 180 | 618,862 | 3433 . 15 | 36,372 | 3,203 | | 15,784 | 43,78 | 3 | | (16,734 |) - | | | |
| 3811.47 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC (LG5GSEF7VJP5170UK5573 | 12/16/2020 | 11/10/2021 . | 1,894 | 7,220,487 | 3811.47 | 295,713 | 13,398 | | 209,583 | 387,21 | 1 | | (69,738 |) | | | |
| SPX/CS/211217/3709.41- | | e Annual Exh 5 | | Wells Fargo Bank, | | ,, 202. | | ,220, 10. | | | | | | | | | | , | | | |
| 3931.97 | Insurance | Reserves | Equity | NaKB1H1DSPRFMYMCUFXT09 | 12/23/2020 | 12/17/2021 . | 214 | | 3931.97 | 26,246 | 228 | | 19,419 | 33,23 | 1 | | (4,711) |) | | | |
| SPX/CS/211220/3709.41- | | e Annual Exh 5 | F: 4 | Wells Fargo Bank, | 10 /00 /0000 | 10 /00 /0001 | 170 | 600 007 | 2024 07 | 04 550 | 105 | | 10,000 | 07.04 | , | | (0.007 | | | | |
| 3931.97 SPX/CS/211217/3722.48- | Insurance | Reserves e Annual Exh 5 | Equity | Na KB1H1DSPRFMYMCUFXT09 Wells Fargo Bank, | 12/23/2020 | 12/20/2021 . | 176 | | 3931.97 | 21,559 | 185 | | 16,000 | 27,31 | · | | (3,837 | / | | | |
| 3943.37 | Insurance | Reserves | Equity | NaKB1H1DSPRFMYMCUFXT09 | 12/23/2020 | 12/17/2021 . | 168 | 662,486 | 3943.37 | 20, 160 | 175 | | 14,916 | 25,67 | 3 | | (3,619 |) | | | |
| SPX/CS/221223/3703.06- | | | | Bank of | | | | | | | | | | | | | | | | | |
| 4277.03 | Insurance | Reserves | Equity | America, Nati B4TYDEB6GKMZ0031MB27 | 12/24/2020 | 12/23/2022 . | 1 , 125 | 4,810,930 | 4277.03 | 283,694 | 797 | | 247,834 | 360,86 | 3 | | (24,362) |) | | | |
| SPX/AVGCS/211223/25/37 03.06-3962.27 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC (LG5GSEF7VJP5170UK5573 | 12/24/2020 | 12/23/2021 . | 375 | 1,484,523 | 3962.27 | 44,463 | 253 | | 33,095 | 65,48 | 1 | | (7,723 | , | | | |
| SPX/CS/211223/3703.06- | | | Equity | Goldman Sachs | | | | | 4314.06 / | | 200 | | | 90, 10 | · | | | / | | | |
| 3846.74 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 12/24/2020 | 12/23/2021 . | 251 | 2,826,751 | 3846.74 | 134, 123 | 437 | | 15,562 | 170,88 | 9 | | (13,354 |) | | | |
| SPX_INDU_NDX/ARBCS/211 | | _ | F 14 | Wells Fargo Bank, | 40 (04 (0000 | 40 (00 (0004 | 004 047 | 0.070.000 | 7.0 | 00, 400 | 007 | | 07 400 | 04.00 | | | (0.005) | | | | |
| 223/25/0.00%-7.00% SPX/CS/211223/3703.06- | Insurance | Reserves e Annual Exh 5 | Equity | Na KB1H1DSPRFMYMCUFXT09 Goldman Sachs | 12/24/2020 | 12/23/2021 . | 981,947 | 6,873,629 | 7.0 | 36,420 | 207 | | 27 , 108 | 31,80 | ' | | (6,325 | · | | | |
| 3865.50 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 12/24/2020 | 12/23/2021 . | 155 | 598,754 | 3865.5 | 14,373 | 82 | | 10,698 | 17,96 | 9 | | (2,496) | | | | |
| SPX/AVGCS/211223/25/37 | Indexed Universal Life | e Annual Exh 5 | | Barclays Bank PLC | | | | | | | | | | | | | | | | | |
| 03.06-4064.39 | Insurance | Reserves | Equity | (L | 12/24/2020 | 12/23/2021 . | 157 | 638,709 | 4064.39 | 22, 127 | 126 | | 16,470 | 34,55 | 9 | | (3,843 | | | | |
| SPX/CS/211223/3/03.06- 4110.40 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Bank of America.NatiB4TYDEB6GKMZ0031MB27 | 12/24/2020 | 12/23/2021 | 3.627 | 14.906.983 | 4110.4 | 691.728 | 3,930 | | 514.866 | 950.34 | | | (120,142 | , | | | |
| SPX/CS/221223/3703.06- | | e Annual Exh 5 | - Lyuity | Goldman Sachs | 12/ 27/ 2020 | | , UZI | | | | | | | | ´ [| | (120, 142 | | | | |
| 4202.97 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 12/24/2020 | 12/23/2022 . | 650 | 2,732,986 | 4202.97 | 149,353 | 420 | | 130,474 | 187, 17 | 7 | | (12,826 |) | | | |
| SPX/CS/221223/3703.06- | | e Annual Exh 5 | F | Bank of | 10 (04 (0000 | 10 (00 (0000 | 4 050 | E 000 010 | 4000 7 | 000 070 | 4 000 | | 000 001 | 400 40 | . | | /00.050 | J | | | |
| 4388.74 SPX/CS/211223/3703.06- | Insurance | Reserves e Annual Exh 5 | Equity | America,Nati B4TYDEB6GKMZ0031MB27 Wells Fargo Bank, | 12/24/2020 | 12/23/2022 . | 1,353 | 5,938,912 | 4388.74 | 380,272 | 1,068 | | 332,204 | 493,43 | · | | (32,656) | | | | |
| 3809.71 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT09 | 12/24/2020 | 12/23/2021 . | 361 | 1,374,795 | 3809.71 | 22,855 | 130 | | 17,011 | 27,90 | 5 | | (3,969) | | | | |
| SPX/CS/211124/3703.06- | | e Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 3878.96 | Insurance | Reserves | Equity | Intern | 12/24/2020 | 11/24/2021 . | 162 | 626 , 903 | 3878.96 | 16,119 | 100 | | 11,628 | 20,45 | 3 | | (3,047) | | | | |
| SPX/CS/211223/3703.06- 4036.34 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Bank of America,Nati B4TYDEB6GKMZ0031MB27 | 12/24/2020 | 12/23/2021 . | 3,927 | 15,849,383 | 4036.34 | 653,527 | 3,713 | | 486,432 | | . | | (113,507 | , | | | |
| SPX/CS/221223/3703.06- | | | . Lquity | Goldman Sachs | 12/ 24/ 2020 | 12/20/2021 . | , عدر الكور | 13,043,303 | | | ,,,,,,,, | | 400,402 | 0/4,44 | , | | (110,307 | · | | | |
| 4739.92 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 12/24/2020 | 12/23/2022 . | 298 | 1,412,522 | 4739.92 | 100,580 | 283 | | 87,866 | 135,86 | | | (8,637) | | | | |
| | Indexed Universal Life | | <u></u> | Wells Fargo Bank, | 40.00 | 40.000.000 | | | | | | | | | .] | | | | | | |
| 3990.05 SPX/AVGCS/211223/25/37 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT09 Barclays Bank PLC | 12/24/2020 | 12/23/2021 . | 303 | 1,207,255 | 3990.05 | 45, 121 | 256 | | 33,584 | 59, 14 | · | | (7,837) | · | | | |
| 03.06-3972.04 | Indexed Universal Life | Reserves | Equity | (L G5GSEF7VJP5170UK5573 | 12/24/2020 | 12/23/2021 | 609 | 2.419.872 | 3972.04 | 73.893 | 420 | | 55.000 | 109 48 | , | | (12.834) | J | | | |

| | | | | | 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 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) | | | | | | | | Strike | Cumulative Prior Year(s) Initial Cost | Current Year Initial Cost of | | | | | | | | | Credit | Hedge |
| | Hedged, Used for | | Type(s) | | | Date of | | | Price, Rate or | of Un- discounted | Un- discounted | | Book/ | | Unrealized | | Current Year's | Adjustment to Carrying | | of | at Inception |
| | Income | Schedule/ | of Dial/(a) | Fushanas Cauntamant. | Tueste | Maturity | Number | National | Index | Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | Detential | Refer- | and at |
| Description | Generation or Replicated | Exhibit Identifier | Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | or Expiration | of Contracts | Notional Amount | Received (Paid) | (Received) Paid | (Received) Paid | Year Income | Carrying Value | Code Fair Valu | e (Decrease) | Change in B./A.C.V. | zation)/ Accretion | Hedged Item | Potential Exposure | ence Entity | Quarter-end (b) |
| SPX/CS/211223/3703.06- | | Annual Exh 5 | (a) | Goldman Sachs | Date | Ехрітаціон | Contracts | Amount | (Faiu) | Faiu | Faiu | IIICOIIIE | value | Code Fall Valu | e (Decrease) | B./A.C.V. | Accretion | пеш | Exposure | Littly | (0) |
| 3836.77 | Insurance | Reserves | . Equity | Intern 784F5XWPLTWKTBV3E5 | 34 12/24/2020 | 12/23/2021 . | 167 | 640,337 | 3836.77 | 13,028 | 74 | | | 16,0 | 75 | | (2,263) | | | | |
| SPX/CS/211223/3703.06- 4064.11 | | Annual Exh 5 Reserves | Emil +u | Wells Fargo Bank, Na | 912/24/2020 | 12/23/2021 | 792 | 3,219,401 | 4064 . 11 | 140,007 | | | 104,210 | 188,6 | 20 | | (24,317) | | | | 1 |
| SPX/CS/211223/3703.06- | Insurance Indexed Universal Life | Annual Exh 5 | . Equity | Goldman Sachs | 19 12/24/2020 | 12/23/2021 . | 192 | 3,219,401 | | 140,007 | /90 | | | 100,0 | 30 | | (24,317) | | | | |
| 4075.59 SPX/CS/211124/3703.06- | Insurance | Reserves Annual Exh 5 | . Equity | Intern | 3412/24/2020 | 12/23/2021 . | 682 | 2,781,005 | 4075.59 | 123, 114 | 700 | | 91,636 | 166 , 6 | 59 | | (21,383) | | | | |
| 4147.43 SPX/CS/211223/3703.06- | Insurance | Reserves | . Equity | Intern | 3412/24/2020 | 11/24/2021 . | 1, 133 | 4,698,625 | 4147 . 43 | 225,564 | 1,397 | | 162,713 | 318,0 | 12 | | (42,641) | | | | |
| 4008.56 SPX/CS/211223/3703.06- | InsuranceIndexed Universal Life | Reserves Annual Exh 5 | . Equity | Na KB1H1DSPRFMYMCUFXT0 | 912/24/2020 | 12/23/2021 . | 564 | 2,262,520 | 4008.56 | 88,327 | 502 | | 65,743 | 116 ,5 | 09 | | (15,341) | | | | |
| 3962.27 SPX/CS/221223/3703.06- | Insurance | Reserves Annual Exh 5 | . Equity | NaKB1H1DSPRFMYMCUFXT0 | 912/24/2020 | 12/23/2021 . | 3,425 | 13,572,526 | 3962.27 | 469,202 | 2,666 | | 349,235 | 612,5 | 03 | | (81,492) | | | | |
| 4813.98 SPX/CS/211223/3703.06- | Insurance | Reserves | . Equity | Intern | 3412/24/2020 | 12/23/2022 . | 165 | 793,265 | 4813.98 | 56,773 | 159 | | 49,596 | 77,1 | 05 | | (4,875) | | | | |
| 3980.79 SPX/CS/211223/3703.06- | Insurance | Reserves | . Equity | Intern | 3412/24/2020 | 12/23/2021 . | 187 | 742,563 | 3980.79 | 27 , 131 | 154 | | 2,470,227 | 35,4 | 35 | | (4,712) | | | | |
| 3953.02 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E5 | 3412/24/2020 | 12/23/2021 | 148 | 583,723 | 3953.02 | 19,791 | 112 | | 16,466 | 25,5 | 70 | | (3,437) | | | | |
| SPX/CS/211223/3703.06- 3934.50 | Insurance | Annual Exh 5 Reserves | . Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT0 | 912/24/2020 | 12/23/2021 . | 3,002 | 11,809,789 | 3934.5 | 374,673 | 2, 129 | | 278,876 | 484,5 | 93 | | (65,074) | | | | |
| SPX/CS/211223/3703.06- 3878.96 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7QOJXC | 6612/24/2020 | 12/23/2021 . | 143 | 555,559 | 3878.96 | 13,923 | 79 | | 10,363 | 17,9 | 11 | | (2,418) | | | | |
| SPX/CS/211223/3703.06- 4147.49 | Insurance | Annual Exh 5 Reserves | . Equity | Goldman Sachs Intern | 3412/24/2020 | 12/23/2021 . | 1,973 | 8, 182,913 | 4147 . 49 | 397,384 | 2,258 | | 295,780 | 551,8 | 32 | | (69,019) | | | | |
| 03.06-4008.56 | Insurance | Annual Exh 5 Reserves | Equity | Barclays Bank PLC (L G5GSEF7VJP5170UK557 | 312/24/2020 | 12/23/2021 | 445 | 1,783,636 | 4008.56 | 57,917 | 329 | | 43, 109 | 87,6 | 65 | | (10,059) | | | | |
| | Insurance | Annual Exh 5 Reserves | . Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT0 | 912/24/2020 | 12/23/2021 . | 2,552,141 | 19,779,093 | 7.75 | 100,748 | 572 | | 74,988 | 90,4 | 41 | | (17,498) | | | | |
| SPX/CS/211124/3703.06- 3869.01 | Insurance | Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | 3412/24/2020 | 11/24/2021 . | 174 | 672,229 | 3869.01 | 16,434 | 102 | | 11,855 | 20,8 | 15 | | (3, 107) | | | | |
| SPX/CS/211223/3703.06- 3953.02 | Insurance | Annual Exh 5 Reserves | . Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT0 | 912/24/2020 | 12/23/2021 . | 9,401 | 37, 163, 595 | 3953.02 | 1,246,210 | 7,081 | | 942,308 | 1,627,9 | 31 | | (216,446) | | | | |
| SPX/CS/221223/3703.06- 4561.41 | Insurance | Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | 3412/24/2020 | 12/23/2022 . | 147 | 669,243 | 4561.41 | 46, 160 | 130 | | 40,325 | 61,2 | 63 | | (3,964) | | | | |
| SPX/CS/211223/3703.06- 3925.24 | Insurance | Annual Exh 5 Reserves | . Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT0 | 912/24/2020 | 12/23/2021 . | 409 | 92,385,850 | 3925.24 / 3980.79 | 3,341,168 | 18,984 | | 676,071 | 4,395,6 | 601,367,780 | | (580,305) | | | | |
| SPX/CS/211124/3703.06- 4079.41 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | . Equity | Goldman Sachs Intern | | 11/24/2021 . | 374 | 1,525,419 | 4079.41 | 67,295 | 417 | | 48,544 | 92,6 | | | (12,722) | | | | |
| SPX_INDU_NDX/ARBCS/211 223/25/0.00%-5.25% | Indexed Universal Life Insurance | Annual Exh 5 Reserves | . Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT0 | 912/24/2020 | 12/23/2021 . | 1, 157, 407 | 6,076,387 | 5.25 | 35,447 | 201 | | 26,384 | 28,9 | 24 | | (6, 157) | | | | |
| SPX/AVGCS/211223/25/37 03.06-3999.30 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | . Equity | Barclays Bank PLC (LG5GSEF7VJP5170UK557 | | 12/23/2021 | 411 | 1,644,089 | 3999.3 | | 299 | | 39,186 | 79,2 | | | (9, 144) | | | | |
| SPX/CS/211229/3727.04- 3941.45 | | Annual Exh 5 Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX(| | 12/29/2021 | 180 | | 3941.45 | | | | 16,436 | 26,6 | | | (3,396) | | | | |
| SPX/CS/211228/3735.36- 3959.48 | Indexed Universal Life Insurance | Annual Exh 5 Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX(| | 12/28/2021 | 239 | 946,316 | 3959.48 | | (252) | | 22,434 | 36,5 | | | (4,653) | | | | |
| SPX/CS/211231/3756.07- 3981.43 | | Annual Exh 5 Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX(| | 12/31/2021 | 475 | | 3981.43 | | 59,047 | | 45, 164 | 71,8 | | | (8,601) | | | | |
| SPX/CS/220110/3824.68- 3996.58 | | | Equity | BNP PARIBAS 549300WCGB70D06XZS | | 01/10/2022 | 387 | 1,545,737 | 3996.58 | | 37,425 | | 29,166 | 43,0 | | | (4,949) | | | | |
| SPX/CS/220110/3824.68- 4208.51 | | | . Equity | Goldman Sachs Intern | | 01/10/2022 | 289 | 1,216,382 | 4208.51 | | 53,393 | | 41,611 | 63,1 | | | (7,060) | | | ************ | |
| SPX/CS/211210/3824.68- 3996.91 | Indexed Universal Life | Annual Exh 5 | | Barclays Bank PLC | | 12/10/2021 | 2.314 | | 4208.51 | | 223,502 | | | | | | | | | | |
| SPX_INDU_NDX/ARBCS/220 | | Reserves Annual Exh 5 | Equity | | | | | 9, 250, 105 | | | | | 169,669 | 258,9 | | | (32,314) | | | *********** | |
| 110/10/0.00%-5.25% | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS | 401/08/2021 | 01/10/2022 | 968,025 | 5,082,131 | 5.25 | ļ | 27,976 | | 21,802 | 21,9 | 33(2,343 | J | (3,699) | | | | <u> </u> |

