QUARTERLY STATEMENT

OF THE

Accordia Life and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
JUNE 30, 2024

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

2024

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2024

OF THE CONDITION AND AFFAIRS OF THE

Accordia Life and Annuity Company

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

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

Country of Domicile United States of America

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

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

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

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

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

Primary Location of Books and Records 215 10th Street, Suite 1100 (Street and Number)
Des Moines, IA, US 50309 (City or Town, State, Country and Zip Code), 515-393-3690 (Area Code) (Telephone Number)

Internet Website Address www.globalatlantic.com

Statutory Statement Contact Carrie Jo Thomas (Name), 515-393-3690 (Area Code) (Telephone Number)
carrie.thomas@gafg.com (E-mail Address), 508-460-2401 (FAX Number)

OFFICERS

President & Chairman	Robert Michael Arena Jr.	Chief Financial Officer	David Allen Jacoby
Chief Legal Officer, GC	Samuel Ramos	VP, Co-Secretary	Carrie Jo Thomas

OTHER

Anup Agarwal, Chief Investment Officer	Natalya Vasilyevna Belonozhko, Senior Vice President	Jason Alexander Bickler, MD, Chief Distribution Officer
Padma Elmgart, Chief Technology Officer	Kevin Anthony Felix, MD, President, Investments	Susan Lorraine Fiengo, Managing Director
Ilya Grigoryevich Finkler, Managing Director	Kathryn Lauren Freund, MD, GC, Co-Secretary	Risa Beth Gordon, SVP, Assoc. GC, Asst. Sec.
Jonathan Hecht, Managing Director	Brian Michael Hendry, Chief Audit Executive	Leah Marie Hoppe, Managing Director
Douglas Robert Jaworski, SVP, Chief Inf. Sec. Off.	Kevin Michael Kimmerling, SVP, Assoc. GC, Asst. Sec.	Victoria May Lau, Managing Director
Hanben Kim Lee, Executive Vice President	Emily Anne LeMay, Chief Operations Officer	Justin David MacNeil, MD, Assistant Treasurer
Tonya Rachelle Maxwell, Senior Vice President	Woolf Norman Milner, Interim Chief Risk Officer	Andrew Chilson Morse, Senior Vice President
Barrie Ribet Moskovich, Managing Director	Bryan Edward Nelson, SVP, Appointed Actuary	Paula Genevieve Nelson, Managing Director
Daniel Patrick O'Shea, Chief Administrative Officer	Sarah Marie Patterson, MD, GC, Asst. Secretary	Michael Ryan Paulousky, SVP, Asst. Treasurer
Rhoda Charlotte Peritz #, MD, COO - Investments	Peggy Hiu Poon, Treasurer	Scott Joseph Robidoux, Senior Vice President
Kelly June Rutherford, Managing Director	Erin Christine Schwerzmann, SVP, Assoc. GC, Asst. Sec.	Lauren Taylor Scott, Senior Vice President
Andrew Mead Shainberg, Chief Compliance Officer	Gary Phillip Silber, MD, GC, Asst. Secretary	Cheryl Renae Tibbits, Deputy Chief Financial Officer
Eric David Todd, Managing Director	Alireza Vaseghi, Managing Director	Christian Paul Walk, SVP, Assoc. GC, Asst. Sec.

DIRECTORS OR TRUSTEES

Robert Michael Arena Jr.	Hanben Kim Lee	Paula Genevieve Nelson
Manu Sareen	Eric David Todd	

State of Iowa
County of Polk SS

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

Robert Michael Arena, Jr. President	Carrie Jo Thomas VP, Co-Secretary	David Allen Jacoby Chief Financial Officer

Subscribed and sworn to before me this 22nd day of July, 2024

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

NOTARIAL SEAL IOWA
JENNIFER COGGINS
Commission Number 830109
My Commission Expires
February 10, 2027

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	7,428,199,408		7,428,199,408	7,320,779,910
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	668,915,437		668,915,437	642,761,118
3.	Mortgage loans on real estate:				
	3.1 First liens	1,251,325,519		1,251,325,519	1,255,626,264
	3.2 Other than first liens	85,120,205		85,120,205	85,120,469
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 130,548,141), cash equivalents ($ 443,535,094) and short-term investments ($ 21,692,307)	595,775,542		595,775,542	809,995,176
6.	Contract loans (including $ ..... premium notes)	330,793,567	2,048,263	328,745,304	280,018,777
7.	Derivatives	115,290,197		115,290,197	118,515,396
8.	Other invested assets	348,432,880	21,510,748	326,922,132	330,614,266
9.	Receivables for securities	136,821,199		136,821,199	155,254,988
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	10,960,673,953	23,559,011	10,937,114,942	10,998,686,363
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	90,857,034		90,857,034	84,190,245
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	13,057,572	10,400,498	2,657,074	2,750,877
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	16,676,347		16,676,347	17,114,409
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	37,922,962		37,922,962	50,481,022
	16.2 Funds held by or deposited with reinsured companies	1,230,742,662		1,230,742,662	1,227,311,634
	16.3 Other amounts receivable under reinsurance contracts	121,197,234	16,483,440	104,713,794	82,292,851
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	110,982,214	33,401,767	77,580,447	88,856,017
19.	Guaranty funds receivable or on deposit	1,100,329		1,100,329	1,171,076
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	6,967,000	6,967,000		
25.	Aggregate write-ins for other than invested assets	18,258,358	118,392	18,139,966	22,565,418
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	12,608,435,665	90,930,108	12,517,505,557	12,575,419,912
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	12,608,435,665	90,930,108	12,517,505,557	12,575,419,912
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Investment in Pension Annuity	14,139,876		14,139,876	16,204,470
2502.	Third Party Receivable	4,000,090		4,000,090	6,360,948
2503.	Misc Accounts Rec	118,392	118,392		
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	18,258,358	118,392	18,139,966	22,565,418

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 6,110,214,352 less $ ..... included in Line 6.3 (including $ ..... Modco Reserve)	6,110,214,352	6,066,884,256
2.	Aggregate reserve for accident and health contracts (including $ ..... Modco Reserve)		
3.	Liability for deposit-type contracts (including $ ..... Modco Reserve)	493,880,996	493,860,550
4.	Contract claims:		
	4.1 Life	35,623,879	20,465,126
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ ..... and coupons $ ..... due and unpaid	279,161	351,021
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ ..... Modco)	5,981,793	6,059,924
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ ..... Modco)		
	6.3 Coupons and similar benefits (including $ ..... Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ ..... discount; including $ ..... accident and health premiums	1,123,072	1,208,682
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ ..... accident and health experience rating refunds of which $ ..... is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 17,132,674 assumed and $ 94,625,332 ceded	111,758,006	122,181,266
	9.4 Interest Maintenance Reserve	291,462,826	302,983,433
10.	Commissions to agents due or accrued-life and annuity contracts $ ..... , accident and health $ ..... and deposit-type contract funds $	9,853,349	9,028,214
11.	Commissions and expense allowances payable on reinsurance assumed	145,785	161,729
12.	General expenses due or accrued	8,803,710	9,066,747
13.	Transfers to Separate Accounts due or accrued (net) (including $ ..... accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	(2,926,888)	(1,654,876)
15.1	Current federal and foreign income taxes, including $ ..... on realized capital gains (losses)	69,776,156	68,481,336
15.2	Net deferred tax liability		
16.	Unearned investment income	7,370,123	6,595,708
17.	Amounts withheld or retained by reporting entity as agent or trustee		19,666
18.	Amounts held for agents' account, including $ ..... agents' credit balances		
19.	Remittances and items not allocated	48,578,944	160,657,051
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ ..... and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	119,460,604	130,821,181
	24.02 Reinsurance in unauthorized and certified ($ .....) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ .....) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	1,013,684	594,224
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	4,069,956,471	3,979,804,929
	24.08 Derivatives	158,770,436	139,556,401
	24.09 Payable for securities	1,356,509	3
	24.10 Payable for securities lending		
	24.11 Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	380,846,929	377,063,862
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	11,923,329,897	11,894,190,434
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	11,923,329,897	11,894,190,434
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	926,818,899	926,818,899
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	(335,143,239)	(248,089,421)
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 29 $ .....)		
	36.2 ..... shares preferred (value included in Line 30 $ .....)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ ..... in Separate Accounts Statement)	591,675,660	678,729,478
38.	Totals of Lines 29, 30 and 37	594,175,660	681,229,478
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	12,517,505,557	12,575,419,912
	DETAILS OF WRITE-INS		
2501.	Derivative Collateral	360,100,000	355,140,000
2502.	DXC Deferred Liability	17,637,045	18,517,463
2503.	Litigation Reserves	2,867,205	2,957,093
2598.	Summary of remaining write-ins for Line 25 from overflow page	242,679	449,306
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	380,846,929	377,063,862
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	119,414,296	193,867,890	358,347,229
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	292,018,555	125,705,670	371,970,970
4.	Amortization of Interest Maintenance Reserve (IMR)	8,475,198	7,581,107	14,451,078
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	10,549,814	9,389,750	19,114,608
7.	Reserve adjustments on reinsurance ceded			
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	680,016	576,236	5,908,610
9.	Totals (Lines 1 to 8.3)	431,137,879	337,120,653	769,792,495
10.	Death benefits	81,522,240	90,045,067	185,715,228
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits			
13.	Disability benefits and benefits under accident and health contracts	970,420	981,118	1,977,334
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	168,608,421	128,743,228	534,986,526
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	12,149,369	15,630,873	30,504,856
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	43,330,097	31,834,335	(128,974,630)
20.	Totals (Lines 10 to 19)	306,580,547	267,234,621	624,209,314
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	6,021,559	16,991,919	26,617,235
22.	Commissions and expense allowances on reinsurance assumed	284,522	1,239,493	1,602,648
23.	General insurance expenses and fraternal expenses	36,605,896	54,880,742	101,847,645
24.	Insurance taxes, licenses and fees, excluding federal income taxes	6,345,189	7,582,161	15,831,974
25.	Increase in loading on deferred and uncollected premiums	(211,504)	212,509	1,107,665
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	104,950,171	14,621,251	92,035,223
28.	Totals (Lines 20 to 27)	460,576,380	362,762,696	863,251,704
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(29,438,501)	(25,642,043)	(93,459,209)
30.	Dividends to policyholders and refunds to members	2,365,399	2,354,756	5,215,582
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(31,803,900)	(27,996,799)	(98,674,791)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(6,870,191)	12,116,848	86,612,703
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(24,933,709)	(40,113,647)	(185,287,494)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 123,962 (excluding taxes of $ (809,173) transferred to the IMR)	(13,917,360)	(25,930,453)	(37,182,388)
35.	Net income (Line 33 plus Line 34)	(38,851,069)	(66,044,100)	(222,469,882)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	681,229,478	958,787,852	958,787,852
37.	Net income (Line 35)	(38,851,069)	(66,044,100)	(222,469,882)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (5,746,595)	(7,520,527)	(107,765,723)	(124,096,302)
39.	Change in net unrealized foreign exchange capital gain (loss)	(3,546,315)	551,576	(2,314,434)
40.	Change in net deferred income tax	14,804,019	58,522,696	109,349,075
41.	Change in nonadmitted assets	(56,906,739)	3,940,681	(1,932,013)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	11,360,578	1,643,696	(5,684,613)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(4,497,788)	(4,803,631)	(9,671,710)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(1,895,977)	14,299,073	(20,738,495)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(87,053,818)	(99,655,732)	(277,558,374)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	594,175,660	859,132,120	681,229,478
	DETAILS OF WRITE-INS			
08.301.	Funds Withheld Net Investment Income	675,416	562,011	4,714,135
08.302.	Assumed Adj IMR Gains	1,382	1,331	1,172,767
08.303.	Miscellaneous Income	3,218	12,894	21,708
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	680,016	576,236	5,908,610
2701.	Funds Withheld Miscellaneous Expense	100,995,154	8,259,089	82,558,815
2702.	Financing Fee	3,955,017	3,962,162	7,924,408
2703.	Conversion Fee		2,400,000	1,552,000
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	104,950,171	14,621,251	92,035,223
5301.	Prior year correction - Investment Suspense reclass			(42,722,727)
5302.	Tax Sharing	(1,895,977)	14,299,073	21,726,034
5303.	Prior Year correction - Stop Loss			739,713
5398.	Summary of remaining write-ins for Line 53 from overflow page			(481,515)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(1,895,977)	14,299,073	(20,738,495)

CASH FLOW

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
Cash from Operations			
1. Premiums collected net of reinsurance	119,734,329	194,601,954	359,656,518
2. Net investment income	281,210,261	115,360,255	328,262,076
3. Miscellaneous income	11,228,451	7,828,821	21,714,617
4. Total (Lines 1 to 3)	412,173,041	317,791,030	709,633,211
5. Benefit and loss related payments	245,956,898	386,802,479	884,162,867
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7. Commissions, expenses paid and aggregate write-ins for deductions	178,526,882	119,750,611	309,939,240
8. Dividends paid to policyholders	2,515,390	2,353,279	4,987,173
9. Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(6,954,245)	(125,827,403)	(125,827,403)
10. Total (Lines 5 through 9)	420,044,925	383,078,966	1,073,261,877
11. Net cash from operations (Line 4 minus Line 10)	(7,871,884)	(65,287,936)	(363,628,666)
Cash from Investments			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds	361,567,706	274,043,811	1,091,425,645
12.2 Stocks	2,494,700	11,769,520	22,486,514
12.3 Mortgage loans	19,589,175	54,450,156	109,324,742
12.4 Real estate			
12.5 Other invested assets	20,346,396	46,247,019	63,721,328
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments			
12.7 Miscellaneous proceeds	8,765,222	1	51,306,137
12.8 Total investment proceeds (Lines 12.1 to 12.7)	412,763,199	386,510,507	1,338,264,366
13. Cost of investments acquired (long-term only):			
13.1 Bonds	524,707,332	536,622,742	1,061,538,558
13.2 Stocks	60,400	12,426,500	12,502,500
13.3 Mortgage loans	12,122,403	22,631,577	81,214,887
13.4 Real estate			
13.5 Other invested assets	10,031,751	9,377,318	15,487,064
13.6 Miscellaneous applications		35,954,774	40,327
13.7 Total investments acquired (Lines 13.1 to 13.6)	546,921,886	617,012,911	1,170,783,336
14. Net increase (or decrease) in contract loans and premium notes	48,822,854	(5,375,031)	(474,642)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(182,981,541)	(225,127,373)	167,955,672
Cash from Financing and Miscellaneous Sources			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes			
16.2 Capital and paid in surplus, less treasury stock			
16.3 Borrowed funds			
16.4 Net deposits on deposit-type contracts and other insurance liabilities	20,446	(38,169,134)	(38,085,098)
16.5 Dividends to stockholders			
16.6 Other cash provided (applied)	(23,386,655)	241,804,903	547,128,610
17. Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(23,366,209)	203,635,769	509,043,512
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(214,219,634)	(86,779,540)	313,370,518
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year	809,995,176	496,624,659	496,624,658
19.2 End of period (Line 18 plus Line 19.1)	595,775,542	409,845,119	809,995,176

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

20.0001. Settled cession of reinsurance via reduction to reinsurance payable			95,327,547
20.0002. Remitted bonds to settle ceded reinsurance obligations		54,303,282	
20.0003. Paid-in-kind interest - Bonds	(4,757,843)	(516,244)	(516,244)
20.0004. Residual Tranches - bonds		(2,774,411)	(2,774,411)
20.0005. Restructuring of investments - bonds	(433,718,548)		(43,454,425)
20.0006. Restructuring of investments - mortgages			(22,070,197)
20.0007. Restructuring of investments - OIA	(13,231,917)		(1,077,099)
20.0008. Paid-in-kind interest - Mortgages	(2,507,489)		

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	259,557,966	325,534,917	614,102,399
2. Group life	8,275	8,791	99,477
3. Individual annuities			
4. Group annuities			
5. Accident & health			
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	259,566,241	325,543,708	614,201,876
9. Deposit-type contracts			
10. Total (Lines 8 and 9)	259,566,241	325,543,708	614,201,876

Notes to the Financial Statements

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

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

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

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

In 2009, the Commissioner of IAID promulgated Iowa Administrative Code (IAC) Section 191-97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve*, which prescribes that an insurer may elect (i) to use an amortized cost method to account for certain derivative instruments, such as call options, purchased to hedge the growth in interest credited to the customer on indexed insurance products and (ii) to utilize an indexed annuity reserve calculation methodology under which call options associated with the current index interest crediting term are valued at zero. The Company has elected to apply IAC Section 191-97 to its over the counter (OTC) call options. As a result, the Company's net income from operations decreased by $21,806,388 for the period ended June 30, 2024 and decreased by $235,277,400 for the period ended December 31, 2023, respectively and the Company's statutory surplus decreased by $266,206,401 and decreased by $244,400,013 as of June 30, 2024 and December 31, 2023, respectively.

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

	SSAP #	F/S Page	F/S Line #	06/30/2024	12/31/2023
Net Income					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ (38,851,069)	$ (222,469,882)
(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	(21,806,388)	(235,277,400)
(3) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (17,044,681)	$ 12,807,518
Surplus					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 594,175,660	$ 681,229,478
(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	(266,206,401)	(244,400,013)
(7) State permitted practices that are an increase / (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 860,382,061	$ 925,629,491

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

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

C. Accounting Policy

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

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

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

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

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

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

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

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

Notes to the Financial Statements

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

(7) The Company carries its insurance subsidiaries as an equity investment in its statutory surplus. In accordance with SSAP No. 97 - *Investments in Subsidiary, Controlled, and Affiliated Entities*, 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.

(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 - No Significant Changes

3. Business Combinations and Goodwill - Not Applicable

4. Discontinued Operations - Not Applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans during 2024 were 8.50% and 3.61%.

(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 98.57% .

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

Notes to the Financial Statements

5. Investments (Continued)

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

		Residential		Commercial			
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current Year							
1. Recorded Investment (All)							
(a) Current	$	$	$ 424,353,346	$	$ 826,972,173	$ 85,120,205	$ 1,336,445,724
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$
b. Prior Year							
1. Recorded Investment							
(a) Current	$	$	$ 413,758,357	$	$ 841,867,906	$ 85,120,469	$ 1,340,746,732
(b) 30 - 59 days past due							
(c) 60 - 89 days past due							
(d) 90 - 179 days past due							
(e) 180+ days past due							
2. Accruing Interest 90-179 Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
3. Accruing Interest 180+ Days Past Due							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Interest accrued							
4. Interest Reduced							
(a) Recorded investment	$	$	$	$	$	$	$
(b) Number of loans							
(c) Percent reduced	%	%	%	%	%	%	%
5. Participant or Co-lender in a Mortgage Loan Agreement							
(a) Recorded investment	$	$	$	$	$	$	$

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

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

(7) Allowance for credit losses

	06/30/2024	12/31/2023
a. Balance at beginning of period	$ –	$ 3,831,488
b. Additions charged to operations		
c. Direct write-downs charged against the allowances		3,831,488
d. Recoveries of amounts previously charged off		
e. Balance at end of period (a+b-c-d)	$ –	$ –

(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

Notes to the Financial Statements

5. Investments (Continued)

C. Reverse Mortgages - Not Applicable

D. Loan-Backed Securities

(1) Loan-backed and structured securities ("LBASS") are valued and reported in accordance with Statement of Statutory Accounting Principles ("SSAP") 43R – Loan-Backed and Structured Securities. Prepayment assumptions are primarily obtained from external sources or internal estimates. These assumptions are consistent with the current interest rate and economic environment. The prospective adjustment method is used on most non-agency LBASS. Fair values are based on independent pricing sources. The Company reviews securities at least quarterly for other-than-temporary impairments ("OTTI") using current cash flow assumptions. The Company recognized $0 OTTI charges on loan-backed securities for the six months ending June 30, 2024 and $4,261,048 OTTI charges were recognized for the year ended December 31, 2023.