| | | | | | 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 | | | | | | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | 0 | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of Un- | | | | | Total | Current | Adjustment | | Credit | Hedge |
| | Hedged, Used for | | Type(s) | | | Date of | | | Price, Rate or | of Un- discounted | discounted | | Book/ | | Unrealized | Total Foreign | Current Year's | to Carrying | | Quality of | Effectiveness at Inception |
| | Income | Schedule/ | of | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) ´ | or Central Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | ` Paid ´ | ` Paid ´ | Income | Value | Code Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/AVGCS/220110/10/38 | | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | |
| 24.68-4092.41 SPX/CS/220110/3824.68- | Insurance | Reserves e Annual Exh 5 | Equity | Na KB1H1DSPRFMYMCUFXT09 . | 01/08/2021 | 01/10/2022 . | 373 | 1,527,842 | 4092.41 | | 45, 121 | | 35, 164 | 54 , 185 | 15,031 | | (5,966) | | | | |
| 3934.83 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 01/08/2021 | 01/10/2022 . | 422 | 1,660,441 | 3934.83 | | 27 , 115 | | 21, 131 | 31,035 | | | (3,585) | | | | |
| SPX/CS/220110/3824.68- | | | 1-1-17 | Goldman Sachs | | | | ,, | | | , | | | | | | | | | | |
| 4140.22 | Insurance | Reserves | . Equity | Intern 784F5XWPLTWKTBV3E584 | 01/08/2021 . | 01/10/2022 . | 559 | 2,315,528 | 4140.22 | | 89,840 | | 70,015 | 105,505 | 27,545 | | (11,880) | | | | |
| SPX/CS/230110/3824.68- 4962.40 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Emilitus | BNP PARIBAS 549300WCGB70D06XZS54 . | 01/08/2021 | .01/10/2023 | 224 | 1,111,039 | 4962.4 | | 79,295 | | 70,570 | 91,675 | 17,608 | | (5,228) | | | | |
| SPX/CS/230110/3824.68- | | e Annual Exh 5 | . Equity | BNP PARIBAS | 01/00/2021 | 01/10/2023 . | 224 | 1,111,039 | 4902.4 | | | | | 91,073 | 17,000 | | (3,220) | | | | |
| 4341.01 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 01/08/2021 | 01/10/2023 | 401 | 1,741,524 | 4341.01 | | 95, 132 | | 84,665 | 107,540 | 18,681 | | (6,272) | ļļ. | | | |
| SPX/CS/220110/3824.68- | | e Annual Exh 5 | L' | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 4092.41 SPX/CS/220110/3824.68- | Insurance | Reserves | . Equity | Intern | 01/08/2021 . | 01/10/2022 . | 3,738 | 15,297,942 | 4092.41 | | 527,564 | | 411, 146 | 617,325 | 159,522 | | (69,761) | | | | |
| 4245.39 | Indexed Universal Life | e Annual Exh 5 Reserves | . Equity | Goldman Sachs Intern 784F5XWPLTWKTBV3E584 | 01/08/2021 | .01/10/2022 | 553 | 2,346,785 | 4245.39 | | 108.460 | | 84,526 | 128,702 | 34,584 | | (14,342) | | | | |
| SPX/AVGCS/220110/10/38 | | | Lquity | Wells Fargo Bank, | | 10171072022 | | | | | | | D+, 020 | 120,702 | | | (14,042) | | | | |
| 24.68-4158.79 | Insurance | Reserves | . Equity | NaKB1H1DSPRFMYMCUFXT09 . | 01/08/2021 | 01/10/2022 . | 366 | 1,523,861 | 4158.79 | | 50,312 | | 39,209 | 60,764 | 17, 105 | | (6,653) | | | | |
| SPX/CS/211210/3824.68- | | | F 4 | Goldman Sachs | 04 /00 /0004 | 10/10/0001 | 074 | 1 144 040 | 4040 40 | | E0 C44 | | 20.444 | 60.07 | 10 754 | | (7.000) | | | | |
| 4219.43 SPX/CS/220110/3824.68- | Insurance | Reserves e Annual Exh 5 | Equity | Intern 784F5XWPLTWKTBV3E584 | 01/08/2021 | 12/10/2021 . | 271 | 1, 144,840 | 4219.43 | | 50,641 | | 38,444 | 60,074 | 16,754 | | (7,322) | | | | |
| 3973.08 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 01/08/2021 | 01/10/2022 . | 223 | | 3973.08 | | 18,972 | | 14,786 | 21,735 | 5,271 | | (2,509) | | | | |
| SPX/CS/220110/3824.68- | Indexed Universal Life | e Annual Exh 5 | ' ' | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 4054.16 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 01/08/2021 . | 01/10/2022 . | 135 | 548 , 294 | 4054 . 16 | | 16,863 | | | 19,567 | 4,934 | | (2,230) | | | | |
| SPX/CS/230110/3824.68- 4417.51 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 . | 01/08/2021 | 01/10/2023 . | 1,092 | 4,825,134 | 4417.51 | | 283,868 | | 252,635 | 323,358 | 58,207 | | (18,717) | | | | |
| SPX/CS/211210/3824.68- | | e Annual Exh 5 | Lquity | Goldman Sachs | | | 1,032 | | | | 200,000 | | 202,000 | 020,000 | 50,201 | | (10,717) | | | | |
| 4283.64 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 01/08/2021 | 12/10/2021 . | 12,615 | 54,037,678 | 4283.64 | | 2,576,440 | | 1,955,895 | 3,068,273 | 864,330 | | (372,497) | | | | |
| SPX/CS/230110/3824.68- | | | | DVD DADADA | 0.1 (0.0 (0.0.0.1 | 0.4 /40 /0000 | 005 | 4 007 504 | 4500.04 | | 074 004 | | 044 505 | 200 000 | 50 400 | | (47.004) | | | | |
| 4532.64 SPX/CS/220110/3824.68- | Insurance | Reserves e Annual Exh 5 | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . Goldman Sachs | 01/08/2021 . | 01/10/2023 . | 935 | 4,237,584 | 4532.64 | | 271,394 | | 241,535 | 309,987 | 56,486 | | (17,894) | | | | |
| 4121.09 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 01/08/2021 | .01/10/2022 | 299 | 1,230,362 | 4121.09 | | 45,675 | L | 35,596 | 53,586 | 13,951 | | (6,040) | l | | | |
| SPX/CS/220110/3824.68- | Indexed Universal Life | e Annual Exh 5 | , | Goldman Sachs | | | | | | | | | | | | | , | | | | |
| 4168.97 | Insurance | Reserves | . Equity | Intern 784F5XWPLTWKTBV3E584 | 01/08/2021 . | 01/10/2022 . | 4,021 | 16,762,803 | 4168.97 | | 688,955 | | | 811,402 | 213,548 | | (91, 102) | | | | |
| SPX/CS/220110/3824.68- 3962.73 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 01/08/2021 | 01/10/2022 | 216 | 857,356 | 3962.73 | | 17,212 | | 13,414 | 19,687 | 4,751 | | (2,276) | | | | |
| SPX/CS/220110/3824.68- | | e Annual Exh 5 | . Lyurty | Goldman Sachs | | | 10 | | | | | | | 19,007 | ,7,751 | | | | | | |
| 4283.82 | Insurance | Reserves | Equity | Intern | 01/08/2021 . | 01/10/2022 . | 1,321 | 5,657,165 | 4283.82 | | 273,250 | | 212,952 | 324,888 | 87,771 | | (36, 132) | | | | |
| SPX/CS/220110/3824.68- | | e Annual Exh 5 | F | DAID DADLDAG FA0000W00D70D00V7054 | 04 /00 /0004 | 04/40/0000 | 007 | 000 470 | 4000.05 | | 04 004 | | 10 100 | 04.000 | F 000 | | (0.700) | | | | |
| 4006.35 SPX/CS/220107/3824.68- | Insurance | Reserves e Annual Exh 5 | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . Goldman Sachs | 01/08/2021 | 01/10/2022 . | 207 | | 4006.35 | | 21,081 | | 16,429 | 24,260 | 5,966 | | (2,788) | | | | |
| 4054.16 | Insurance | Reserves | . Equity | Intern | 01/08/2021 . | 01/07/2022 . | 141 | 571,813 | 4054.16 | | 17,532 | | 13,631 | 20 , 405 | 5,211 | | (2,338) | L | | | |
| SPX/CS/220110/3824.68- | | e Annual Exh 5 | ' ' | Goldman Sachs | | | | , , | | | , | | | , | , | | | | | | |
| 4197.59 | Insurance | Reserves | Equity | Intern | 01/08/2021 . | 01/10/2022 . | 373 | 1,567,644 | 4197.59 | | 67,562 | | 52,653 | 80,005 | 21,377 | | (8,934) | | | | |
| SPX/AVGCS/220110/10/38 24.68-4102.31 | Indexed Universal Life | e Annual Exh 5 Reserves | . Equity | Wells Fargo Bank, NaKB1H1DSPRFMYMCUFXT09 . | 01/08/2021 | 01/10/2022 . | 920 | 3,775,223 | 4102.31 | | 113,687 | | 88,600 | 136,79 | 38, 137 | | (15,033) | | | | |
| SPX/CS/220110/3824.68- | | e Annual Exh 5 | Lquity | Goldman Sachs | | 1/ 10/ 2022 . | | ,113,223 | | | 110,007 | | | 130,79 | , 107 | | (15,000) | | | | |
| 4063.72 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 01/08/2021 . | 01/10/2022 . | 3,067 | 12,463,252 | 4063.72 | | 395,305 | | 308,073 | 459,697 | 116,664 | | (52,272) | | | | |
| SPX/CS/220110/3824.68- | | e Annual Exh 5 | F 14 | Goldman Sachs | 04 (00 (000 : | 04 /40 /000 | 20.00: | 04 440 415 | | | 0 405 075 | | 0 000 4 | | | | (450.000 | | | | |
| 4111.53 SPX/AVGCS/220110/10/38 | Insurance | Reserves e Annual Exh 5 | . Equity | Intern | 01/08/2021 . | 01/10/2022 . | 22,964 | 94,416,448 | 4111.53 | | 3,425,342 | | 2,669,470 | 4,014,285 | 1,041,881 | | (452,938) | | | | |
| 24.68-4130.65 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT09 | 01/08/2021 | 01/10/2022 | 395 | 1,631,639 | 4130.65 | | 51,820 | | 40,385 | 62,332 | 17,365 | | (6,852) | | | | |
| SPX_INDU_NDX/ARBCS/220 | Indexed Universal Life | e Annual Exh 5 | , | | | | | | | | | | | | | | | | | | |
| 110/10/0.00%-7.00% | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 01/08/2021 . | 01/10/2022 . | 1,636,552 | 11,455,864 | 7.0 | | 59,080 | | 46,042 | 48 , 119 | (3, 149) |) | (7,812) | - | | | |
| SPX/CS/230110/3824.68- 4455.75 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 01/08/2021 | 01/10/2023 . | 226 | 1,005,961 | | | 61,221 | | 54,485 | 69,710 | 12,525 | | (4,037) | | | | |
| SPX/CS/230110/3824.68- | | | Lquity | DN 1 ATTENO | | 01/10/2023 . | 220 | 1,005,901 | | | ,,221 و | | , 400 بدر | | 12,323 | | | | | | |
| 4687.30 | Insurance | Reserves | Equity . | BNP PARIBAS 549300WCGB70D06XZS54 | 01/08/2021 | 01/10/2023 | 400 | 1.876.521 | 4687.3 | | 128 . 466 | l | 114.331 | 147.44 | 27 . 446 | | (8.470) | l | | 1 | |

| | | | | | Showing | all Option | s Cans F | loors Colla | ars Swans | and Forwa | rds Open a | s of Curre | nt Stateme | nt Date | | | | | | | |
|--|-----------------------------|--------------------------|---|--|----------------------|------------------|-----------------|--------------------|----------------------|--------------------|--------------------|--|-------------------|-----------------|-------------------------|---------------------|-----------------------|----------------|-----------------------|----------------|--------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| , | _ | | | ľ | | ' | | ŭ | ., | Cumulative | | | | | " | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | Credit | Hedge |
| | Hedged, | | T (-) | | | D-tf | | | Price, | of Un- | Un- | | D I-/ | | Library a library 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 | Schedule/ Exhibit | Of Diok(a) | Evahanga Counterparty | Trada | Maturity | Number | National | Index | Premium (Passived) | Premium (Premium) | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | Detential | Refer- | and at |
| Description | Generation or Replicated | Identifier | Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | or Expiration | of Contracts | Notional Amount | Received (Paid) | (Received) Paid | (Received) Paid | Year Income | Carrying Value | Code Fair Value | Increase/ (Decrease) | Change in B./A.C.V. | zation)/ Accretion | Hedged Item | Potential Exposure | ence Entity | Quarter-end (b) |
| SPX/CS/211210/3824.68- | | Annual Exh 5 | (a) | Goldman Sachs | Date | Expiration | Contracts | Amount | (Faiu) | Faiu | Faiu | income | value | Code Fall Value | (Decrease) | B./A.C.V. | Accietion | item | Exposure | ⊏⊓uty | (b) |
| 4172.71 | Insurance | Reserves | . Equity | Intern 784F5XWPLTWKTBV3E5 | 8401/08/2021 | 12/10/2021 | 482 | 2,011,260 | 4172.71 | | 82,589 | | 62,697 | 97,692 | 27,043 | | (11,941) | l | | | |
| SPX_INDU_NDX/ARBCS/220 | Indexed Universal Life | e Annual Exh 5 | ,, | Wells Fargo Bank, | | | | , , | | | , , , | | , | , | , | | , , , | | | | |
| | Insurance | Reserves | . Equity | Na KB1H1DSPRFMYMCUFXT | 0901/08/2021 | 01/10/2022 . | 2,350,877 | 18,219,297 | 7.75 | | 91,214 | | 71,086 | 75,672 | (3,480) |) | (12,061) | | | | |
| SPX/CS/220110/3824.68- | | | | Goldman Sachs | | 0.4.440.40000 | 44 000 | 40 507 700 | 4000.05 | | 4 000 000 | | 4 070 000 | 4 004 750 | 407.400 | | (045, 070) | | | | |
| 4082.85 SPX/CS/220107/3803.79- | Insurance | Reserves Annual Exh 5 | . Equity | Intern 784F5XWPLTWKTBV3E5 Wells Fargo Bank, | 8401/08/2021 | 01/10/2022 | 11,896 | 48,567,728 | 4082.85 | | 1,633,330 | | 1,272,902 | 1,904,752 | 487,400 | | (215,978) | ······ | | | |
| 4032.02 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT | 0901/13/2021 | .01/07/2022 | 139 | | 4032.02 | | 17,518 | | 13,717 | 20.403 | 5.093 | | (2,208) | | | | |
| SPX/CS/220114/3768.25- | | e Annual Exh 5 | | The state of the s | | 1.0 1, 01, 2022 | | | | | | | | | ,0,000 | | | | | | |
| 3994.35 | Insurance | Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX | 0601/20/2021 | 01/14/2022 | 722 | 2,883,921 | 3994.35 | | 97,513 | | 78,398 | 108 , 145 | 21,012 | | (10,380) | | | | |
| SPX/CS/220120/3851.85- | | Annual Exh 5 | | | | | | | | | | | | | | | | | | | |
| 4082.96 | Insurance | Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX | 0601/20/2021 | 01/20/2022 . | 155 | 633,799 | 4082.96 | | 19,791 | | | 21,974 | 4,255 | | (2,072) | ······ | | | |
| SPX/CS/220125/3855.36- 4242.25 | Indexed Universal Lite | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC | 56 01/25/2021 | 01/25/2022 | 511 | 2, 168, 945 | 4242.25 | | 97 . 453 | | 80,031 | 108,247 | 19,653 | | (8,859) | | | | |
| SPX/CS/211223/3855.36- | | | . Equity | Goldman Sachs | 3001/23/2021 | 01/25/2022 | 311 | 2, 100,940 | 4242.23 | | | | | 100,247 | 19,000 | | (0,009) | | | | |
| 4318.00 | Insurance | Reserves | Equity | Intern | 8401/25/2021 | 12/23/2021 | 581 | 2,509,803 | 4318.0 | | 123, 249 | | 99,053 | 135,650 | 24,725 | | (12,325) | | | | |
| SPX_INDU_NDX/ARBCS/220 | Indexed Universal Life | | , | | | | | | | | , , | | | , | , , | | , , , | | | | |
| 125/25/0.00%-7.00% | Insurance | Reserves | Equity | Credit Suisse E58DKGMJYYYJLN8C38 | 6801/25/2021 | 01/25/2022 | 1,452,238 | 10,165,666 | 7.0 | | 52,716 | | 43,292 | 41,311 | (6,613) |) | (4,792) | | | | |
| SPX/CS/220125/3855.36- | | Annual Exh 5 | | | 50 04 (05 (0004 | 0.4 /05 /0000 | 0.400 | 00 404 504 | 4000 04 | | 4 000 004 | | 4 000 405 | 4 704 000 | 201 200 | | (440.050) | | | | |
| 4202.34 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC | 5601/25/2021 | 01/25/2022 . | 9, 160 | 38,491,501 | 4202.34 | | 1,609,934 | | | 1,794,638 | 331,062 | | (146,358) | ····· | | | |
| SPX/CS/230125/3855.36- 4569.28 | Indexed Universal Life | Annual Exh 5 Reserves | Equity | Goldman Sachs Intern 784F5XWPLTWKTBV3E5 | 8401/25/2021 | 01/25/2023 | 748 | 3,418,593 | 4569.28 | | 221,238 | | 201,518 | 242,285 | 31,075 | | (10,029) | | | | |
| SPX/AVGCS/220125/25/38 | | e Annual Exh 5 | . Equity | Barclays Bank PLC | 04 | | | | | | | | 201,010 | 2,200 | | | (10,020) | · | | | |
| 55.36-4125.24 | Insurance | Reserves | . Equity | (L | 7301/25/2021 | 01/25/2022 . | 321 | 1,325,048 | 4125.24 | | 40,432 | | | 43,289 | 6,532 | | (3,676) | | | | |
| SPX/CS/220125/3855.36- | Indexed Universal Life | Annual Exh 5 | | | | | | | | | | | | | | | | | | | |
| 4231.26 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC | 5601/25/2021 | 01/25/2022 | 993 | 4,202,918 | 4231.26 | | 185, 120 | | 152,026 | 206,097 | 37,806 | | (16,829) | ŀ | | | |
| SPX/CS/211223/3855.36- 4038.49 | | | F | BNP PARIBAS 549300WCGB70D06XZS | 04 /05 /0004 | 10/00/0001 | 101 | 527 , 585 | 4038.49 | | 13,498 | | 10,848 | 14,997 | 0.040 | | (1.050) | | | | |
| SPX/CS/220125/3855.36- | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS | 5401/25/2021 | 12/23/2021 . | 131 | | 4038.49 | | 13,498 | | 10,848 | 14,997 | 2,849 | | (1,350) | ······ | | | |
| 4173.43 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7QOJXC | 5601/25/2021 | 01/25/2022 | 551 | 2,298,612 | 4173.43 | | 90,543 | | 74,357 | 100,947 | 18,635 | | (8,231) | | | | |
| SPX/CS/220125/3855.36- | Indexed Universal Life | e Annual Exh 5 | | | | 1 | | | | | | | | | | | | | | | |
| 3994.51 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS | 5401/25/2021 | 01/25/2022 . | 271 | 1,080,861 | 3994.51 | | 21,772 | | 17,880 | 24,076 | 4,284 | | (1,979) | | | | |
| SPX/CS/220125/3855.36- | | | | | | 04 (05 (00 - | | 4 000 :== | | | 70 | | | | ., | | /0 | | | | |
| 4154.15 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7QOJXC | 5601/25/2021 | 01/25/2022 | 448 | 1,862,176 | | | 70,236 | | 57,680 | 78,214 | 14,364 | | (6,385) | ŀ | | | |
| SPX/CS/230125/3855.36- 4375.83 | Indexed Universal Life | Annual Exh 5 Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC | 5601/25/2021 | 01/25/2023 . | 404 | 105,058,080 | 4144.51 / 4375.83 | | 3,890,889 | | 87,922 | 4,342,165 | 800,593 | | (349,318) | | | | |
| SPX/CS/220125/3855.36- | | Annual Exh 5 | . Lyurty | mor ganotarriey or comyball NA7400AC | | | | 100,000,000 | 1070.00 | | 0,000,000 | | | | | | (070,010) | | | | |
| 3966.39 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7QOJXC | 5601/25/2021 | 01/25/2022 | 1,402 | 5,559,595 | 3966.39 | | 90,895 | | 74,645 | 101,010 | 18,379 | | (8,263) | | | | |
| SPX/CS/230125/3855.36- | | | | Goldman Sachs | | | | | 1 | | | | | | | | | | | | |
| 4934.86 | Insurance | Reserves | . Equity | Intern 784F5XWPLTWKTBV3E5 | 8401/25/2021 | 01/25/2023 . | 289 | 1 , 428 , 184 | 4934.86 | | 104,659 | | | 112,989 | 13,074 | | (4,744) | ŀ | | | |
| SPX_INDU_NDX/ARBCS/220 125/25/0.00%-7.75% | Indexed Universal Life | _ | Equity | Credit Suisse E58DKGMJYYYJLN8C38 | 6801/25/2021 | 01/25/2022 | 1,401,414 | 10,860,959 | 7.75 | | 54,375 | | 44,654 | 43,648 | (5,783) | | (4,943) | | | | |
| SPX/AVGCS/220125/25/38 | | Reserves Annual Exh 5 | . Equity | Credit Suisse E58DKGMJYYYJLN8C38 Barclays Bank PLC | | 01/23/2022 | 1,401,414 | 10,000,939 | | | 76, 4ن | | | 43,048 | | , | (4,943) | · | | | |
| 55.36-4163.79 | Insurance | Reserves | . Equity | (L G5GSEF7VJP5170UK55 | 7301/25/2021 | 01/25/2022 | 536 | 2,232,615 | 4163.79 | | 73,325 | | 60,216 | 78,419 | 11,760 | | (6,666) | | | | |
| SPX/CS/220125/3855.36- | | Annual Exh 5 | 1 | Bank of | | | | ,, | | | | | | | | | | | | | |
| 4318.09 | Insurance | Reserves | . Equity | America, Nati B4TYDEB6GKMZ0031ME | 2701/25/2021 | 01/25/2022 . | 1,758 | 7,589,031 | 4318.09 | | 377,411 | | 309,941 | 417,230 | 74, 129 | | (34,310) | ļ | | | |
| SPX_INDU_NDX/ARBCS/220 | | Annual Exh 5 | F 14 | C 414 O : FEODYOU PARK # 12000 | 04 (05 (000) | 04 (05 (0000 | 4 004 550 | 7 004 105 | | | 44 400 | | 00.705 | 20 540 | (0.051) | J | (0.740) | | | | |
| 125/25/0.00%-5.25% SPX/CS/220125/3855.36- | Insurance | Reserves Annual Exh 5 | . Equity | Credit Suisse E58DKGMJYYYJLN8C38 | 6801/25/2021 | 01/25/2022 . | 1,394,559 | 7,321,435 | 5.25 | | 41, 139 | | 33,785 | 30,549 | (6,851) |) | (3,740) | · | | | |
| 4004.95 | Indexed Universal Life | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS | 5401/25/2021 | 01/25/2022 | 151 | 605,828 | 4004.95 | | 13,005 | | 10,680 | 14,396 | 2,573 | | (1, 182) | | | | |
| SPX/CS/220125/3855.36- | | | | O TO O TO | | | | | | | | | 10,000 | | 2,070 | | (1,102) | | | | |
| 4115.60 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS | 5401/25/2021 | 01/25/2022 . | 12,468 | 51,311,793 | | | 1,735,282 | | 1 , 454 , 858 | 1,944,932 | 367,403 | | (157 , 753) | ļ | | | |
| SPX/CS/230125/3855.36- | | | | Goldman Sachs | | | | | 4491.49 / | | | | 1 | | | | | | | | |
| 5011.97 | Insurance | Reserves | . Equity | Intern | 8401/25/2021 | 01/25/2023 . | 187 | 2,588,593 | 5011.97 | | 170,603 | | 62,946 | 185,613 | 22,744 | | (7,733) | · | | | |
| SPX/AVGCS/220125/25/38 55.36-4135.10 | Indexed Universal Life | Reserves | Earlitu | Barclays Bank PLC (L G5GSEF7VJP5170UK55 | 79 01/05/0001 | 01/25/2022 | 824 | 3.408.936 | 4135.1 | | 106.219 | | 87.231 | 113.669 | 17.106 | | (9.656) | | | | |
| 1 JU . 30-4 133 . IU | I IIISUI MICE | | Equity | | ra I U I / 25 / 2021 | U 1/23/2022 | | a.408.93b | | | | | | | | | | | | | |

| | | | | | 01 | | | | | | | | | -4 D-4- | | | | | | | |
|--|--|--|--------------------------|--|--------------|---------------------------|--------------|----------------------------------|--|---|---|-----------------|-------------------------------|-----------------|---|---|---|---|-----------|---|---|
| - | | | 1 4 | | Snowing a | all Options | s, Caps, Fi | oors, Colla | | | | | nt Stateme | | 1 47 | 40 | 40 | 20 | 04 | 22 | 20 |
| 1 | 2 Description | 3 | 4 | 5 | ь | / | 8 | 9 | 10 | 11 Cumulative Prior Year(s) | 12 Current Year Initial | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | 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 | | Exposure | Entity | (b) |
| SPX/CS/230125/3855.36- | | e Annual Exh 5 | | Goldman Sachs | 04 (05 (0004 | 0.1 (05 (0000 | 500 | 0 500 007 | 4744.05 | | 175 500 | | 150 000 | 404 005 | 00 740 | | (7.057) | | | | |
| 4714.65 | Insurance | Reserves e Annual Exh 5 Reserves | Equity | Intern | 01/25/2021 . | 01/25/2023 . | 536 . | 2,528,387 | 4714.65 | | 175,536 | | 159,890 | 191,325 | 23,746 | | (7,957) | | | | |
| SPX/CS/220125/3855.36- | | e Annual Exh 5 | . Equity | ordening the second of the sec | | | 200 | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | |
| 4096.32 SPX/CS/220125/3855.36- | | Reserves e Annual Exh 5 | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 . Bank of | 01/25/2021 . | 01/25/2022 . | 3,424 | 14,026,139 | 4096.32 | | 447 ,516 | | 367,513 | 500,919 | 94,086 | | (40,683) | | | | |
| 4279.45 | | Reserves e Annual Exh 5 | Equity | America, Nati B4TYDEB6GKMZ0031MB27 . | 01/25/2021 . | 01/25/2022 . | 1,895 | 8, 109, 100 | 4279.45 | | 384,269 | | 315,573 | 426 , 329 | | | (34,934) | | | | |
| 4086.68 | Insurance | Reserves e Annual Exh 5 Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 . MorganStanley 87GCMVDQLFKA7Q0JXC56 . | 01/25/2021 . | 01/25/2022 . | 166 . | 16, 121,778 | 4086.68 | | 21,079 | | 17,310 | 23,472 | 4,310 | | (1,916) | | | | |
| SPX/CS/230125/3855.36- 4452.94 | | e Annual Exh 5 Reserves | Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 . | 01/25/2021 . | .01/25/2023 . | 915 | 4,074,502 | 4452.94 | | 241,965 | | 220,398 | | | | (10,968) | | | | |
| SPX/AVGCS/220125/25/38 55.36-4186.90 | Insurance | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC (L | 01/25/2021 . | 01/25/2022 . | 438 . | 1,835,454 | 4186.9 | | 62,467 | | 51,299 | 66,750 | 9,963 | | (5,679) | | | | |
| SPX/CS/220125/3855.36- 4038.49 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 . | 01/25/2021 . | 01/25/2022 . | 152 | 614,953 | 4038.49 | | 15,698 | | 12,892 | 17,469 | 3, 198 | | (1,427) | | | | |
| SPX/CS/220125/3855.36- 4024.34 | Insurance | e Annual Exh 5 Reserves e Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 01/25/2021 . | 01/25/2022 . | 147 | 592,017 | 4024.34 | | 14, 122 | | 11,621 | 15,676 | 2,837 | | (1,284) | | | | |
| 4028.85SPX/CS/220121/3853.07- | Insurance | Reserves e Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 01/25/2021 . | 12/23/2021 . | 250 | 1,008,981 | 4028.85 | | 24,679 | | 19,834 | 27 , 355 | 5, 144 | | (2,468) | | | | |
| 4084.25 SPX/CS/220121/3841.47- | Insurance | Reserves e Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 01/27/2021 . | 01/21/2022 . | 187 | 763,755 | 4084.25 | | 21,471 | | 17,689 | 26 , 447 | 6,840 | | (1,864) | | | | |
| 4071.96 SPX/CS/220128/3714.24- | | Reserves e Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 01/27/2021 . | 01/21/2022 . | 213 | 867,327 | 4071.96 | | 24,736 | | 20,379 | 30,411 | 7,823 | | (2, 148) | | | | |
| 3937.09 SPX/CS/220110/3909.88- 4070.52 | Insurance Indexed Universal Life Insurance | Reserves e Annual Exh 5 Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 . SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 02/03/2021 . | 01/28/2022 . | 170 . 247 | | 3937.09 | | 23,326 | | | 26,091 | | | (1,568) | | | | |
| SPX/CS/230210/3909.88- 4379.07 | | e Annual Exh 5 Reserves | Equity | Societe Generale OIKLU6X1B10WK7X42C15 . | 02/10/2021 | 02/10/2023 . | 577 | 2,525,587 | 4379.07 | | 127,856 | | 119, 132 | 132,627 | | | (2,986) | | | | |
| SPX/CS/220210/3909.88- 4323.79 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | 02/10/2021 . | .02/10/2022 . | 351 | 1,519,352 | 4323.79 | | 70,207 | | 60,597 | 71,889 | 4,970 | | (3,288) | | | | |
| SPX/AVGCS/220210/10/39 09.88-4237.39 | Insurance | e Annual Exh 5 Reserves | Equity | Royal Bank of Canada ES71P3U3RHIGC71XBU11 . | 02/10/2021 . | 02/10/2022 . | 204 . | 864,273 | 4237 . 39 | | 28,948 | | 24,986 | 27,970 | 377 | | (1,356) | | | | |
| SPX/CS/220210/3909.88- 4242.83 | Insurance | e Annual Exh 5 Reserves e Annual Exh 5 | Equity | Goldman Sachs Intern | 02/10/2021 . | 02/10/2022 . | 356 | 1,508,742 | 4242.83 | | 60,619 | | 52,322 | 62,818 | 5,038 | | (2,839) | | | | |
| 4154.25SPX/CS/220110/3909.88- | Insurance | Reserves e Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . Goldman Sachs | 02/10/2021 . | 02/10/2022 . | 794 . | 3,298,258 | 4154.25 | | 104,613 | | 90,294 | 110,040 | 10,326 | | (4,899) | | | | |
| 4320.42 SPX/CS/220110/3909.88- | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | Equity | Intern 784F5XWPLTWKTBV3E584 | 02/10/2021 . | 01/10/2022 . | 595 | 2,570,711 | 4320 . 42 | | 117,020 | | 99,538 | 118,911 | 7,884 | | (5,992) | | | | |
| 4291.09 SPX/CS/220110/3909.88- 4240.33 | | Reserves e Annual Exh 5 | Equity | Goldman Sachs | 02/10/2021 . | 01/10/2022 . | 680 . | 2,916,297 | 4291.09 | | 127,015 | | 108,040 | 129,785 | | | (6,504) | | | | |
| 9PX/CS/230210/3909.88- 4515.91 | Insurance Indexed Universal Life Insurance | Reserves e Annual Exh 5 Reserves | Equity | Intern | 02/10/2021 . | 01/10/2022 . | 367 . | 1,557,450 | 4240.33 4495.76 / 4515.91 | | 61,751 | | | | 5, 146 | | (3, 162) | | | | |
| SPX/AVGCS/220210/10/39 09.88-4192.54 | | e Annual Exh 5 Reserves | Equity | Royal Bank of Canada ES71P3U3RH1GC71XBU11 . | 02/10/2021 | 02/10/2023 . | 1,430 | 4,220,165 | 4192.54 | | 131,057 | | 113, 119 | | 29,004 | | (6, 138) | | | | |
| SPX/CS/220210/3909.88- 4007.63 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 02/10/2021 . | .02/10/2022 . | 320 | 1,281,036 | 4007.63 | | 18,247 | | 15,749 | 19,353 | 1,961 | | (855) | | | | |
| SPX/CS/220110/3909.88- 4272.11 | Insurance | Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | 02/10/2021 . | 01/10/2022 . | 250 | 1,065,912 | 4272.11 | | 44,972 | | 38,254 | 46,088 | 3,418 | | (2,303) | | | | |
| SPX/AVGCS/220210/10/39 09.88-4203.12 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Royal Bank of Canada ES71P3U3RH1GC71XBU11 . | 02/10/2021 . | 02/10/2022 . | 578 . | 2,428,899 | 4203 . 12 | | 76,821 | | 66,306 | 74,579 | 1,356 | | (3,598) | | | | |

| | | | | | 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 | | | | | | | | | | | |
| | | | | | | | | | | Prior | Current | | | | | | | | | | |
| | Description | | | | | | | | 0 | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of Un- | | | | | Total | Current | Adjustment | | Credit | Hedge |
| | Hedged, Used for | | Type(s) | | | Date of | | | Price, Rate or | of Un- discounted | discounted | | Book/ | | Unrealized | Total Foreign | Current Year's | to Carrying | | Quality of | Effectiveness at Inception |
| | Income | Schedule/ | of | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) ´ | 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/220210/3909.88- | | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | |
| 4050.31 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 02/10/2021 | 02/10/2022 . | 335 | 1,355,049 | 4050.31 | | 26,815 | | 23, 145 | 28,478 | 2,918 | | (1,256) | | | | |
| SPX/CS/220210/3909.88- 4212.90 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 02/10/2021 | 02/10/2022 . | 461 | 1,940,737 | 4212.9 | | 72,766 | | 62,807 | 75,879 | 6,520 | | (3,408) | | | | |
| SPX/AVGCS/220210/10/39 | | | Equity | Royal Bank of | | | | ,040,707 | | | | | | ,0,070 | | | (0,400) | | | | |
| 09.88-4164.02 | Insurance | Reserves | Equity | Canada ES71P3U3RH1GC71XBU11 . | 02/10/2021 | 02/10/2022 . | 508 | 2, 115, 206 | 4164.02 | | 61,569 | | 53, 142 | 59,928 | 1,242 | | (2,883) | | | | |
| SPX/CS/220210/3909.88- | | e Annual Exh 5 | F 14 | BNP PARIBAS 549300WCGB70D06XZS54 . | 00 (40 (0004 | .02/10/2022 | 005 | 4 047 005 | 4404.00 | | 00.400 | | 04 040 | 00.000 | 0.040 | | (4.004) | | | | |
| 4134.69 SPX_INDU_NDX/ARBCS/220 | Insurance | Reserves e Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 02/10/2021 | 02/ 10/2022 . | 295 | 1,217,995 | 4134.69 | | 36 , 166 | | 31,216 | 38,083 | 3,612 | | (1,694) | | | | |
| 210/10/0.00%-6.50% | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 02/10/2021 | 02/10/2022 | 4,289,639 | 27,882,654 | 6.5 | | 145, 419 | | 125,515 | 109,699 | (28,909) |) | (6,810) | <u> </u> | | | |
| SPX/CS/220210/3909.88- | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | |
| 4022.48 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 02/10/2021 | 02/10/2022 . | 1,204 | 4,842,321 | 4022.48 | | 78,603 | | 67,845 | 83,331 | 8,409 | | (3,681) | | | | |
| SPX/CS/220204/3886.83- 4120.04 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, Na KB1H1DSPRFMYMCUFXT09 . | 02/10/2021 | 02/04/2022 | 258 | 1,062,970 | 4120.04 | | 34,371 | | 29,586 | 35,397 | 2,663 | | (1,637) | | | | |
| SPX/CS/220210/3909.88- | | | Equity | No in the intrinsic A to the | | | 200 | ,002,070 | | | | | 20,000 | | 1,000 | | (1,007) | | | | |
| 4232.45 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 . | 02/10/2021 | 02/10/2022 . | 5,690 | 24,082,878 | 4232 . 45 | | 934, 170 | | 806,309 | 982,012 | 91,592 | | (43,749) | | | | |
| SPX/CS/220210/3909.88- | | | F: 4 | Manager Law 0700M/D0LEV/1700 M050 | 00/40/0004 | 00/10/0000 | 10 040 | 40 407 007 | 4170.0 | | 1 440 000 | | 1 045 000 | 4 507 440 | 151 400 | | (67 500) | | | | |
| 4173.80 | Insurance | Reserves e Annual Exh 5 | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 | 02/10/2021 | 02/10/2022 . | 10,342 | 43, 167, 297 | 4173.8 | | 1,443,222 | | 1,245,686 | 1,527,119 | 151,486 | | (67,589) | | | | |
| 210/10/0.00%-5.25% | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . | 02/10/2021 | 02/10/2022 . | 1,250,017 | 6,562,589 | 5.25 | | 35,875 | | 30,965 | 26,302 | (7,893 |) | (1,680) | | | | |
| SPX/CS/220210/3909.88- | | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | |
| 4203.12 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 | 02/10/2021 | 02/10/2022 . | 15,389 | 64,681,318 | 4203 . 12 | | 2,345,977 | | 2,024,880 | 2,472,639 | 236,529 | | (109,867) | | | | |
| SPX/CS/220110/3909.88- 4054.24 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 02/10/2021 | 01/10/2022 . | 145 | 588 , 558 | 4054.24 | | 12,090 | | | | 1,204 | | (619) | | | | |
| SPX_INDU_NDX/ARBCS/220 | | e Annual Exh 5 | Lquity | Royal Bank of | 02/ 10/2021 | 01/10/2022 | 143 | | | | 12,000 | | | 12,070 | 1,204 | | (013) | | | | |
| 210/10/0.00%-7.75% | Insurance | Reserves | Equity | Canada ES71P3U3RH1GC71XBU11 . | 02/10/2021 | 02/10/2022 . | 1,059,709 | 8,212,745 | 7.75 | | 40,587 | | 35,032 | 31,738 | (6,948 |) | (1,901) | | | | |
| SPX_INDU_NDX/ARBCS/220 | | | F 14 | DND DADLDAG | 00 (40 (0004 | 00 (40 (0000 | 505 000 | 0 004 000 | 4.0 | | 40.000 | | 44 707 | 0.700 | (0.070) | | (000) | | | | |
| 210/10/0.00%-4.00% SPX/CS/230210/3909.88- | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS54 . Goldman Sachs | 02/10/2021 | 02/10/2022 . | 595,330 | 2,381,320 | 4.0 | | 13,633 | | 11,767 | 9,725 | (3,270) |) | (638) | | | | |
| 4691.86 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 02/10/2021 | .02/10/2023 | 423 | 1,983,749 | 4691.86 | | 132,911 | | 123,841 | 134,522 | 4,714 | | (3, 104) | l | | | |
| SPX/CS/220210/3909.88- | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | |
| 4064.37 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 . | 02/10/2021 | 02/10/2022 . | 1,260 | 5, 120, 672 | 4064.37 | | 110,048 | | 94,985 | 117,074 | 12, 180 | | (5, 154) | | | | |
| SPX/CS/220210/3909.88- 4144.47 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 | 02/10/2021 | 02/10/2022 | 5, 166 | 21,408,876 | 4144.47 | | 653 , 173 | | 563,772 | 692,040 | 69,456 | | (30,589) | | | | |
| SPX/CS/220210/3909.88- | | e Annual Exh 5 | quit; | or dominate introduction | | 10/2022 | | 1,400,070 | | | | | | | 50,400 | | (00,000) | | | | |
| 4164.02 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 . | 02/10/2021 | 02/10/2022 . | 1,401 | 5,832,711 | 4164.02 | | 190, 262 | | 164,220 | 200,526 | 19, 175 | | (8,910) | | | | |
| SPX/CS/220210/3909.88- | | e Annual Exh 5 | Emil to | Goldman Sachs | 00/10/0001 | 00/10/0000 | 005 | 1 400 047 | 4070 00 | | 04 004 | | E0 045 | 60.00 | 4 774 | | (0.004) | | | | |
| 4279.86 SPX/CS/220210/3909.88- | Insurance | Reserves e Annual Exh 5 | Equity | Intern 784F5XWPLTWKTBV3E584 | 02/10/2021 | 02/10/2022 . | 335 | 1,433,317 | 4279.86 | | 61,804 | | 53,345 | 63,684 | 4,774 | | (2,894) | | | | |
| 4291.16 | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7QQJXC56 . | 02/10/2021 | 02/10/2022 . | 1,426 | 6, 117, 231 | 4291.16 | | 267, 203 | | 230,631 | 276,645 | 21,956 | | (12,514) | | | | |
| SPX/CS/230210/3909.88- | | e Annual Exh 5 | | Goldman Sachs | | | | | | | | | | | | | | | | | |
| 4632.03 | Insurance | Reserves | Equity | Intern | 02/10/2021 | 02/10/2023 . | 478 | 2,216,120 | 4632.03 | | 143,289 | | 133,511 | 145,953 | 6,009 | | (3,346) | | | | |
| SPX/CS/220214/3934.83- 4170.92 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Goldman Sachs Intern | 02/17/2021 . | 02/14/2022 . | 254 | 1,059,414 | 4170.92 | | 32,250 | | 28,435 | 33,058 | 1,703 | | (896) | | | | |
| SPX/CS/220211/3934.83- | | e Annual Exh 5 | - Lyuity | Goldman Sachs | | 17/2022 . | 2J4 | | | | , 250 | | 20,403 | | 1,703 | | (090) | | | | |
| 4170.92 | Insurance | Reserves | Equity | Intern 784F5XWPLTWKTBV3E584 | 02/17/2021 | 02/11/2022 . | 199 | | 4170.92 | | 25,281 | | 22,264 | 25,890 | 1,317 | | (708) | | | | |
| SPX/CS/220215/3934.83- | | e Annual Exh 5 | F | Goldman Sachs | 00/47/0004 | 00/45/0000 | 000 | 040.007 | 4470 00 | | 05 770 | | 00 700 | 00 11 | | | /344 | | | | |
| 4170.92 SPX/CS/220218/3906.71- | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | Equity | Intern | 02/17/2021 . | 02/15/2022 . | 203 | | 4170.92 | | 25,779 | | 22,738 | 26,417 | 1,352 | | (714) | | | | |
| 4141.11 | Insurance | Reserves | Equity | Na | 02/24/2021 . | 02/18/2022 . | 546 | 2,261,046 | 4141.11 | | 71,471 | | 64,365 | 73,224 | 2,354 | | (601) | l | | | |
| SPX/CS/220218/3913.97- | | e Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | |
| 4148.81 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT09 . | 02/24/2021 . | 02/18/2022 . | 133 | 551,792 | 4148.81 | | 17,301 | | | 17,697 | 542 | | (145) | | | | |
| SPX/CS/220225/3829.34- 4192.98 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Bank of America,Nati B4TYDEB6GKMZ0031MB27 | 02/25/2021 | 02/25/2022 . | 1,387 | 5,814,377 | 4192.98 | | 251,700 | | 230,369 | | 39,263 | | | | | | |
| SPX/CS/220225/3829.34- | | | quity | Wells Fargo Bank, | | | | | | | 251,700 | | 200,009 | 250,300 | | | | | | | |
| 4116.54 | Insurance | Reserves | Equity | Na KB1H1DSPRFMYMCUFXT09 | 02/25/2021 | .02/25/2022 | 192 | | 4116.54 | | 28.940 | | 33.324 | 33.324 | 4.384 | | | | | | |

| | | | | | | | | | |) - I F | | | | | | | | | | | | |
|---|--|--|------------|---------------------------------------|---|--------------|---------------------|--------------|--------------|--------------------------------------|---|---|------------|-------------------|--------------|-----------------------|--------------|-------------------------------|---------------------------------------|-----------|-----------------------------------|--|
| 4 | | 1 2 | 4 | 1 | | nowing a | all Options | s, Caps, F | oors, Colla | rs, Swaps a | | rds Open a | s of Curre | ent Stateme | | 47 | 10 | 10 | 20 | 04 | 22 | - 22 |
| | 2 Description | 3 | 4 | | 5 | 6 | / | 8 | 9 | 10 | 11 Cumulative Prior Year(s) | Current Year Initial | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | of Item(s) Hedged, Used for Income | Schedule/ | Type(s) of | | | | Date of Maturity | Number | | Strike Price, Rate or Index | Initial Cost of Un- discounted Premium | Cost of Un- discounted Premium | Current | Book/ Adjusted | | Unrealize Valuatio | n Exchange | Current Year's (Amorti- | Adjustment to Carrying Value of | | Credit Quality of Refer- | Hedge Effectiveness at Inception and at |
| Description | Generation | Exhibit | Risk(s) | | , Counterparty | Trade | or | Of Company | Notional | Received | (Received) | (Received) | Year | Carrying | Codo Fois V | Increase | | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description SPX/AVGCS/220225/25/38 | or Replicated Indexed Universal Life | e Annual Exh 5 | (a) | Barclays Bank PLC | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Va | lue (Decreas | e) B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| 29.34-4149.37 SPX/CS/230224/3829.34- | InsuranceIndexed Universal Life | . Reserves e Annual Exh 5 | Equity | (L | G5GSEF7VJP5170UK5573. | 02/25/2021 . | 02/25/2022 . | 229 | 949,070 | 4149.37 | | 32,320 | | 29,613 | | ,2725,9 | | | - | | | |
| | | | Equity | Bank of | | 02/25/2021 . | 02/24/2023 . | 606 | 2,783,284 | 4595.21 | | 187,640 | | | | ,83522, | | | | | | |
| 4145.26 | Insurance Indexed Universal Life | . Reserves e Annual Exh 5 | Equity | | B4TYDEB6GKMZ0031MB27 . | 02/25/2021 . | 02/25/2022 . | 5,092 | 21, 106, 647 | 4145.26 | | 830,617 | | 760,226 | | ,653125,0 | | - | - | | | |
| 4288.86 | Insurance Indexed Universal Life Insurance | e Annual Exh 5 | . Equity | BNP PARIBAS | OTKLU6X1B10WK7X42C15 . 549300WCGB70D06XZS54 . | 02/25/2021 . | 02/24/2023 . | 560 | 2,403,056 | 4288.86 | | 121,440 | | 116,330 | | ,40214,9 ,4844,0 | | - | | | | |
| | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | . Equity | | | 02/25/2021 | 02/23/2022 . | 759 | 3,358,629 | | | 199 , 188 | | 190,810 | | ,01024,8 | | | | | | |
| SPX/CS/220225/3829.34- 4049.48 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | BNP PARIBAS | 549300WCGB70D06XZS54 _ | 02/25/2021 | 02/25/2022 | 347 | 1,405,244 | 4049.48 | | 41,992 | | 38,433 | | ,8465,8 | | | | | | |
| SPX/CS/220225/3829.34- 4078.25 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | . Equity | Wells Fargo Bank, Na | KB1H1DSPRFMYMCUFXT09. | 02/25/2021 . | 02/25/2022 . | 1,462 | 5,963,738 | 4078.25 | | 196,551 | | 179,894 | 22 | ,87328,3 | 22 | | | | | |
| SPX/AVGCS/220225/25/38 29.34-4116.54 SPX/CS/230224/3829.34- | Insurance | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC | G5GSEF7VJP5170UK5573 | 02/25/2021 | 02/25/2022 . | 756 | 3, 110,873 | 4116.54 | | 99,837 | | 91,482 | 11 | ,58917,7 | 52 | | | | | |
| 4403.67 | Insurance | . Reserves | . Equity | Societe Generale Wells Fargo Bank, | 01KLU6X1B10WK7X42C15 . | 02/25/2021 . | 02/24/2023 . | 629 | 2,770,694 | 4403.67 | | 161 , 185 | | 154,403 | 18 | ,37620,1 | 91 | - | | | | |
| 4126.11 | InsuranceIndexed Universal Life | . Reserves e Annual Exh 5 | . Equity | Na | KB1H1DSPRFMYMCUFXT09 . | 02/25/2021 . | 02/25/2022 . | 290 | 1, 197, 203 | 4126.11 | | 45,333 | | 41,491 | 5 | ,7756,4 | 42 | - | - | | | |
| 4535.84 | Insurance | . Reserves e Annual Exh 5 | . Equity | Societe Generale Wells Fargo Bank, | 01KLU6X1B10WK7X42C15 . | | 02/24/2023 . | 616 | 2,792,139 | 4535 . 84 | | 181,507 | | 173,870 | | ,39721,8 | | - | | | | |
| 4576.06 | Insurance | . Reserves e Annual Exh 5 | Equity | Na Wells Fargo Bank, | | 02/25/2021 . | 02/25/2022 . | 156 | 711,818 | 4576.06 | | 43,364 | | 39,689 | | ,7275,3 | | - | | | | |
| 4068.67 SPX/CS/220225/3829.34- 4001.49 | Insurance | e Annual Exh 5 Reserves | Equity | BNP PARIBAS | KB1H1DSPRFMYMCUFXT09 . 549300WCGB70D06XZS54 | 02/25/2021 . | 02/25/2022 . | 2,321 . | 9,444,289 | 4068.67 | | 301,329 | | 275,792 | | ,79243,4 ,0883,6 | | | | | | |
| SPX/CS/220225/3829.34- 4202.71 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Bank of America,Nati | B4TYDEB6GKMZ0031MB27 . | 02/25/2021 | 02/25/2022 . | 4, 120 | 20,211,270 | 4231.42 / | | 898,846 | | 700,318 | 1,03 | | | | | | | |
| SPX/CS/220125/3829.34- 4195.85 | | | Equity | Barclays Bank PLC (L | G5GSEF7VJP5170UK5573. | 02/25/2021 . | 01/25/2022 | 658 | 2,761,505 | 4195.85 | | 120,722 | | 109,612 | | ,87918,1 | | | | | | |
| SPX/AVGCS/220225/25/38 29.34-4078.25 | Insurance | e Annual Exh 5 Reserves | . Equity | Barclays Bank PLC | G5GSEF7VJP5170UK5573. | 02/25/2021 . | 02/25/2022 . | 522 | 2, 130, 623 | 4078.25 | | 62,818 | | 57,421 | 7 | ,21210,3 | 94 | | | | | |
| SPX/CS/220225/3829.34- 4059.10 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves e Annual Exh 5 | Equity | SunTrust Bank Bank of | TYDOJBGJWY9T8XKCSX06 . | 02/25/2021 . | 02/25/2022 . | 4,207 | 17,075,252 | 4059.1 | | 526,755 | | 482, 115 | 60 | ,60275,8 | 46 | - | | | | |
| 4116.54 | Insurance | . Reserves e Annual Exh 5 | . Equity | America,Nati | B4TYDEB6GKMZ0031MB27 . | 02/25/2021 . | 02/25/2022 . | 15,243 | 62,749,917 | 4116.54 | | 2,299,860 | | 2, 131, 711 | 2,64 | , 276348 , 4 | 16 | - | - | | | |
| 3977.71SPX/AVGCS/220225/25/38 | InsuranceIndexed Universal Life | . Reserves e Annual Exh 5 | . Equity | BNP PARIBAS Barclays Bank PLC | 549300WCGB70D06XZS54 . | 02/25/2021 . | 02/25/2022 . | 272 | 1,079,954 | 3977.71 | | 22,977 | | 21,030 | | , 1043, 1 | | - | - | | | |
| 29.34-4106.97 | | e Annual Exh 5 | . Equity | (L | G5GSEF7VJP5170UK5573 . | 02/25/2021 . | 02/25/2022 . | 1,030 | 4,229,848 | 4106.97 | | 133,304 | | 121,935 | | ,50723,2 | | - | - | | | |
| 225/25/0.00%-7.75% SPX/CS/220225/3829.34- 4011.23 | Insurance Indexed Universal Life Insurance | . Reserves e Annual Exh 5 . Reserves | . Equity | MorganStanley BNP PARIBAS | 87GCMVDQLFKA7QOJXC56 . 549300WCGB70D06XZS54 . | 02/25/2021 . | 02/25/2022 . | 991 , 122277 | 7,681,196 | 7.75 | | 38,555 | | | | , 240 | | - | | | | |
| SPX/AVGCS/220225/25/38 29.34-4097.39 | Indexed Universal Life Insurance | | Equity | Barclays Bank PLC | G5GSEF7VJP5170UK5573 . | 02/25/2021 | 02/25/2022 . | 138 | 564,733 | | | 17,417 | | | | ,4233,0 | | | | | | |
| SPX/CS/220225/3829.34- 4231.69 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | . Equity | Wells Fargo Bank, Na | KB1H1DSPRFMYMCUFXT09 . | 02/25/2021 | 02/25/2022 . | 385 | 1,629,530 | 4231.69 | | 76,089 | | 69,641 | | ,02710,9 | | | | | | |
| SPX_INDU_NDX/ARBCS/220 225/25/0.00%-5.25% | Insurance | e Annual Exh 5 Reserves | Equity | MorganStanley | 87GCMVDQLFKA7QOJXC56 . | 02/25/2021 . | 02/25/2022 . | 1,408,220 | 7,393,155 | 5.25 | | 41,261 | | 37,764 | 3 | ,073(9,1 | 88) | | | | | |
| SPX/CS/220225/3829.34- 4087.82 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | . Equity | Barclays Bank PLC (L | G5GSEF7VJP5170UK5573 . | 02/25/2021 . | 02/25/2022 . | 10,589 | 43,287,865 | 4087.82 | | 1,463,880 | | 1,341,304 | 1,68 | ,234219,3 | 54 | | | | | |