(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 - None

(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 ..... $ (44,504,848)
2. 12 months or longer ..... (30,622,605)

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 months ..... $ 458,575,312
2. 12 months or longer 271,231,870

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

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

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

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

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

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

J. Real Estate - Not Applicable

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

Notes to the Financial Statements

5. Investments (Continued)

L. Restricted Assets

(1) Restricted assets (including pledged)

	Gross (Admitted & Nonadmitted) Restricted										
	Current Year							Current Year			
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)	(11)
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase / (Decrease) (5 - 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5-8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
a. Subject to contractual obligation for which liability is not shown	$	$	$	$	$	$	$	$	$	%	%
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts	135,425,877				135,425,877	71,996,324	63,429,553		135,425,877	1.074	1.082
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	28,685,700				28,685,700	31,120,000	(2,434,300)		28,685,700	0.228	0.229
j. On deposit with states	7,503,732				7,503,732	7,393,038	110,694		7,503,732	0.060	0.060
k. On deposit with other regulatory bodies											
l. Pledged as collateral to FHLB (including assets backing funding agreements)	728,348,080				728,348,080	749,739,723	(21,391,643)		728,348,080	5.777	5.819
m. Pledged as collateral not captured in other categories	105,888,151				105,888,151		105,888,151		105,888,151	0.840	0.846
n. Other restricted assets											
o. Total restricted assets (Sum of a through n)	$ 1,005,851,540	$	$	$	$ 1,005,851,540	$ 860,249,085	$ 145,602,455	$	$ 1,005,851,540	7.978 %	8.036 %

(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)

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	(10)
Description of Assets	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity	Total (1 + 3)	Total From Prior Year	Increase/ (Decrease) (5 - 6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets, %	Admitted Restricted to Total Admitted Assets, %
Derivative - Securities Pledged	$ 105,888,151	$	$	$	$ 105,888,151	$	$ 105,888,151	$ 105,888,151	0.840 %	0.846 %
Total	$ 105,888,151	$	$	$	$ 105,888,151	$	$ 105,888,151	$ 105,888,151	0.840 %	0.846 %

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

Notes to the Financial Statements

5. Investments (Continued)

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

Collateral Assets	(1) Book/Adjusted Carrying Value (BACV)	(2) Fair Value	(3) % of BACV to Total Assets (Admitted and Nonadmitted)	(4) % of BACV to Total Admitted Assets
General Account:				
a. Cash, cash equivalents and short-term investments	$ 360,100,000	$ 360,100,000	2.856 %	2.877 %
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	$ 360,100,000	$ 360,100,000	2.856 %	2.877 %
Separate Account:				
k. Cash, cash equivalents and short-term investments	$	$	%	%
l. Schedule D, Part 1				
m. Schedule D, Part 2, Section 1				
n. Schedule D, Part 2, Section 2				
o. Schedule B				
p. Schedule A				
q. Schedule BA, Part 1				
r. Schedule DL, Part 1				
s. Other				
t. Total Collateral Assets	$	$	%	%

	(1) Amount	(2) % of Liability to Total Liabilities
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 360,100,000	3.020 %
v. Recognized Obligation to Return Collateral Asset (Separate Account)	$ –	%

M. Working Capital Finance Investments - Not Applicable

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

O. 5GI Securities

Investment	Number of 5GI Securities 06/30/2024	Number of 5GI Securities 12/31/2023	Aggregate BACV 06/30/2024	Aggregate BACV 12/31/2023	Aggregate Fair Value 06/30/2024	Aggregate Fair Value 12/31/2023
(1) Bonds - amortized cost	–	–	$ –	$ –	$ –	$ –
(2) LB & SS - amortized cost	10	9	39,682,473	36,337,909	30,071,544	27,777,791
(3) Preferred stock - amortized cost						
(4) Preferred stock - fair value						
(5) Total (1+2+3+4)	10	9	$ 39,682,473	$ 36,337,909	$ 30,071,544	$ 27,777,791

P. Short Sales - Not Applicable

Q. Prepayment Penalty and Acceleration Fees - None

R. Reporting Entity's Share of Cash Pool by Asset type - Not Applicable

6. Joint Ventures, Partnerships and Limited Liability Companies

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

The Company has no investments in joint venture, partnerships or limited liability companies that exceeded 10% of total admitted assets as of June 30, 2024 and December 31, 2023, respectively.

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

The Company recognizes impairments when it is probable that it will be unable to recover the carrying amount of the investment or there is evidence indicating inability of the investee to sustain earnings that would justify the carrying value of the investment. The Company recognized impairments of $0 and $0 in joint ventures, partnerships, or limited liability companies six months ending June 30, 2024 and year ended December 31, 2023, respectively.

7. Investment Income

The Company did not have due and accrued income over 90 days past due that was excluded from surplus as of June 30, 2024 and December 31, 2023, respectively.

Notes to the Financial Statements

7. Investment Income (Continued)

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

	Interest Income Due and Accrued	Amount
1.	Gross	$ 90,857,034
2.	Nonadmitted	$ –
3.	Admitted	$ 90,857,034

D. The aggregate deferred interest - None

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 16,132,837

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 entered into cross currency swaps to limit its currency exposure from foreign currency denominated assets. The Company receives collateral from its derivative counterparties to limit the risk of nonperformance by the counterparties. The Company executes FX forwards to offset the foreign currency exposure risk associated with certain FX-denominated securities or the FX-denominated notes issued to the Company by an SPV which holds FX-denominated securities.

(2) The Company's derivative portfolio consists of equity index options to hedge the growth in interest credited to the customers on the indexed universal life insurance products as well as various equity and interest rate contracts to mitigate the general business risk. The total net carrying value of derivative assets were ($43,480,239) and ($21,041,006) as of June 30, 2024 and December 31, 2023, respectively.

(3) The Company has designated fair value hedge cross curency swaps to hedge the foreign currency risk associated with foreign currency-denominated bonds. The Company entered into interest rate swaps hedging Federal Home Loan Bank libailities which employs hedge accounting. The derivatives that hedge those assets and liabilites are valued in a manner consistent with the underlying hedged item, which are carried at amortized cost. Per Iowa Administrative Code 191-97, the equity indexed options are carried at amortized cost, with amortization recorded as a component of net investment income. The future contracts are accounted for under the fair value method of accounting, with changes in fair value recorded as unrealized investment gains or losses. The realized gains/losses are recorded at the contract expiration date.

(4) Derivative contracts with financing premiums - Not Applicable

(5) Net gain or loss recognized - Not Applicable

(6) Net gain or loss recognized from derivatives no longer qualifying for hedge accounting - Not Applicable

(7) During 2024, the Company has designated bond forwards to hedge the interest rate risk associated with the planned purchase of AFS debt securities in a cash flow hedge. Regression analysis is used to assess the effectiveness of this hedge. For the quarter ended June 30, 2024, the bond forwards were recorded at cost. Following the qualifying purchases of AFS securities, the fair value of the portion of the bond forward associated with each purchase will be adjusted to the AFS book values, and accretion or amortization will be recognized over the life of the securities using the effective interest method. This arrangement is hedging purchases through December 2027 and is expected to affect earnings until 2052. There was $0 of AFS securities purchased for the year ended June 30, 2024, and the fair value $0 of the hedge associated with each purchase was adjusted to the AFS security book values.

(8) Premium Cost for Derivative Contracts - Not Applicable

(9) Derivative Component Values - None

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 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.

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 ("Commonwealth Annuity"), a Massachusetts company, which is a wholly-owned indirect subsidiary of TGAFGL, a Bermuda company.

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.

On January 2, 2024, KKR acquired all the remaining equity interest in Global Atlantic that KKR did not already own. As of January 2, 2024, KKR owns 100.0% of Global Atlantic.

The Company invests in asset backed securities and similar investments, some of which are issued by affiliated entities. Those investments are disclosed in investments schedules, and in footnote 10B, as applicable; affiliated entities and transactions are disclosed in Schedule Y. The company modified its affiliated entity listing to include SPV entities which were previously classified as unaffiliated. Investments in these entities are also reflected as affiliated investments

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

Notes to the Financial Statements

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

The sum of the following transaction exceeds ½ of 1% of the Company's net admitted assets. On April 1, 2024, the Company loaned Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, $100,000,000. There were no outstanding balances on the note as of June 30, 2024.

On April 17, 2024, the Company purchased $23,327,616 of corporate obligations from Commonwealth Annuity and Life Insurance Company, an affiliated insurance company, in exchange for cash, bringing the total amount of corporate obligations purchased from Commonwealth Annuity and Life Insurance Company from January 1, 2024 through the end of April 2024 at $116,925,010, a sum over ½ of 1% of the Company's admitted assets.

On January 5, 2024, the Company entered into a Credit Agreement with 2023 Bear Financing L.P., an affiliated entity, in which the Company committed to issue a $245,000,000 senior loan to 2023 Bear Financing L.P. The Company and 2023 Bear Financing L.P. are both indirect subsidiaries of KKR, the Company's ultimate controlling person.

On February 13, 2024, Commonwealth Annuity, the Company's direct parent, issued a note with a principal sum of $100,000,000 to the Company.

The combined sums of the following 2024 transactions exceed ½ of 1% of the Company's net admitted assets:

On January 12, 2024, the Company purchased $2,659,695 of corporate obligations from Commonwealth Annuity in exchange for cash.

On January 17, 2024, the Company purchased $14,772,575 of corporate obligations from Commonwealth Annuity in exchange for cash.

On February 14, 2024, the Company purchased $14,854,472 of corporate obligations from Commonwealth Annuity in exchange for cash.

On February 14, 2024, the Company purchased $10,123,055 of corporate obligations from Commonwealth Annuity in exchange for cash.

On February 26, 2024, the Company purchased $14,637,389 of corporate obligations from Commonwealth Annuity in exchange for cash.

On February 28, 2024, the Company purchased $17,719,849 of corporate obligations from Commonwealth Annuity in exchange for cash.

On October 17, 2023, Forethought Life Insurance Company, an affiliated insurance company, issued a note with a principal sum of $150,000,000 at a rate per annum equal to 5.15%, with a maturity date of November 15, 2023, to the Company. There were no outstanding balances on the note as of December 31, 2023.

On September 25, 2023, the Company sold $59,194,150 of corporate obligations to Commonwealth Annuity, an affiliated insurance company, in exchange for cash.

On September 29, 2023, the Company sold $41,892,089 of corporate obligations to Commonwealth Annuity in exchange for cash.

On March 29, 2023, the Company received $47,480,389 (market value) of corporate obligations from Commonwealth Annuity, an affiliated insurance company, in exchange for cash.

On March 9, 2023, the Company received $23,594,145 (market value) of long duration bonds from Commonwealth Annuity, an affiliated insurance company, in exchange for cash.

On February 21, 2023, Forethought Life Insurance Company, an affiliated insurance company, issued a note in the principal sum of $100,000,000 at a rate per annum equal to 4.40%, with a maturity date of March 31, 2023, to the Company. There were no outstanding balances on the note as of June 30, 2024.

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

D. Amounts Due to or From Related Parties

As of June 30, 2024, and December 31, 2023, respectively, the Company reported $0 and $0 receivable from affiliates and $1,013,684 and $594,224 respectively, due to affiliates. All intercompany balances shown as payable to or from parent, subsidiaries and affiliates are settled within 30 days of their incurrence under the terms of the intercompany expense sharing agreements.

E. Management, Service Contracts, Cost Sharing Arrangements

The Company has investment management service agreements with KKR Credit Advisors LLC. KKR Credit Advisors provides investment management services across the Company. The Company recorded expenses for these agreements of $11,084,513 and $29,521,869 for the years ended June 30, 2024 and December 31, 2023, respectively.

In relation to management of captive insurance companies, affiliated entities provide legal, compliance, technology, operations financial reporting, human resources, risk management, and distribution services. The Company recorded captive fees of $3,933,536 and $8,050,160 at June 30, 2024 and December 31, 2023, respectively.

Effective September 30, 2013, the Company and its subsidiaries entered into a Services and Expense Agreement with Global Atlantic Financial Company ("GAFC") under which GAFC and their affiliates agreed to provide personnel, management services, administrative support, the use of facilities and such other services as the parties may agree to from time to time. The agreement was filed with the Iowa Insurance Division and was subsequently amended pursuant to Iowa Insurance Division approval on June 22, 2018. These affiliates provide legal, compliance, technology, operations, financial reporting, human resources, risk management, and distribution services. The Company recorded expenses for these agreements of $42,349,858 and $114,771,169 as of and for the years ended June 30, 2024 and December 31, 2023, respectively.

F. Guarantees or Contingencies - Not Applicable

G. Nature of Relationships that Could Affect Operations

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

H. Amount Deducted for Investment in Upstream Company - Not Applicable

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

Notes to the Financial Statements

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

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

K. Foreign Subsidiary Value Using CARVM - Not Applicable

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

M. All SCA Investments - Not Applicable

N. Investment in Insurance SCAs

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

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

(2) The monetary effect on net income and surplus

	Monetary Effect on NAIC SAP		Amount of Investment	
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase / (Decrease)	Surplus Increase / (Decrease)	Per Audited Statutory Equity	If the Insurance SCA had Completed Statutory Financial Statements*
CAPE VERITY I	$	$ 623,622,998	$ 177,123,021	$ (446,499,977)
CAPE VERITY III		1,531,801,268	404,857,635	(1,126,943,633)
GOTHAM		188,238,874	51,081,968	(137,156,906)

* 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 $490,500,000. The company calculated this amount in accordance with current and potential acquisitions of FHLB capital stock.

(2) FHLB capital stock

(a) Aggregate totals

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Current Year			
(a) Membership stock - Class A	$	$	$
(b) Membership stock - Class B	6,635,700	6,635,700	
(c) Activity stock	22,050,000	22,050,000	
(d) Excess stock			
(e) Aggregate total (a+b+c+d)	$ 28,685,700	$ 28,685,700	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 490,500,000		
2. Prior Year-End			
(a) Membership stock - Class A	$ –	$ –	$
(b) Membership stock - Class B	9,070,000	9,070,000	
(c) Activity stock	22,050,000	22,050,000	
(d) Excess stock	–	–	
(e) Aggregate total (a+b+c+d)	$ 31,120,000	$ 31,120,000	$
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 492,000,000		

Notes to the Financial Statements

11. Debt (Continued)

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

			Eligible for Redemption			
	(1)	(2)	(3)	(4)	(5)	(6)
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$	$	$	$	$	$
2. Class B	$ 6,635,700	$ 6,635,700	$	$	$	$

(3) Collateral pledged to FHLB

(a) Amount pledged as of reporting date

	(1) Fair Value	(2) Carrying Value	(3) Aggregate Total Borrowing
1. Current year total general and separate accounts total collateral pledged (Lines 2+3)	$ 661,742,843	$ 728,348,080	$ 490,000,000
2. Current year general account total collateral pledged	661,742,843	728,348,080	490,000,000
3. Current year separate accounts total collateral pledged			
4. Prior year-end total general and separate accounts total collateral pledged	682,135,230	749,739,723	490,000,000

(b) Maximum amount pledged during reporting period

	(1) Fair Value	(2) Carrying Value	(3) Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts maximum collateral pledged (Lines 2+3)	$ 682,135,230	$ 749,739,723	$ 490,000,000
2. Current year general account maximum collateral pledged	682,135,230	749,739,723	490,000,000
3. Current year separate accounts maximum collateral pledged			
4. Prior year-end total general and separate accounts maximum collateral pledged	713,637,518	770,245,489	490,000,000

(4) Borrowing from FHLB

(a) Amount as of the reporting date

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts	(4) Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$	$	$	XXX
(b) Funding agreements	490,000,000	490,000,000		$ 490,932,864
(c) Other				XXX
(d) Aggregate total (a+b+c)	$ 490,000,000	$ 490,000,000	$	$ 490,932,864
2. Prior Year-end				
(a) Debt	$ –	$ –	$ –	XXX
(b) Funding agreements	490,000,000	490,000,000	–	$ 490,964,231
(c) Other	–	–	–	XXX
(d) Aggregate total (a+b+c)	$ 490,000,000	$ 490,000,000	$ –	$ 490,964,231

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

	(1) Total (2+3)	(2) General Account	(3) Separate Accounts
1. Debt	$	$	$
2. Funding agreements	490,000,000	490,000,000	
3. Other			
4. Aggregate total (Lines 1+2+3)	$ 490,000,000	$ 490,000,000	$

(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

Notes to the Financial Statements

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

A. Defined Benefit Plan - Not Applicable

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 - Not Applicable

F. Multiemployer Plans - Not Applicable

G. Consolidated/Holding Company Plans

The Company is allocated a share of the costs of the GAFC employee-sponsored defined contribution plans. GAFC matches 100% of the first 6% of eligible compensation contributed by participants. Participants are 100% vested in the 6% employer safe harbor matching contribution. The allocated expense through June 30, 2024 and December 31, 2023 was $953,229 and $1,457,852, 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 Iowa law. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval (or non-disapproval) of the Iowa Insurance Commissioner to pay any dividend that would exceed certain statutory limitations.

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 $39,981,416 and $41,755,348 at June 30, 2024 and December 31, 2023, 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 June 30, 2024 commitments to make additional investments to joint ventures, LLC's, and partnerships total $12,529,446.

(2) Nature and circumstances of guarantee - None

(3) Aggregate compilation of guarantee obligations - None

B. Assessments

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

C. Gain Contingencies - Not Applicable

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

E. Joint and Several Liabilities

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

Notes to the Financial Statements

14. Liabilities, Contingencies and Assessments (Continued)

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.

In connection with a cybersecurity incident on May 29, 2023, related to services provided to several companies by Pension Benefits Information LLC, and its use of MOVEit software ("PBI/MOVEit Incident"), The Global Atlantic Financial Group LLC or some of its affiliates have received a total of five putative class action complaints alleging failure to properly secure and safeguard customers' sensitive information. Four cases originated in United States District Court for the Southern District of New York: Clancy, Michael v. The Global Atlantic Financial Group LLC (1:23-cv-07975) filed September 8, 2023, Guzman, Marcelina v. The Global Atlantic Financial Group LLC (1:23-cv-08150) filed September 14, 2023, and Hendrix, Eudoice v. Global Atlantic Financial Company, Accordia Life and Annuity Company, Commonwealth Annuity and Life Insurance Company, First Allmerica Financial Life Insurance Company and Forethought Life Insurance Company (1:23-cv-08058) filed September 12, 2023, and Bernstein, Michael v. The Global Atlantic Financial Group LLC (1:23-cv-9868) filed in New York state court September 15, 2023. A fifth case was filed in the United States District Court for the Southern District of Indiana, but subsequently was voluntarily dismissed: Hansa v. Forethought Life Insurance Company, Global Atlantic Insurance Network LLC, and The Global Atlantic Financial Group LLC (1:23-cv-01549) filed August 28, 2023. The Company itself is currently a party only in the Hendrix case. A judicial panel consolidated certain PBI/MOVEit Incident-related litigation in an MDL and transferred the cases to the District of Massachusetts, before Judge Allison Burroughs. This order applies to all matters against The Global Atlantic Financial Group LLC and its affiliates.

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 $2,867,205 and $2,957,093 at June 30, 2024 and December 31, 2023, respectively.

F. All Other Contingencies - Not Applicable

15. 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 $68,069,164 as of June 30, 2024. Credit risk is managed by entering into transactions with creditworthy counterparties and obtaining collaterals of $373,726,955 from counterparties as of June 30, 2024. The exchange-traded derivatives are affected through a regulated exchange and positions are marked to market on a daily basis, the Company has little exposure to credit-related losses in the event of nonperformance by counterparties to such financial instruments.

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

A. Transfers of Receivables Reported as Sales - Not Applicable

B. Transfer and Servicing of Financial Assets - Not Applicable

C. Wash Sales - None

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

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

20. Fair Value Measurements

A. Fair Value Measurement

(1) Fair value 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)	$ 6,215,653	$	$	$	$ 6,215,653
	DERIVATIVE ASSETS	300,218	(16,055,627)			(15,755,409)
	Total assets at fair value/NAV	$ 6,515,871	$ (16,055,627)	$	$	$ (9,539,756)
b.	Liabilities at fair value					
	DERIVATIVE LIABILITIES	$ 300,208	$ 158,470,228	$	$	$ 158,770,436
	Total liabilities at fair value	$ 300,208	$ 158,470,228	$	$	$ 158,770,436

(2) Fair value measurements in Level 3 of the fair value hierarchy - None

Notes to the Financial Statements

20. Fair Value Measurements (Continued)

(3) Transfers Between Level 1 and Level 2

There were no transfers between Levels 1 and 2 during the period ended June 30, 2024.

(4) In accordance with the NAIC Purposes and Procedures Manual of the NAIC Investment Analysis Office, bonds rated 6 are carried at the lower of amortized cost or fair value. As of June 30, 2024, the Company has no 6 rated bonds. As of December 31, 2023, the Company had no 6 rated bonds..

The Company does not own any common stock with fair value measurements in level 2 or 3 at June 30, 2024.

(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	$ 6,310,770,393	$ 7,428,199,407	$ 4,482,183	$ 4,984,767,132	$ 1,321,521,078	$	$ –
CML	1,230,116,375	1,336,445,724	–		1,230,116,375		–
OIA	272,814,796	241,704,949	–		272,814,796		117,730,358
INVESTMENT IN LLC	–	85,217,183	–		–		85,217,183
PREFERRED STOCK	–	–	–		–		–
COMMON STOCK	35,831,353	35,831,353	6,215,653		29,615,700		–
INVESTMENT IN SUB	–	633,084,084	–		–		633,084,084
SHORT-TERM INVESTMENTS	21,010,506	21,692,307	20,065,804		944,702		–
CASH AND EQUIVALENTS	574,083,235	574,083,235	574,083,235		–		–
DERIVATIVES	274,060,633	115,290,197	300,218	273,760,415	–		–
TOTAL ASSETS	8,718,891,369	10,471,548,439	605,147,093	5,258,731,624	2,855,012,652		836,031,625
DERIVATIVE LIABILITIES	158,770,436	158,770,436	300,208	158,470,228			
TOTAL LIABILITIES	158,770,436	158,770,436	300,208	158,470,228			

D. Not Practicable to Estimate Fair Value

As of June 30, 2024, the Company owns 7 financial instruments that were not practicable to estimate fair value.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
BA Common Stock	$ 3,130,390	%		1
BA Common Stock	268,843			1
BA Common Stock	74,890,840			1
BA Common Stock	37,780,549			1
BA Common Stock	1,659,736			1
Common Stock	633,084,084			2
BA Common Stock	85,217,183			3

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: Investment in subsidiary
3: Investment in LLC (Affiliate Common Stock)

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 $7,503,732 and $7,393,038 as of June 30, 2024 and December 31, 2023, 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 ofJune 30, 2024 is $64,993,648.

D. Business Interruption Insurance Recoveries

The Company did not have any business interruption insurance recoveries as of June 30, 2024 or December 31, 2022

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

Notes to the Financial Statements

21. Other Items (Continued)

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	$ 3,694,850	$ 3,504,072	$ 3,007,166	$
b. Commercial mortgage-backed securities				
c. Collateralized debt obligations				
d. Structured securities				
e. Equity investment in SCAs				
f. Other assets				
g. Total (a+b+c+d+e+f)	$ 3,694,850	$ 3,504,072	$ 3,007,166	$

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

G. Retained Assets - Not Applicable

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

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

22. Events Subsequent

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

Type II – No Type II subsequent events to report.