| | | | | | | Showing a | all Ontion | c Canc E | loore Colla | re Swane | and Forwa | rde Opon a | e of Curro | ent Stateme | ont Data | | | | | | | | |
|--|------------------------|-------------------------------|----------------|-------------------------|----------------------------------|---------------|----------------|-------------|--------------|--------------|--|------------------------------------|----------------|-------------|----------|------------|-------------------------|---------------------|-----------------------|----------------|-----------------------|-----------------|--------------------|
| 1 | 2 | 3 | 4 | | 5 | Silowing a | an Options | s, υαμs, r | 1001S, COII | 115, Swaps (| 11 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| ' | Description of Item(s) | | | | 3 | U | , | O | 9 | Strike | Cumulative Prior Year(s) Initial Cost | Current Year Initial Cost of | 13 | 14 | 13 | 10 | 17 | 10 | 19 | 20 | 21 | Credit | Hedge |
| | Hedged, | | | | | | | | | Price, | of Un- | Un- | | | | | | Total | Current | Adjustment | | | |
| | Used for | | Type(s) | | | | Date of | | | Rate or | discounted | discounted | | Book/ | | | Unrealized | Foreign | Year's | to Carrying | | of [°] | at Inception |
| | Income | Schedule/ | of | | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| Description | Generation | Exhibit Identifier | Risk(s) (a) | | e, Counterparty Clearinghouse | Trade Date | Or | Of | Notional | Received | (Received) Paid | (Received) Paid | Year Income | Carrying | Codo | ir Valua | Increase/ (Decrease) | Change in B./A.C.V. | zation)/ Accretion | Hedged Item | Potential Exposure | ence Entity | Quarter-end (b) |
| SPX_INDU_NDX/ARBCS/220 | or Replicated | | (a) | or Central | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | income | Value | Code Fa | ir value | (Decrease) | B./A.C.V. | Accretion | item | Exposure | Entity | (D) |
| 225/25/0.00%-6.50% | Insurance | . Reserves | Equity | MorganStanley | . 87GCMVDQLFKA7QOJXC56 . | 02/25/2021 . | 02/25/2022 . | 4,942,483 | 32, 126, 140 | 6.5 | | 170,021 | | | | 137,091 | (32,931) | | | | | | 1 |
| SPX/CS/220225/3829.34- | | | | | | | | | | | | | | | | | | | | | | | 1 |
| 3925.07 SPX/CS/220225/3829.34- | Insurance | . Reserves ie Annual Exh 5 | . Equity | BNP PARIBAS | 549300WCGB70D06XZS54 . | 02/25/2021 . | 02/25/2022 . | 362 | 1,421,146 | 3925.07 | | 20,381 | | | | 22,942 | 2,561 | | | | | | |
| 3963.40 | Insurance | . Reserves | . Equity | BNP PARIBAS | 549300WCGB70D06XZS54 . | 02/25/2021 . | 02/25/2022 . | 220 | 872,286 | 3963.4 | | 17,024 | | | | 19,244 | 2,220 | | | | | | 1 |
| | | | , , | Barclays Bank PLC | | | | | | | | | | | | | | | | | | | 1 |
| 4710.12 | Insurance | . Reserves | . Equity | (L | . G5GSEF7VJP5170UK5573 . | 02/25/2021 . | 02/24/2023 . | 1, 102 | 5, 189, 535 | 4710.12 | | 369, 172 | | | | 410,256 | 41,084 | | | | | | |
| SPX/CS/220225/3811.15- 4039.81 | Indexed Universal Lit | ie Annual Exh 5 . Reserves | . Equity | Wells Fargo Bank, Na | . KB1H1DSPRFMYMCUFXT09 . | 03/03/2021 | 02/25/2022 . | 270 | 1,090,749 | 4039.81 | | 35,227 | | 32,610 | | 39, 131 | 3,904 | | | | | | 1 |
| SPX/CS/220301/3901.82- | | ie Annual Exh 5 | | Wells Fargo Bank, | | | | | | | | | | | | | | | | | | | |
| 4135.93 | Insurance | . Reserves | . Equity | Na | . KB1H1DSPRFMYMCUFXT09 . | 03/03/2021 . | 03/01/2022 . | 165 | 682,428 | 4135.93 | | 19,965 | | | | 22,250 | 2,285 | | | | | | |
| SPX/CS/230310/3898.81- 4678.57 | Indexed Universal Lif | ie Annual Exh 5 . Reserves | . Equity | Goldman Sachs Intern | 784F5XWPLTWKTBV3E584 . | 03/10/2021 | 03/10/2023 . | 877 | 4, 103, 177 | 4678.57 | | 266,023 | | 258,983 | | 283,242 | 17,220 | | | | | | 1 |
| SPX/CS/230310/3898.81- | | | Lquity | Goldman Sachs | 7041 3/11/11/11/11/10/304 . | 00/ 10/2021 . | 00/ 10/ 2020 . | | 4, 103, 177 | 9070.37 | | 200,023 | | | | 200,242 | 17,220 | | | | | | |
| 4483.59 | Insurance | . Reserves | . Equity | Intern | 784F5XWPLTWKTBV3E584 . | 03/10/2021 . | 03/10/2023 . | 634 | 2,840,730 | 4483.59 | | 161,059 | | | | 172,357 | 11,298 | | | | | | |
| SPX_INDU_NDX/ARBCS/220 310/10/0.00%-6.50% | Indexed Universal Lif | ie Annual Exh 5 Reserves | Emil +u | BNP PARIBAS | . 549300WCGB70D06XZS54 . | _03/10/2021 | _03/10/2022 | 4.336.099 | 28, 184, 644 | 6.5 | | 147.395 | | 139,603 | | 115,297 | (32,098) | | | | | | 1 |
| SPX/CS/220310/3898.81- | | | . Equity | Goldman Sachs | 5493001100070000072354 . | 03/10/2021 | 03/ 10/ 2022 . | 4, 330, 099 | 20, 104,044 | 0.3 | | 147,393 | | 139,003 | | 113,291 | (32,096) | | | | | | |
| 4161.98 | Insurance | . Reserves | . Equity | Intern | 784F5XWPLTWKTBV3E584 . | 03/10/2021 . | 03/10/2022 . | 145 | 602,991 | 4161.98 | | 19,883 | | 21,622 | | 21,622 | 1,739 | | | | | | 1 |
| SPX/CS/220310/3898.81- | | e Annual Exh 5 | L | | | | | | | | | | | | | | | | | | | | 1 |
| 4084.00 SPX_INDU_NDX/ARBCS/220 | Insurance | . Reserves e Annual Exh 5 | Equity | BNP PARIBAS Bank of | . 549300WCGB70D06XZS54 . | 03/10/2021 | 03/10/2022 . | 220 | | 4084.0 | | 22,594 | | 21,394 | | 24,322 | 1,729 | | | | | | |
| 310/10/0.00%-7.75% | Insurance | . Reserves | . Equity | America,Nati | . B4TYDEB6GKMZ0031MB27 . | 03/10/2021 . | 03/10/2022 . | 1,149,660 | 8,909,865 | 7.75 | | 44,607 | | | | 35,873 | (8,734) | | | | | | 1 |
| SPX/CS/220304/3768.47- | Indexed Universal Lif | ie Annual Exh 5 | | | | | | | | | | | | | | | | | | | | | 1 |
| 3994.58 | Insurance | . Reserves | Equity | BNP PARIBAS | 549300WCGB70D06XZS54 . | 03/10/2021 . | 03/04/2022 . | 147 | 587,203 | 3994.58 | | 20,276 | | | | 21,800 | 1,525 | | | | | | |
| SPX/CS/230310/3898.81- 4366.67 | Indexed Universal Lit | ie Annual Exh 5 . Reserves | . Equity | Goldman Sachs Intern | 784F5XWPLTWKTBV3E584 . | 03/10/2021 . | 03/10/2023 . | 625 | 2,728,502 | 4366.67 | | 135,451 | | | | 144,733 | 9,282 | | | | | | 1 |
| SPX/CS/220310/3898.81- | | | | Barclays Bank PLC | | | | | | | | | | | | | | | | | | | |
| 4152.23 | Insurance | . Reserves | Equity | (L | . G5GSEF7VJP5170UK5573 . | 03/10/2021 . | 03/10/2022 . | 1,594 | 6,619,727 | 4152.23 | | 212,888 | | 201,590 | | 230,519 | 17,630 | | | | | | |
| SPX/AVGCS/220310/10/38 98.81-4181.10 | Indexed Universal Lif | ie Annual Exh 5 . Reserves | Equity. | Royal Bank of Canada | ES71P3U3RHIGC71XBU11 . | 03/10/2021 . | 03/10/2022 . | 1,005 | 4,202,974 | 4181.1 | | 127,374 | | | | 137 , 163 | 9,789 | | | | | | 1 |
| SPX/CS/220210/3898.81- | | e Annual Exh 5 | . Equity | Goldman Sachs | LOTH OOGHINGOT INDUIT . | | | | ,,202,314 | | | 121,014 | | | | 101 , 103 | ,109 | | | | | | |
| 4238.72 | Insurance | . Reserves | Equity | Intern | 784F5XWPLTWKTBV3E584 . | 03/10/2021 . | 02/10/2022 . | 268 | 1, 134, 846 | 4238.72 | | 44,885 | | | | 48,806 | 3,920 | | | | | | |
| SPX/CS/220310/3898.81- 4161.98 | Indexed Universal Lif | e Annual Exh 5 | Earri tu | Wells Fargo Bank, | . KB1H1DSPRFMYMCUFXT09 . | 03/10/2021 . | 03/10/2022 . | 11 540 | 40 040 400 | 4161.98 | | 1,584,185 | | 1 510 007 | | 1 700 751 | 138,566 | | | | | | 1 |
| SPX/AVGCS/220310/10/38 | | . Reserves ie Annual Exh 5 | . Equity | Na Royal Bank of | . NO IN IDOPREMINICUEX 109. | 03/10/2021 . | 03/ 10/2022 . | 11,543 | 48,043,122 | | | 1,384,185 | | 1,519,097 | | .1,722,751 | 135,566 | | | | | | |
| 98.81-4152.23 | Insurance | . Reserves | Equity | Canada | . ES71P3U3RHIGC71XBU11 . | 03/10/2021 . | 03/10/2022 . | 466 | 1,933,693 | 4152.23 | | 54,833 | | 51,923 | | 58,900 | 4,067 | | | | | | |
| SPX/CS/230310/3898.81- | | ie Annual Exh 5 | F 14 | Goldman Sachs | 704EEVIIIDI TIII/TDV65554 | 00 (40 (0004 | 00 (40 (0000 | 645 | 0.044.400 | 4040 11 | | 470 405 | | 470 740 | | 400.010 | 44.004 | | | | | | 1 |
| 4619.11 SPX/CS/220310/3898.81- | Insurance | . Reserves ie Annual Exh 5 | . Equity | Intern Goldman Sachs | 784F5XWPLTWKTBV3E584 . | 03/10/2021 . | 03/10/2023 . | 615 | 2,841,408 | 4619.11 | | 178,435 | | | | 190,316 | 11,881 | | | | | | |
| 4268.86 | Insurance | . Reserves | Equity | Intern | 784F5XWPLTWKTBV3E584 . | 03/10/2021 . | 03/10/2022 . | 1,752 | 7,480,159 | 4268.86 | | 313,577 | | 296,934 | | 340,581 | 27,005 | | | | | | l |
| SPX/AVGCS/220310/10/38 | Indexed Universal Lif | ie Annual Exh 5 | | Royal Bank of | | | | | | | | | | | | | | | | | | | 1 |
| 98.81-4191.22 SPX/CS/220310/3898.81- | Insurance | . Reserves ie Annual Exh 5 | . Equity | Canada | . ES71P3U3RHIGC71XBU11 . | 03/10/2021 . | 03/10/2022 . | 656 | 2,748,854 | 4191.22 | | 84,639 | | | | 91,648 | 7,009 | | | | | | |
| 4039.95 | Indexed Universal Lit | . Reserves | . Equity | BNP PARIBAS | . 549300WCGB70D06XZS54 . | 03/10/2021 . | 03/10/2022 | 130 | 526,952 | 4039.95 | | 10,476 | | 9.920 | | 11,212 | 736 | | | | | | l |
| SPX/CS/220310/3898.81- | | | ' | Wells Fargo Bank, | | | | | | | | , | | | | | | | | | | | |
| 4278.95 | Insurance | . Reserves | . Equity | Na | . KB1H1DSPRFMYMCUFXT09 . | 03/10/2021 . | 03/10/2022 . | 3,234 | 13,839,012 | 4278.95 | | 588,866 | | | | 640,566 | 51,700 | | | ļ | | | |
| SPX/CS/220310/3898.81- 4122.99 | Indexed Universal Lif | ie Annual Exh 5 Reserves | Equity | BNP PARIBAS | . 549300WCGB70D06XZS54 . | 03/10/2021 . | 03/10/2022 . | 249 | 1,028,516 | 4122.99 | | 30,248 | | 28,614 | | 32,546 | 2,298 | | | | | | 1 |
| SPX/CS/220310/3898.81- | | ie Annual Exh 5 | . Lyurty | Wells Fargo Bank, | 0-100001100011000012004 . | 10/2021 | 10/2022 . | 243 | 1,020,310 | | | | | 20,014 | | 52, 540 | | | | | | | |
| 4142.49 | Insurance | . Reserves | . Equity | Na | . KB1H1DSPRFMYMCUFXT09 . | 03/10/2021 . | 03/10/2022 . | 1,313 | 5,440,840 | 4142.49 | | 170,010 | | | | 183,796 | 13,785 | | | | | | |
| SPX/CS/220307/3841.94- 4072.46 | Indexed Universal Lif | ie Annual Exh 5 Reserves | Equity | BNP PARIBAS | . 549300WCGB70D06XZS54 . | 03/10/2021 . | 03/07/2022 . | 139 | 566,072 | 4072.46 | | | | | | 19,710 | 1,421 | | | | | | 1 |
| SPX/CS/220310/3898.81- | | | Lquity | DIN FARIDAS | 0-00001100011000012004 . | 00/ 10/2021 . | 00/01/2022 . | 139 | | 9012.40 | | 10,290 | | | | 13,110 | ,421 | | | | | | |
| 4010.43 | Insurance | . Reserves | . Equity | BNP PARIBAS | 549300WCGB70D06XZS54 . | 03/10/2021 . | 03/10/2022 . | 294 | 1. 177.227 | 4010.43 | L | 18.769 | L | | I | 20.291 | 1.522 | L | l | L | | l | 1 |

| | | | | | Ş | Showing a | all Options | s Cans F | loors Colla | rs Swans | 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 | | | | | | | | | a | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | | Strike | Initial Cost | Cost of | | | | | Tatal | C | A aliataa a at | | Credit | Hedge |
| | Hedged, Used for | | Type(s) | | | | Date of | | | Price, Rate or | of Un- discounted | Un- discounted | | Book/ | | Unrealized | Total Foreign | Current Year's | Adjustment to Carrying | | Quality of | Effectiveness at Inception |
| | Income | Schedule/ | Type(s) | | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Co | ounterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Cle | | Date | Expiration | | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Value | | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CS/220310/3898.81- | Indexed Universal Life | e Annual Exh 5 | | Barclays Bank PLC | | | | | | | | | | | | | | | | | | |
| 4132.74 | Insurance | Reserves | Equity | | 5GSEF7VJP5170UK5573 . | 03/10/2021 . | 03/10/2022 . | 4,622 | 19, 103, 395 | 4132.74 | | 574,914 | | 544,392 | 625 , 1 | 450 , 190 | | | | | | |
| SPX/CS/220310/3898.81- 4230.67 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Wells Fargo Bank, | B1H1DSPRFMYMCUFXT09 | 03/10/2021 . | 03/10/2022 . | 461 | 1,949,864 | 4230.67 | | 76,369 | | 82,756 | 82,7 | 66,387 | | | | | | |
| SPX/CS/220210/3898.81- | | | Equity | Goldman Sachs | JIIIIDOI III IIIIIIOOI XIOO . | 00/ 10/ 2021 . | 00/ 10/ 2022 . | | 1,343,004 | | | | | | JE,1 | | | | | | | |
| 4308.19 | Insurance | Reserves | Equity | Intern 784 | 34F5XWPLTWKTBV3E584 . | 03/10/2021 . | 02/10/2022 . | 589 | 2,539,587 | 4308 . 19 | | 112, 155 | | 105,659 | 121,9 | 1 | | | | | | |
| | | e Annual Exh 5 | | Wells Fargo Bank, | | 00/40/0004 | 00 (40 (0000 | 40.400 | 07.040.074 | 4404 00 | | 0 400 400 | | 0.000.400 | 0.005.0 | | | | | | | |
| 4191.22 SPX/CS/230310/3898.81- | Insurance | Reserves e Annual Exh 5 | Equity | Na KB Goldman Sachs | B1H1DSPRFMYMCUFXT09 . | 03/10/2021 . | 03/10/2022 . | 16, 186 | 67,840,871 | 4191.22 | | 2,423,423 | | 2,320,102 | 2,635,3 | 9211,926 | | | | | | |
| 4503.13 | Insurance | Reserves | Equity | | 34F5XWPLTWKTBV3E584 . | 03/10/2021 . | 03/10/2023 . | 1,410 | 6,347,747 | 4503 . 13 | L | 366,883 | | 356,875 | 391,9 | 725, 104 | L | L | L | | | |
| SPX/AVGCS/220310/10/38 | | e Annual Exh 5 | '=, | Royal Bank of | | | | | | | | | | | | | | | | | | |
| 98.81-4226.67 | Insurance | Reserves | Equity | | S71P3U3RHIGC71XBU11 . | 03/10/2021 . | 03/10/2022 . | 215 | | 4226.67 | | 29,632 | | 28,060 | 32,3 | | | | ļ | | | |
| SPX/CS/220310/3898.81- 4308.48 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Goldman Sachs Intern 784 | 34F5XWPLTWKTBV3E584 . | 03/10/2021 . | .03/10/2022 . | 864 | 3,724,496 | 4308.48 | | 165,821 | | 157,021 | 180 . 1 | 214,341 | | | 1 | | | |
| | Indexed Universal Life | | Equity | Wells Fargo Bank, | 54F3AWFLIWAIDV3E364 . | 03/10/2021 . | 03/ 10/ 2022 . | 004 | 3,724,490 | 4300.40 | | 100,021 | | 137,021 | 100, 1 | 1214,041 | | | | | | |
| 4220.46 | Insurance | Reserves | Equity | | B1H1DSPRFMYMCUFXT09 . | 03/10/2021 . | 03/10/2022 . | 4,288 | 18,098,514 | 4220.46 | | 690,503 | | 653,856 | 752,0 | 7 | | | | | | |
| SPX/CS/220310/3898.81- | | | | | | | | | | | | | | | | _ | | | | | | |
| 4049.24 | Insurance | Reserves | Equity | BNP PARIBAS 549 | 19300WCGB70D06XZS54 . | 03/10/2021 . | 03/10/2022 . | 135 | 546,623 | 4049.24 | | 11,474 | | 10,865 | 12,3 | 5831 | | | · | | | |
| SPX_INDU_NDX/ARBCS/220 310/10/0.00%-5.25% | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | BNP PARIBAS 549 | 19300WCGB70D06XZS54 . | 03/10/2021 . | 03/10/2022 . | 1, 158, 470 | 6,081,968 | 5.25 | | 33,248 | | 31,484 | 25.2 | 7(7,961 |) | | | | | |
| SPX/CS/220310/3898.81- | | e Annual Exh 5 | Equity | Dia Transho Ord | 100001100011000012001 | 00/ 10/ 2021 . | | , 100,470 | | | | 50,240 | | | | ., | , | | | | | |
| 4074.26 | Insurance | Reserves | Equity | | 19300WCGB70D06XZS54 . | 03/10/2021 . | 03/10/2022 . | 181 | | 4074.26 | | 17,669 | | 16,698 | 18,9 | 01,301 | | | | | | |
| SPX/CS/220310/3898.81- | | e Annual Exh 5 | F 14 | Barclays Bank PLC | -00EEZV IDE LZ011/EEZ0 | 00 (40 (0004 | 00 /40 /0000 | 5 000 | 00 400 505 | 4005.07 | | 000 040 | | 000 004 | 440.0 | 0 00 477 | | | | | | |
| 4035.27 SPX/CS/220210/3898.81- | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | Equity | Goldman Sachs | 5GSEF7VJP5170UK5573 | 03/10/2021 . | 03/10/2022 . | 5,003 | 20, 186,535 | 4035.27 | | 383,642 | | 363,281 | 416,8 | 933, 177 | | | | | | |
| 4278.94 | Insurance | Reserves | Equity | | 34F5XWPLTWKTBV3E584 | 03/10/2021 | .02/10/2022 . | 719 | 3,077,318 | 4278.94 | | 130,383 | | 122,830 | 141,7 | 311,350 | | | | | | |
| SPX/CS/220304/3841.94- | Indexed Universal Life | | , | | | | | | | | | | | | | | | | | | | |
| 4072.46 | Insurance | Reserves | Equity | | 19300WCGB70D06XZS54 | 03/10/2021 . | 03/04/2022 . | 299 | 1,217,666 | 4072.46 | | 39,339 | | 37,216 | 42,4 | 43,075 | | | | | | |
| SPX/CS/220310/3898.81- 4191.22 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Goldman Sachs Intern 784 | 34F5XWPLTWKTBV3E584 . | 03/10/2021 . | .03/10/2022 . | 178 | | 4191.22 | | 26,658 | | 28,991 | 28,9 | 12,332 | | | | | | |
| SPX/CS/220310/3898.81- | | e Annual Exh 5 | Equity | Barclays Bank PLC | 34I JAIIFET IIN 1 D V 3 L 3 04 | 03/10/2021 . | 03/ 10/ 2022 . | 176 | | | | 20,030 | | 20,991 | 20,3 | 2,002 | | | | | | |
| 4200.97 | Insurance | Reserves | Equity | | GSEF7VJP5170UK5573. | 03/10/2021 . | 03/10/2022 . | 509 | 2, 136, 520 | 4200.97 | | 78,402 | | 74,241 | 85,0 | 96,628 | | | | | | |
| | Indexed Universal Life | _ | <u> </u> | Goldman Sachs | AEE/AIDI TIII/TDV0EEE | 00/47/005: | 00/45/0055 | | 4 405 | 400= | | | | | | | | | 1 | | | |
| 4207.08 | Insurance | Reserves e Annual Exh 5 | Equity | Intern 784 Goldman Sachs | 34F5XWPLTWKTBV3E584 . | 03/17/2021 . | 03/15/2022 . | 277 | 1, 165,361 | 4207.08 | | 33,908 | | 32,765 | 34,7 | 0842 | | | <u> </u> | | | |
| 4179.94 | Insurance | Reserves | Equity | | 34F5XWPLTWKTBV3E584 . | 03/17/2021 . | 03/11/2022 . | 256 | 1,070,065 | 4179.94 | | 32,243 | | 31, 144 | 33,0 | 8 | L | | [| | | |
| SPX/CS/220318/3913.10- | | e Annual Exh 5 | , | Wells Fargo Bank, | | | | | | | | | | | | | | | | | | |
| 4147.89 | Insurance | Reserves | Equity | | B1H1DSPRFMYMCUFXT09 | 03/24/2021 . | 03/18/2022 . | 403 | 1,671,600 | 4147.89 | | 51,604 | | 50,871 | 53,6 | 02,086 | | | ļ | | | |
| SPX/CS/220325/3909.52- 4232.06 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Bank of America.Nati B47 | 4TYDEB6GKMZ0031MB27 | 03/25/2021 . | .03/25/2022 . | 6.596 | 27.914.557 | 4232.06 | | 1.070.164 | | 1,064,152 | 1,145,7 | 2 | | | 1 | | | |
| | Indexed Universal Life | | Equity | milici i Ga, Nati B4 | +1 I DEDOUNIIZUUS INIDZ/ . | 03/23/2021 . | 03/23/2022 . | | ∠1,914,001 | | | 1,070,104 | | 1,004,152 | 1, 140, / | 2, | | | <u> </u> | | | |
| 4321.79 | Insurance | Reserves | Equity | | GCMVDQLFKA7QOJXC56 . | 03/25/2021 . | 03/25/2022 . | 348 | 1,503,078 | 4321.79 | | 67,903 | | 67,522 | 71,9 | 14,088 | | | | | | |
| SPX/CS/230324/3909.52- | | e Annual Exh 5 | L | Bank of | | | | | | | | | | | | | | | | | | |
| 4809.03 SPX/CS/220325/3909.52- | Insurance | Reserves e Annual Exh 5 | Equity | America, Nati B47 | 4TYDEB6GKMZ0031MB27 . | 03/25/2021 . | 03/24/2023 . | 753 | 3,621,345 | 4809.03 | | 247,295 | | 246,603 | 258,5 | 1111,296 | | | } | | | |
| 4202.73 | Indexed Universal Life | Reserves | Equity | MorganStanley 870 | 7GCMVDQLFKA7QOJXC56 . | 03/25/2021 . | 03/25/2022 . | 13, 116 | 55, 122,688 | 4202.73 | | 1,976,214 | | 1,965,112 | 2,116,5 | 1140,296 | | | | | | |
| SPX/CS/220325/3909.52- | | e Annual Exh 5 | ,_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | Goldman Sachs | | | | | | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | , 110,0 | | | | | | | |
| 4280.86 | Insurance | Reserves | Equity | | B4F5XWPLTWKTBV3E584 . | 03/25/2021 . | 03/25/2022 . | 3,694 | 15,813,960 | 4280.86 | | 665,785 | | 711,598 | 711,5 | 845,813 | | | ļ | | | |
| SPX/CS/220325/3909.52- 4051.04 | | e Annual Exh 5 | East to | Barclays Bank PLC | COCETY IDE 1701 WEE70 | 00/05/0004 | 03/35/0000 | E00 | 0 440 000 | 4054.04 | | 40 700 | | 40 550 | | 1 1 11 | | | | | | |
| SPX INDU NDX/ARBCS/220 | Insurance | Reserves e Annual Exh 5 | Equity | (L G50 Wells Fargo Bank, | 5GSEF7VJP5170UK5573 | 03/25/2021 . | 03/25/2022 . | 522 | 2, 113,809 | 4051.04 | | 42,798 | | 42,558 | 44,4 | 21,614 | | | · | | | |
| 325/25/0.00%-5.25% | Insurance | Reserves | Equity | | B1H1DSPRFMYMCUFXT09 . | 03/25/2021 . | 03/25/2022 . | 1,356,779 | 7, 123, 090 | 5.25 | | 37,718 | | 37,507 | 29, 1 | 4(8,585 |) | | [| | | |
| | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | | |
| 4021.11 | Insurance | Reserves | Equity | | 19300WCGB70D06XZS54 . | 03/25/2021 . | 03/25/2022 . | 365 | 1,467,332 | 4021.11 | | 23,824 | | 23,691 | 24,9 | 11,086 | | | ļ | | | |
| SPX/CS/230324/3909.52- 4378.66 | Indexed Universal Life | Reserves | Equity | Bank of America.Nati B47 | 4TYDEB6GKMZ0031MB27 | 03/25/2021 | 03/24/2023 | 634 | 2.774.756 | 4378.66 | | 140.224 | | 139.832 | 145.9 | 8 5.734 | | | | | | |

| | | | | | Showing | 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 |
| | Description of Item(s) Hedged, Used for | | Type(s) | | | Date of | | | Strike Price, Rate or | Cumulative Prior Year(s) Initial Cost of Un- discounted | Current Year Initial Cost of Un- discounted | | Book/ | | Unrealized | Total Foreign | Current Year's | Adjustment to Carrying | | Credit Quality 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 SPX/CS/220325/3909.52- | or Replicated Indexed Universal Life | 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) |
| 4134.26 | Insurance | e Annual Exh 5 Reserves | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 | 03/25/2021 | 03/25/2022 . | 423 | 1,748,693 | 4134.26 | | 51,990 | | 51,698 | 54,6 | 12,621 | | | | | | |
| SPX/CS/230324/3909.52- | Indexed Universal Life | e Annual Exh 5 | | Bank of | | | | | | | | | | · | | | | | | | |
| 4691.42 SPX/AVGCS/220325/25/39 | Insurance | Reserves e Annual Exh 5 | . Equity | America,Nati B4TYDEB6GKMZ0031MB27 Barclays Bank PLC | 03/25/2021 | 03/24/2023 . | 603 | 2,828,479 | 4691.42 | | 184,794 | | 184,277 | 193,5 | 7 | | | | | | |
| 09.52-4183.19 | Insurance | Reserves | . Equity | (L G5GSEF7VJP5170UK5573 | 03/25/2021 | 03/25/2022 . | 145 | 3,756,750 | 3.1 / 4183.19 | | 56,029 | | 17,621 | 59,5 | 5 | | | | | | , |
| SPX_INDU_NDX/ARBCS/220 325/25/0.00%-7.75% | | e Annual Exh 5 | Earri tu | Wells Fargo Bank, Na | 02/25/2021 | 03/25/2022 . | 864,743 | 6 701 750 | 7 75 | | 21 726 | | 31,558 | 26,5 | 6 (5.100 | | | | | | • |
| SPX/CS/220325/3909.52- | Insurance Indexed Universal Life | Reserves e Annual Exh 5 | . Equity | NO ITTIDOFNI MINICOPATOS | 03/25/2021 | | | 6,701,758 | 7.75 | | 31,736 | | | 20,3 | 6(5, 180 | ' | | | | | |
| 4163.64 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 | 03/25/2021 | 03/25/2022 . | 1,514 | 6,303,889 | 4163.64 | | 204,743 | | 203,593 | 216,9 | 412, 171 | ļ | ļ | | | | |
| SPX/CS/220325/3909.52- 4290.79 | Indexed Universal Life Insurance | Reserves | . Equity | Goldman Sachs Intern 784F5XWPLTWKTBV3E584 | 03/25/2021 | 03/25/2022 . | 2, 177 | 9,343,031 | 4290.79 | | 399, 252 | | 427,354 | 427,3 | 428, 102 | | | | | | |
| SPX/CS/220325/3909.52- | Indexed Universal Life | e Annual Exh 5 | | Barclays Bank PLC | | | | | | | | | | | | | | | | | |
| 4144.09 SPX/AVGCS/220325/25/39 | Insurance | Reserves e Annual Exh 5 | . Equity | (LG5GSEF7VJP5170UK5573 Barclays Bank PLC | 03/25/2021 | 03/25/2022 . | 3,434 | 14,229,193 | 4144.09 | | 434, 259 | | 431,819 | 459,6 | 025,401 | | | | | | |
| 09.52-4163.64 | Insurance | Reserves | . Equity | (L | 03/25/2021 | 03/25/2022 . | 364 | 1,516,326 | 4163.64 | | 42,528 | | 42,289 | 45,6 | 63, 158 | | | | | | |
| SPX/CS/220325/3909.52- 4153.87 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC (LG5GSEF7VJP5170UK5573 | 03/25/2021 | 03/25/2022 | 3,747 | 15,563,888 | 4153.87 | | 490,427 | | 487,671 | 519,2 | 928,802 | . | | | | | • |
| SPX/CS/230324/3909.52- | | e Annual Exh 5 | . Lquity | Bank of | 00/20/2021 | | , , , , , , , , , , , , , , , , , | 13,300,000 | 4290.7 / | | | | | | 520,002 | | | | | | |
| 4495.75 | Insurance | Reserves | . Equity | America, Nati B4TYDEB6GKMZ0031MB27 | 03/25/2021 | 03/24/2023 . | 527 | 6,210,489 | 4495.75 | | 299,314 | | 135,911 | 316,7 | 217,469 | · | | | | | |
| SPX/AVGCS/220325/25/39 09.52-4238.86 | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC (LG5GSEF7VJP5170UK5573 | 03/25/2021 | .03/25/2022 | 237 | 1,003,716 | 4238.86 | | 31,984 | | 35,401 | 35,4 | 13,417 | . [| | | | | |
| SPX/CS/230324/3909.52- | | e Annual Exh 5 | | Bank of | | | | | | | | | | | | | | | | | |
| 4515.50SPX_INDU_NDX/ARBCS/220 | Insurance | Reserves e Annual Exh 5 | . Equity | America,Nati B4TYDEB6GKMZ0031MB27 Wells Fargo Bank, | 03/25/2021 | 03/24/2023 . | 858 | 3,874,648 | 4515.5 | | 226,776 | | 226 , 141 | 237 , 10 | 710,331 | | | | | | |
| 325/25/0.00%-6.50% | Insurance | Reserves | Equity | NaKB1H1DSPRFMYMCUFXTOS | 03/25/2021 | 03/25/2022 . | 1,798,065 | 11,687,423 | 6.5 | | 58,617 | | 58,288 | 47,0 | 7(11,570 |) | | | | | |
| SPX/CS/220225/3909.52- 4280.92 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | . Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 | 03/25/2021 | 02/25/2022 . | 141 | 604,324 | 4280.92 | | 25,575 | | 25,418 | 26.9 | 01.415 | | | | | | |
| SPX/CS/220325/3909.52- | | | Lquity | , | | | | | | | | | | | | | | | | | |
| 4061.17 SPX/CS/220225/3909.52- | Insurance | Reserves e Annual Exh 5 | Equity | BNP PARIBAS 549300WCGB70D06XZS54 Barclays Bank PLC | 03/25/2021 | 03/25/2022 . | 250 | 1,014,216 | 4061.17 | | 21,675 | | 21,553 | 22,6 | 81,003 | | | | | | |
| 4320.02 | Insurance | Reserves | . Equity | (L G5GSEF7VJP5170UK5573 | 03/25/2021 | 02/25/2022 . | 477 | 2,061,642 | 4320.02 | | 91,701 | | 91, 138 | 97,5 | 15,830 | | | | | | |
| SPX/AVGCS/220325/25/39 09.52-4192.96 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Fauity | Barclays Bank PLC (LG5GSEF7VJP5170UK5573 | 03/25/2021 | 03/25/2022 . | 705 | 2,954,245 | 4192.96 | | 87,842 | | 87,349 | 95,5 | 77,745 | .] | | | | | , |
| SPX/CS/220325/3909.52- | | e Annual Exh 5 | Equity | | | | /03 | | | | | | • | | | | | | | | |
| 4040.32 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 03/25/2021 | 03/25/2022 . | 201 | 813,078 | 4040.32 | | 15,342 | | | 15,9 | 4582 | : | | | | | |
| SPX/CS/220325/3909.52- 4173.41 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Bank of America,Nati B4TYDEB6GKMZ0031MB27 | 03/25/2021 | 03/25/2022 . | 8,871 | 37,024,348 | 4173.41 | | 1,231,255 | | 1,224,338 | 1,312,1 | 480,860 | | | | | | |
| SPX/CS/220325/3909.52- | Indexed Universal Life | e Annual Exh 5 | | Barclays Bank PLC | | | | | | | | | | | | | | | | | |
| 4212.51 SPX/CS/220325/3909.52- | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | Equity | (LG5GSEF7VJP5170UK5573 | 03/25/2021 | 03/25/2022 . | 448 | 1,885,779 | 4212.51 | | 70,391 | | | 74,1 | 83,717 | | l | | | | |
| 4046.35 | Insurance | Reserves | . Equity | BNP PARIBAS 549300WCGB70D06XZS54 | 03/25/2021 | 03/25/2022 . | 436 | 1,763,254 | 4046.35 | | 34,413 | | 34,220 | 35,9 | 91,536 | · | | | | | |
| SPX/AVGCS/220325/25/39 09.52-4202.73 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | . Equity | Barclays Bank PLC (LG5GSEF7VJP5170UK5573 | 03/25/2021 | 03/25/2022 . | 483 | 2,029,819 | 4202.73 | | 61,386 | | 61,041 | 67,0 | 05,675 | .] | | | | | • |
| SPX/CS/220325/3909.52- | Indexed Universal Life | e Annual Exh 5 | | | | | | | | | | | | · | | | | | | | |
| 4088.21 SPX/CS/220225/3909.52- | Insurance | Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 | 03/25/2021 | 03/25/2022 . | 200 | | 4088.21 | | 20,287 | | 21 , 186 | 21,1 | 6899 | · | | | | | |
| 4261.05 | Insurance | Reserves | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 | 03/25/2021 | 02/25/2022 . | 269 | 1, 144, 126 | 4261.05 | | 46,808 | | 46,521 | 49,4 | 62,598 | | | | | | |
| SPX/CS/230324/3909.52- 4629.27 | | e Annual Exh 5 | | Bank of | | | 700 | 0 504 000 | 4000 07 | | 000 675 | | | 004.0 | 1 10.445 | .[| | | | | • |
| 4629.27 SPX/CS/220325/3974.54- | Insurance Indexed Universal Life | Reserves e Annual Exh 5 | . Equity | America, Nati B4TYDEB6GKMZ0031MB27 | 03/25/2021 | 03/24/2023 . | 763 | 3,531,392 | 4629.27 | | 223,675 | | 223,050 | 234,0 | 110,415 | ` | | | | | |
| 4213.03 | Insurance | Reserves | . Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 03/31/2021 | 03/25/2022 . | 188 | 792,050 | 4213.03 | | 24,222 | | 24,499 | 23,4 | 4(728 |) | | | | | |
| SPX/CS/220328/3974.54- 4213.01 | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | SunTrust Bank IYDOJBGJWY9T8XKCSX06 | 03/31/2021 | 03/28/2022 | 807 | 3,399,899 | 4213.01 | | 103,441 | | 104,613 | 100.9 | 7(2.504 | .) | | | | | |
| 0159999999. Subt | total - Purchased Op | otions - Hedg | ging Other - 0 | Call Options and Warrants | p | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | 176,839,487 | 71,911,046 | | 130,110,961 | XXX 394,935,6 | | , | (45,205,951 | | | XXX | XXX |
| SPX/CLQ/210709/10/2.5% | | e Annual Exh 5 Reserves | Carri to | Citibank, National A | 07/40/0000 | 07/09/2021 | 1.370.619 | 3,426,548 | 2.5 | 37.007 | | | 10.216 | 170.6 | | | (6.234 | | | | |
| 1 | Insurance | I DESELVES | .I Lauitv | | 1 0// 10/2020 | | | | | | | | | | | | | | | | |