Subsequent events have been considered through August 12, 2024.

23. Reinsurance - No Significant Changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

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

A. Method Used to Estimate - Not Applicable

B. Method Used to Record - Not Applicable

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

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

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

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

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

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

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

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

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

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

26. Intercompany Pooling Arrangements - Not Applicable

27. Structured Settlements - Not Applicable

28. Health Care Receivables - Not Applicable

Notes to the Financial Statements

29. Participating Policies

For the reporting quarter ended June 30, 2024, the Company's assumed participating policies were approximately 1.705% of the total life insurance in force. The method of accounting for policyholder dividends is based upon dividends credited annually to policyholders on their policy anniversary date plus the change from the prior period on one year's projected dividend liability on policies in force at the statement date. Source data is produced from the Cedants policy administration system. The amount of dividend expense incurred for the period ending June 30, 2024 and the year ended December 31, 2023 was $2,365,399 and $5,215,582 respectively. There was no additional income allocated to participating policyholders.

30. Premium Deficiency Reserves - Not Applicable

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

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

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

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

35. Separate Accounts - Not Applicable

36. Loss/Claim Adjustment Expenses - None

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001404912

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [X] No [ ] N/A [ ]
If yes, attach an explanation.
On January 2, 2024, KKR indirectly acquired the remaining 36.7% of the Company that KKR did not already own. The identity and operations of the Company have not materially changed as a result of the acquisition. The Company's home office address and principal executive office address remains at 215 10th Street, Suite 1100, Des Moines, Iowa 50309. .....

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2019

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/24/2021

6.4 By what department or departments?
Iowa Insurance Department .....

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

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

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

7.2 If yes, give full information:
Effective May 16, 2024, Accordia's foreign profit corporation status was revoked in New Jersey for not timely filing annual reports with the State of New Jersey Department of the Treasury, due to a clerical error. Accordia's foreign profit corporation status was restored on August 12, 2024. .....

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

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
.....

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
REDI Global Technologies LLC	New York, NY	NO	NO	NO	YES
Epoch Securities, Inc.	New York, NY	NO	NO	NO	NO
Mercer Allied Company, L.P.	Saratoga Springs, NY	NO	NO	NO	YES
Global Atlantic Investment Advisors, LLC	Indianapolis, IN	NO	NO	NO	YES
Global Atlantic Distributors, LLC	Hartford, CT	NO	NO	NO	YES
KKR Credit Advisors (Singapore) Pte. Ltd.	Singapore	NO	NO	NO	YES
KKR Registered Advisor LLC	New York, NY	NO	NO	NO	YES
Kohlberg Kravis Roberts & Co. L.P.	New York, NY	NO	NO	NO	YES
FS/KKR Advisor, LLC	Philadelphia, PA	NO	NO	NO	YES
KKR Credit Advisors (US) LLC	San Francisco, CA	NO	NO	NO	YES
KKR Capital Markets LLC	New York, NY	NO	NO	NO	YES
KKR Alternative Investment Management Unlimited Company	Dublin, Ireland	NO	NO	NO	YES

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
KKR Capital Markets II LLC	New York, NY	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$ 1,206,708,801	$ 1,341,275,569
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 607,427,823	$ 633,084,084
14.24 Short-Term Investments	$	$ 1,629,188
14.25 Mortgage Loans on Real Estate	$ 674,583,804	$ 688,297,888
14.26 All Other	$ 107,407,566	$ 97,308,573
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,596,127,994	$ 2,761,595,302
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

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

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

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
Internal GA Investment Team	I
Goldman Sachs Asset Management CLO, Corp.	U
Kohlberg Kravis Roberts & Co. L.P.	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
107738	Goldman Sachs Asset Management CLO, Corp.	5493000C7DKPYVE0MA87		OS
1399770	Kohlberg Kravis Roberts & Co. L.P.	K3NEK11EF7N3JVJE7V46		DS

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

18.2 If no, list exceptions:

.....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? ..... Yes [X] No [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

	1 Amount
1.1 Long-Term Mortgages In Good Standing	
1.11 Farm Mortgages	$
1.12 Residential Mortgages	$ 424,353,346
1.13 Commercial Mortgages	$ 912,092,378
1.14 Total Mortgages in Good Standing	$ 1,336,445,724
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)	$ 1,336,445,724
1.6 Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61 Farm Mortgages	$
1.62 Residential Mortgages	$
1.63 Commercial Mortgages	$
1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1 A&H loss percent ..... %

2.2 A&H cost containment percent ..... %

2.3 A&H expense percent excluding cost containment expenses ..... %

3.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

3.2 If yes, please provide the amount of custodial funds held as of the reporting date ..... $

3.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

3.4 If yes, please provide the balance of the funds administered as of the reporting date ..... $

4. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

4.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1 In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done? ..... Yes [ ] No [ ] N/A [ ]

5.2 If no, explain:

.....

6.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? ..... Yes [ ] No [ ]

6.2 If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

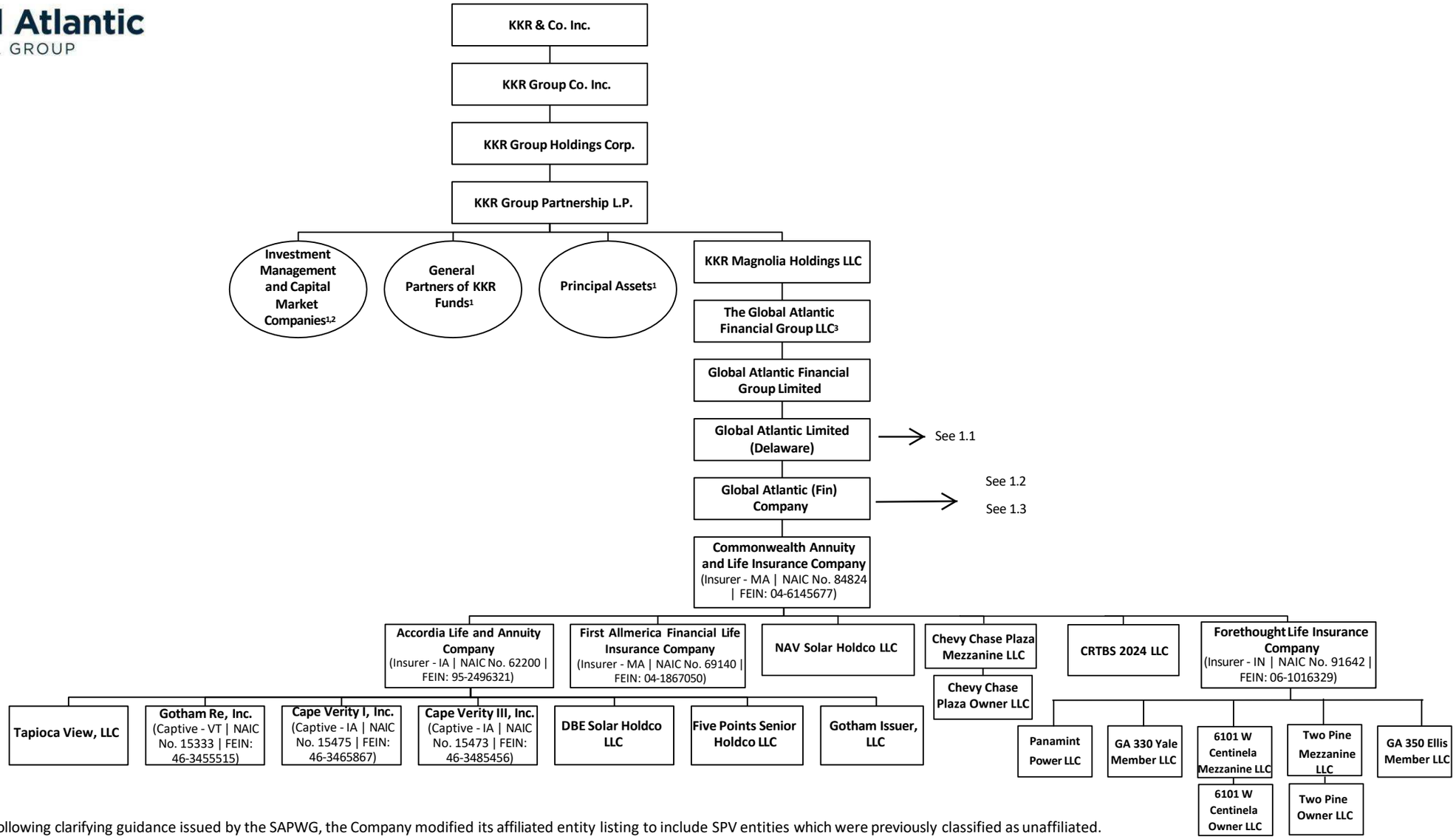
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
States, Etc.		Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	3,288,477				3,288,477	
2. Alaska	AK	L	213,421				213,421	
3. Arizona	AZ	L	5,803,172				5,803,172	
4. Arkansas	AR	L	618,536				618,536	
5. California	CA	L	58,038,549				58,038,549	
6. Colorado	CO	L	4,384,474				4,384,474	
7. Connecticut	CT	L	1,977,406				1,977,406	
8. Delaware	DE	L	469,483				469,483	
9. District of Columbia	DC	L	251,513				251,513	
10. Florida	FL	L	15,293,382				15,293,382	
11. Georgia	GA	L	4,917,405				4,917,405	
12. Hawaii	HI	L	4,253,941				4,253,941	
13. Idaho	ID	L	1,099,481				1,099,481	
14. Illinois	IL	L	5,727,320				5,727,320	
15. Indiana	IN	L	4,942,749				4,942,749	
16. Iowa	IA	L	7,709,866				7,709,866	
17. Kansas	KS	L	1,767,196				1,767,196	
18. Kentucky	KY	L	2,451,097				2,451,097	
19. Louisiana	LA	L	1,769,041				1,769,041	
20. Maine	ME	L	393,242				393,242	
21. Maryland	MD	L	3,345,367				3,345,367	
22. Massachusetts	MA	L	3,206,426				3,206,426	
23. Michigan	MI	L	6,978,125				6,978,125	
24. Minnesota	MN	L	8,430,804				8,430,804	
25. Mississippi	MS	L	2,371,619				2,371,619	
26. Missouri	MO	L	2,364,205				2,364,205	
27. Montana	MT	L	158,590				158,590	
28. Nebraska	NE	L	1,848,559				1,848,559	
29. Nevada	NV	L	1,896,297				1,896,297	
30. New Hampshire	NH	L	1,108,622				1,108,622	
31. New Jersey	NJ	L	16,613,786				16,613,786	
32. New Mexico	NM	L	706,553				706,553	
33. New York	NY	N	6,257,339				6,257,339	
34. North Carolina	NC	L	8,846,994				8,846,994	
35. North Dakota	ND	L	531,976				531,976	
36. Ohio	OH	L	7,784,144				7,784,144	
37. Oklahoma	OK	L	1,494,616				1,494,616	
38. Oregon	OR	L	1,329,683				1,329,683	
39. Pennsylvania	PA	L	6,123,103				6,123,103	
40. Rhode Island	RI	L	723,974				723,974	
41. South Carolina	SC	L	3,692,267				3,692,267	
42. South Dakota	SD	L	2,916,466				2,916,466	
43. Tennessee	TN	L	3,349,451				3,349,451	
44. Texas	TX	L	20,460,373				20,460,373	
45. Utah	UT	L	6,260,406				6,260,406	
46. Vermont	VT	L	81,168				81,168	
47. Virginia	VA	L	3,175,447				3,175,447	
48. Washington	WA	L	5,805,823				5,805,823	
49. West Virginia	WV	L	559,249				559,249	
50. Wisconsin	WI	L	2,955,547				2,955,547	
51. Wyoming	WY	L	209,536				209,536	
52. American Samoa	AS	N	390				390	
53. Guam	GU	N						
54. Puerto Rico	PR	N	107,507				107,507	
55. U.S. Virgin Islands	VI	N	6,795				6,795	
56. Northern Mariana Islands	MP	N	870				870	
57. Canada	CAN	N	16,930				16,930	
58. Aggregate Other Aliens	OT	XXX	948,588				948,588	
59. Subtotal		XXX	258,037,345				258,037,345	
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	1,914,860				1,914,860	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	536,979				536,979	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	260,489,184				260,489,184	
96. Plus Reinsurance Assumed		XXX	21,872,734				21,872,734	
97 Totals (All Business)		XXX	282,361,918				282,361,918	
98. Less Reinsurance Ceded		XXX	168,011,968				168,011,968	
99. Totals (All Business) less Reinsurance Ceded		XXX	114,349,950				114,349,950	
DETAILS OF WRITE-INS								
58001. ZZZ Other Alien		XXX	948,588				948,588	
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	948,588				948,588	
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state .....
4. Q - Qualified - Qualified or accredited reinsurer .....
5. N - None of the above - Not allowed to write business in the state 7

ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM

Global Atlantic FINANCIAL GROUP



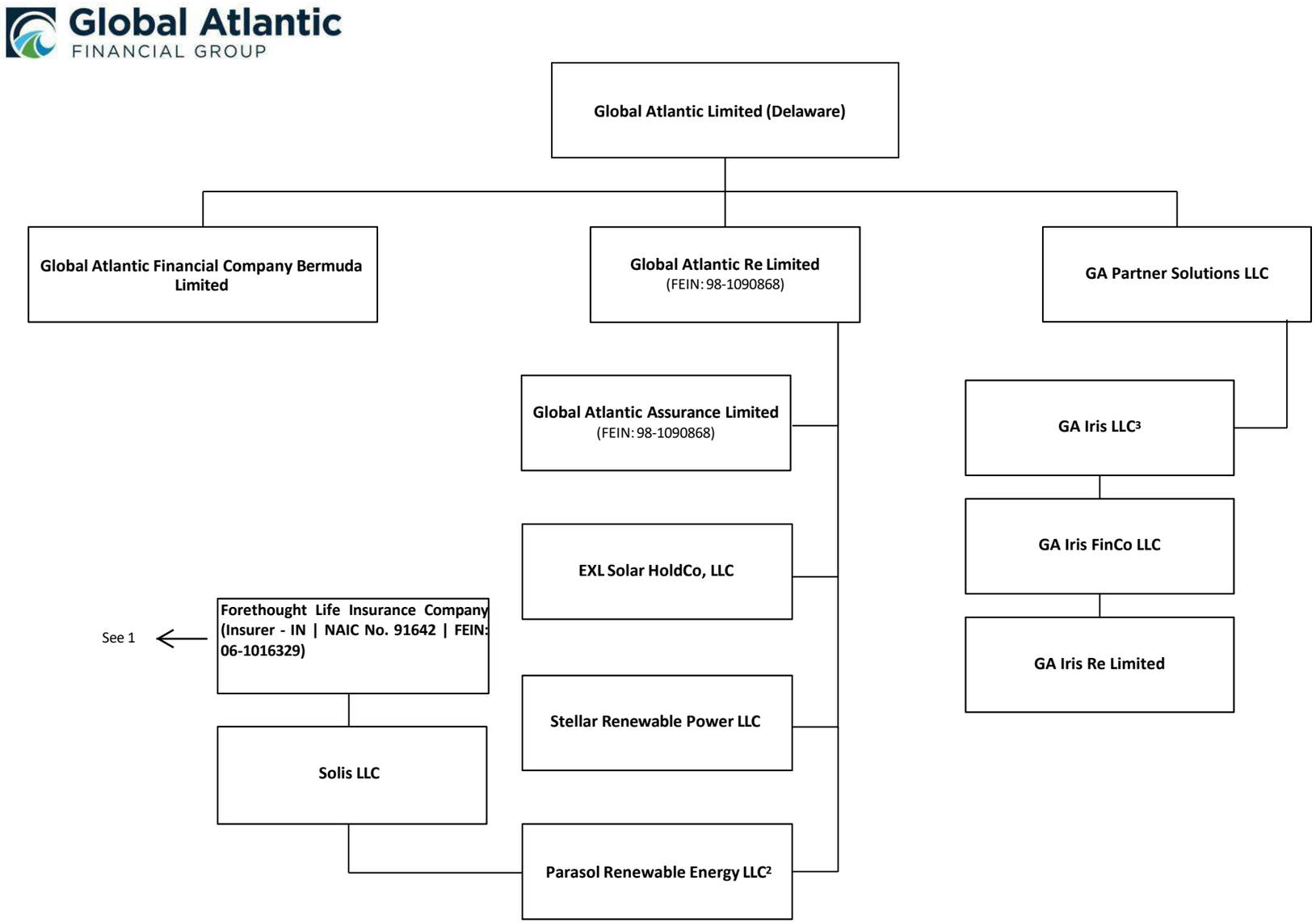
Commencing in 2022, following clarifying guidance issued by the SAPWG, the Company modified its affiliated entity listing to include SPV entities which were previously classified as unaffiliated. Investments in these entities are also reflected as affiliated investments, commencing in 2022.

[1]KKR controlled entities also qualify as affiliates and are accounted for and reported as such, in accordance with SSAP25

[2]Includes Kohlberg Kravis Roberts & Co. L.P., an SEC-registered adviser and investment manager of the holding company group.

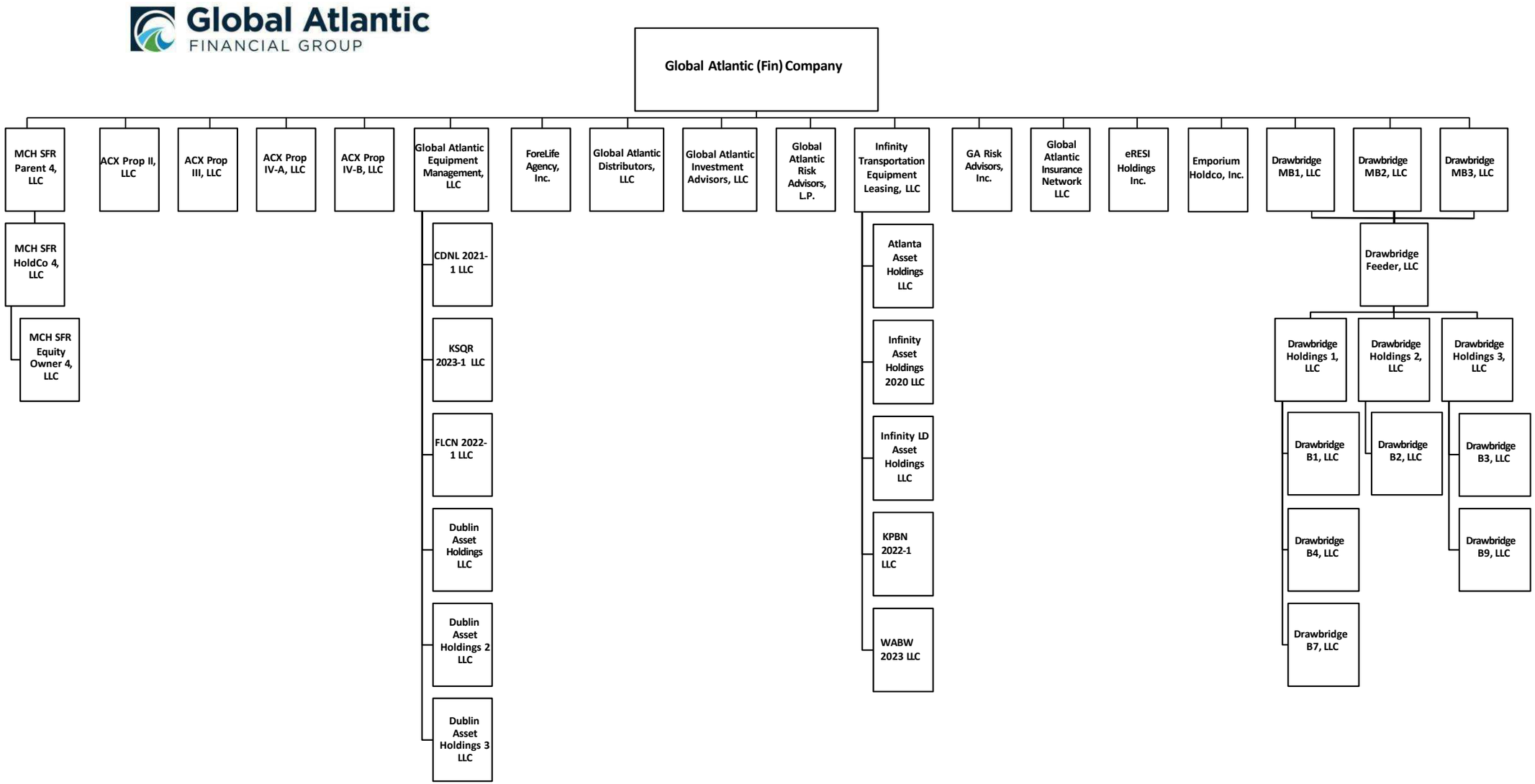
[3]The Global Atlantic Financial Group LLC is owned 100% by KKR Magnolia Holdings LLC.

ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM[1]



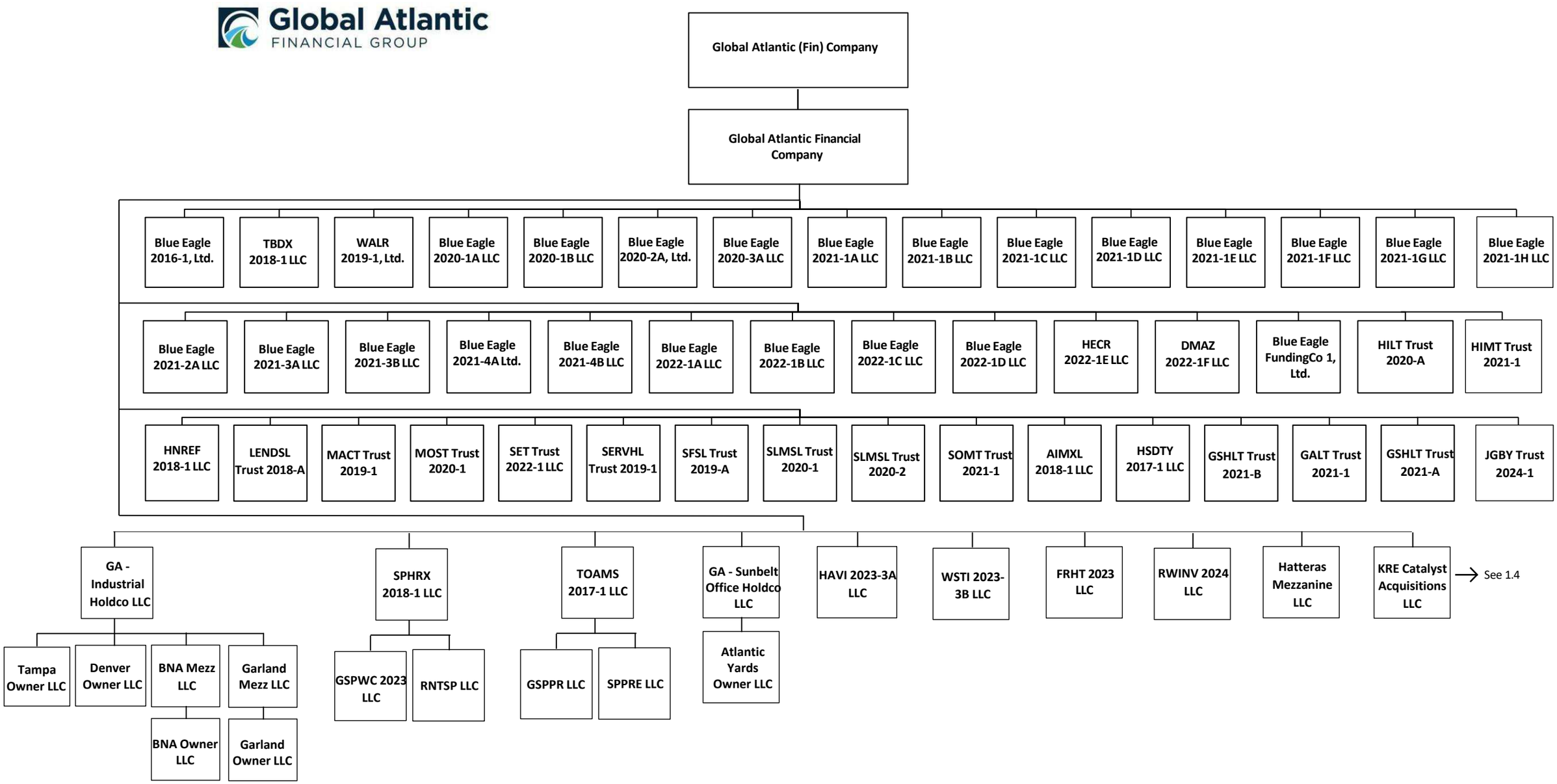
[1]Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.
[2]Parasol Renewable Energy LLC is 80% owned by Solis LLC, and 20% owned by Global Atlantic Re Limited.
[3]GA Iris LLC is 30% owned by GA Partner Solutions LLC, and 70% owned by third-party investors.

ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM[1]



[1]Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

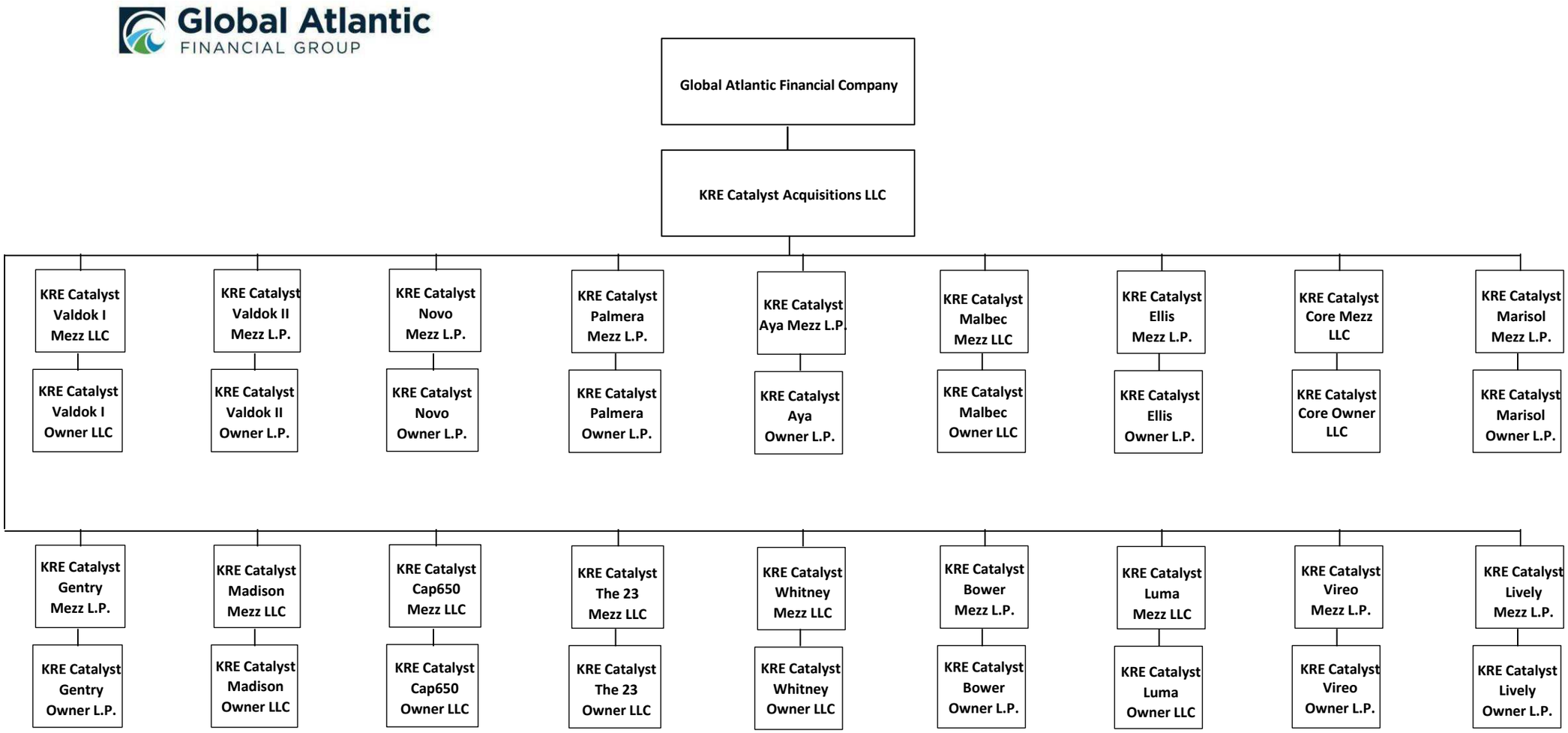
ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM[1]



[1]Certain subsidiaries included in the organizational chart own additional legal entities which have been omitted for clarity of presentation.

06/30/24

ORGANIZATIONAL CHART OF THE INSURANCE HOLDING COMPANY SYSTEM[1]



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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
3891	Global Atlantic Grp	62200	95-2496321				Accordia Life and Annuity Company	IA	RE	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
3891	Global Atlantic Grp	15475	46-3465867				Cape Verity I, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
3891	Global Atlantic Grp	15473	46-3485456				Cape Verity III, Inc.	IA	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
3891	Global Atlantic Grp	84824	04-6145677	3958278	1391312		Commonwealth Annuity and Life Insurance Company	MA	IA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			95-2496321				DBE Solar Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
3891	Global Atlantic Grp	69140	04-1867050	2578101	793699		First Allmerica Financial Life Insurance Company	MA	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			38-3871599				Five Points Senior Holdco LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
3891	Global Atlantic Grp	91642	06-1016329		1554348		Forethought Life Insurance Company	IN	IA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			38-3898658				Global Atlantic (Fin) Company	DE	UIP	Global Atlantic Financial Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1089764				Global Atlantic Financial Group Limited	BMU	UIP	The Global Atlantic Financial Group LLC	Ownership	100.000	KKR & Co. Inc.		
			98-1090868	4520225			Global Atlantic Limited (Delaware)	DE	UIP	Global Atlantic Financial Group Limited	Ownership	100.000	KKR & Co. Inc.		
			46-3694412	4520225			Gotham Issuer, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	90.000	KKR & Co. Inc.		
			46-3694412	4520225			Gotham Issuer, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	10.000	KKR & Co. Inc.		
3891	Global Atlantic Grp	15333	46-3455515				Gotham Re, Inc.	VT	IA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
			88-1203639	2578101	1404912	New York Stock Exchange	KKR & Co. Inc.	DE	UIP	Board of Directors	Board of Directors		KKR & Co. Inc.		
				3958278	1932162		KKR Group Co. Inc.	CYM	UIP	KKR & Co. Inc.	Ownership	100.000	KKR & Co. Inc.		
					1743754		KKR Group Holdings Corp.	DE	UIP	KKR Group Co. Inc.	Ownership	100.000	KKR & Co. Inc.		
			98-0598047		1472698		KKR Group Partnership L.P.	CYM	UIP	KKR Group Holdings Corp.	Ownership	100.000	KKR & Co. Inc.		
			98-1563045		1842456		KKR Magnolia Holdings LLC	CYM	UIP	KKR Group Partnership L.P.	Ownership	100.000	KKR & Co. Inc.		
			04-6145677				NAV Solar Holdco LLC	DE	NIA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			88-2112299				Panamint Power LLC	DE	NIA	Forethought Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
			95-2496321				Tapioca View, LLC	DE	NIA	Accordia Life and Annuity Company	Ownership	100.000	KKR & Co. Inc.		
			98-1089764	4520225			The Global Atlantic Financial Group LLC	BMU	UIP	KKR Magnolia Holdings LLC	Ownership	100.000	KKR & Co. Inc.		
			98-1090854				EXL Solar HoldCo, LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1452583				Global Atlantic Assurance Limited	BMU	IA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
			98-1529928				Global Atlantic Financial Company Bermuda Limited	BMU	NIA	Global Atlantic Limited (Delaware)	Ownership	100.000	KKR & Co. Inc.		
			98-1090854				Global Atlantic Re Limited	BMU	IA	Global Atlantic Limited (Delaware)	Ownership	100.000	KKR & Co. Inc.		
			88-1979352				Stellar Renewable Power LLC	DE	NIA	Global Atlantic Re Limited	Ownership	100.000	KKR & Co. Inc.		
							Solis LLC	DE	NIA	Forethought Life Insurance Company	Ownership	25.000	KKR & Co. Inc.		
							Solis LLC	DE	NIA	Third Party Investors	Ownership	75.000	------		
			84-3588586				Parasol Renewable Energy LLC	DE	NIA	Global Atlantic Re Limited	Ownership	20.000	KKR & Co. Inc.		
			84-3588586				Parasol Renewable Energy LLC	DE	NIA	Solis LLC	Ownership	80.000	KKR & Co. Inc.		
			86-1607307				ACX Prop II, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-2335032				ACX Prop III, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3631476				ACX Prop IV-A, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			88-0561068				ACX Prop IV-B, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			82-3508436				Atlanta Asset Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
							Atlantic Yards Owner LLC	DE	NIA	GA - Sunbelt Office Holdco LLC	Management	0.000	KKR & Co. Inc.		
			88-1026854				KSQR 2023-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			86-2857451				CDNL 2021-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
							Denver Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B1, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		

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							Drawbridge B2, LLC	DE	NIA	Drawbridge Holdings 2, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B3, LLC	DE	NIA	Drawbridge Holdings 3, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B4, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B7, LLC	DE	NIA	Drawbridge Holdings 1, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge B9, LLC	DE	NIA	Drawbridge Holdings 3, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB1, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB2, LLC	Management	0.000	KKR & Co. Inc.		
			88-0937290				Drawbridge Feeder, LLC	DE	NIA	Drawbridge MB3, LLC	Management	0.000	KKR & Co. Inc.		
			87-3802448				Drawbridge Holdings 1, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
			61-1580298				Drawbridge Holdings 2, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
			87-3802777				Drawbridge Holdings 3, LLC	DE	NIA	Drawbridge Feeder, LLC	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB1, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB2, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
							Drawbridge MB3, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
			86-2361267				Dublin Asset Holdings 2 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			87-2316184				Dublin Asset Holdings 3, LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			82-3508100				Dublin Asset Holdings LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			87-3023750				Emporium Holdco, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3058805				eRESI Holdings Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			86-2871839				FLCN 2022-1 LLC	DE	NIA	Global Atlantic Equipment Management, LLC	Management	0.000	KKR & Co. Inc.		
			35-1815415				ForeLife Agency, Inc.	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			92-1413949				GA - Industrial Holdco LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			38-3898658				GA - Sunbelt Office Holdco LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			13-3896487				GA Risk Advisors, Inc.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			20-3944031				Global Atlantic Distributors, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			81-3323212				Global Atlantic Equipment Management, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			38-3898658				Global Atlantic Insurance Network LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			35-1960899				Global Atlantic Investment Advisors, LLC	IN	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			13-3896700				Global Atlantic Risk Advisors, L.P.	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			84-4227992				Infinity Asset Holdings 2020 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			84-3127337				Infinity LD Asset Holdings LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			86-3445068				Infinity Transportation Equipment Leasing, LLC	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			87-3496842				KPBN 2022-1 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
			92-1077691				WABW 2023 LLC	DE	NIA	Infinity Transportation Equipment Leasing, LLC	Management	0.000	KKR & Co. Inc.		
							MCH SFR Equity Owner 4, LLC	DE	NIA	MCH SFR HoldCo 4, LLC	Management	0.000	KKR & Co. Inc.		
			88-3108777				MCH SFR HoldCo 4, LLC	DE	NIA	MCH SFR Parent 4, LLC	Management	0.000	KKR & Co. Inc.		
			87-4783067				MCH SFR Parent 4, LLC	DE	NIA	Global Atlantic (Fin) Company	Management	0.000	KKR & Co. Inc.		
			92-1402466				Tampa Owner LLC	DE	NIA	GA - Industrial Holdco LLC	Management	0.000	KKR & Co. Inc.		
			90-0928452				Global Atlantic Financial Company	DE	NIA	Global Atlantic (Fin) Company	Ownership	100.000	KKR & Co. Inc.		
			85-0526287				AIMXL 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1307202				Blue Eagle 2016-1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			83-3851887				TBDX 2018-1, LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							WALR 2019-1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

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			85-0498393				Blue Eagle 2020-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-0506156				Blue Eagle 2020-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1618000				Blue Eagle 2020-2A, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			30-1278256				Blue Eagle 2020-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1185033				Blue Eagle 2021-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1215896				Blue Eagle 2021-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1247520				Blue Eagle 2021-1C LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1276982				Blue Eagle 2021-1D LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1039701				Blue Eagle 2021-1E LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1051951				Blue Eagle 2021-1F LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1083548				Blue Eagle 2021-1G LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1103117				Blue Eagle 2021-1H LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1833206				Blue Eagle 2021-2A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1908720				Blue Eagle 2021-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1926397				Blue Eagle 2021-3B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1650279				Blue Eagle 2021-4A Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-1867464				Blue Eagle 2021-4B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855255				Blue Eagle 2022-1A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3855455				Blue Eagle 2022-1B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3876861				Blue Eagle 2022-1C LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-3877027				Blue Eagle 2022-1D LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2368056				HECR 2022-1E LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-2395708				DMAZ 2022-1F LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			98-1669070				Blue Eagle FundingCo 1, Ltd.	CYM	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-1240026				GALT Trust 2021-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2409460				GSHLT Trust 2021-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			87-2827474				GSHLT Trust 2021-B	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3158152				HILT Trust 2020-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2750470				HIMT Trust 2021-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2028644				HNREF 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							HSDTY 2017-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							LENDSL Trust 2018-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-1772188				MACT Trust 2019-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			85-3686210				MOST Trust 2020-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4568438				SERVHL Trust 2019-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			88-0867231				SET Trust 2022-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-3988321				SFSL Trust 2019-A	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4665609				SLMSL Trust 2020-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			84-4685585				SLMSL Trust 2020-2	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			86-2737921				SOMT Trust 2021-1	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							SPHRX 2018-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							GSPWC 2023 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							RNTSP LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							TOAMS 2017-1 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							GSPPR LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							SPPRE LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			92-1187937				HAVI 2023-3A LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		

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			92-1198046				WSTI 2023-3B LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
			93-4460677				FRHT 2023 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							RWINV 2024 LLC	DE	NIA	Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							Chevy Chase Plaza Mezzanine LLC	DE	NIA	Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
							JGBY Trust 2024-1			Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							6101 W Centinela Mezzanine LLC	DE		Forethought Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
							6101 W Centinela Owner LLC	DE		6101 W Centinela Mezzanine LLC	Ownership	100.000	KKR & Co. Inc.		
							BNA Mezz LLC	DE		GA - Industrial Holdco LLC	Ownership	100.000	KKR & Co. Inc.		
							BNA Owner LLC	DE		BNA Mezz LLC	Ownership	100.000	KKR & Co. Inc.		
							Chevy Chase Plaza Owner LLC	DE		Chevy Chase Plaza Mezzanine LLC	Ownership	100.000	KKR & Co. Inc.		
							GA Partner Solutions LLC			Global Atlantic Limited (Delaware)	Ownership	100.000	KKR & Co. Inc.		
							GA Iris LLC			GA Partner Solutions LLC	Ownership	30.000	KKR & Co. Inc.		
							GA Iris LLC			Third Party Investors	Ownership	70.000	------		
							GA Iris FinCo LLC	DE		GA Iris LLC	Ownership	100.000	KKR & Co. Inc.		
							GA Iris Re Limited		IA	GA Iris FinCo LLC	Ownership	100.000	KKR & Co. Inc.		
							CRTBS 2024 LLC	DE		Commonwealth Annuity and Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
							Hatteras Mezzanine LLC	DE		Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							Garland Mezz LLC	DE		GA - Industrial Holdco LLC	Ownership	100.000	KKR & Co. Inc.		
							Garland Owner LLC	DE		Garland Mezz LLC	Ownership	100.000	KKR & Co. Inc.		
							GA 350 Ellis Member LLC	DE		Forethought Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
							Two Pine Mezzanine LLC	DE		Forethought Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
							Two Pine Owner LLC	DE		Two Pine Mezzanine LLC	Ownership	100.000	KKR & Co. Inc.		
							GA 330 Yale Member LLC	DE		Forethought Life Insurance Company	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Acquisitions LLC	DE		Global Atlantic Financial Company	Management	0.000	KKR & Co. Inc.		
							KRE Catalyst Valdok I Mezz LLC	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Valdok I Owner LLC	DE		KRE Catalyst Valdok I Mezz LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Valdok II Mezz L.P.	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Valdok II Owner L.P.	DE		KRE Catalyst Valdok II Mezz L.P.	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Novo Mezz L.P.	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Novo Owner L.P.	DE		KRE Catalyst Novo Mezz L.P.	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Palmera Mezz L.P.	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Palmera Owner L.P.	DE		KRE Catalyst Palmera Mezz L.P.	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Aya Mezz L.P.	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Aya Owner L.P.	DE		KRE Catalyst Aya Mezz L.P.	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Malbec Mezz LLC	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Malbec Owner LLC	DE		KRE Catalyst Malbec Mezz LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Ellis Mezz L.P.	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Ellis Owner L.P.	DE		KRE Catalyst Ellis Mezz L.P.	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Core Mezz LLC	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Core Owner LLC	DE		KRE Catalyst Core Mezz LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Marisol Mezz L.P.	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Marisol Owner L.P.	DE		KRE Catalyst Marisol Mezz L.P.	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Gentry Mezz L.P.	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Gentry Owner L.P.	DE		KRE Catalyst Gentry Mezz L.P.	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Madison Mezz LLC	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Madison Owner LLC	DE		KRE Catalyst Madison Mezz LLC	Ownership	100.000	KKR & Co. Inc.		

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

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							KRE Catalyst Cap650 Mezz LLC	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Cap650 Owner LLC	DE		KRE Catalyst Cap650 Mezz LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst The 23 Mezz LLC	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst The 23 Owner LLC	DE		KRE Catalyst The 23 Mezz LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Whitney Mezz LLC	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Whitney Owner LLC	DE		KRE Catalyst Whitney Mezz LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Bower Mezz L.P.	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Bower Owner L.P.	DE		KRE Catalyst Bower Mezz L.P.	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Luma Mezz LLC	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Luma Owner LLC	DE		KRE Catalyst Luma Mezz LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Vireo Mezz L.P.	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Vireo Owner L.P.	DE		KRE Catalyst Vireo Mezz L.P.	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Lively Mezz L.P.	DE		KRE Catalyst Acquisitions LLC	Ownership	100.000	KKR & Co. Inc.		
							KRE Catalyst Lively Owner	DE		KRE Catalyst Lively Mezz L.P.	Ownership	100.000	KKR & Co. Inc.		