| | | | | | Showing | all Options | s Cans F | loors Colla | rs Swans | and Forwar | 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 | | | | | | | | O | Year(s) | Year Initial | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost of Un- | Cost of Un- | | | | | Total | Current | Adjustment | | Credit Quality | Hedge Effectiveness |
| | Hedged, Used for | | Type(s) | | | Date of | | | Price, Rate or | discounted | discounted | | Book/ | | Unrealized | Total Foreign | Current Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) ´ | or Central Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Valu | e (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CLQ/210709/10/2.8% | | e Annual Exh 5 | | Citibank, National | _ | | | | | | | | | | | | | | | | |
| SPX/CLQ/210709/10/2.7% | Insurance | Reserves e Annual Exh 5 | Equity | A E570DZWZ7FF32TWEFA7 Citibank, National | 607/10/2020 | 07/09/2021 . | 4,441,270 | 12,435,556 | 2.8 | 135,903 | | | 37,517 | 616,8 | 07 | | (22,895) | · | | | |
| 3F X/ GLQ/ 210/03/ 10/ 2.7 // | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA7 | 607/10/2020 | 07/09/2021 . | 1,843,050 | 4,976,235 | 2.7 | 55, 107 | | | 15,213 | 247 . | 33 | | (9,284) | | | | |
| SPX/CLQ/210723/25/2.5% | Indexed Universal Life | | , | Citibank, National | | | | | | | | | | | | | | | | | |
| 00V (0) 0 (0.40700 (05 (0.70 | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA7 | 607/24/2020 | 07/23/2021 . | 911,074 | 2,277,685 | 2.5 | 25,055 | | | 7,905 | 78, | 59 | | (4,235) | · | | | |
| SPX/CLQ/210723/25/2.7% | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Citibank, National AE570DZWZ7FF32TWEFA7 | 6 07/24/2020 | 07/23/2021 . | 1,597,749 | 4,313,922 | 2.7 | 47,932 | | | 15, 122 | 151,8 | 51 | | (8, 101) | | | | |
| SPX/CLQ/210723/25/2.8% | | e Annual Exh 5 | Equity | Citibank, National | 00172472020 | 0172072021 . | 1,557,745 | | 2., | | | | | | ٠٠ | | (0, 101) | | | | |
| | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA7 | 607/24/2020 | 07/23/2021 . | 3,524,953 | 9,869,868 | 2.8 | 111,036 | | | 35,031 | 350 , 6 | 72 | | (18,767) | | | | |
| SPX/CLQ/210810/10/2.7% | | e Annual Exh 5 | F 14 | Citibank, National | 00 (40 (0000 | 00 (40 (0003 | 4 400 400 | 4 004 750 | | 07 100 | 47.000 | | 45.000 | 150 | 00 | 1 | (04.500) | | | | |
| SPX/CLQ/210810/10/2.8% | Insurance | Reserves e Annual Exh 5 | Equity | AE570DZWZ7FF32TWEFA7 | 608/10/2020 | 08/10/2021 . | 1,482,133 | 4,001,759 | 2.7 | 27, 109 | 17,206 | | 15,969 | 158,4 | 02 | | (24,538) | | | | |
| 01 X/ 0LQ/ 210010/ 10/ 2.0/ | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA7 | 608/10/2020 | 08/10/2021 . | 3,815,940 | 10,684,632 | 2.8 | 73,531 | 46,671 | [| 43,313 | 422,6 | 32 | | (66,558) | l | | | |
| SPX/CLQ/210810/10/2.5% | Indexed Universal Life | | , , | Citibank, National | | | | | | | | | | | | | | | | | |
| ODV (01.0 (04.000E (0E (0.00) | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA7 | 608/10/2020 | 08/10/2021 . | 6,079,397 | 15, 198, 493 | 2.5 | 102,271 | 64,912 | | 60,242 | 602, | 39 | | (92,573) | · | | | |
| SPX/ULU/210825/25/2.6% | Indexed Universal Life Insurance | Reserves | Equity | Citibank, National AE570DZWZ7FF32TWEFA7 | 6 | 08/25/2021 | 2,539,409 | 6,602,463 | 2.6 | 48,965 | 25,947 | | 30, 132 | 174,(| 54 | | (38,385) | | | | |
| SPX/CLQ/210825/25/2.5% | | e Annual Exh 5 | Equity | LOTODENETTI GETNET N | 0 | | 2,000,400 | | | | 20,047 | | 50, 102 | | 01 | | (00,000) | · | | | |
| | Insurance | Reserves | Equity | UBS 549300W01FUSNYH0FL2 | 208/25/2020 | 08/25/2021 . | 1,652,408 | 4, 131,020 | 2.5 | 30, 134 | 15,968 | | 18,544 | 107,6 | 61 | | (23,623) | | | | |
| ODV (OLO (04000E (OE (48) | Indexed Universal Life | e Annual Exh 5 | F 14 | Citibank, National | 00 (05 (0000 | 00 (05 (0004 | 007.000 | 0.044.000 | 4.0 | 05.704 | 40.004 | | 45.040 | 00.4 | | | (00.450) | | | | |
| SPX/CLQ/210825/25/4% SPX/CLQ/210825/25/2.7% | Insurance | Reserves e Annual Exh 5 | Equity | A E570DZWZ7FF32TWEFA7 | 608/25/2020 | 08/25/2021 . | 827,908 | 3,311,632 | 4.0 | 25,704 | 13,621 | | 15,818 | 96,0 | 44 | | (20, 150) | ····· | | | |
| OF N/ OLQ/ 2 10023/ 23/ 2.7% | Insurance | Reserves | Equity | UBS 549300W01FUSNYH0FL2 | 208/25/2020 | 08/25/2021 . | 1,217,708 | 3,287,812 | 2.7 | 24,594 | 13,033 | | 15, 135 | 87,6 | 13 | | (19,280) | | | | |
| SPX/CLQ/210910/10/2.6% | | e Annual Exh 5 | | Citibank, National | | | | | | | | | | | | | | | | | |
| ODV (01.0 (04.004.0 (4.0 (0. E)) | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA7 | 609/10/2020 | 09/10/2021 . | 4,300,798 | 11, 182,075 | 2.6 | 81,521 | 35,031 | | 52,055 | 442, | 52 | | (54,240) | ŀ | | | |
| SPX/CLQ/210910/10/2.5% | Indexed Universal Life | e Annual Exh 5 Reserves | Equity | Citibank, National A E570DZWZ7FF32TWEFA7 | 6 09/10/2020 | 09/10/2021 . | 2,415,443 | 6,038,608 | 2.5 | 43,588 | 18,731 | | 27,833 | 238.9 | 67 | | (29,001) | | | | |
| SPX/CLQ/210910/10/2.7% | | e Annual Exh 5 | Equity | Citibank, National | 000/ 10/2020 | | 2, +10, +10 | | | | | | | | | | (20,001) | ' | | | |
| | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA7 | 609/10/2020 | 09/10/2021 . | 1,021,847 | 2,758,987 | 2.7 | 20,227 | 8,692 | | 12,916 | 109,0 | 75 | | (13,458) | | | | |
| SPX/CLQ/210924/25/2.7% | | e Annual Exh 5 | F: 4 | Managed Annual Control (NATO) IVOS | 00 (05 (0000 | 00/04/0004 | 004 040 | 0.005.075 | 0.7 | 17 000 | 6 007 | | 11 700 | 00.7 | 00 | | (10,000) | | | | |
| SPX/CLQ/210924/25/2.5% | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | . Equity | MorganStanley 87GCMVDQLFKA7Q0JXC5 | 609/25/2020 | 09/24/2021 . | 824,213 | 2,225,375 | 2.7 | 17,830 | 6,237 | | 11,728 | 82,0 | ۵۰ | · | (10,228) | · | | | |
| | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC5 | 609/25/2020 | 09/24/2021 . | 1,205,723 | 3,014,308 | 2.5 | 23,493 | | | 15,453 | 111,(| 04 | . | (13,477) | ļl | | | |
| SPX/CLQ/210924/25/2.6% | | e Annual Exh 5 | <u> </u> | | 00/ | 00 (04 : | | | | | | | | | | 1 | | | | | |
| | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC5 Citibank, National | 609/25/2020 | 09/24/2021 . | 2,702,789 | 7,027,251 | 2.6 | 55,665 | 19,472 | | 36,616 | 258,9 | 44 | - | (31,933) | ŀ | | | |
| SPX/CLQ/210924/25/4% . | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA7 | 609/25/2020 | 09/24/2021 . | 658,428 | 2,633,712 | 4.0 | 21,951 | 7,679 | | 14,439 | 96,8 | 24 | . [| (12,592) | | | | |
| SPX/CLQ/211008/10/2.6% | | e Annual Exh 5 | | | | | | | | | | | | | | | | | | | |
| ODV (OLO (O41000 110 15 75 | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS5 | 410/09/2020 | 10/08/2021 . | 2,477,312 | 6,441,011 | 2.6 | 57, 185 | 15,896 | | 38,605 | 207,6 | 03 | - | (28,092) | ŀ | | | |
| 5PX/ULU/211008/10/2.5% | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS5 | 410/09/2020 | 10/08/2021 . | 2,248,829 | 5,622,073 | 2.5 | 49,447 | 13,745 | | 33,381 | 181,7 | 47 | 1 | (24,291) | | | | |
| SPX/CLQ/211008/10/2.7% | | e Annual Exh 5 | quity | 343000100D70D00XZ33 | | 10/00/2021 . | 2,240,029 | | 2.ü | | | | ا من ريو | 101,1 | ** | | (24,291) | | | | |
| | Insurance | Reserves | Equity | BNP PARIBAS 549300WCGB70D06XZS5 | 410/09/2020 | 10/08/2021 . | 1,724,078 | 4,655,011 | 2.7 | 41,821 | 11,625 | | 28,233 | 149, | 91 | . | (20,545) | | | | |
| SPX/CLQ/211025/25/2.7% | | e Annual Exh 5 | F | N | 10 /00 /0000 | 10 /05 /0001 | 057 000 | 0.014.000 | | 05 000 | | | 14 740 | 20 | 10 | 1 | (4.000) | | | | |
| SPX/CLQ/211025/25/2.6% | Insurance | Reserves e Annual Exh 5 | Equity | MorganStanley 87GCMVDQLFKA7QOJXC5 | 610/26/2020 | 10/25/2021 . | 857,038 | 2,314,003 | 2.7 | 25,883 | | | 14,749 | 69,4 | 19 | - | (4,286) | | | | |
| 5. A, OLG, E 1 1020/ 20/ 2.0A | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC5 | 610/26/2020 | 10/25/2021 . | 2,099,664 | 5, 459, 126 | 2.6 | 60,470 | | | 34,458 | 164, | 08 | . [| (10,013) | ll | | | |
| SPX/CLQ/211025/25/2.5% | | e Annual Exh 5 | , | , | | | | | | | | | | · | | | | | | | |
| | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC5 | 610/26/2020 | 10/25/2021 . | 1,730,522 | 4,326,305 | 2.5 | 47,243 | | | 26,921 | 130 ,2 | 96 | | (7,823) | · | | | |
| SPX/CLQ/211025/25/4% . | Indexed Universal Life Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC5 | 610/26/2020 | 10/25/2021 . | 905,527 | 3,622,108 | 4.0 | 42,831 | | | 24,407 | 105, | 98 | 1 | (7,092) | | | | |
| SPX/CLQ/211110/10/2.7% | | e Annual Exh 5 | - Lyuity | Citibank, National | 3 10/20/2020 | | | | 4.0 | | | | 24,407 | 105, | | <u> </u> | | | | | |
| | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA7 | 611/11/2020 | 11/10/2021 . | 918,592 | 2,480,198 | 2.7 | 28,476 | | | 17,469 | 67,7 | 51 | | (4,667) | | | | |
| SPX/CLQ/211110/10/2.5% | | e Annual Exh 5 Reserves | F | Citibank, National A E570DZWZ7FF32TWEFA7 | 11/11/0000 | 11/10/0001 | 1.501.327 | 3.753.318 | 2.5 | 42.488 | | | 26.064 | 102.0 | 10 | 1 | (6.963) |] | | | |
| 1 | Insurance | neserves | Lauitv | | 0 1 11/11/2020 | 1 1/ 1U/ ZUZ I | 1.301.32/ | ı ə./əə.dl8 | . 2.5 | 42.488 | 1 | ī | . ∠o.ub4 | 102.0 | 10.1 | | In 9h3 | | | | |

| | | | | | Showing | all Ontion | c Canc E | loore Colla | | and Forwa | _ | is of Curro | nt Stateme | nt Data | | | | | | | |
|--|--|--|--------------------------|--|--------------|---------------------------|--------------|-------------|--|--|--|-----------------|-------------------------------|-----------------|--------------------------------------|---|---|---|-----------|---------------------------------|--|
| 1 | 2 | 3 | 4 | 5 | Showing | I 7 | s, caps, r | 0015, COIIa | 10 10 | 11 11 | 12 | 13 | 14 | 15 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | Description of Item(s) | | · | Ü | | | | C | Strike | Cumulative Prior Year(s) Initial Cost | Current Year Initial Cost of | 10 | | | | | | | | 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 | Quality of Refer- ence | 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/CLQ/211110/10/2.6% | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Citibank, National AE570DZWZ7FF32TWEFA76 | 11/11/2020 . | 11/10/2021 . | 3,353,635 | 8,719,451 | 2.6 | 99,603 | | | | 237,617 | | | (16,324) | | | | 1 |
| SPX/CLQ/211124/25/2.6% | Indexed Universal Lif | e Annual Exh 5 Reserves | Equity | Barclays Bank PLC (L G5GSEF7VJP5170UK5573 | 11/25/2020 | .11/24/2021 | 2, 182, 936 | 5.675.634 | 2.6 | 60.338 | 5.587 | | 43,577 | 129.576 | | | (16,711) | | | | |
| SPX/CLQ/211124/25/2.7% | Indexed Universal Life | e Annual Exh 5 | | Barclays Bank PLC | | | | | | , | | | | | | | | | | | |
| | InsuranceIndexed Universal Life | Reserves e Annual Exh 5 | Equity | (L | 11/25/2020 . | 11/24/2021 . | 1,076,925 | 2,907,698 | 2.7 | 31, 147 | 2,884 | | | 66,231 | | | (8,626) | | | | |
| SPX/CLQ/211124/25/4% . SPX/CLQ/211124/25/2.5% | Insurance | Reserves e Annual Exh 5 | Equity | (L | 11/25/2020 . | 11/24/2021 . | 1,042,714 | 4, 170, 856 | 4.0 | 44,854 | 4, 153 | | 32,395 | 91,391 | | | (12,423) | | | | |
| SPX/CLQ/211210/10/2.7% | | Reserves e Annual Exh 5 | Equity | A | 11/25/2020 . | 11/24/2021 . | 3, 209, 885 | | 2.5 | 85,786 | 7,943 | | 61,956 | 183,627 | | | (23,759) | | | | |
| SPX/CLQ/211210/10/2.6% | Insurance Indexed Universal Life | Reserves e Annual Exh 5 | Equity | Barclays Bank PLC | | | | | | | | | | | | | | | | | |
| SPX/CLQ/211210/10/2.5% | Insurance | Reserves e Annual Exh 5 | Equity | (LG5GSEF7VJP5170UK5573 Barclays Bank PLC | 12/10/2020 . | 12/10/2021 . | 2,509,137 | 6,523,756 | 2.6 | 71,202 | 3,571 | | | 138,219 | | | (15,949) | | | | |
| | Insurance Indexed Universal Life | | Equity | (L G5GSEF7VJP5170UK5573 Citibank, National | 12/10/2020 . | 12/10/2021 . | 2,005,866 | 5,014,665 | 2.5 | 56,538 | 2,835 | | | 106,185 | | | (12,664) | | | | |
| SPX/CLQ/211223/25/4% _ SPX/CLQ/211223/25/2.6% | | Reserves e Annual Exh 5 | Equity | A E570DZWZ7FF32TWEFA76 | | 12/23/2021 . | 1,008,261 | 4,033,044 | 4.0 | 47,622 | 271 | | 35,446 | 78,745 | | | (8,271) | | | | |
| SPX/CLQ/211223/25/2.5% | | Reserves e Annual Exh 5 | Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 Citibank, National | 12/24/2020 . | 12/23/2021 . | 2,600,061 | 6,760,159 | 2.6 | 76,268 | 433 | | 56,768 | 133,019 | | | (13,247) | | | | |
| SPX/CLQ/211223/25/2.7% | | Reserves e Annual Exh 5 | Equity | A | | 12/23/2021 . | 1,579,308 | 3,948,270 | 2.5 | 46,012 | 261 | | 34,248 | | | | (7,992) | | | | |
| SPX/CLQ/220110/10/2.7% | | Reserves e Annual Exh 5 | Equity | A | | 12/23/2021 . | 1,341,814 | 3,622,898 | 2.7 | 42,695 | 243 | | 31,779 | 71,379 | 42,352 | | (7,415) | | | | |
| SPX/CLQ/220110/10/2.5% | Insurance Indexed Universal Life Insurance | Reserves e Annual Exh 5 Reserves | Equity | AE570DZWZ7FF32TWEFA76 Citibank, National AE570DZWZ7FF32TWEFA76 | | 01/10/2022 . | 2,007,871 | 7,203,252 | 2.7 | | 75,460 | | | 117 , 129 | | | (11,395) | | | | |
| SPX/CLQ/220110/10/2.6% | Indexed Universal Life Insurance | e Annual Exh 5 Reserves | Equity | Citibank, National A | | .01/10/2022 . | 3,242,445 | 8,430,357 | 2.5 | | | | 78,082 | 137,416 | 50,303 | | (9,978) | | | | |
| SPX/CLQ/220125/25/4% . | Indexed Universal Lif | e Annual Exh 5 Reserves | Equity | Credit Suisse E58DKGMJYYYJLN8C3868 | 01/25/2021 . | 01/25/2022 . | 1,100,056 | 4,400,224 | 4.0 | | 53,243 | | 43,724 | 61,878 | | | (4,840) | | | | |
| SPX/CLQ/220125/25/2.8% | | e Annual Exh 5 Reserves | Equity | UBS | 01/25/2021 . | 01/25/2022 . | 589, 141 | 1,649,595 | 2.8 | | 19, 147 | | 15,724 | 24,667 | | | (1,741) | | | | 1 |
| SPX/CLQ/220125/25/2.7% | | e Annual Exh 5 Reserves | Equity | UBS | | 01/25/2022 . | 1,421,185 | 3,837,200 | 2.7 | | 44,341 | | 36,414 | | 17,223 | | (4,031) | | | | |
| SPX/CLQ/220125/25/2.6% | Indexed Universal Lif | e Annual Exh 5 Reserves | Equity | UBS | | 01/25/2022 | 2,975,132 | 7,735,343 | 2.6 | | 88,659 | | 72,809 | 116,236 | 35,637 | | (8,060) | | | | |
| SPX/CLQ/220125/25/2.5% | | e Annual Exh 5 Reserves | Equity | UBS | | 01/25/2022 . | 4, 169, 173 | 10,422,933 | 2.5 | | 117,988 | | 96,895 | 156,834 | 49,573 | | (10,726) | | | | |
| | Indexed Universal Lif | | Equity | UBS | | .01/25/2022 . | 503, 115 | 1,207,476 | 2.4 | | 13,483 | | | 18,180 | 5,923 | | (1,226) | | | | |
| USD/SW0P/210510/30Y/1. 74% | General Business | NA | Interest Rate | Barclays Bank PLC (L G5GSEF7VJP5170UK5573 | 02/09/2021 . | 05/10/2021 . | 25,000,000 | 435,000 | 1.74 | | 866 , 250 | | | 2,804,142 | 1,937,892 | | | | | | |
| USD/SW0R/210510/30Y/1. 74% | General Business | NA | Interest Rate | Barclays Bank PLC (L | 02/09/2021 . | 05/10/2021 . | 25,000,000 | 435,000 | 1.74 | | 866, 250 | | 34,222 | 34,222 | (832,028) | | | | | | |
| USD/SW0R/210510/10Y/1. | General Business | NA | Interest Rate | Barclays Bank PLC (LG5GSEF7VJP5170UK5573 | 02/09/2021 . | 05/10/2021 . | 70,000,000 | 882,000 | 1.26 | | 868,000 | | | 17,604 | (850,396) | | | | | | |
| USD/SW0P/210510/10Y/1. | General Business | NA | Interest Rate | Barclays Bank PLC (L G5GSEF7VJP5170UK5573 | 02/09/2021 . | 05/10/2021 . | 70,000,000 | 882,000 | 1.26 | | 866,250 | | 3,668,226 | 3,668,226 | 2,801,976 | | | | | | |
| SPX/CLQ/220210/10/2.7% | Insurance | e Annual Exh 5 Reserves | Equity | UBS 549300W01FUSNYH0FL22 | 02/10/2021 . | 02/10/2022 . | 777,579 | 2,099,463 | 2.7 | | 24,494 | | 21, 141 | 27,596 | 4,249 | | (1,147) | | | | |
| | Indexed Universal Life | Annual Exh 5 Reserves | Equity | MorganStanley 87GCMVDQLFKA7Q0JXC56 | 02/10/2021 . | 02/10/2022 . | 567,874 | 1, 192,535 | 2.1 | | 13,288 | | 11,469 | 15,041 | 2,375 | | (622) | | | | |
| 5PX/ULU/22U21U/10/2.4% | Indexed Universal Life Insurance | Reserves | Equity | Citibank, National AE570DZWZ7FF32TWEFA76 | .02/10/2021 | 02/10/2022 . | 4.469.350 | 10.726.440 | 2.4 | | 121.989 | | 105,313 | 138.918 | 22.642 | | (5.713) | | | | 1 |

| | | | | , | N | | | | | ~! ` ! | | | | D - 4 - | | | | | | | | |
|------------------------------|-------------------------------------|--------------------------|--------------------|---|--------------|--------------|---------------------------------------|---------------------------------------|-----------|------------------|--------------|------------|---|---------|---------------|--|-----------|--------------|-------------|-----------|---------|---------------|
| 4 | 2 | | 4 | 5 | nowing a | all Option | s, Caps, Fi | loors, Colla | rs, Swaps | | rds Open a | s of Curre | nt Stateme | | | 17 | 40 | 10 | 20 | 04 | 22 | 23 |
| 1 | 2 | 3 | 4 | 5 | ь | / | 8 | 9 | 10 | 11 Cumulative | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Prior | Current | | | | | | | | | | | |
| | Description | | | | | | | | | Year(s) | Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | | | | | | Credit | Hedge |
| | Hedged, | | | | | | | | Price. | of Un- | Un- | | | | | | Total | Current | Adjustment | | Quality | Effectiveness |
| | Used for | | Type(s) | | | Date of | | | Rate or | discounted | discounted | | Book/ | | | Unrealized | Foreign | Year's | to Carrying | | of | at Inception |
| | Income | Schedule/ | of | | | Maturity | Number | | Index | Premium | Premium | Current | Adjusted | | | Valuation | Exchange | (Amorti- | Value of | | Refer- | and at |
| | Generation | Exhibit | Risk(s) | Exchange, Counterparty | Trade | or | of | Notional | Received | (Received) | (Received) | Year | Carrying | | | Increase/ | Change in | zation)/ | Hedged | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code | Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| SPX/CLQ/220210/10/2.5% | | Annual Exh 5 | | 1 DO 5 40000 WO LEVON WOOD OO | 00 (40 (0004 | 00/40/0000 | 0 550 540 | 0 000 070 | 0.5 | | 70.000 | | 00.404 | | 00.005 | 40.500 | | (0.400) | | | | |
| USD/SW0R/210517/30Y/1. | Insurance | Reserves | Equity Interest | UBS 549300W01FUSNYH0FL22 . | 02/10/2021 | 02/10/2022 | 2,559,549 | 6,398,873 | 2.5 | | 73,203 | | 63, 184 | | 83,365 | 13,590 | | (3,428) | | | | |
| 379% | General Business | NA | Rate | Mizuho | 02/16/2021 | 05/17/2021 | 600,000,000 | 8,274,000 | 1.379 |) | 3.720.000 | | 71,331 | | 71,331 | (3,648,669) | | | | | | |
| SPX/CLQ/220225/25/3.1% | Indexed Universal Life | Annual Exh 5 | | | | | | | | | | | .,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | | | | |
| | | Reserves | Equity | UBS 549300W01FUSNYH0FL22 . | 02/25/2021 | 02/25/2022 | 10,644,695 | 32,998,555 | 3.1 | | 392,789 | | 379,019 | | 502,435 | 109,646 | | | | | | |
| SPX/CLQ/220225/25/2.4% | Indexed Universal Life | | | 1 DO 5 40000 WO LEVON WOOD OO | 00 (05 (000) | 00/05/0000 | 5 050 005 | 10.000.001 | | | 440 400 | | 100 500 | | 404 040 | 50 570 | | | | | | |
| SPX/CLQ/220225/25/2.5% | InsuranceIndexed Universal Life | Reserves | Equity | UBS 549300W01FUSNYH0FL22 . | 02/25/2021 | 02/25/2022 | 5,259,835 | 12,623,604 | 2.4 | | 140,438 | | 128,536 | | 194,013 | 53,576 | | | | | | |
| OF A/ OLQ/ 220223/ 23/ 2.3/ | | Reserves | Equity | UBS 549300W01FUSNYH0FL22 . | 02/25/2021 | 02/25/2022 | 1,582,632 | 3.956.580 | 2.5 | 5 | 44,472 | | 40.703 | | 60 . 863 | 16,391 | | | | | | |
| SPX/CLQ/220225/25/2.7% | Indexed Universal Life | | | 0.0000000000000000000000000000000000000 | | | ,002,002 | | | | | | | | | | | | | | | |
| | Insurance | Reserves | Equity | UBS 549300W01FUSNYH0FL22 . | 02/25/2021 | 02/25/2022 | 798,228 | 2, 155, 216 | 2.7 | ' | 24,745 | | 22,648 | | 33, 115 | 8,369 | | | | | | |
| SPX/CLQ/220310/10/2.4% | | Annual Exh 5 | | 1 DO 5 40000 WO LEVON WOOD OO | 00 (44 (0004 | 00/40/0000 | 4 040 004 | 44 000 074 | | | 404 000 | | 100 010 | | 450.000 | 04.040 | | | | | | |
| SPX/CLQ/220310/10/2.5% | InsuranceIndexed Universal Life | Reserves | Equity | UBS 549300W01FUSNYH0FL22 . | 03/11/2021 | 03/10/2022 | 4,918,281 | 11,803,874 | 2.4 | | 134, 269 | | 128,218 | | 158,880 | 24,610 | | | | | | |
| 3FA/GLQ/220310/10/2.3% | Insurance | Reserves | Equity | UBS | 03/11/2021 | 03/10/2022 | 1,860,426 | 4,651,065 | 2.5 | 5 | 53.580 | | 51, 165 | | 62,946 | 9,366 | | | | | | |
| SPX/CLQ/220310/10/2.7% | Indexed Universal Life | | | 0.0000000000000000000000000000000000000 | | | ,000, 120 | | | | | | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | | | | | | | | | |
| | Insurance | Reserves | Equity | UBS 549300W01FUSNYH0FL22 . | 03/11/2021 | 03/10/2022 | 607,873 | 1,641,257 | 2.7 | ' | 19,087 | | 18,227 | | 22,397 | 3,310 | | | | | | |
| SPX/CLQ/220325/25/2.1% | | Annual Exh 5 | | | | | | | | | | | | | .= | | | | | | | |
| SPX/CLQ/220325/25/2.7% | Insurance | Reserves | Equity | MorganStanley 87GCMVDQLFKA7QOJXC56 . | 03/25/2021 | 03/25/2022 | 598,095 | 1,256,000 | 2.1 | | 14,294 | | 14,214 | | | 932 | | | | | | |
| 5PA/ULU/22U323/23/2.1% | Indexed Universal Life Insurance | Annual Exh 5 Reserves | Equity | Barclays Bank PLC (LG5GSEF7VJP5170UK5573 . | 03/25/2021 | .03/25/2022 | 910,563 | 2,458,520 | 2.7 | , | 29.684 | | 29,518 | | 31,139 | 1,454 | | | | | | |
| SPX/CLQ/220325/25/2.5% | Indexed Universal Life | | Equity | Citibank, National | 00/ 20/ 2021 | | 010,000 | 2,400,020 | | | 20,004 | | 20,010 | | | 1,404 | | | | | | |
| | Insurance | Reserves | Equity | A E570DZWZ7FF32TWEFA76 . | 03/25/2021 | 03/25/2022 | 2,528,249 | 6,320,623 | 2.5 | i | 75,089 | | 74,667 | | 79, 142 | 4,053 | | | | | | |
| SPX/CLQ/220225/25/3.1% | Indexed Universal Life | | | Barclays Bank PLC | | | | | | | | | | | | | | | | | | |
| ODV (OLO (00000E (OE (O. 40) | | Reserves | Equity | (L | 03/25/2021 | 02/25/2022 | 526,482 | 1,632,094 | 3.1 | | 19,638 | | 24,850 | | 24,850 | 5,212 | | | | | | |
| SPX/CLQ/220325/25/2.4% | Indexed Universal Life Insurance | Reserves | Equity | Citibank, National A | 03/25/2021 | 03/25/2022 | 7.216.884 | 17.320.522 | 2.4 | | 197.021 | | 195,914 | | 215,601 | 18,580 | | | | | | |
| 0160000000 Subto | otal - Purchased Opt | | ning Other - I | | 03/23/2021 | 00/20/20/20/ | | 17,020,022 | 2.4 | 2.090.463 | 9.535.580 | | 9,611,650 | | 16.196.750 | (32,389) | | (858.219) | | | XXX | XXX |
| | otal - Purchased Opt | | | ut Optiono | | | | | | 178.929.950 | | | 139,722,610 | | 411, 132, 416 | 10,295,117 | | (46.064.170) | | | XXX | XXX |
| | otal - Purchased Opt | | | | | | | | | 170,020,000 | 01,440,020 | | 100,722,010 | XXX | +11,102,410 | 10,200,117 | | (40,004,170) | | | XXX | XXX |
| | otal - Purchased Opt | | | on | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| | otal - Purchased Opt | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 0439999999. Total | Purchased Options | - Call Option | ons and War | rants | | | | | | 176,839,487 | 71,911,046 | | 130,110,961 | XXX | 394,935,665 | 10,327,506 | | (45,205,951) | | | XXX | XXX |
| | Purchased Options | | | | | | | | | 2,090,463 | 9,535,580 | | 9,611,650 | XXX | 16, 196, 750 | (32,389) | | (858,219) | | | XXX | XXX |
| 0459999999. Total | Purchased Options | - Caps | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| | Purchased Options | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| | Purchased Options | | | | | | · · · · · · · · · · · · · · · · · · · | · · · · · · · · · · · · · · · · · · · | | | | | | XXX | | | | | | | XXX | XXX |
| | Purchased Options | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| | Purchased Options | | | | | | | | | 178,929,950 | 81,446,626 | | 139,722,610 | XXX | 411, 132, 416 | 10,295,117 | | (46,064,170) | | | XXX | XXX |
| | | | | cluding Variable Annuity Guarantees | | P No.108 | | | | | | | | XXX | | 1 | | | | | XXX | XXX |
| | | | | riable Annuity Guarantees Under SSA | P No.108 | | | | | | | | ļ | XXX | | | | | | | XXX | XXX |
| | otal - Written Option | | | | | | | | | 1 | | | _ | XXX | | ļ | | | | | XXX | XXX |
| | otal - Written Option | | | | | | | | | | | | ļ | XXX | | | | | | | XXX | XXX |
| | otal - Written Option | | Generation | | | | | | | 1 | | | ļ | XXX | | | | | | | XXX | XXX |
| | otal - Written Option | | | | | | | | | | | | 1 | XXX | | 1 | | | | | XXX | XXX |
| | Written Options - C | | and Warran | S | | | | | | + | | | - | XXX | | 1 | | | - | | XXX | XXX |
| | Written Options - P | | | | | | | | | 1 | | | 1 | XXX | | - | | | | | XXX | XXX |
| | Written Options - C | | | | | | | | | + | | | 1 | XXX | | - | | | | | XXX | XXX |
| | Written Options - F | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| | Written Options - C | | | | | | | | | + | | | } | XXX | | | | | | | XXX | XXX |
| | Written Options - O | JUINET . | | | | | | | | | | | + | XXX | | - | | | - | | XXX | XXX |
| 0989999999. Total | written Options | | | | | | | | | | | | l . | XXX | | 1 | l | | l . | | XXX | 777 |