NONE

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

1. The Company has no Trusteed Surplus.

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

3. The Company has no indexed annuity contracts.

4. The Company has no indexed annuity contracts.

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

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

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

6 2 2 0 0 2 0 2 4 4 9 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365]

6 2 2 0 0 2 0 2 4 3 6 5 0 0 0 0 2

3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]

6 2 2 0 0 2 0 2 4 4 4 5 0 0 0 0 2

4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]

6 2 2 0 0 2 0 2 4 4 4 6 0 0 0 0 2

5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]

6 2 2 0 0 2 0 2 4 4 4 7 0 0 0 0 2

6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]

6 2 2 0 0 2 0 2 4 4 4 8 0 0 0 0 2

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

6 2 2 0 0 2 0 2 4 7 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Accounts Payable	242,679	449,306
2597. Summary of remaining write-ins for Line 25 from overflow page	242,679	449,306

Additional Write-ins for Summary of Operations Line 53

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304. Prior year correction - FABN/FHLB Hedge Correction			(481,515)
5397. Summary of remaining write-ins for Line 53 from overflow page			(481,515)

SCHEDULE A - VERIFICATION

Real Estate

NONE

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

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	1,340,746,733	1,362,081,259
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	14,629,891	59,144,690
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount	658,275	1,506,967
5.	Unrealized valuation increase/(decrease)		3,812,100
6.	Total gain (loss) on disposals		2,048,017
7.	Deduct amounts received on disposals	19,589,175	87,254,545
8.	Deduct amortization of premium and mortgage interest points and commitment fees		591,755
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)	1,336,445,724	1,340,746,733
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,336,445,724	1,340,746,733
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,336,445,724	1,340,746,733

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	330,614,536	382,605,252
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	68,620,787	15,494,973
	2.2 Additional investment made after acquisition		46,381
3.	Capitalized deferred interest and other		
4.	Accrual of discount	262,067	221,079
5.	Unrealized valuation increase/(decrease)	(15,539,164)	(21,981,569)
6.	Total gain (loss) on disposals	90,757	18,004,750
7.	Deduct amounts received on disposals	33,578,313	63,775,618
8.	Deduct amortization of premium and depreciation		713
9.	Total foreign exchange change in book/adjusted carrying value	(2,037,790)	
10.	Deduct current year's other than temporary impairment recognized		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	348,432,880	330,614,536
12.	Deduct total nonadmitted amounts	21,510,748	270
13.	Statement value at end of current period (Line 11 minus Line 12)	326,922,132	330,614,266

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	7,963,541,028	8,054,484,875
2.	Cost of bonds and stocks acquired	917,887,001	1,033,877,288
3.	Accrual of discount	3,976,710	5,284,646
4.	Unrealized valuation increase/(decrease)	28,588,619	(120,361,562)
5.	Total gain (loss) on disposals	(1,549,571)	(6,503,712)
6.	Deduct consideration for bonds and stocks disposed of	797,780,954	981,878,632
7.	Deduct amortization of premium	6,794,904	25,832,319
8.	Total foreign exchange change in book/adjusted carrying value	(10,753,084)	13,265,836
9.	Deduct current year's other than temporary impairment recognized		9,121,687
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees		326,295
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	8,097,114,845	7,963,541,028
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	8,097,114,845	7,963,541,028

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	4,103,670,236	369,592,082	445,766,693	10,251,893	4,103,670,236	4,037,747,517		4,020,310,249
2. NAIC 2 (a)	3,208,322,174	43,805,261	12,846,586	(14,003,306)	3,208,322,174	3,225,277,543		3,098,763,341
3. NAIC 3 (a)	86,321,452	44,851,033	43,234,399	1,250,145	86,321,452	89,188,232		113,129,277
4. NAIC 4 (a)	57,414,905	34,267,503	33,739,528	(1,576,117)	57,414,905	56,366,763		52,239,133
5. NAIC 5 (a)	38,066,279	1,004,594		611,599	38,066,279	39,682,473		36,337,909
6. NAIC 6 (a)								
7. Total Bonds	7,493,795,046	493,520,474	535,587,207	(3,465,786)	7,493,795,046	7,448,262,527		7,320,779,909
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	7,493,795,046	493,520,474	535,587,207	(3,465,786)	7,493,795,046	7,448,262,527		7,320,779,909

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 20,063,119 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	21,692,307	XXX	21,630,530	14,223	

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year		
2. Cost of short-term investments acquired	22,390,995	4,810,368
3. Accrual of discount	61,776	
4. Unrealized valuation increase/(decrease)		
5. Total gain (loss) on disposals	(39,670)	7,363
6. Deduct consideration received on disposals	720,342	4,810,368
7. Deduct amortization of premium	453	7,363
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)	21,692,307	
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	21,692,307	

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)	(21,041,008)
2.	Cost Paid/(Consideration Received) on additions	112,517,550
3.	Unrealized Valuation increase/(decrease)	(17,162,890)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	175,357,762
6.	Considerations received/(paid) on terminations	178,247,257
7.	Amortization	(124,148,966)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	9,244,560
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(43,480,249)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(43,480,249)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits 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	11			
	3.12 Section 1, Column 15, prior year		11		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year			11	
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)				11
4.1	Cumulative variation margin on terminated contracts during the year	3,236,259			
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	3,236,259			
	4.23 SSAP No. 108 adjustments		3,236,259		
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				11
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				11

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#FQ3	T 3 5/8 02/15/53 Govt/USD/TRS/230213-280214/SOFR+0.26%	1.F.FE	60,000,000	15,962,482	(73,403,866)	02/01/2021	04/01/2049	SWAP		(85,748,572)	546676-AY-3	LOUISVILLE GAS AND ELECTRIC CO	1.F.FE	15,962,482	12,344,707
76027#FQ3	T 3 5/8 02/15/53 Govt/USD/TRS/230213-280214/SOFR+0.26%	2.B.FE		16,823,363	10,069,556	02/01/2021	05/15/2050	SWAP			96332O-AX-4	WHIRLPOOL CORP	2.B.FE	16,823,363	10,069,556
76027#FQ3	T 3 5/8 02/15/53 Govt/USD/TRS/230213-280214/SOFR+0.26%	2.B.FE		2,221,848	1,524,927	02/01/2021	05/01/2050	SWAP			50249A-AD-5	LYB INTERNATIONAL FINANCE III LLC	2.B.FE	2,221,848	1,524,927
76027#FQ3	T 3 5/8 02/15/53 Govt/USD/TRS/230213-280214/SOFR+0.26%	1.G.FE		26,415,646	16,707,643	02/01/2021	03/15/2050	SWAP			06051G-HS-1	BANK OF AMERICA CORP	1.G.FE	26,415,646	16,707,643
76027#FR1	T 3 5/8 02/15/53 Govt/USD/TRS/230222-280218/SOFR+0.24%	1.G.FE	60,000,000	25,033,542	15,621,328	02/01/2021	04/01/2050	SWAP			209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	1.G.FE	25,033,542	15,621,328
76027#FQ3	T 3 5/8 02/15/53 Govt/USD/TRS/230222-280218/SOFR+0.24%	2.B.FE		24,710,971	15,913,819	02/01/2021	04/05/2050	SWAP			14448C-AS-3	CARRIER GLOBAL CORP	2.B.FE	24,710,971	15,913,819
76027#FQ3	T 3 5/8 02/15/53 Govt/USD/TRS/230222-280218/SOFR+0.24%	1.G.FE		10,214,627	8,853,436	02/01/2021	04/15/2048	SWAP			035240-AN-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC	1.G.FE	10,214,627	8,853,436
76027#FS9	T 4 11/15/52 Govt/USD/TRS/230206-280203/SOFR+0.26%	2.B.FE	55,000,000	19,789,845	16,681,224	02/01/2021	03/09/2049	SWAP			00206R-DK-5	AT&T INC	2.B.FE	19,789,845	16,681,224
76027#FQ3	T 4 11/15/52 Govt/USD/TRS/230206-280203/SOFR+0.26%	2.B.FE		16,948,332	10,455,736	02/01/2021	11/15/2050	SWAP			260543-DD-2	DOW CHEMICAL CO	2.B.FE	16,948,332	10,455,736
76027#FQ3	T 4 11/15/52 Govt/USD/TRS/230206-280203/SOFR+0.26%	2.B.FE		19,235,787	12,536,409	02/01/2021	04/15/2050	SWAP			87264A-AZ-8	T-MOBILE USA INC	2.B.FE	19,235,787	12,536,409
76027#FT7	T 4 11/15/52 Govt/USD/TRS/240111-250113/SOFR+0.19%	2.A.FE	28,000,000	14,619,727	10,912,053	02/01/2021	11/15/2049	SWAP			219350-BP-9	CORNING INC	2.A.FE	14,619,727	10,912,053
76027#FQ3	T 4 11/15/52 Govt/USD/TRS/240111-250113/SOFR+0.19%	1.F.FE		14,937,846	12,610,694	08/09/2022	07/15/2048	SWAP			26444H-AF-8	DUKE ENERGY FLORIDA LLC	1.F.FE	14,937,846	12,610,694
76027#FU4	T 4 11/15/52 Govt/USD/TRS/230109-260109/SOFR+0.25%	1.C.FE	28,000,000	14,437,286	10,502,229	02/01/2021	08/15/2048	SWAP			084664-CQ-2	BERKSHIRE HATHAWAY FINANCE CORP	1.C.FE	14,437,286	10,502,229
76027#FQ3	T 4 11/15/52 Govt/USD/TRS/230109-260109/SOFR+0.25%	1.G.FE		14,478,447	10,295,473	02/01/2021	12/01/2048	SWAP			209111-FT-5	CONSOLIDATED EDISON COMPANY OF NEW YORK INC	1.G.FE	14,478,447	10,295,473
76027#FV2	T 4 11/15/52 Govt/USD/TRS/230109-280107/SOFR+0.35%	2.B.FE	84,000,000	40,874,901	39,320,064	02/01/2021	05/22/2045	SWAP			38148L-AF-3	GOLDMAN SACHS GROUP INC	2.B.FE	40,874,901	39,320,064
76027#FQ3	T 4 11/15/52 Govt/USD/TRS/230109-280107/SOFR+0.35%	2.C.FE		37,545,565	27,565,343	02/01/2021	03/01/2049	SWAP			87938W-AX-1	TELEFONICA EMISIONES SAU	2.C.FE	37,545,565	27,565,343
76027#FQ3	T 4 11/15/52 Govt/USD/TRS/230109-280107/SOFR+0.35%	2.A.FE		5,594,665	5,102,599	02/01/2021	12/01/2049	SWAP			040555-DA-9	ARIZONA PUBLIC SERVICE CO	2.A.FE	5,594,665	5,102,599
76027#FW0	T 4 11/15/52 Govt/USD/TRS/240109-250109/SOFR+0.1975%	1.F.FE	11,000,000	10,964,909	6,731,754	02/01/2021	06/15/2048	SWAP			745332-CH-7	PUGET SOUND ENERGY INC	1.F.FE	10,964,909	6,731,754
76027#FX8	T 4 11/15/52 Govt/USD/TRS/230111-260113/SOFR+0.25%	1.F.FE	11,000,000	12,160,554	12,227,137	10/31/2022	09/01/2048	SWAP			29364W-BB-3	ENTERGY LOUISIANA LLC	1.F.FE	12,160,554	12,227,137
76027#FY6	T 4 11/15/52 Govt/USD/TRS/230111-280111/SOFR+0.35%	2.A.FE	33,000,000	10,223,921	6,588,905	02/01/2021	06/15/2048	SWAP			031162-CD-0	AMGEN INC	2.A.FE	10,223,921	6,588,905
76027#FQ3	T 4 11/15/52 Govt/USD/TRS/230111-280111/SOFR+0.35%	2.B.FE		10,676,756	11,098,389	10/31/2022	06/01/2051	SWAP			00206R-KA-9	AT&T INC	2.B.FE	10,676,756	11,098,389
76027#FQ3	T 4 11/15/52 Govt/USD/TRS/230111-280111/SOFR+0.35%	2.B.FE		12,798,204	12,992,840	10/28/2022	04/28/2050	SWAP			63111X-AB-7	NASDAQ INC	2.B.FE	12,798,204	12,992,840
76027#FZ3	T 3 5/8 02/15/53 Govt/USD/TRS/230216-280216/SOFR+0.25%	2.B.FE	60,000,000	20,073,706	12,604,669	02/01/2021	07/01/2050	SWAP			22822V-AQ-4	CROWN CASTLE INC	2.B.FE	20,073,706	12,604,669
76027#FQ3	T 3 5/8 02/15/53 Govt/USD/TRS/230216-280216/SOFR+0.25%	2.B.FE		23,863,635	14,010,529	02/01/2021	04/01/2050	SWAP			68389X-BX-2	ORACLE CORP	2.B.FE	23,863,635	14,010,529

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#FQ3	T 3 5/8 02/15/53 Govt/USD/TRS/230216-280216/SOFR+0.25%	1.G.FE		18,363,612	19,199,333	11/02/2022	11/15/2049	SWAP			276480-AB-6	EASTERN GAS TRANSMISSION AND STORAGE INC	1.G.FE	18,363,612	19,199,333
76027#GA7	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	1.G.FE	190,000,000	9,531,163	9,533,826	02/01/2021	01/10/2048	SWAP			202712-BJ-3	COMMONWEALTH BANK OF AUSTRALIA	1.G.FE	9,531,163	9,533,826
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.B.FE		6,808,127	4,222,355	02/01/2021	04/15/2050	SWAP			30161N-AY-7	EXELON CORP	2.B.FE	6,808,127	4,222,355
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	1.E.FE		3,566,337	3,661,235	02/01/2021	09/15/2047	SWAP			665772-CQ-0	NORTHERN STATES POWER CO	1.E.FE	3,566,337	3,661,235
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.A.FE		6,001,197	3,564,874	02/01/2021	10/15/2049	SWAP			092113-AS-8	BLACK HILLS CORP	2.A.FE	6,001,197	3,564,874
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.A.FE		5,745,028	5,370,990	02/01/2021	03/15/2048	SWAP			114259-AQ-7	BROOKLYN UNION GAS CO	2.A.FE	5,745,028	5,370,990
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	1.G.FE		22,264,662	19,091,220	02/01/2021	11/14/2048	SWAP			00287Y-BD-0	ABBVIE INC	1.G.FE	22,264,662	19,091,220
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.B.FE		8,641,942	7,782,407	02/01/2021	02/15/2048	SWAP			31428X-BQ-8	FEDEX CORP	2.B.FE	8,641,942	7,782,407
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	1.G.FE		8,446,809	5,412,605	02/01/2021	09/21/2048	SWAP			45866F-AH-7	INTERCONTINENTAL EXCHANGE INC	1.G.FE	8,446,809	5,412,605
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.A.FE		8,171,807	7,882,644	02/01/2021	09/06/2049	SWAP			05526D-BK-0	BAT CAPITAL CORP	2.A.FE	8,171,807	7,882,644
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	1.G.FE		9,756,848	7,604,469	02/01/2021	12/15/2047	SWAP			05723K-AF-7	BAKER HUGHES HOLDINGS LLC	1.G.FE	9,756,848	7,604,469
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.B.FE		12,566,488	7,528,136	02/01/2021	09/23/2049	SWAP			46115H-BN-6	INTESA SANPAOLO SPA	2.B.FE	12,566,488	7,528,136
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	1.F.FE		9,608,062	6,962,620	02/01/2021	03/15/2049	SWAP			911312-BQ-8	UNITED PARCEL SERVICE INC	1.F.FE	9,608,062	6,962,620
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.A.FE		9,844,195	7,319,575	02/01/2021	09/01/2047	SWAP			15189W-AJ-9	CENTERPOINT ENERGY RESOURCES CORP	2.A.FE	9,844,195	7,319,575
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.C.FE		5,517,682	3,329,539	02/01/2021	08/15/2049	SWAP			37940X-AC-6	GLOBAL PAYMENTS INC	2.C.FE	5,517,682	3,329,539
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.B.FE		4,856,420	2,876,239	02/01/2021	03/01/2050	SWAP			025537-AP-6	AMERICAN ELECTRIC POWER COMPANY INC	2.B.FE	4,856,420	2,876,239
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.B.FE		4,565,760	4,030,154	08/04/2022	03/15/2051	SWAP			85917P-AB-3	STERIS IRISH FINCO UNLIMITED CO	2.B.FE	4,565,760	4,030,154
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.B.FE		7,624,287	6,570,699	08/04/2022	05/01/2049	SWAP			03836W-AC-7	ESSENTIAL UTILITIES INC	2.B.FE	7,624,287	6,570,699
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	1.G.FE		7,700,362	6,632,977	08/09/2022	11/01/2049	SWAP			20030N-CE-9	COMCAST CORP	1.G.FE	7,700,362	6,632,977

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Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.B.FE		4,230,606	3,797,981	08/09/2022	11/30/2048	SWAP			260543-CR-2	DOW CHEMICAL CO	2.B.FE	4,230,606	3,797,981
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.B.FE		7,605,187	6,440,708	08/09/2022	06/25/2048	SWAP			07274N-AQ-6	BAYER US FINANCE II LLC	2.B.FE	7,605,187	6,440,708
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	1.G.FE		5,063,215	5,032,279	10/31/2022	03/15/2051	SWAP			875127-BJ-0	TAMPA ELECTRIC CO	1.G.FE	5,063,215	5,032,279
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.B.FE		9,737,042	10,228,320	10/28/2022	05/15/2050	SWAP			824348-BM-7	SHERWIN-WILLIAMS CO	2.B.FE	9,737,042	10,228,320
76027#FQ3	T 3 7/8 02/15/43 Govt/USD/TRS/230301-280301/SOFR+0.245%	2.B.FE		9,780,680	7,246,827	02/01/2021	02/01/2049	SWAP			682680-BZ-5	ONEOK INC	2.B.FE	9,780,680	7,246,827
76027#GF6	T 3 7/8 05/15/43 Govt/USD/TRS/230818-280818/SOFR+0.25375%	1.F.FE	21,000,000	20,041,059	18,911,513	01/03/2023	02/01/2053	SWAP			202795-JY-7	COMMONWEALTH EDISON CO	1.F.FE	20,041,059	18,911,513
76027#FQ3	T 3 7/8 05/15/43 Govt/USD/TRS/230818-280818/SOFR+0.25375%	1.G.FE		4,124,778	3,238,553	02/01/2021	01/23/2049	SWAP			06051G-HA-0	BANK OF AMERICA CORP	1.G.FE	4,124,778	3,238,553
76027#GG4	T 4 1/8 08/15/53 Govt/USD/TRS/230818-280818/SOFR+0.25375%	2.B.FE	16,000,000	4,041,275	3,437,216	02/01/2021	08/01/2041	SWAP			25746U-BM-0	DOMINION ENERGY INC	2.B.FE	4,041,275	3,437,216
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/230818-280818/SOFR+0.25375%	1.F.FE		10,874,420	7,406,524	02/01/2021	08/15/2059	SWAP			91324P-DV-1	UNITEDHEALTH GROUP INC	1.F.FE	10,874,420	7,406,524
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/230818-280818/SOFR+0.25375%	1.E.FE		1,155,195	744,671	08/09/2021	03/05/2051	SWAP			191216-DL-1	COCA-COLA CO	1.E.FE	1,155,195	744,671
76027#GH2	T 3 7/8 05/15/43 Govt/USD/TRS/230822-280822/SOFR+0.25375%	2.B.FE	21,000,000	7,194,306	6,536,322	06/23/2022	09/15/2055	SWAP			00206R-LJ-9	AT&T INC	2.B.FE	7,194,306	6,536,322
76027#FQ3	T 3 7/8 05/15/43 Govt/USD/TRS/230822-280822/SOFR+0.25375%	1.F.FE		13,831,119	11,548,405	06/23/2022	03/15/2049	SWAP			039483-BQ-4	ARCHER-DANIELS-MIDLAND CO	1.F.FE	13,831,119	11,548,405
76027#GJ8	T 4 1/8 08/15/53 Govt/USD/TRS/230816-280816/SOFR+0.255%	1.G.FE	16,000,000	11,013,029	7,950,468	02/01/2021	09/14/2048	SWAP			88579Y-BD-2	3M CO	1.G.FE	11,013,029	7,950,468
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/230816-280816/SOFR+0.255%	1.G.FE		2,476,645	2,196,556	06/23/2022	12/01/2047	SWAP			278865-BA-7	ECOLAB INC	1.G.FE	2,476,645	2,196,556
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/230816-280816/SOFR+0.255%	1.F.FE		1,026,614	945,629	03/30/2023	05/15/2046	SWAP			539830-BL-2	LOCKHEED MARTIN CORP	1.F.FE	1,026,614	945,629
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/230816-280816/SOFR+0.255%	2.B.FE		1,470,996	1,548,568	11/03/2022	10/01/2045	SWAP			871829-AY-3	SYSCO CORP	2.B.FE	1,470,996	1,548,568
76027#GK5	T 4 1/8 08/15/53 Govt/USD/TRS/230822-280822/SOFR+0.25375%	2.B.FE	16,000,000	1,223,582	833,655	08/09/2021	05/20/2050	SWAP			075887-CK-3	BECTON DICKINSON AND CO	2.B.FE	1,223,582	833,655
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/230822-280822/SOFR+0.25375%	1.G.FE		9,899,756	8,240,979	02/01/2021	08/15/2047	SWAP			883556-BY-7	THERMO FISHER SCIENTIFIC INC	1.G.FE	9,899,756	8,240,979
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/230822-280822/SOFR+0.25375%	1.F.FE		4,881,101	3,357,533	02/01/2021	08/15/2049	SWAP			26442C-AZ-7	DUKE ENERGY CAROLINAS LLC	1.F.FE	4,881,101	3,357,533

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#GL3	T 3 7/8 05/15/43 Govt/USD/TRS/230816-280816/SOFR+0.255%	2.B.FE	21,000,000	4,256,969	3,976,424	06/23/2022	12/15/2049	SWAP			695156-AV-1	PACKAGING CORP OF AMERICA	2.B.FE	4,256,969	3,976,424
76027#FQ3	T 3 7/8 05/15/43 Govt/USD/TRS/230816-280816/SOFR+0.255%	2.B.FE		7,814,906	7,069,038	06/23/2022	06/01/2051	SWAP			00206R-KA-9	AT&T INC	2.B.FE	7,814,906	7,069,038
76027#FQ3	T 3 7/8 05/15/43 Govt/USD/TRS/230816-280816/SOFR+0.255%	2.C.FE		9,043,055	8,943,111	01/03/2023	06/15/2050	SWAP			03027X-BD-1	AMERICAN TOWER CORP	2.C.FE	9,043,055	8,943,111
76027#GM1	T 3 7/8 05/15/43 Govt/USD/TRS/230804-280804/SOFR+0.25%	2.A.FE	30,000,000	17,991,986	13,438,180	02/01/2021	05/01/2049	SWAP			00108W-AJ-9	AEP TEXAS INC	2.A.FE	17,991,986	13,438,180
76027#FQ3	T 3 7/8 05/15/43 Govt/USD/TRS/230804-280804/SOFR+0.25%	2.A.FE		9,748,937	10,061,906	05/19/2023	05/13/2051	SWAP			01626P-AQ-9	ALIMENTATION COUCHE-TARD INC	2.A.FE	9,748,937	10,061,906
76027#FQ3	T 3 7/8 05/15/43 Govt/USD/TRS/230804-280804/SOFR+0.25%	1.C.FE		2,281,133	2,245,686	08/07/2023	01/15/2042	SWAP			478045-AA-5	JOHN SEVIER COMBINED CYCLE GENERATION LLC	1.C.FE	2,281,133	2,245,686
76027#GN9	T 3 5/8 05/15/53 Govt/USD/TRS/230804-280804/SOFR+0.25%	1.E.FE	20,000,000	1,423,276	1,143,789	02/01/2021	03/15/2049	SWAP			532457-BT-4	ELI LILLY AND CO	1.E.FE	1,423,276	1,143,789
76027#FQ3	T 3 5/8 05/15/53 Govt/USD/TRS/230804-280804/SOFR+0.25%	2.B.FE		9,413,937	6,545,995	02/01/2021	05/13/2050	SWAP			67077M-AX-6	NUTRIEN LTD	2.B.FE	9,413,937	6,545,995
76027#FQ3	T 3 5/8 05/15/53 Govt/USD/TRS/230804-280804/SOFR+0.25%	2.B.FE		9,085,058	6,171,719	01/08/2021	11/30/2048	SWAP			260543-CR-2	DOW CHEMICAL CO	2.B.FE	9,085,058	6,171,719
76027#GP4	T 4 3/8 08/15/43 Govt/USD/TRS/230922-240925/SOFR+0.14%	2.A.FE	20,500,000	3,166,004	2,748,464	07/25/2022	03/01/2049	SWAP			040555-CY-8	ARIZONA PUBLIC SERVICE CO	2.A.FE	3,166,004	2,748,464
76027#FQ3	T 4 3/8 08/15/43 Govt/USD/TRS/230922-240925/SOFR+0.14%	2.A.FE		17,407,806	16,507,802	02/10/2023	01/09/2048	SWAP			53944Y-AE-3	LLOYDS BANKING GROUP PLC	2.A.FE	17,407,806	16,507,802
76027#GQ2	T 4 1/8 08/15/53 Govt/USD/TRS/230814-280814/SOFR+0.25%	1.D.FE	22,000,000	11,953,317	8,529,958	02/01/2021	05/11/2045	SWAP			822582-BF-8	SHELL INTERNATIONAL FINANCE BV	1.D.FE	11,953,317	8,529,958
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/230814-280814/SOFR+0.25%	1.F.FE		9,990,698	6,955,160	02/01/2021	09/01/2049	SWAP			976843-BM-3	WISCONSIN PUBLIC SERVICE CORP	1.F.FE	9,990,698	6,955,160
76027#GR0	T 3 7/8 05/15/43 Govt/USD/TRS/230814-280814/SOFR+0.25%	2.B.FE	30,000,000	27,650,558	17,414,782	01/08/2021	05/15/2050	SWAP			963320-AX-4	WHIRLPOOL CORP	2.B.FE	27,650,558	17,414,782
76027#FQ3	T 3 7/8 05/15/43 Govt/USD/TRS/230814-280814/SOFR+0.25%	2.A.FE		2,215,138	1,661,562	07/27/2021	10/01/2046	SWAP			718547-AP-7	PHILLIPS 66 CO	2.A.FE	2,215,138	1,661,562
76027#GS8	T 4 1/8 08/15/53 Govt/USD/TRS/230922-240925/SOFR+0.18%	2.A.FE	16,500,000	10,671,520	9,738,663	11/22/2022	06/15/2049	SWAP			240019-BV-0	DAYTON POWER AND LIGHT CO	2.A.FE	10,671,520	9,738,663
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/230922-240925/SOFR+0.18%	1.F.FE		5,905,662	5,571,905	03/07/2023	05/15/2051	SWAP			91324P-EF-5	UNITEDHEALTH GROUP INC	1.F.FE	5,905,662	5,571,905
76027#GT6	T 4 1/8 08/15/53 Govt/USD/TRS/230920-240920/SOFR+0.1725%	2.B.FE	16,000,000	4,194,111	4,277,667	07/11/2023	02/26/2055	SWAP			552081-AM-3	LYONDELLBASELL INDUSTRIES NV	2.B.FE	4,194,111	4,277,667
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/230920-240920/SOFR+0.1725%	1.E.FE		11,810,057	9,581,899	02/01/2021	08/22/2047	SWAP			023135-BJ-4	AMAZON.COM INC	1.E.FE	11,810,057	9,581,899

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
76027#GU3	T 4 3/8 08/15/43 Govt/USD/TRS/231010-241008/SOFR+0.16%	2.A.FE	22,000,000	20,544,547	15,849,458	02/01/2021	07/29/2049	SWAP			0778FP-AB-5	BELL TELEPHONE COMPANY OF CANADA OR BELL CANADA	2.A.FE	20,544,547	15,849,458
76027#FQ3	T 4 3/8 08/15/43 Govt/USD/TRS/231010-241008/SOFR+0.16%	2.A.FE		1,436,829	1,367,926	05/11/2023	01/15/2043	SWAP			94973V-BB-2	ELEVANCE HEALTH INC	2.A.FE	1,436,829	1,367,926
76027#GV1	T 4 1/8 08/15/53 Govt/USD/TRS/230929-241001/SOFR+0.17%	1.E.FE	17,000,000	1,078,026	685,247	08/09/2021	06/01/2050	SWAP			191216-CX-6	COCA-COLA CO	1.E.FE	1,078,026	685,247
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/230929-241001/SOFR+0.17%	2.A.FE		16,028,816	14,631,615	02/10/2023	05/01/2050	SWAP			09062X-AG-8	BIOGEN INC	2.A.FE	16,028,816	14,631,615
76027#GW9	T 4 3/8 08/15/43 Govt/USD/TRS/230929-240930/SOFR+0.14%	2.A.FE	21,000,000	6,233,066	5,855,997	11/22/2022	03/01/2053	SWAP			031162-DK-3	AMGEN INC	2.A.FE	6,233,066	5,855,997
76027#FQ3	T 4 3/8 08/15/43 Govt/USD/TRS/230929-240930/SOFR+0.14%	1.G.FE		12,243,460	11,599,130	03/07/2023	04/06/2071	SWAP			907818-FS-2	UNION PACIFIC CORP	1.G.FE	12,243,460	11,599,130
76027#FQ3	T 4 3/8 08/15/43 Govt/USD/TRS/230929-240930/SOFR+0.14%	1.F.FE		2,561,229	2,584,387	10/28/2022	08/15/2061	SWAP			773903-AM-1	ROCKWELL AUTOMATION INC	1.F.FE	2,561,229	2,584,387
76027#GX7	T 4 3/8 08/15/43 Govt/USD/TRS/230920-240920/SOFR+0.16%	1.F.FE	20,000,000	284,887	268,261	02/01/2021	07/15/2035	SWAP			665772-CA-5	NORTHERN STATES POWER CO	1.F.FE	284,887	268,261
76027#FQ3	T 4 3/8 08/15/43 Govt/USD/TRS/230920-240920/SOFR+0.16%	1.G.FE		901,548	829,956	05/11/2023	03/01/2052	SWAP			78409V-BL-7	S&P GLOBAL INC	1.G.FE	901,548	829,956
76027#FQ3	T 4 3/8 08/15/43 Govt/USD/TRS/230920-240920/SOFR+0.16%	1.G.FE		18,821,856	11,639,912	02/01/2021	10/01/2050	SWAP			235851-AV-4	DANAHER CORP	1.G.FE	18,821,856	11,639,912
76027#GY5	T 4 1/8 08/15/53 Govt/USD/TRS/231010-241008/SOFR+0.15%	2.A.FE	19,000,000	879,465	647,219	02/01/2021	10/15/2046	SWAP			478165-AH-6	S C JOHNSON & SON INC	2.A.FE	879,465	647,219
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/231010-241008/SOFR+0.15%	2.B.FE		1,011,788	938,360	02/16/2023	06/15/2050	SWAP			29364G-AK-9	ENTERGY CORP	2.B.FE	1,011,788	938,360
76027#FQ3	T 4 1/8 08/15/53 Govt/USD/TRS/231010-241008/SOFR+0.15%	1.G.FE		17,078,198	13,398,611	02/01/2021	01/20/2048	SWAP			06051G-GG-8	BANK OF AMERICA CORP	1.G.FE	17,078,198	13,398,611
9999999999 - Totals				994,985,800	698,621,282	XXX	XXX	XXX		(85,748,572)	XXX	XXX	XXX	994,985,800	784,369,855

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	94	1,054,993,051	98	970,298,777					94	1,054,993,051
2. Add: Opened or Acquired Transactions	4	49,472,971		24,687,023					4	74,159,994
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions			4						4	
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	134,167,245	XXX		XXX		XXX		XXX	134,167,245
7. Ending Inventory	98	970,298,777	94	994,985,800					94	994,985,800

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	(43,480,249)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	11	
3.	Total (Line 1 plus Line 2)		(43,480,239)
4.	Part D, Section 1, Column 6	152,971,470	
5.	Part D, Section 1, Column 7	(196,451,709)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	222,726,151	
8.	Part B, Section 1, Column 13	11	
9.	Total (Line 7 plus Line 8)		222,726,162
10.	Part D, Section 1, Column 9	419,592,483	
11.	Part D, Section 1, Column 10	(196,866,321)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	149,644,431	
14.	Part B, Section 1, Column 20	439,557	
15.	Part D, Section 1, Column 12	150,083,988	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	679,665,847	377,981,538
2.	Cost of cash equivalents acquired	2,952,165,534	5,358,372,364
3.	Accrual of discount	175,550	483,703
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	3,188,471,838	5,057,171,757
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)	443,535,094	679,665,847
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	443,535,094	679,665,847

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
0399999 - Totals								

NONE

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
55422#AB6	VARIOUS	US		06/15/2024	7.500	50,973		2,701,066
BGA14GRQ5	VARIOUS	US		06/15/2024	7.500	50,211		2,660,695
BGA14HQB7	VARIOUS	US		06/24/2024	5.750	1,987,822		6,687,668
BGA14HQC5	VARIOUS	US		06/24/2024	8.500	314,417		1,034,640
BGA153MB1	VARIOUS	US		05/20/2024	5.000	235,209		123,131,095
BGA153MK1	VARIOUS	US		06/17/2024	8.250	474,076		21,195,556
BGA153MQ8	VARIOUS	US		06/06/2024	5.000	134,668		102,507,225
BGA153MS4	VARIOUS	US		06/17/2024	8.250	399,419		18,310,615
BGA154UL8	VARIOUS	US		06/17/2024	8.250	54,517		2,630,267
BGA154ZF6	VARIOUS	US		06/06/2024	5.000	43,643		14,475,343
BGA1551S2	VARIOUS	US		06/17/2024	8.250	57,534		2,465,090
BGA155335	VARIOUS	US		06/24/2024	5.000	53,862		34,369,381
BGA155343	VARIOUS	US		06/24/2024	8.250	132,496		6,010,562
BGA1553Y7	VARIOUS	US		06/17/2024	8.250	131,016		5,606,200
BGA1555T6	VARIOUS	US		06/17/2024	5.000	100,599		32,080,151
0399999. Mortgages in good standing - Residential mortgages-all other						4,220,461		375,865,554
5300220A1	Salt Lake City	UT		05/15/2024	3.609	83,227		38,989,259
5300221A0	San Jose	CA		05/15/2024	3.610	178,799		41,013,172
5300222A9	Anaheim	CA		05/15/2024	3.682	536,720		39,769,155
5300224	San Diego	CA		06/21/2024	6.272	42,617		2,706,680
5300226	Salt Lake City	UT		06/14/2024	6.036	72,556		5,805,768
0599999. Mortgages in good standing - Commercial mortgages-all other						913,919		128,284,034
0899999. Total Mortgages in good standing						5,134,380		504,149,588
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						5,134,380		504,149,588

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
805161908	Decatur	GA		11/14/2016		182,185							182,185	182,185			
805151289	San Pedro	CA		03/19/2015		39,522		2			2		39,524	39,524			
805172228	Mesa	AZ		12/11/2017		52,339							52,339	52,339			
805151297	Santa Clara	CA		03/19/2015		51,718		3			3		51,721	51,721			
805151313	Vancouver	WA		03/19/2015		34,008		2			2		34,010	34,010			
805151305	Vancouver	WA		03/19/2015		29,400		2			2		29,401	29,401			
805151370	Dallas	TX		07/10/2015		209,679		10			10		209,689	209,689			
805172384	Skokie	IL		02/21/2018		59,399		5			5		59,404	59,404			
805161718	Brownstown	MI		09/15/2016		303,449		41			41		303,490	303,490			
805181179	San Antonio	TX		04/24/2018		101,386							101,386	101,386			
805143336	Vancouver	WA		01/06/2012		108,760		(1,497)			(1,497)		107,263	107,263			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
805143310	Tempe	AZ		10/31/2011		152,852		(413)			(413)		152,438	152,438			
805143369	Plymouth	MN		04/02/2012		82,888		874			874		83,762	83,762			
805151008	Costa Mesa	CA		03/19/2015		19,436		1			1		19,437	19,437			
805143351	Ankeny	IA		04/18/2013		89,754		2,984			2,984		92,738	92,738			
805181310	New Castle	PA		07/13/2018		45,689							45,689	45,689			
805161882	Homewood	AL		10/03/2016		128,175		2			2		128,177	128,177			
805181328	Hermitage	PA		07/13/2018		56,233							56,233	56,233			
805143476	Ankeny	IA		03/05/2012		18,549		653			653		19,202	19,202			
80515128A	San Pedro	CA		08/30/2018		17,211		1			1		17,212	17,212			
805162138	Austin	TX		11/02/2016		96,008							96,008	96,008			
5300070	Conway	AR		12/04/2019		202,742		1			1		202,743	202,743			
5300071	Conway	AR		12/05/2019		463,976		2			2		463,978	463,978			
805181989	Indian Land	SC		08/28/2018		62,109							62,109	62,109			
80515129A	Santa Clara	CA		08/30/2018		9,010							9,011	9,011			
805151461	Bonita Springs	FL		07/30/2015		81,789							81,789	81,789			
805142478	Chattanooga	TN		03/11/2015		53,175							53,175	53,175			
805142486	Goodlettsville	TN		03/12/2015		93,798							93,798	93,798			
805142452	West Covina	CA		02/04/2015		49,105							49,105	49,105			
805171113	Manhattan Beach	CA		03/02/2017		194,784							194,784	194,784			
80515100A	Costa Mesa	CA		08/30/2018		6,298							6,298	6,298			
805151990	Lexington	KY		12/14/2015		267,183							267,183	267,183			
805195112	Los Angeles	CA		09/06/2017		65,034							65,034	65,034			
805195054	Alhambra	CA		06/23/2017		59,074							59,074	59,074			
80515130A	Vancouver	WA		08/30/2018		7,261							7,262	7,262			
805195096	Vancouver	WA		08/10/2017		47,457		3			3		47,461	47,461			
805162419	Luterville	MD		02/28/2017		88,806							88,806	88,806			
805162385	Hamilton Township	NJ		12/29/2016		59,703							59,703	59,703			
805162328	Dallas	TX		12/09/2016		71,429							71,429	71,429			
805195161	Ashburn	VA		12/21/2018		36,215							36,215	36,215			
805162351	Nashville	TN		01/18/2017		134,114							134,114	134,114			
80515131A	Vancouver	WA		08/30/2018		9,293		1			1		9,293	9,293			
805195153	Tampa	FL		12/14/2018		54,577		(37)			(37)		54,540	54,540			
805143294	Berkeley	CA		06/30/2011		197,773		3,190			3,190		200,963	200,963			
805181047	Portland	OR		03/12/2018		57,970							57,970	57,970			
805143286	Madison	WI		09/01/2011		23,576		241			241		23,817	23,817			
805182276	Irvine	CA		11/20/2018		43,433							43,433	43,433			
805182383	Delray Beach	FL		12/17/2018		33,949							33,949	33,949			
5300003	Irving	TX		10/02/2017		104,537							104,537	104,537			
805152162	Tuscaloosa	AL		12/16/2015		89,038							89,038	89,038			
805161320	Santa Monica	CA		06/01/2016		180,530							180,530	180,530			
805161387	Seattle	WA		06/28/2016		125,346		1			1		125,347	125,347			
BGA154ZF6	VARIOUS	US		04/15/2024		31,821		(1)			(1)		32,142	32,142			
BGA154QP4	VARIOUS	US		02/26/2024		35,189		(3)			(3)		35,500	35,500			
BGA153MQ8	VARIOUS	US		06/06/2024		288,542		(15)			(15)		290,815	290,815			
BGA153MB1	VARIOUS	US		05/20/2024		271,349		(8)			(8)		273,727	273,727			
BGA1555T6	VARIOUS	US		06/06/2024		50,827		(3)			(3)		51,365	51,365			
BGA155335	VARIOUS	US		05/28/2024		39,376		(3)			(3)		39,593	39,593			
805143138	Durango	CO		07/20/2006		4,688,646		(129,443)			(129,443)		4,559,203	4,559,203			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
805151727	Bellevue	WA		10/09/2015		3,510,379		6,404			6,404		3,516,783	3,516,783			
0299999. Mortgages with partial repayments						13,767,853		(117,002)			(117,002)		13,656,922	13,656,922			
0599999 - Totals						13,767,853		(117,002)			(117,002)		13,656,922	13,656,922			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
GA2405-B3-F	CRTBS 2024-1 LLC EQUITY		US	CRTBS 2024-1 LLC EQUITY		06/04/2024		719,001				
2099999. Joint Venture Interests - Common Stock - Affiliated								719,001				XXX
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		US	BLUE EAGLE 2020-3A CLASS R		04/01/2024		210,422				
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		US	BLUE EAGLE 2021-3A CLASS R		04/01/2024		410,012				
BGA0WD-KL-1	BLUE EAGLE 2021-2A CLASS R		US	BLUE EAGLE 2021-2A CLASS R		04/01/2024		1,069,130				
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		US	BLUE EAGLE 2021-3B CLASS R		04/01/2024		547,387				
BGA10J-6P-8	BLUE EAGLE 2022-1A TRANCHE R		US	BLUE EAGLE 2022-1A TRANCHE R		04/01/2024		345,000				
BGA10J-72-8	BLUE EAGLE 2022-1D TRANCHE R		US	BLUE EAGLE 2022-1D TRANCHE R		04/01/2024		522,500				
BGA10J-71-0	BLUE EAGLE 2022-1C TRANCHE R		US	BLUE EAGLE 2022-1C TRANCHE R		04/01/2024		138,260				
BGA10J-6Q-6	BLUE EAGLE 2022-1B TRANCHE R		US	BLUE EAGLE 2022-1B TRANCHE R		04/01/2024		124,820				
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		US	CARDINAL AIR 2022-1 CLASS R		04/01/2024		117,818				
BGA130-RF-5	HECR 2022-1E TRANCHE R		US	HECR 2022-1E TRANCHE R		04/01/2024		182,263				
BGA12W-VN-4	DMAZ 2022-1F TRANCHE R		US	DMAZ 2022-1F TRANCHE R		04/01/2024		133,988				
GA2406-E1-0	DMAZ 2022-1F Class R		US	DMAZ 2022-1F Class R		06/06/2024		818,178				
GA2406-06-9	HECR 2022-1E Class R		US	HECR 2022-1E Class R		06/06/2024		829,663				
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated								5,449,441				XXX
45675M-AD-2	IAH 2020 LLC - Class R - ABS		US	IAH 2020 LLC - Class R - ABS		05/28/2024		2,368,082				
456949-AA-4	INFINITY LAND ASSET HOLDINGS LLC - ABS		US	INFINITY LAND ASSET HOLDINGS LLC - ABS		06/12/2024		7,968,381				
047698-AA-3	ATLANTA ASSET HOLDINGS LLC - ABS		US	ATLANTA ASSET HOLDINGS LLC - ABS		06/12/2024		931,924				
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated								11,268,387				XXX
6099999. Total - Unaffiliated												XXX
6199999. Total - Affiliated								17,436,830				XXX
6299999 - Totals								17,436,830				XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BGA06B-EP-2	LENNAR MULTIFAMILY VENTURE LP		US	Lennar Multifamily BTC Venture GP, LLC	11/12/2015	06/01/2024	1,258,539							1,258,539	1,258,539				
BGA065-V0-1	GSO ENERGY SELECT OPPORTUNITIES LP		DE	GSO Energy Select Opportunities Associat	10/28/2018	06/27/2024	592,357							592,357	592,357				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							1,850,896							1,850,896	1,850,896				
BGA0W3-CW-8	BLUE EAGLE 2020-3A CLASS R		US	BLUE EAGLE 2020-3A CLASS R	12/08/2020	04/15/2024	1,951,778		23,955			23,955	(82,863)	1,922,522	1,916,710		(5,812)	(5,812)	318,035