| | | | | Ş | Showing a | all Options | s Caps Flo | oors Colla | rs Swans | and Forwa | rds Open a | s of Curre | nt Statemer | nt Date | | | | | | | | |
|---|---|----------------|------------------|--|--------------|--------------|--|-------------|-----------------------------|----------------------|-------------------|------------|---------------|---------|--------------|---------------|------------------|-------------------|------------------------|-------------|---------------|-------------------------------|
| 1 | 2 | 3 | 4 | J 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 | 23 |
| | | | | | | | | | | Cumulative | | | | | | | | | | | | ı |
| | | | | | | | | | | Prior | Current | | | | | | | | | | | ı |
| | Description | | | | | | | | 0 | Year(s) | Year Initial | | | | | | | | | | | |
| | of Item(s) | | | | | | | | Strike | Initial Cost | Cost of | | | | | | Tatal | Cumant | A di | | Credit | Hedge |
| | Hedged, Used for | | Type(s) | | | Date of | | | Price, Rate or | of Un- discounted | Un- discounted | | Book/ | | | Unrealized | Total Foreign | Current Year's | Adjustment to Carrying | | Quality of | Effectiveness at Inception |
| | Income | Schedule/ | 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 | | r Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| | | | | ariable Annuity Guarantees Under SS | | 3 | | | | | | | | XXX | | | | | | | XXX | XXX |
| | total - Swaps - Hedo | ging Effective | Variable Ar | nuity Guarantees Under SSAP No.108 | 8 | 1 | | | | | | | | XXX | | | | | | | XXX | XXX |
| USD/1RS/200701- 250324/1.86%/L+1.4243% | | | Interest | Barclays Bank PLC | | | | | | | | | | | | | | | | | | ı |
| 2000E47 1.00% E11.4E40% | General Business | NA | Rate | (L | 02/01/2021 | 03/24/2025 . | 1 | 115,000,000 | 1.5998 / 1.86 | | | (115,507) | (1,576,192) | (| 1,576,192) | (1,576,192) | | | | 1, 147, 143 | | l |
| USD/1RS/210203- | | | Interest | | | | | | | | | | | | | | | | | | | ı |
| 280203/0.803% USD/1RS/210203- | General Business | NA | Rate Interest | Exchange | 02/01/2021 | 02/03/2028 . | 1 | 10,000,000 | 0.1955 / 0.803 | | | | (399,824) | | .(399,824) | (399,824) | | | <u> </u> | 130,824 | | |
| 510203/1.5875% | General Business | NA | Rate | Exchange | 02/01/2021 | 02/03/2051 | 1 | 5.000.000 | 0.1955 / 1.5875 | | | | (706, 953) | | (706,953) | (706,953) | | | | 136,579 | | ı |
| USD/1RS/210203- | | | Interest | | | | | , | | | | | | | | | | | | • | | I |
| 310203/1.106% | General Business | NA | Rate | Exchange | 02/01/2021 | 02/03/2031 . | 1 | 10,000,000 | .0.1955 / 1.106 | | | | (604,212) | | .(604,212) | (604,212) | | | | 156,892 | | |
| USD/1RS/210203- 260203/0.52051% | General Business | NΔ | Interest Rate | Exchange | 02/01/2021 | 02/03/2026 . | 1 | 5,000,000 | 0.1955 / 0.52051 | | | | (132, 293) | | (132,293) | (132,293) | | | | 55,034 | | İ |
| USD/1RS/210203- | denotal business | 191 | Interest | Liveringo | | | ·' | | 0.02001 | | | | (102,290) | | (102,230) | (102,230) | | | <u> </u> | | | I |
| 510203/1.5967% | General Business | NA | Rate | Exchange | 02/01/2021 | 02/03/2051 . | 1 | 30,000,000 | 0.1955 / 1.5967 | | | | (4, 177, 693) | (4 | 4, 177, 693) | (4, 177, 693) | | | | 819,472 | | |
| USD/1RS/210203- 310203/1.106% | General Business | NA | Interest Rate | Exchange | 02/01/2021 | 02/03/2031 . | 1 | 150 000 000 | 0.1955 / 1.106 | | | | (9,063,174) | | 9,063,174) | (9,063,174) | | | | 2,353,375 | | ı |
| USD/1RS/210203- | delierar business | INA | Interest | Exchange | 02/01/2021 | 02/03/2031 . | | 130,000,000 | 0.1955 / | | | | (9,003,174) | (3 | 9,003,174) | (9,003,174) | | | | 2,000,070 | | I |
| 260203/0.52051% | General Business | NA | Rate | Exchange | 02/01/2021 | 02/03/2026 . | 1 | 65,000,000 | | | | | (1,503,750) | (| 1,503,750) | (1,503,750) | | | | 715,443 | | |
| USD/1RS/210203- | 0 10 1 | | Interest | 5 1 | 00 (04 (0004 | 00 (00 (0054 | | 00 000 000 | 0 4055 / 4 5075 | | | | (0.007.040) | | 0.007 040) | (0.007.040) | | | | 540.045 | | ı |
| 510203/1.5875% USD/IRS/210203- | General Business | NA | Rate Interest | Exchange | 02/01/2021 | 02/03/2051 . | | 20,000,000 | 0.1955 / 1.5875 0.1955 / | | | | (2,827,812) | (| 2,827,812) | (2,827,812) | | | | 546,315 | | |
| 360203/1.38387% | General Business | NA | Rate | Exchange | 02/01/2021 | 02/04/2036 . | 1 | 70,000,000 | | | | | (6, 129, 189) | (6 | 6, 129, 189) | (6, 129, 189) | | | | 1,348,692 | | |
| USD/1RS/210203- | | | Interest | | | | | | | | | | | | | | | | | | | ı |
| 310203/1.106% USD/IRS/210203- | General Business | NA | Rate Interest | Exchange | 02/01/2021 | 02/03/2031 . | 1 | 50,000,000 | .0.1955 / 1.106 | | | | (3,021,058) | (; | 3,021,058) | (3,021,058) | | | | 784,458 | | |
| 280203/0.803% | General Business | NA | Rate | Exchange | 02/01/2021 | 02/03/2028 . | 1 | 10.000.000 | .0.1955 / 0.803 | | | | (399, 824) | | .(399,824) | (399,824) | | | l | 130,824 | | ı |
| USD/1RS/210203- | | | Interest | · · | | | | , , | 0.1955 / | | | | | | | | | | | | | 1 |
| 410203/1.50842% USD/IRS/210203- | General Business | NA | Rate | Exchange | 02/01/2021 | 02/04/2041 . | 1 | 10,000,000 | 1.50842 0.1955 / | | | | (1,083,515) | (| 1,083,515) | (1,083,515) | | | | 222,760 | | |
| 360203/1.38387% | General Business | NA | Interest Rate | Exchange | 02/01/2021 | 02/04/2036 . | 1 | 40,000,000 | | | | | (3,502,394) | (: | 3,502,394) | (3,502,394) | | | | 770,681 | | İ |
| USD/1RS/210203- | | | Interest | | | | [| | 0.1955 / | | | | | (| | | | | [| | | I |
| 260203/0.52051% | General Business | NA | Rate | Exchange | 02/01/2021 | 02/03/2026 . | 1 | 10,000,000 | 0.52051 | | | | (231,346) | | .(231,346) | (231,346) | | | | 110,068 | | |
| USD/1RS/210203- 510203/1.5875% | General Business | NΔ | Interest Rate | Exchange | 02/01/2021 | 02/03/2051 . | 4 | 5 000 000 | D.1955 / 1.5875 | | | | (706, 953) | | .(706.953) | (706.953) | | | 1 | 136.579 | | İ |
| | total - Swaps - Hedg | ina Other - I | | Liveringe | p.02/01/2021 | | ······································ | , 000, 000 | p. 1000 / 1.00/0 | | | (115.507) | (36.066.182) | XXX (3) | 6.066.182) | (36,066,182) | | | | 9,565,139 | XXX | XXX |
| SRENVX USD | | | Interest | JPMorgan Chase | | | | | | | | , ,,,,,,, | | | | , , , | | | | | | |
| CDS/250620/1% | General Business | NA | Rate | Bank, 7H6GLXDRUGQFU57RNE97 | _04/06/2020 | 06/20/2025 . | 1 | 60,000,000 | 1.0 / 0.0 | (30,000) | | (151,667) | (1,668,880) | | 1,668,880) | 129,313 | | 1,655 | | 616,450 | | |
| | total - Swaps - Hedo | | Credit Defaul | t | | | | | | (30,000) | | (151,667) | | | 1,668,880) | 129,313 | | 1,655 | | 616,450 | | XXX |
| | total - Swaps - Hedo total - Swaps - Repl | | | | | | | | | (30,000) | | (267, 174) | | XXX (3 | 7,735,062) | (35,936,869) | | 1,655 | | 10,181,589 | XXX | XXX |
| | total - Swaps - Repi total - Swaps - Incor | | nn . | | | | | | | | | | | XXX | | | | | + | | XXX | XXX |
| | total - Swaps - Incor | | // 1 | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| | al Swaps - Interest R | | | | | | | | | | | (115,507) | | | 6,066,182) | (36,066,182) | | | | 9,565,139 | | XXX |
| | al Swaps - Credit De | | | | | | | | | (30,000) | | (151,667) | | | 1,668,880) | 129,313 | | 1,655 | | 616,450 | XXX | XXX |
| | al Swaps - Foreign E | | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| | al Swaps - Total Ret | urn | | | | | | | | | | | | XXX | | | | | | | XXX | XXX |
| 13999999999999999999999999999999999999 | | | | | | | | | | | | , | | XXX | | | | | | | XXX | XXX |
| 1409999999. Tota T 2 02/15/50 | al Swaps | 1 | Interest | T | | 1 | | | | (30,000) | | (267, 174) | (37,735,062) | XXX (3 | 7,735,062) | (35,936,869) | | 1,655 | | 10,181,589 | XXX | XXX |
| Govt/F/210503 | General Business | NA | Interest Rate | Mizuho 549300HS3WTRS6D88H32 . | 11/04/2020 | 05/03/2021 . | 90,000,000 | 90.000.000 | | | | | (14,237,927) | (1 | 4,237,927) | | | | | 135,308 | | İ |
| BARC EUR/USD | | Annual Sch D | | | | | | 25,300,000 | | | | | | | | | | | [| | | I |
| 1.2164807000 | FX Bonds | part 1 | Currency | BARCLAYS BANK PLC . G5GSEF7VJP5170UK5573 . | 12/08/2020 | 03/31/2021 . | 11,630,320 | | 1.2164807000 | | (14, 148, 060) | . | (13,669,115) | (10 | 3,669,115) | | 2,848,816 | | | | | |

| | | | | | 9 | Showing a | all Ontions | s Cans F | loors Colla | ars Swans | and Forwa | rds Onen 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 |
| | Description of Item(s) Hedged, | | | | | | | - | - | Strike Price, | Cumulative Prior Year(s) Initial Cost of Un- | Current Year Initial Cost of Un- | | | | | Total | Current | Adjustment | | Credit Quality E | 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)/ | | Potential | ence | Quarter-end |
| Description | or Replicated | Identifier | (a) | or Central | Clearinghouse | Date | Expiration | Contracts | Amount | (Paid) | Paid | Paid | Income | Value | Code Fair Value | (Decrease) | B./A.C.V. | Accretion | Item | Exposure | Entity | (b) |
| BARC EUR/USD | EV D . I | Annual Sch D | 0 | DAROLAVO DANK DLO | 05005571/ IDE 17011/5570 | 04 (00 (0004 | 00/04/0004 | 4 500 077 | | | | 4 055 000 | | 4 700 050 | 4 700 050 | | (50,004) | | | | | |
| 1.2125350000 BARC EUR/USD | FX Bonds | Annual Sch D | Currency | BARCLAYS BANK PLC . | . G5GSEF7VJP5170UK5573 . | 01/20/2021 . | 03/31/2021 . | 1,530,377 | | | | 1,855,636 | | 1,798,652 | 1,798,652 | | (56,984) | | | | | |
| 1.2377690000 BARC EUR/USD | FX Bonds | part 1 Annual Sch D | Currency | BARCLAYS BANK PLC . | . G5GSEF7VJP5170UK5573 . | 02/01/2021 | 12/29/2023 . | 4,820,653 | | 1.2377690000 | | | | 454,389 | 454,389 | | 454,389 | | | 39,952 | | |
| 1.2080290000 | FX Bonds | part 1 | Currency | BARCLAYS BANK PLC . | . G5GSEF7VJP5170UK5573 . | 02/01/2021 | 03/31/2021 . | 20,657,886 | | 1.2080290000 | | 24,955,325 | | 24,279,213 | 24,279,213 | | (676, 112) | | | 390 | | |
| BARC EUR/USD 1.2281710000 | FX Bonds | Annual Sch D | Currency | DADOLAVO DANK DLO | . G5GSEF7VJP5170UK5573 . | 12/17/2020 | 03/31/2021 . | 4 | | 1.2281710000 | | (12,966,959) | | (12,408,750) | (12,408,750 | , | 124,024 | | | 5,979 | | |
| SOCGEN EUR/USD | | Annual Sch D | ui i elicy | Currency Forward: | | | | | | | | (12,300,303) | | | | / | | | | | | |
| 1.2252000000 SOCGEN EUR/USD | FX Bonds | part 1 Annual Sch D | Currency | BG Currency Forward: | . G5GSEF7VJP5170UK5573 . | 02/01/2021 | 12/30/2022 . | 169, 194 | | 1.2252000000 | | | | 22,885 | 22,885 | | 22,885 | | ···· | 1, 119 | | |
| 1.2146000000 | FX Bonds | part 1 | Currency | BG | . G5GSEF7VJP5170UK5573 . | 02/01/2021 | 12/31/2021 . | 161,889 | | 1.2146000000 | | | | 23,719 | 23,719 | | 23,719 | | | 702 | | |
| SOCGEN EUR/USD 1.2208000000 | FX Bonds | Annual Sch D | Currency | Currency Forward: BG | . G5GSEF7VJP5170UK5573 . | 02/01/2021 | 06/30/2022 . | 2,929,660 | | 1.2208000000 | | | | 426 , 123 | 426 , 123 | | 426 , 123 | | | 16,372 | | |
| SOCGEN EUR/USD 1,2097500000 | FX Bonds | Annual Sch D | Currency | Currency Forward: | . G5GSEF7VJP5170UK5573 . | 02/01/2021 | 06/30/2021 . | 148,498 | | 1.2097500000 | | | | 22,750 | 22,750 | | 22,750 | | | 371 | | |
| SOCGEN EUR/USD | | Annual Sch D | cui i ency | Currency Forward: | | | | | | | | | | | · · | | | | | | | |
| 1.2315000000 BARC EUR/USD | FX Bonds | part 1 Annual Sch D | Currency | BG | . G5GSEF7VJP5170UK5573 . | 02/01/2021 | 06/30/2023 . | 173,695 | | 1.2315000000 | | | | 20,785 | 20,785 | | 20,785 | | · | 1,302 | | |
| 1.2139500000 | FX Bonds | part 1 | Currency | BARCLAYS BANK PLC . | . G5GSEF7VJP5170UK5573 . | 03/09/2021 . | 06/30/2023 . | 100,669 | | 1.2139500000 | | | | 4,777 | 4,777 | | 4,777 | | | 755 | | |
| BARC EUR/USD 1.2075500000 | FX Bonds | Annual Sch D | Currency | BARCLAYS BANK PLC | G5GSEF7VJP5170UK5573 . | 03/09/2021 | 12/30/2022 . | 97,342 | | 1.2075500000 | | | | 6,008 | 6,008 | | 6,008 | | | 644 | | |
| BARC EUR/USD | | Annual Sch D | | | | | | | | | | | | | | | | | | | | |
| 1.2224000000 BARC EUR/USD | FX Bonds | Annual Sch D | . Currency | | . G5GSEF7VJP5170UK5573 . | 03/09/2021 . | 12/29/2023 . | 3, 258, 153 | | 1.2224000000 | | | | 103, 177 | 103, 177 | | 103, 177 | | | 27,003 | | |
| 1.1925500000 BARC EUR/USD | FX Bonds | part 1 Annual Sch D | Currency | BARCLAYS BANK PLC . | . G5GSEF7VJP5170UK5573 . | 03/09/2021 . | 06/30/2021 . | 54,502 | | 1.1925500000 | | | | 4,227 | 4,227 | | 4,227 | | l | 136 | | |
| 1.2022500000 | FX Bonds | part 1 | Currency | BARCLAYS BANK PLC . | . G5GSEF7VJP5170UK5573 . | 03/09/2021 . | 06/30/2022 . | 94,551 | | 1.2022500000 | | | | | | | 6,342 | | | 528 | | |
| BARC EUR/USD 1.1972500000 | FX Bonds | Annual Sch D | Currency | BARCLAYS BANK PLC | . G5GSEF7VJP5170UK5573 . | 03/09/2021 | 12/31/2021 . | 92,063 | | 1.1972500000 | | | | 6,577 | 6,577 | | 6,577 | | | 399 | | |
| | | Annual Sch D | | Currency Forward: | | | | | | | | | | | | | | | | | | |
| MIZUHO EUR/USD EUR | FX Bonds | part 1 Annual Sch D | Currency | Currency Forward: | . G5GSEF7VJP5170UK5573 . | 03/30/2021 . | 06/30/2022 . | 10,687 | | 0.844131178 | | | | (234) | (234 |) | (234) | | ··· | 60 | | |
| MIZUHO EUR/USD EUR | FX Bonds | part 1 Annual Sch D | Currency | BG Currency Forward: | . G5GSEF7VJP5170UK5573 . | 03/30/2021 . | 12/31/2021 . | 10,666 | | 0.848122469 | | | | (243) | (243 |) | (243) | | | 46 | | |
| MIZUHO EUR/USD EUR | FX Bonds | part 1 | Currency | BG | . G5GSEF7VJP5170UK5573 . | 03/30/2021 . | 12/30/2022 . | 10,705 | | 0.8399832 | | | | (238) | (238 |) | (238) | | | 71 | | |
| MIZUHO EUR/USD EUR | FX Bonds | Annual Sch D part 1 | . Currency | Currency Forward: BG | . G5GSEF7VJP5170UK5573 . | 03/30/2021 . | 06/30/2021 . | 5,299 | | 0.85162554 | | | | (103) | (103 |) | (103) | | | 13 | | |
| | | Annual Sch D | | Currency Forward: | | | | | | | | | | | | | , | | | 0.4 | | |
| MIZUHO EUR/USD EUR | FX Bonds | Annual Sch D | . Currency | BG Currency Forward: | . G5GSEF7VJP5170UK5573 . | 03/30/2021 . | 06/30/2023 . | 10,784 | | 0.834829069 | | | | (324) | (324 | / | (324) | | · | | | |
| MIZUHO EUR/USD EUR | FX Bonds | part 1 | Currency | BG | . G5GSEF7VJP5170UK5573 . | 03/30/2021 . | 12/29/2023 . | 14,409 | | 0.828939952 | | (004.050) | | (628) | (628 |) | (628) | | | 119 | vv | vvv |
| 14399999999. Sub | total - Forwards - He | euging Other | | | | | | | | | | (304,058) | | (13, 137, 938) (13, 137, 938) | XXX (13,137,938 XXX (13,137,938 | 1 | 3,339,733 3,339,733 | | | | XXX | XXX |
| | total - SSAP No. 10 | 8 Adjustment | ts | | | | | | | | | (304,038) | | | XXX (13, 137, 930 | 1 | 0,008,733 | | | | XXX | XXX |
| | | | | nnuity Guarantee | es Under SSAP No.1 | 08 | | | | | | | | | XXX | | | | | | XXX | XXX |
| | total - Hedging Effe | | | | | | | | | | | | | | XXX | | | | | | XXX | XXX |
| | total - Hedging Othe | er | | | | | | | | | 178,899,950 | 81,142,568 | (267, 174 | | XXX 360,259,415 | (25,641,752) | 3,339,733 | (46,062,515) |) | | XXX | XXX |
| 17199999999. Sub | | | | | | | | | | | - | | | | XXX | 1 | | | | | XXX | XXX |
| | total - Income Gene | ration | | | | | | | | | | | | | XXX XXX | | | | | | XXX | XXX |
| 17399999999 Sub | total - Otner total - Adjustments i | for SSAP No | 108 Derivat | ives | | | | | | | | | | 1 | XXX | 1 | | | | | XXX | XXX |
| 1759999999 - Tot | | o John No. | . 100 Delivat | 1100 | | | | | | | 178.899.950 | 81,142,568 | (267.174 | 88.849.610 | XXX 360,259,415 | (25,641,752) | 3.339.733 | (46,062,515) | 1 | | XXX | XXX |
| 3000000 100 | | | | | | | | | | | ,000,000 | 0.,,000 | (20., 174 | , 55,515,516 | | (20,0,70E) | , 5,555,766 | (10,002,010) | 1 | .0,, | | ,,,,, |