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BGA0WD-KH-0	BLUE EAGLE 2021-3A CLASS R		US	BLUE EAGLE 2021-3A CLASS R	04/28/2021	04/15/2024	820,904						(29,668)	792,949	789,601		(3,348)	(3,348)	122,721
BGA0WD-KJ-6	BLUE EAGLE 2021-3B CLASS R		US	BLUE EAGLE 2021-3B CLASS R	08/27/2021	04/15/2024	2,199,901						(100,532)	2,099,369	2,110,832		11,463	11,463	326,011
BGA0WD-KL-1	BLUE EAGLE 2021-2A CLASS R		US	BLUE EAGLE 2021-2A CLASS R	07/08/2021	04/15/2024	3,360,053						(65,665)	3,410,418	3,398,589		(11,829)	(11,829)	482,353
BGA0ZG-DM-7	DUBLIN ASSET HOLDINGS 3 B (AVOLON)		US	DUBLIN ASSET HOLDINGS 3 B (AVOLON)	11/10/2021	06/17/2024	106,651							106,651	106,651				
BGA10J-71-0	BLUE EAGLE 2022-1C TRANCHE R		US	BLUE EAGLE 2022-1C TRANCHE R	01/12/2022	06/17/2024	33,007							37,500	37,500				5,679
BGA11R-FK-0	CARDINAL AIR 2022-1 CLASS R		US	CARDINAL AIR 2022-1 CLASS R	04/04/2022	06/17/2024	14,676							16,422	16,422				4,638
BGA12W-VN-4	DMAZ 2022-1F TRANCHE R		US	DMAZ 2022-1F TRANCHE R	08/03/2022	06/06/2024	635,092							1,016,792	1,016,792				99,649
BGA130-RF-5	HECR 2022-1E TRANCHE R		US	HECR 2022-1E TRANCHE R	07/25/2022	06/06/2024	605,102							1,013,464	1,013,464				92,165
4799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Affiliated							9,727,164		23,955			23,955	(278,727)	10,416,087	10,406,561		(9,527)	(9,527)	1,451,250
04769#-AJ-8	AAH 2022-1 CLASS R - ABS		US	AAH 2022-1 CLASS R - ABS	10/21/2022	06/12/2024	931,925							931,925	931,925				656,519
BGA10A-CT-2	INFINITY ASSET HLDS 2020 CLASS D - ABS		US	INFINITY ASSET HLDS 2020 CLASS D - ABS	12/29/2021	05/28/2024	3,421,420							3,421,420	3,421,420				1,173,810
BGA15A-70-6	ILDAH 2022 CLASS D - ABS		US	ILDAH 2022 CLASS D - ABS	12/20/2022	06/12/2024	7,968,381							7,968,381	7,968,381				893,643
5799999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Other - Affiliated							12,321,726							12,321,726	12,321,726				2,723,972
6099999. Total - Unaffiliated							1,850,896							1,850,896	1,850,896				
6199999. Total - Affiliated							22,048,890		23,955			23,955	(278,727)	22,737,813	22,728,287		(9,527)	(9,527)	4,175,222
6299999 - Totals							23,899,786		23,955			23,955	(278,727)	24,588,709	24,579,183		(9,527)	(9,527)	4,175,222

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
59261A-2M-8	METROPOLITAN TRANSN AUTH N Y REV		04/04/2024	U.S. Bank		37,035,000	37,035,000	740,006	1.G FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						37,035,000	37,035,000	740,006	XXX
21036P-BD-9	CONSTELLATION BRANDS INC		04/16/2024	Direct		7,095,769	7,875,000	173,414	2.B FE
22822V-AF-8	CROWN CASTLE INC		05/09/2024	J.P. MORGAN SECURITIES INC.		2,307,043	2,753,100	63,207	2.B FE
37940X-AC-6	GLOBAL PAYMENTS INC		05/09/2024	GS GA		7,895,580	10,500,000	101,675	2.C FE
404119-BV-0	HCA INC		05/09/2024	REINSURANCE		1,927,233	2,100,000	46,200	2.C FE
690742-AH-4	OWENS CORNING		04/16/2024	GS GA		2,188,900	2,800,000	26,009	2.B FE
84756N-AE-9	SPECTRA ENERGY PARTNERS LP		06/27/2024	Direct		1,338,789	1,275,000	19,387	2.B FE
86360N-AK-8	SARM 2006-5 2A2 - CMO/RMBS		04/01/2024	Direct		710	710		1.A FM
898813-AR-1	TUCSON ELECTRIC POWER CO		04/16/2024	Direct		9,493,018	12,978,000	174,482	1.G FE
902494-BH-5	TYSON FOODS INC		04/16/2024	GS GA		4,163,530	4,900,000	12,495	2.B FE
963320-AV-8	WHIRLPOOL CORP		05/09/2024	J.P. MORGAN SECURITIES INC.		1,634,613	2,076,200	41,005	2.B FE
963320-AX-4	WHIRLPOOL CORP		05/09/2024	Direct		4,594,039	5,910,100	131,401	2.B FE
16678R-FB-8	COMFC 2006-1 A1 - CMO/RMBS		06/25/2024	Paydown		5,841	24,920		1.A FM
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						42,645,065	53,193,031	789,275	XXX
00198#-AA-6	ACXPROP IV-A, LLC, Series 1 C - ABS		06/24/2024	Direct		83,241	83,241		5.B GI
00198#-AB-4	ACXPROP IV-A, LLC, Series 2 C - ABS		06/17/2024	Direct		81,319	81,319		5.B GI
00200#-AA-2	ACXPROP III, LLC, Series 1 C - ABS		06/17/2024	Direct		34,703	34,703		5.B GI
00200#-AB-0	ACXPROP III, LLC, Series 2 C - ABS		06/17/2024	Direct		35,702	35,702		5.B GI
00200*-AA-6	ACXPROP II, LLC, SERIES 1 - C - ABS		06/17/2024	Direct		251,559	251,559		5.B GI
00200*-AB-4	ACXPROP II, LLC, Series 2 C - ABS		06/17/2024	Direct		296,993	296,993		5.B GI
00201@-AA-3	ACXProp IV-B Series 1 ? C - ABS		06/24/2024	Direct		159,178	159,178		5.B GI
047698-AB-1	ATLANTA ASSET HOLDINGS LLC - ABS		06/12/2024	RESTRUCTURE		15,547,224	15,547,223		3.B Z
047698-AC-9	ATLANTA ASSET HOLDINGS LLC - ABS		06/12/2024	RESTRUCTURE		12,919,523	12,919,523		4.B Z
047698-AD-7	ATLANTA ASSET HOLDINGS LLC - ABS		06/12/2024	RESTRUCTURE		101,987,986	101,987,986		1.G Z
09543#-AA-9	BLUE EAGLE 2021-2A CLASS A		06/27/2024	CREDIT		2,078,864	2,078,595		1.A PL
09543#-AB-7	BLUE EAGLE 2021-2A CLASS B		06/27/2024	CREDIT		1,187,922	1,187,769		1.C PL
09543#-AC-5	BLUE EAGLE 2021-2A CLASS C		06/27/2024	CREDIT		534,565	534,496		1.F PL
09543#-AD-3	BLUE EAGLE 2021-2A CLASS D		06/27/2024	CREDIT		534,565	534,496		2.B PL
09543#-AE-1	BLUE EAGLE 2021-2A CLASS E		06/27/2024	CREDIT		534,565	534,496		3.B PL
09544*-AA-2	BLUE EAGLE 2021-3A CLASS A		06/11/2024	CREDIT		1,081,351	1,080,444		2.B PL
09544*-AB-0	BLUE EAGLE 2021-3A CLASS B		06/11/2024	CREDIT		247,810	247,602		1.C PL
09544*-AC-8	BLUE EAGLE 2021-3A CLASS C		06/11/2024	CREDIT		214,017	213,838		1.F PL
09544*-AD-6	BLUE EAGLE 2021-3A CLASS D		06/11/2024	CREDIT		146,433	146,310		2.B PL
09544*-AE-4	BLUE EAGLE 2021-3A CLASS E		06/11/2024	CREDIT		153,191	153,063		3.B PL
09544@-AA-0	BLUE EAGLE 2021-3B CLASS A		06/11/2024	CREDIT		1,421,066	1,419,117		1.A PL
09544@-AB-8	BLUE EAGLE 2021-3B CLASS B		06/11/2024	CREDIT		325,661	325,214		1.C PL
09544@-AC-6	BLUE EAGLE 2021-3B CLASS C		06/11/2024	CREDIT		281,253	280,867		1.F PL
09544@-AD-4	BLUE EAGLE 2021-3B CLASS D		06/11/2024	CREDIT		192,436	192,172		2.B PL
09544@-AE-2	BLUE EAGLE 2021-3B CLASS E		06/11/2024	CREDIT		201,318	201,042		3.B PL
09545#-AA-7	BLUE EAGLE 2022-1B TRANCHE A		06/28/2024	CREDIT		81,375	81,375		1.A PL
09545#-AB-5	BLUE EAGLE 2022-1B TRANCHE B		06/28/2024	CREDIT		21,700	21,700		1.C PL
09545#-AC-3	BLUE EAGLE 2022-1B TRANCHE C		06/28/2024	CREDIT		12,090	12,090		1.F PL
09545#-AD-1	BLUE EAGLE 2022-1B TRANCHE D		06/28/2024	CREDIT		7,750	7,750		2.B PL
09545#-AE-9	BLUE EAGLE 2022-1B TRANCHE E		06/28/2024	CREDIT		9,765	9,765		3.B PL
09545*-AA-1	BLUE EAGLE 2020-3A CLASS A		06/11/2024	CREDIT		518,304	518,281		1.A PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
09545*-AB-9	BLUE EAGLE 2020-3A CLASS B		06/11/2024	CREDIT		125,146	125,141		1.C PL
09545*-AC-7	BLUE EAGLE 2020-3A CLASS C		06/11/2024	CREDIT		99,674	99,669		1.F PL
09545*-AD-5	BLUE EAGLE 2020-3A CLASS D		06/11/2024	CREDIT		78,632	78,628		2.B PL
09545*-AE-3	BLUE EAGLE 2020-3A CLASS E		06/11/2024	CREDIT		75,309	75,306		3.B PL
09546#-AA-6	HECR 2022-1E Class A		06/06/2024	restack		4,330,875	4,330,875		1.A PL
09546#-AB-4	HECR 2022-1E Class B		06/06/2024	restack		1,367,475	1,367,475		1.C PL
09546#-AC-2	HECR 2022-1E Class C		06/06/2024	restack		625,413	625,413		1.F PL
09546#-AD-0	HECR 2022-1E Class D		06/06/2024	restack		518,450	518,450		2.B PL
09546#-AE-8	HECR 2022-1E Class E		06/06/2024	restack		493,525	493,525		4.B PL
09546*-AA-0	BLUE EAGLE 2022-1C TRANCHE A		06/28/2024	CREDIT		185,063	185,063		1.A PL
09546*-AB-8	BLUE EAGLE 2022-1C TRANCHE B		06/28/2024	CREDIT		49,350	49,350		1.C PL
09546*-AC-6	BLUE EAGLE 2022-1C TRANCHE C		06/28/2024	CREDIT		27,495	27,495		1.F PL
09546*-AD-4	BLUE EAGLE 2022-1C TRANCHE D		06/28/2024	CREDIT		17,625	17,625		2.B PL
09546*-AE-2	BLUE EAGLE 2022-1C TRANCHE E		06/28/2024	CREDIT		22,208	22,208		3.B PL
09547#-AA-5	DMAZ 2022-1F Class A		06/06/2024	restack		4,181,723	4,181,723		1.A PL
09547#-AB-3	DMAZ 2022-1F Class B		06/06/2024	restack		1,325,790	1,325,790		1.C PL
09547#-AC-1	DMAZ 2022-1F Class C		06/06/2024	restack		604,976	604,976		1.F PL
09547#-AD-9	DMAZ 2022-1F Class D		06/06/2024	restack		500,000	500,000		2.B PL
09547#-AE-7	DMAZ 2022-1F Class E		06/06/2024	restack		475,578	475,578		3.B PL
12789@-AA-8	CRTBS 2024-1 LLC Class A		06/04/2024	SPECIALTY FINANCE		24,260,016	24,350,811		1.G PL
12789@-AB-6	CRTBS 2024-1 LLC Class B		06/04/2024	SPECIALTY FINANCE		2,328,191	2,336,905		2.A PL
12789@-AC-4	CRTBS 2024-1 LLC Class C		06/04/2024	SPECIALTY FINANCE		2,521,385	2,530,821		2.B PL
12789@-AD-2	CRTBS 2024-1 LLC Class D		06/04/2024	SPECIALTY FINANCE		2,674,039	2,684,046		2.C PL
12789@-AE-0	CRTBS 2024-1 LLC Class E		06/04/2024	SPECIALTY FINANCE		2,842,448	2,853,086		3.A PL
14152@-AA-3	CARDINAL AIR 2022-1 CLASS A		06/20/2024	INFINITY		1,119,270	1,119,270		1.F PL
14152@-AB-1	CARDINAL AIR 2022-1 CLASS B		06/20/2024	INFINITY		58,909	58,909		2.B PL
14152@-AC-9	CARDINAL AIR 2022-1 CLASS C		06/20/2024	INFINITY		73,636	73,636		3.B PL
14152@-AD-7	CARDINAL AIR 2022-1 CLASS D		06/20/2024	INFINITY		103,091	103,091		4.B PL
233227-A*-8	DMAZ 2022-1F Class F		06/26/2024	Direct		238,508	238,508		4.B Z
422725-A*-2	HECR 2022-1E Class F		06/06/2024	restack		242,000	242,000		4.B Z
45675#-AA-3	IAH 2020 LLC - Class A - ABS		05/28/2024	RESTRUCTURE		61,580,147	61,580,147		1.F PL
45675#-AB-1	IAH 2020 LLC - Class B - ABS		05/28/2024	RESTRUCTURE		11,686,761	11,686,761		4.B PL
45675#-AC-9	IAH 2020 LLC - Class C - ABS		05/28/2024	RESTRUCTURE		3,048,599	3,048,599		4.B PL
456949-AB-2	INFINITY LAND ASSET HOLDINGS LLC - ABS		06/12/2024	RESTRUCTURE		24,915,792	24,915,792		3.B Z
456949-AC-0	INFINITY LAND ASSET HOLDINGS LLC - ABS		06/12/2024	RESTRUCTURE		5,535,497	5,535,497		4.B Z
456949-AD-8	INFINITY LAND ASSET HOLDINGS LLC - ABS		06/12/2024	RESTRUCTURE		94,261,148	94,261,148		1.F Z
55423*-AA-1	MCH PropCo 4 Series 1- C - ABS		06/15/2024	Direct		31,184	31,184		5.B GI
55423*-AB-9	MCH PROPCO 4 SERIES 2- C - ABS		06/15/2024	Direct		30,716	30,716		5.B GI
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						393,839,070	393,963,122	(1)	XXX
2509999997. Total - Bonds - Part 3						473,519,135	484,191,152	1,529,280	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						473,519,135	484,191,152	1,529,280	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
BGA094-B9-4	FHLB DES MOINES - MEMBERSHIP STOCK		06/27/2024	Direct	604.000	60,400			