STATEMENT AS OF MARCH 31, 2021 OF THE Accordia Life and Annuity Company

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

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

| | | | | | | | | Futures Contracts | Open as | of the Curr | ent Stater | nent Date | | | | | | | | | |
|------------------|-----------------|--------------------|----------------------------------|---|-----------------------|--------------------------|----------------------------|---|---------------|---------------|---------------|--------------|-------------------|---------------------|---------------------|---|---------------------------------------|--|------------------------|--|------------------|
| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly | y Effective Hedg | ges | 18 | 19 | 20 | 21 | 22 |
| | | | | Description | | | | | | | | | | 15 | , | 17 Change in Variation Margin | | Change in Variation | | Hedge | |
| | Number | | | of Item(s) Hedged, Used for Income | Schedule/ | Type(s) | Date of Maturity or | | | Transac- | Reporting | | Book/ Adjusted | Cumulative | Deferred | Gain loss) Used to Adjust Basis of | Cumulative Variation Margin for | Margin Gain (Loss) Recognized | | Effectiveness at Inception and at | Value of |
| Ticker Symbol | of Contracts | Notional Amount | Description | Generation or Replicated | Exhibit Identifier | Risk(s) (a) | Expira- tion | Exchange | Trade Date | tion Price | Date Price | Fair Value | Carrying Value | Variation Margin | Variation Margin | Hedged Item | All Other Hedges | in Current Year | Potential Exposure | Quarter-end (b) | One (1) Point |
| Оуппоот | Contracts | Amount | Description | or replicated | identifier | Interest | tion | The Board of Trade | Date | 11100 | 1 1100 | 1 all value | Value | iviargin | iviargiri | Item | ricages | rear | LAPOSUIC | (6) | TOITE |
| JSM1 | 988 | , , | US T BONDS JUN1 | General business | NA | Rate Interest | .06/21/2021 . | o | | 158.3828 | 154.5938 | (3,743,594) | (3,743,594) | , | | | | | 3,655,600 | | 100,000 |
| UM1 | 204 | , , | 2YR T-NOTES JUN1 | General business | NA | Rate Interest | 06/30/2021 . 06/21/2021 | o | | 110.3511 | 110.3633 | 4,981 | 4,981 | 4,981 | | | | | 71,400 | | 200,000 |
| NM1 | 133 | , | | General business | NA | Rate | | o | | 186.1068 | 181.2188 | (7,737,775) | (7,737,775) | | | | | | , , | | , |
| ESM1 | 133 | , , | EMINI S&P JUN1 HANG SENG APR1 | General business | NA | Equity/Index. | | E SNZ20JLFK8MNNCLQ0F39 GUODU FUTURES (HONG | | 3,947.1168 | 3,967.4000 | 135,788 | 135,788 | 135,788 | | | | | 1,463,000 6.113.478 | | 50 |
| | | | es - Hedging Other | General business | NA | Equity/Index. | 04/29/2021 . | 213800924TKR61S64010 | | 28,357.1194 | 28,316.0000 | (11.437.231) | (11,437,231) | (***) | | | | | 22,701,078 | XXX | XXX |
| | | I - Long Future | | | | | | | | | | (11,437,231) | (11,437,231) | | | | | | 22,701,078 | XXX | XXX |
| 101 33333 | oo. Oublote | r - Long r didre | 1 | | | Interest | | The Board of Trade | | | | (11,407,201) | (11,407,201) | (11,407,201) | | | | | 22,701,070 | 7000 | |
| YM1 | 629 | | | . General business | NA | Rate Interest | 06/21/2021 . | o549300EX04Q2QBFQTQ27 The Board of Trade | | 133.0116 | 130.9375 | 1,304,609 | 1,304,609 | 1,304,609 | | | | | 2,327,300 | | 100,000 |
| UM1 | 121 | | | . General business | NA | Rate Interest | 06/30/2021 . | o | | 110.3511 | 110.3633 | (2,955) | (2,955) | (2,955) | | | | | 447,700 | | 200,000 |
| XYM1 | 1,320 | , , | | General business General business | NA | Rate Interest Rate | .06/30/2021 . | o | | 147 . 2695 | 123.3984 | 1,062,551 | 1,062,551 | 1,062,551 | | | | | 4,321,600 | | 100,000 |
| ESM1 | 819 | , , | EMINI S&P JUN1 | General business | NA | Equity/Index. | | Chicago Mercantile SNZ20JLFK8MNNCLQ0F39 | | 3.957.8631 | 3.967.4000 | (390.537) | (390.537) | (390.537) | | | | | 3.030.300 | | 50 |
| | | | es - Hedging Othe | | 101 | Legar ty / maox. | | CHEECEN NORMANDEQUI OC | | | , 001 1 1000 | 6.157.473 | 6.157.473 | 6.157.473 | | | | | 15.010.900 | XXX | XXX |
| | | I - Short Future | | | | | | | | | | 6, 157, 473 | 6, 157, 473 | 6,157,473 | | | | | 15,010,900 | XXX | XXX |
| 16799999 | 99. Subtota | I - SSAP No. 1 | 08 Adjustments | | | | | | | | | | | | | | | | | XXX | XXX |
| 16899999 | 99. Subtota | I - Hedging Eff | ective Excluding \ | /ariable Annuity G | uarantees l | Jnder SSAF | No.108 | | | | | | | | | | | | | XXX | XXX |
| 16999999 | 99. Subtota | I - Hedging Eff | ective Variable Ar | nuity Guarantees | Under SSA | P No.108 | | | | | | | | | | | | | | XXX | XXX |
| 17099999 | 99. Subtota | I - Hedging Ot | her | | | | | | | | | (5,279,758) | (5,279,758) | (5,279,758) | | | | | 37,711,978 | XXX | XXX |
| | | I - Replication | <u> </u> | · | | | | | | | | | | | | | | | | XXX | XXX |
| | | I - Income Ger | neration | <u> </u> | | | | | | | | | | | | | | | | XXX | XXX |
| | 99. Subtota | | | | | | | | | | | | | | | | | | | XXX | XXX |
| | | I - Adjustments | s for SSAP No. 10 | 8 Derivatives | | | | · · · · · · · · · · · · · · · · · · · | | | | | | | | | | | | XXX | XXX |
| 17599999 | 99 - Totals | | | | | | | | | | | (5,279,758) | (5,279,758) | (5,279,758) | | | | | 37,711,978 | XXX | XXX |
| | | | | | | | | | | | | Beginning | Cumula | ative | Ending | | | | | | |

| | | \ | \ | | Beginning | Cumulative | Ending |
|-------------------------|------|---|----------|---|-----------|-------------|--------------|
| Broker Name | | | | | Balance | Cash Change | Cash Balance |
| | | | | | | | |
| Total Net Cash Deposits | | | | , | | | |
| | | | | | | | |

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

| (h) | Codo | Financial or Economic Impact of the Hedge at the End of the Reporting Period | |
|-----|------|--|--|
| (D) | Code | Financial of Economic Impact of the Nedge at the End of the Reporting Feriod | |
| | | | |
| | | | |

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1 | 2 | 3 | Counterpa | arty Offset | Book | k/Adjusted Carrying V | /alue | | Fair Value | | 12 | 13 |
|---|-----------------|----------|---------------|---------------|----------------|-----------------------|-----------------|----------------|----------------|-------------------|--------------|----------------|
| | | Credit | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | | |
| | Master | Support | Fair Value of | Present Value | Contracts With | Contracts With | | | | | | |
| Description of Exchange, | Agreement | Annex | Acceptable | of Financing | Book/Adjusted | Book/Adjusted | Exposure Net of | Contracts With | Contracts With | Exposure | Potential | Off-Balance |
| Counterparty or Central Clearinghouse | (Y or N) | (Y or N) | Collateral | Premium | | | Collateral | Fair Value >0 | Fair Value <0 | Net of Collateral | Exposure | Sheet Exposure |
| 0199999999 - Aggregate Sum of Exchange Traded Derivatives | XXX | XXX | XXX | | 6,691,735 | , , | 6,691,735 | 6,691,735 | (11,954,874) | 6,691,735 | 37,711,978 | 37,711,978 |
| Bank of America, National Association-NY B4TYDEB6GKMZ0031MB27 | | Υ | 31,270,000 | | | | | 31,523,711 | | 253,711 | | |
| Barclays Bank PLC (London) G5GSEF7VJP5170UK5573 | | Υ | 57,730,000 | | 25,490,713 | | | 59, 160, 333 | (1,577,963) | | 1,242,973 | |
| BNP PARIBAS 213800RK6FY7V2D0CW37 | | Υ | 14,930,000 | | 5,802,615 | | | 15, 114, 746 | | 184,746 | | |
| Citibank, National Association E570DZWZ7FF32TWEFA76 | У | Y | 14,551,471 | | 1,632,739 | | | 14,376,300 | | | | |
| Credit Suisse E58DKGMJYYYJLN8C3868 | У | Y | 2,650,000 | | 720,709 | | | 2,346,282 | | | | |
| Goldman Sachs International 784F5XWPLTWKTBV3E584 | Y | Y | 54,580,000 | | 25,550,748 | | | 55, 149, 194 | | 569, 194 | | |
| JPMorgan Chase Bank, National Asc | | Υ | | | | (1,668,880) | | | (1,668,880) | | 616,450 | |
| Mizuho | У | Y | | | 71,331 | (14,237,927) | | 71,331 | (14,237,927) | | 135,308 | |
| MorganStanley 87GCMVDQLFKA7Q0JXC56 | Y | Y | 59,950,000 | | 24,332,407 | | | 60,086,582 | | 136,582 | | |
| Royal Bank of Canada ES7IP3U3RHIGC71XBU11 | У | Y | 6,200,000 | | 1,314,244 | | | 6,217,035 | | 17,035 | | |
| Scotia Bank L319ZG2KFGXZ61BMYR72 | Y | Y | 3,971,000 | | 660,299 | | | 4, 123, 220 | | 152,220 | | |
| Societe Generale | Y | Y | 8,280,000 | | 2,505,267 | | | 8,938,146 | | 658, 146 | | |
| SunTrust Bank IYDOJBGJIIY9T8XKCSX06 | | Y | 26,430,000 | | 4,307,472 | | | 26,430,960 | | 960 | | |
| UBS 549300W01FUSNYH0FL22 | | У | 1,700,000 | | 1,099,918 | | | 1,714,336 | | 14,336 | | |
| Wells Fargo Bank, National Association | | У | 126, 160,000 | | 32,265,862 | | | 126,965,377 | | 805,377 | | |
| 0299999999. Total NAIC 1 Designation | | | 408,402,471 | | 140,807,749 | (17,484,770) | | 412,217,553 | (17,484,770) | 2,792,307 | 1,994,731 | |
| 089999999. Aggregate Sum of Central Clearinghouses (Excluding | g Exchange Trac | ded) | | | | (34,489,987) | | | (34,489,987) | | 8,418,208 | |
| | | | | | | | | | | | | |
| | . | ļ | | | | ļ | | | | | | |
| | | | | | | | | | | | | |
| | | | | | | | | | | | | |
| 099999999 - Gross Totals | | | 408,402,471 | | 147,499,484 | (63,929,631) | 6,691,735 | 418,909,288 | (63,929,631) | 9,484,042 | 48, 124, 917 | 37,711,978 |
| 1. Offset per SSAP No. 64 | | | | | 6,676,885 | (6,676,885) | | | | | | |
| 2. Net after right of offset per SSAP No. 64 | | | | | 140,822,599 | (57,252,746) | | | | | | |

E06

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|---|-----------------------|----------------|-------------|------------|-----------|---------------|----------|--------------|
| | | | | | | Book/Adjusted | | Type of |
| Exchange, Counterparty or Central Clearinghouse | | CUSIP | | | | Carrying | Maturity | Margin |
| or Central Clearinghouse | Type of Asset Pledged | Identification | Description | Fair Value | Par Value | Value | Date | (I, V or IV) |
| | Cash | | | 1,790,000 | | | | IV |
| Mizuho 549300HS3WTRS6D88H32 | Cash | | | 13,740,000 | | | | IV |
| | | | | | | | | |
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| | | | | | | | | |
| 019999999 - Total | | | | 15,530,000 | | | XXX | XXX |

Collateral Pledged to Reporting Entity

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
|--|----------------------------------|----------------|-------------|-------------|-----------|---------------|----------|-------------|
| | | | | | | Book/Adjusted | | Type of |
| Exchange, Counterparty or Central Clearinghouse | | CUSIP | | | | Carrying | Maturity | Margin |
| or Central Clearinghouse | Type of Asset Pledged | Identification | Description | Fair Value | Par Value | Value | Date | (I, V or IV |
| Bank of America, National Association-NY | B4TYDEB6GKMZ0031MB27 Cash. | | | 31,270,000 | | XXX | | ١٧ |
| Barclays Bank PLC (London) | G5GSEF7VJP5170UK5573 Cash | | | 57,730,000 | | XXX | | IV |
| BNP PARIBAS | 213800FK6FY7V2D0CW37 Cash | | | 14,930,000 | | XXX | | IV |
| Citibank, National Association | E570DZWZ7FF32TWEFA76 Cash. | | | 14,551,471 | | XXX | | ١٧ |
| Credit Suisse | E58DKGMJYYYJLN8C3868 Cash. | | | 2,650,000 | | XXX | | IV |
| Goldman Sachs International | 784F5XWPLTWKTBV3E584 Cash. | | | 54,580,000 | | XXX | | IV |
| MorganStanley | 87GCMVDQLFKA7QOJXC56 Cash. | | | 59,950,000 | | XXX | | IV |
| Royal Bank of Canada | ES7 I P3U3RH I GC7 1 XBU11 Cash. | | | 6,200,000 | | XXX | | IV |
| Scotia Bank | L319ZG2KFGXZ61BMYR72 Cash | | | 3,971,000 | | XXX | | |
| Societe Generale | 01KLU6X1B10WK7X42C15 Cash. | | | 8,280,000 | | XXX | | IV |
| SunTrust Bank | IYDOJBGJWY9T8XKCSX06 Cash. | | | | | XXX | | IV |
| UBS | | | | 1,700,000 | | XXX | | ١٧ |
| Wells Fargo Bank, National Association | KB1H1DSPRFMYMCUFXT09 Cash. | | | 126,160,000 | | XXX | | ١٧ |
| 029999999 - Total | | | | 408,402,471 | | XXX | XXX | XXX |

SCHEDULE DB - PART E

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

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

Schedule DL - Part 1 - Reinvested Collateral Assets Owned NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned NONE

STATEMENT AS OF MARCH 31, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE E - PART 1 - CASH

| | | MOHUH | End Depository | balances | | | | | |
|---|---|----------|-------------------|----------------|-----------------------------------|----------------|--------------|----------|--|
| 1 | 2 | 3 | 4 | 5 | Book Balance at End of Each Month | | | | |
| | | | | | During Current Quarter | | | | |
| | | | Amount of | Amount of | 6 | 7 | 8 | | |
| | | | Interest Received | | | | | | |
| | | Rate of | | at Current | | | | | |
| | | Interest | | Statement Date | First Month | Second Month | Third Month | * | |
| US Bank Minneapolis, MN | | | | | | (119,969) | | | |
| JP Morgan New York, NY | | | | | 5,299,764 | 22, 131,405 | 82,658,284 | XXX | |
| Wells Fargo San Francisco, CA | | | | | (17,235,431) | (29, 153, 111) | (48,222,789) | XXX | |
| Citibank New York, NY | | | | | 10,437,759 | 11, 148, 255 | 7,970,970 | .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 | | | 317,901 | 4,006,581 | 40,839,941 | XXX | |
| 0299998. Deposits in depositories that do not | | | | | | | | | |
| exceed the allowable limit in any one depository (See | | | | | | | | | |
| instructions) - Suspended Depositories | XXX | XXX | | | | | | XXX | |
| 0299999. Totals - Suspended Depositories | XXX | XXX | | | | | | XXX | |
| 0399999. Total Cash on Deposit | XXX | XXX | | | 317,901 | 4,006,581 | 40,839,941 | XXX | |
| 0499999. Cash in Company's Office | XXX | XXX | XXX | XXX | | | | XXX | |
| | | | | | | | | | |
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| | · · · · · · · · · · · · · · · · · · · | | | | | | | | |
| 0599999. Total - Cash | XXX | XXX | | | 317,901 | 4,006,581 | 40,839,941 | XXX | |

STATEMENT AS OF MARCH 31, 2021 OF THE Accordia Life and Annuity Company

SCHEDULE E - PART 2 - CASH EQUIVALENTS

| 1 2 3 4 5 6 7 8 Anount Flooring | | Show Investn | nents O | wned End of Curren | t Quarter | | | | |
|--|----------------|--|---------|--------------------|------------------|---------------|--------------------|-------------------------|----------------------|
| Dissipation Total - U.S. Converment Bonds | 1 | | | 4 | | 6 | 7 Book/Adjusted | 8 Amount of Interest | 9 Amount Received |
| T099999 Total - All Other Government Bonds | CUSIP | Description | Code | Date Acquired | Rate of Interest | Maturity Date | | Due and Accrued | During Year |
| 1799999 Total - U. S. Poticial Subvisions Bonds | 0599999. Total | - U.S. Government Bonds | | | | | | | |
| 2409999 Total - U.S. Special Revenues Bonds | 1099999. Total | - All Other Government Bonds | | | | | | | |
| 1999999 Total - U.S. Special Revenue Bonds | 1799999. Total | - U.S. States, Territories and Possessions Bonds | | | | | | | |
| 3899999, Total - Industrial and Miscellaneous (Inaffiliated) Bonds | 2499999. Total | - U.S. Political Subdivisions Bonds | | | | | | | |
| AB809997 Total - Hybrid Securities | 3199999. Total | - U.S. Special Revenues Bonds | | | | | | | |
| S599999 Total - Parent, Subsidiaries and Affiliated Bonds S00 S009999, Subtotal - Vaneffliated Bank Loans S009999, Subtotal - Vaneffliated Bank Loans S009999, Subtotal - Vaneffliated Bank Loans S009999, Subtotal - Vaneffliated Bank Loans S009999, Subtotal - Vaneffliated Bank Loans S009999, Subtotal - Vaneffliated Bank Loans S009999, Substantial Mortgage Backed Securities S009999, Substantial Mortgage Backed Securities S009999, Substantial S009999, S009999, S009999, S009999, S009999, S0099999, S0099999, S0099999, S0099999, S0099999, S00999999, S0099999, S0099999, S0099999, S0099999, S009999999, S00999999, S00999999, | 3899999. Total | - Industrial and Miscellaneous (Unaffiliated) Bonds | | | | | | | |
| 6099999 Subtolal - SVO Identified Funds | | | | | | | | | |
| 6599999, Subtotal - Unaffiliated Bank Loans | 5599999. Total | - Parent, Subsidiaries and Affiliates Bonds | | | | | | | |
| Trepsgeps Total - Issuer Chications Trepsgeps Total - Residential Mortgage-Backed Securities Trepsgeps Total - Commercial Mortgage-Backed Securities Trepsgeps Total - Commercial Mortgage-Backed Aced Securities Trepsgeps Total - SVO Identified Funds Trepsgeps Total - SVO Identified Funds Trepsgeps Total - SVO Identified Funds Trepsgeps Total - SVO Identified Funds Trepsgeps Total - SVO Identified Funds Trepsgeps Total - Institution of the Trepsgeps Total - Unaffiliated Bank Loans | 6099999. Subto | otal - SVO Identified Funds | | | | | | | |
| 77899999. Total - Residential Mortgage-Backed Securities | | | | | | | | | |
| 7899999. Total - Commercial Mortgage-Backed Securities | | | | | | | | | |
| Typespage Total - Other Loan-Backed and Structured Securities | 7799999. Total | - Residential Mortgage-Backed Securities | | | | | | | |
| Typespage Total - Other Loan-Backed and Structured Securities | 7899999. Total | - Commercial Mortgage-Backed Securities | | | | | | | |
| B199999. Total - Anfiliated Bank Loans | 7999999. Total | - Other Loan-Backed and Structured Securities | | | | | | | |
| R2399999. Total - Unaffiliated Bank Loans | | | | | | | | | |
| B339999. Total Bonds | 8199999. Total | - Affiliated Bank Loans | | | | | | | |
| 93/31/2021 0.030 199.253.089 5.103 5599999. Subtotal - Aseropt Money Market Mutual Funds - as Identified by the SVO 57910-80-3 | | | | | | | | | |
| S599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO 192,530,999 3,103 3,100 1,000,000 | | | | | | | | | |
| Willinstrone Sign Money Market Mutual Funds Sign Money Market Mutual Funds Sign Money Market Mutual Funds Sign Money Market Mutual Funds Sign Money Sign Money Market Mutual Funds Sign Sig | | | | 03/31/2021 | 0.030 | | ,, | 3, 103 | 22 |
| 8699999. Subtotal - All Other Money Market Mutual Funds 1,400,000 1,400,000 | 8599999. Subto | otal - Exempt Money Market Mutual Funds - as Identified by the SVO | | T | | | | 3, 103 | 22 |
| | | | | 03/31/2021 | 0.010 | | | | 3 |
| 999999 - Total Cash Equivalents | 8699999. Subto | otal - All Other Money Market Mutual Funds | | T | | | 1,400,000 | | 3 |
| 999999 - Total Cash Fruivalents | | | | ····· | | ······ | | | |
| 999999 - Total Cash Equivalents | | | | | | | | | |
| 999999 - Total Cash Equivalents | | | | | | | | | |
| 9999999 - Total Cash Equivalents | | | | | | | | | |
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| 9999999 - Total Cash Equivalents 3 103 | | | | | | | | | |
| | 9999999 - Tota | l Cash Equivalents | | | | | 200,653,089 | 3,103 | 26 |