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						60,400	XXX		XXX
5989999997. Total - Common Stocks - Part 3						60,400	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						60,400	XXX		XXX
5999999999. Total - Preferred and Common Stocks						60,400	XXX		XXX
6009999999 - Totals						473,579,535	XXX	1,529,280	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
574300-HZ-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ		04/02/2024	J.P. MORGAN SECURITIES INC.		4,424,958	4,300,000	4,969,448	4,829,089		(4,426)		(4,426)		4,827,723		(402,765)	(402,765)	191,295	07/01/2043	1.C FE
59261A-2M-8	METROPOLITAN TRANSN AUTH N Y REV		05/02/2024	J.P. MORGAN SECURITIES INC.		37,016,483	37,035,000	37,035,000							37,035,000		(18,518)	(18,518)	889,071	11/15/2049	1.G FE
59261A-G7-6	METROPOLITAN TRANSN AUTH N Y REV		04/04/2024	Direct		37,035,000	37,035,000	37,035,000	37,035,000						37,035,000				740,006	11/15/2049	1.G FE
626207-YF-5	MUNICIPAL ELEC AUTH GA		04/01/2024	Call @ 100.00		49,000	49,000	74,397	73,103		(88)		(88)		73,016		(24,016)	(24,016)	1,626	04/01/2057	1.G FE
626207-YM-0	MUNICIPAL ELEC AUTH GA		04/01/2024	Call @ 100.00		67,000	67,000	74,564	73,511		(16)		(16)		73,496		(6,496)	(6,496)	2,229	04/01/2057	1.F FE
79625G-FQ-1	SAN ANTONIO TEX ELEC & GAS REV		06/20/2024	TENDER/PURCHASE OFFER		764,584	800,000	800,000	800,000						800,000		(35,416)	(35,416)	31,428	02/01/2042	1.D FE
79625G-FR-9	SAN ANTONIO TEX ELEC & GAS REV		05/31/2024	Direct		2,517,477	2,660,000	2,489,160	2,492,108		1,881		1,881		2,493,989		23,489	23,489	106,413	02/01/2047	1.D FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						81,874,502	81,946,000	82,477,569	45,302,811		(2,648)		(2,648)		82,338,223		(463,721)	(463,721)	1,962,068	XXX	XXX
00432C-BJ-9	ACCSS 2004-A A4 - ABS		05/28/2024	Call @ 100.00		450,000	450,000	441,298	450,000						450,000				12,223	07/01/2039	1.C FE
037833-CU-2	APPLE INC		05/11/2024	Maturity @ 100.00		400,000	400,000	429,620	400,379		(1,518)		(1,518)		400,000				5,700	05/11/2024	1.B FE
04923#-AD-4	ATLAS_X_RR		04/17/2024	Direct		1,939,648	1,939,648	1,939,648	1,939,648						1,939,648				72,905	01/15/2031	2.C PL
12464Y-AC-3	CBASS 2007-CB5 A3 - RMBS		06/25/2024	Paydown		50,889	50,889	38,835	37,061		13,828		13,828		50,889				633	04/25/2037	1.A FM
12739J-AA-9	CADENCE BANK		06/28/2024	Call @ 100.00		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				187,500	06/28/2029	2.B FE
16678R-FC-6	CCMFC 2006-1 A2 - CMO/RMBS		06/25/2024	Paydown		63,096	107,957	62,394	62,394		702		702		63,096				1,869	12/25/2046	1.A FM
16678Y-AA-0	CCMFC 2006-3 A1 - CMO/RMBS		06/25/2024	Paydown		232,504	250,314	269,072	269,072		(36,568)		(36,568)		232,504				2,975	08/25/2047	1.A FM
16679B-AA-9	CCMFC 2007-2 A1 - CMO/RMBS		06/25/2024	Paydown		4,436	18,476	17,703	17,703		(13,267)		(13,267)		4,436				211	05/25/2048	1.A FM
25151K-AC-3	DBALT 2007-3 2A1 - RMBS		06/25/2024	Paydown		83,464	103,916	81,858	81,858		1,606		1,606		83,464				1,397	10/25/2047	1.A FM
362341-Z3-6	GSAA 2006-1 A2 - RMBS		06/25/2024	Paydown		81,397	81,397	46,457	27,750		53,647		53,647		81,397				530	01/25/2036	1.A FM
41161P-A8-6	HVMLT 2006-1 21A - CMO/RMBS		06/20/2024	Paydown		296,734	296,012	265,761	265,761		30,972		30,972		296,734				4,688	03/19/2036	1.A FM
41161X-AC-0	HVMLT 2006-9 2AA - RMBS		06/20/2024	Paydown		1,665,952	1,548,460	1,256,130	1,256,130		409,821		409,821		1,665,952				34,924	11/19/2036	1.A FM
41164L-AA-7	HVMLT 2007-2 11A - RMBS		06/25/2024	Paydown		132,304	136,885	102,059	102,059		30,245		30,245		132,304				1,872	04/27/2037	1.A FM
43741B-AC-3	HMBT 2007-1 2A1 - CMO/RMBS		06/01/2024	Paydown		1,018,957	764,635	638,625	638,625		380,332		380,332		1,018,957				15,883	04/25/2047	1.A FM
45668G-AG-7	INDX 2006-AR14 2A - CMO/RMBS		06/25/2024	Paydown		73,360	73,357	56,433	60,601		12,759		12,759		73,360				1,226	11/25/2046	1.A FM
525226-AN-6	LXS 2006-12N 2AA - RMBS		06/25/2024	Paydown		177,812	174,124	132,878	154,379		23,433		23,433		177,812				3,025	08/25/2046	1.A FM
52523Y-AC-8	LXS 2006-19 A3 - RMBS		06/25/2024	Paydown		51,060	49,658	37,120	42,208		8,852		8,852		51,060				964	12/25/2036	1.A FM
52524Y-AC-7	LXS 2007-12N 1AA - RMBS		06/25/2024	Paydown		61,169	60,691	50,722	56,491		4,678		4,678		61,169				1,168	07/25/2047	1.A FM
63543V-AE-3	NCSLT 2006-3 A5 - ABS		04/25/2024	Paydown		434,112	434,112	255,041	390,176		43,935		43,935		434,112				10,605	10/27/2031	3.A FE
65537K-AA-8	NHELI 2007-1 2A - RMBS		06/25/2024	Paydown		52,595	52,594	52,077	52,077		518		518		52,595				1,065	02/25/2037	1.A FM
86360N-AK-8	SARM 2006-5 2A2 - CMO/RMBS		06/01/2024	Paydown		261	261	164	142		119		119		261				6	06/25/2036	1.A FM
86364D-AA-8	SARM 2007-7 1A1 - RMBS		06/25/2024	Paydown		64,724	64,724	55,976	58,353		6,371		6,371		64,724				1,126	08/25/2037	1.A FM
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,334,474	13,058,111	12,229,873	12,362,868		970,467		970,467		13,334,474				362,494	XXX	XXX
00151@-AA-3	CRE COACHELLA DEBT - ABS		06/03/2024	Direct		280,820	280,820	280,820	280,820						280,820					12/31/2056	1.G PL
04769#-AF-6	AAH 2022-1 CLASS A - ABS		06/12/2024	Paydown		103,499,590	103,484,093	103,484,093	103,484,093		15,497		15,497		103,499,590				1,721,471	10/25/2057	1.G PL
04769#-AG-4	AAH 2022-1 CLASS B - ABS		06/12/2024	Direct		15,547,223	15,547,223	15,547,223	15,601,366		(54,143)		(54,143)		15,547,223				404,876	10/25/2057	3.B PL
04769#-AH-2	AAH 2022-1 CLASS C - ABS		06/12/2024	Direct		12,919,524	12,919,524	12,919,524	12,919,524						12,919,524				531,315	10/25/2057	4.B PL
047698-AD-7	ATLANTA ASSET HOLDINGS LLC - ABS		06/25/2024	Direct		211,960	211,960	211,960							211,960				707	10/25/2057	1.G PL
09540@-AA-4	BLUE EAGLE 2020-1B CLASS A		04/15/2024	Direct		930,000	930,000	930,000	918,628						930,000				32,051	04/01/2036	1.A PL
09543#-AA-9	BLUE EAGLE 2021-2A CLASS A		04/15/2024	Direct		3,517,568	3,519,264	3,537,350	3,475,906		9		9		3,537,350		(19,782)	(19,782)	109,251	04/16/2035	1.A PL
09543#-AB-7	BLUE EAGLE 2021-2A CLASS B		04/15/2024	Direct		2,013,594	2,014,565	2,006,121	1,989,767		2		2		2,006,121		7,473	7,473	67,897	04/16/2035	1.C PL
09543#-AC-5	BLUE EAGLE 2021-2A CLASS C		04/15/2024	Direct		681,725	682,054	681,203	672,802		1		1		681,203		523	523	24,640	04/16/2035	1.F PL
09543#-AD-3	BLUE EAGLE 2021-2A CLASS D		04/15/2024	Direct		563,063	563,335	563,310	555,298		1		1		563,310		(247)	(247)	23,208	04/16/2035	2.B PL
09543#-AE-1	BLUE EAGLE 2021-2A CLASS E		04/15/2024	Direct		102,413	102,462	102,808	100,693		1		1		102,808		(395)	(395)	5,179	04/16/2035	3.B PL
09544*-AA-2	BLUE EAGLE 2021-3A CLASS A		04/15/2024	Direct		1,567,455	1,570,406	1,573,001	1,625,569		4		4		1,573,001		(5,546)	(5,546)	40,529	04/16/2035	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09544*-AB-0	BLUE EAGLE 2021-3A CLASS B		04/15/2024	Direct		359,208	359,885	360,598	372,527					(12,603)	360,598	(1,390)		(1,390)	11,221	04/16/2035	1.C PL
09544*-AC-8	BLUE EAGLE 2021-3A CLASS C		04/15/2024	Direct		310,225	310,809	311,289	321,728					(11,021)	311,289	(1,064)		(1,064)	11,198	04/16/2035	1.F PL
09544*-AD-6	BLUE EAGLE 2021-3A CLASS D		04/15/2024	Direct		212,259	212,659	213,055	220,129		1		1	(7,473)	213,055	(796)		(796)	8,913	04/16/2035	2.B PL
09544*-AE-4	BLUE EAGLE 2021-3A CLASS E		04/15/2024	Direct		222,056	222,474	222,914	230,289					(7,792)	222,914	(858)		(858)	11,884	04/16/2035	3.B PL
09544@-AA-0	BLUE EAGLE 2021-3B CLASS A		04/15/2024	Direct		5,489,326	5,499,661	5,463,532	5,703,259		15		15	(239,743)	5,463,532	25,794		25,794	141,588	04/16/2035	1.A PL
09544@-AB-8	BLUE EAGLE 2021-3B CLASS B		04/15/2024	Direct		1,257,970	1,260,339	1,251,299	1,306,999		2		2	(55,702)	1,251,299	6,672		6,672	39,185	04/16/2035	1.C PL
09544@-AC-6	BLUE EAGLE 2021-3B CLASS C		04/15/2024	Direct		1,086,429	1,088,475	1,081,542	1,128,772		1		1	(47,232)	1,081,542	4,887		4,887	39,127	04/16/2035	1.F PL
09544@-AD-4	BLUE EAGLE 2021-3B CLASS D		04/15/2024	Direct		743,346	744,746	739,568	772,317		2		2	(32,751)	739,568	3,778		3,778	31,130	04/16/2035	2.B PL
09544@-AE-2	BLUE EAGLE 2021-3B CLASS E		04/15/2024	Direct		777,654	779,119	773,538	807,962		2		2	(34,426)	773,538	4,116		4,116	41,501	04/16/2035	3.B PL
09545#-AA-7	BLUE EAGLE 2022-1B TRANCHE A		06/17/2024	Direct		23,500	23,500	23,500	23,500						23,500				797	12/15/2034	1.A PL
09545*-AA-1	BLUE EAGLE 2020-3A CLASS A		04/15/2024	Direct		4,607,473	4,616,149	4,618,701	4,730,117		29		29	(167,011)	4,618,927	(11,453)		(11,453)	118,188	04/16/2035	1.A PL
09545*-AB-9	BLUE EAGLE 2020-3A CLASS B		04/15/2024	Direct		1,112,488	1,114,583	1,114,951	1,142,103		6		6	(40,573)	1,115,006	(2,518)		(2,518)	34,467	04/16/2035	1.C PL
09545*-AC-7	BLUE EAGLE 2020-3A CLASS C		04/15/2024	Direct		886,053	887,721	887,959	909,639		4		4	(32,368)	888,005	(1,953)		(1,953)	31,727	04/16/2035	1.F PL
09545*-AD-5	BLUE EAGLE 2020-3A CLASS D		04/15/2024	Direct		698,997	700,313	700,575	717,604		3		3	(25,457)	700,615	(1,618)		(1,618)	29,114	04/16/2035	2.B PL
09545*-AE-3	BLUE EAGLE 2020-3A CLASS E		04/15/2024	Direct		669,462	670,722	671,012	687,282		1		1	(24,340)	671,050	(1,588)		(1,588)	35,536	04/16/2035	3.B PL
09545@-AA-9	BLUE EAGLE 2022-1A TRANCHE A		06/17/2024	Direct		24,375	24,375	24,375	24,375						24,375				837	12/15/2034	1.A PL
14152@-AA-3	CARDINAL AIR 2022-1 CLASS A		06/17/2024	Direct		153,157	153,157	153,157	136,574						153,157				899	04/04/2040	1.F PL
14152@-AB-1	CARDINAL AIR 2022-1 CLASS B		06/17/2024	Direct		8,061	8,061	8,061	7,188						8,061				103	04/04/2040	2.B PL
14152@-AC-9	CARDINAL AIR 2022-1 CLASS C		06/17/2024	Direct		10,076	10,076	10,076	8,985						10,076				177	04/04/2040	3.B PL
14152@-AD-7	CARDINAL AIR 2022-1 CLASS D		06/17/2024	Direct		14,107	14,107	14,107	12,579						14,107				331	04/04/2040	4.B PL
26362#-AA-1	DUBLIN ASSET HOLDINGS - ABS		06/17/2024	Direct		758,364	758,364	758,364	758,364						758,364					11/30/2067	1.F PL
26362#-AB-9	DUBLIN ASSET HOLDINGS A2 - ABS		06/17/2024	Direct		560,669	560,669	560,669	560,669						560,669					11/30/2067	1.F PL
26362*-AA-5	DUBLIN ASSET HOLDINGS 2 A - ABS		06/17/2024	Direct		341,886	341,886	341,886	341,886						341,886				3,930	09/30/2033	1.F PL
26362*-AB-3	DUBLIN ASSET HOLDINGS 2 B - ABS		06/17/2024	Direct		64,104	64,104	64,104	64,104						64,104				888	09/30/2033	1.G PL
26363*-AA-4	DUBLIN ASSET HOLDINGS 3 A (AVOLON)		06/17/2024	Direct		550,994	550,994	550,994	550,994						550,994				5,791	11/17/2052	1.G PL
36264@-AA-1	GSPPR LLC, CLASS A - ABS		04/25/2024	Paydown		62,921	62,921	62,921	62,921						62,921				1,727	04/25/2063	1.G PL
36264@-AB-9	GSPPR LLC, CLASS B - ABS		04/25/2024	Paydown		14,875	14,875	14,875	14,875						14,875				451	04/25/2063	2.C PL
36264@-AC-7	GSPPR LLC, CLASS C - ABS		04/25/2024	Paydown		29,663	29,663	29,663	29,663						29,663				1,285	04/25/2063	3.C PL
45033@-AA-2	KPBN 2022-1 LLC Class A - ABS		06/25/2024	Direct		91,135	91,135	91,135	91,135						91,135				1,935	12/25/2055	1.G PL
45675#-AA-3	INFINITY ASSET HLDS 2020 CLASS A - ABS		05/28/2024	Direct		62,415,482	62,415,482	62,415,482	62,117,886						62,415,482				585,111	01/25/2057	1.F PL
45675#-AB-1	INFINITY ASSET HLDS 2020 CLASS B - ABS		05/28/2024	Direct		11,686,761	11,686,762	11,686,762	11,686,762		(1)		(1)		11,686,761				255,648	01/25/2057	4.B PL
45675#-AC-9	INFINITY ASSET HLDS 2020 CLASS C - ABS		05/28/2024	Direct		3,048,600	3,048,600	3,048,600	3,048,600						3,048,600				85,742	01/25/2057	4.B PL
45675@-AM-9	ILDAH 2022 CLASS A - ABS		06/12/2024	Direct		94,766,493	94,766,493	94,766,493	94,766,493						94,766,493				1,914,528	04/25/2055	1.F PL
45675@-AN-7	ILDAH 2022 CLASS B - ABS		06/12/2024	Direct		24,915,791	24,915,791	24,915,791	24,915,791						24,915,791				737,092	04/25/2055	3.B PL
45675@-AP-2	ILDAH 2022 CLASS C - ABS		06/12/2024	Direct		5,535,497	5,535,497	5,535,497	5,535,497						5,535,497				182,210	04/25/2055	4.B PL
456949-AD-8	INFINITY LAND ASSET HOLDINGS LLC - ABS		06/25/2024	Direct		355,952	355,952	355,952							355,952				1,439	04/25/2055	1.F PL
78486#-AA-3	CRE TECHREN 345 DEBT - ABS		06/03/2024	Direct		253,207	253,207	253,207	253,207						253,207					04/30/2057	1.G PL
09547#-AA-5	DMAZ 2022-1F TRANCHE A		06/06/2024	Direct		4,209,456	4,209,456	4,209,456	2,937,456						4,209,456				120,685	06/16/2034	1.A PL
09547#-AB-3	DMAZ 2022-1F TRANCHE B		06/06/2024	Direct		1,070,423	1,070,423	1,070,423	748,823						1,070,423				32,987	06/16/2034	1.C PL
09547#-AC-1	DMAZ 2022-1F TRANCHE C		06/06/2024	Direct		551,188	551,188	551,188	385,588						551,188				24,200	06/16/2034	1.F PL
09547#-AD-9	DMAZ 2022-1F TRANCHE D		06/06/2024	Direct		543,200	543,200	543,200	380,000						543,200				20,549	06/16/2034	2.B PL
09547#-AE-7	DMAZ 2022-1F TRANCHE E		06/06/2024	Direct		527,223	527,223	527,223	368,823						527,223				27,451	06/16/2034	3.B PL
09546#-AA-6	HECR 2022-1E TRANCHE A		06/06/2024	Direct		4,296,542	4,296,542	4,296,542	3,017,917						4,296,542				123,308	06/16/2034	1.A PL
09546#-AB-4	HECR 2022-1E TRANCHE B		06/06/2024	Direct		1,086,296	1,086,296	1,086,296	763,021						1,086,296				33,318	06/16/2034	1.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09546#-AC-2	HECR 2022-1E TRANCHE C		06/06/2024	Direct		559,361	559,361	559,361	392,899						559,361				18,440	06/16/2034	1.F PL
09546#-AD-0	HECR 2022-1E TRANCHE D		06/06/2024	Direct		551,254	551,254	551,254	387,204						551,254				20,735	06/16/2034	2.B PL
09546#-AE-8	HECR 2022-1E TRANCHE E		06/06/2024	Direct		535,041	535,041	535,041	375,816						535,041				27,700	06/16/2034	4.B PL
90231*-AA-0	2023 BEAR FINANCING L.P		04/09/2024	SPECIALTY FINANCE		42,875,000	42,875,000	42,875,000							42,875,000					01/05/2039	1.G PL
1509999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						422,758,536	422,784,015	422,738,596	375,444,786		(38,563)		(38,563)	(938,161)	422,754,498	4,038		4,038	7,776,198	XXX	XXX
2509999997. Total - Bonds - Part 4						517,967,511	517,788,126	517,446,038	433,110,466		929,255		929,255	(938,161)	518,427,195	4,038	(463,721)	(459,683)	10,100,760	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						517,967,511	517,788,126	517,446,038	433,110,466		929,255		929,255	(938,161)	518,427,195	4,038	(463,721)	(459,683)	10,100,760	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX
BGA094-B9-4	FHLB DES MOINES - MEMBERSHIP STOCK		04/25/2024	Direct	24,947.000	2,494,700		2,494,700	2,494,700						2,494,700						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						2,494,700	XXX	2,494,700	2,494,700						2,494,700					XXX	XXX
5989999997. Total - Common Stocks - Part 4						2,494,700	XXX	2,494,700	2,494,700						2,494,700					XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						2,494,700	XXX	2,494,700	2,494,700						2,494,700					XXX	XXX
5999999999. Total - Preferred and Common Stocks						2,494,700	XXX	2,494,700	2,494,700						2,494,700					XXX	XXX
6009999999 - Totals						520,462,211	XXX	519,940,738	435,605,166		929,255		929,255	(938,161)	520,921,895	4,038	(463,721)	(459,683)	10,100,760	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SPX/CS/240710/3899.38-4425.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/08/2022	07/10/2024	1,056	4,119,199	4425.8	276,400			3,850		554,925			(68,907)			---	---
SPX/CS/240710/3899.38-4366.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/08/2022	07/10/2024	522	2,035,003	4366.81	123,932			1,726		243,430			(30,897)			---	---
SPX/CS/240710/3899.38-4597.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2024	359	1,398,449	4597.62	118,029			1,644		249,877			(29,425)			---	---
SPX/CS/240710/3899.38-4406.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/08/2022	07/10/2024	174	679,287	4406.3	44,425			619		88,122			(11,075)			---	---
SPX/CS/240710/3899.38-4522.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/08/2022	07/10/2024	573	2,233,561	4522.26	171,537			2,389		356,028			(42,765)			---	---
SPX/CS/240725/3966.84-4680.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/25/2022	07/25/2024	248	985,147	4680.87	83,245			2,899		176,118			(20,753)			---	---
SPX/CS/240725/3966.84-4601.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024	395	1,567,694	4601.53	120,712			4,203		249,172			(30,094)			---	---
SPX/CS/240725/3966.84-4804.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/25/2022	07/25/2024	150	593,689	4804.83	56,282			1,960		124,512			(14,031)			---	---
SPX/CS/240725/3966.84-4442.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024	657	2,607,587	4442.86	158,541			5,520		310,959			(39,525)			---	---
SPX/CS/240725/3966.84-4661.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/25/2022	07/25/2024	309	1,224,911	4661.04	101,423			3,531		212,911			(25,285)			---	---
SPX/CS/240725/3966.84-4502.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/25/2022	07/25/2024	966	3,833,272	4502.36	257,207			8,956		514,178			(64,124)			---	---
SPX/CS/240725/3966.84-4409.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/25/2022	07/25/2024	143	568,374	4409.77	32,625			1,136		63,073			(8,133)			---	---
SPX/CS/240725/3966.84-4589.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/25/2022	07/25/2024	167	663,538	4589.55	50,495			1,758		103,476			(12,589)			---	---
SPX/CS/240725/3966.84-4482.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/25/2022	07/25/2024	203	805,731	4482.53	52,614			1,832		104,081			(13,117)			---	---
SPX/CS/240809/4210.24-4880.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	312	1,311,912	4880.87	101,936			5,545		206,060			(25,448)			---	---
SPX/CS/240809/4210.24-4947.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	08/10/2022	08/09/2024	394	1,659,202	4947.03	137,382			7,473		286,005			(34,298)			---	---
SPX/CS/240809/4210.24-4710.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	08/10/2022	08/09/2024	550	2,315,845	4710.21	139,877			7,608		271,660			(34,920)			---	---
SPX/CS/240809/4210.24-4778.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	08/10/2022	08/09/2024	1,270	5,346,971	4778.62	359,686			19,565		712,646			(89,796)			---	---
SPX/CS/240809/4210.24-4757.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	08/10/2022	08/09/2024	950	3,999,704	4757.57	260,781			14,185		513,435			(65,104)			---	---
SPX/CS/240809/4210.24-4968.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	08/10/2022	08/09/2024	260	1,096,164	4968.08	93,284			5,074		194,266			(23,288)			---	---
SPX/CS/240823/4199.12-4954.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2022	08/23/2024	278	1,169,302	4954.96	101,612			7,543		206,163			(25,474)			---	---
SPX/CS/240823/4199.12-4870.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2022	08/23/2024	304	1,275,638	4870.98	101,158			7,509		200,327			(25,360)			---	---
SPX/CS/240823/4199.12-5150.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/25/2022	08/23/2024	764	3,206,488	5150.02	326,107			24,206		705,363			(81,753)			---	---
SPX/CS/240823/4199.12-4703.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	08/25/2022	08/23/2024	499	2,095,798	4703.01	129,730			9,630		247,488			(32,523)			---	---
SPX/CS/240823/4199.12-4864.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2022	08/23/2024	187	786,361	4864.35	61,887			4,594		122,289			(15,515)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/240823/4199.12-4766.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	08/25/2022	08/23/2024	1,271	5,338,769	4766	364,104			27,027		708,706			(91,281)			---	---
SPX/CS/240823/4199.12-4745.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	08/25/2022	08/23/2024	416	1,748,701	4745.01	116,463			8,645		223,600			(29,197)			---	---
SPX/CS/240823/4199.12-4661.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2022	08/23/2024	143	600,313	4661.02	34,758			2,580		65,012			(8,714)			---	---
SPX/CS/240823/4199.12-4933.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	08/25/2022	08/23/2024	629	2,641,314	4933.97	222,927			16,548		453,028			(55,888)			---	---
SPX/CS/240910/4067.36-4715.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/09/2022	09/10/2024	404	1,643,285	4715.01	126,369			12,337		255,966			(31,548)			---	---
SPX/CS/240910/4067.36-4799.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/09/2022	09/10/2024	217	880,791	4799.48	74,779			7,301		154,843			(18,669)			---	---
SPX/CS/240910/4067.36-4779.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/09/2022	09/10/2024	586	2,382,276	4779.15	197,014			19,234		407,357			(49,185)			---	---
SPX/CS/240910/4067.36-4611.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/09/2022	09/10/2024	424	1,722,968	4611.86	114,853			11,213		225,974			(28,673)			---	---
SPX/CS/240910/4067.36-4950.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/09/2022	09/10/2024	214	869,589	4950.94	84,698			8,269		183,725			(21,145)			---	---
SPX/CS/240910/4067.36-4616.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/09/2022	09/10/2024	643	2,615,798	4616.45	175,258			17,110		345,946			(43,754)			---	---
SPX/CS/240910/4067.36-4554.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/09/2022	09/10/2024	553	2,247,355	4554.72	136,392			13,316		263,990			(34,050)			---	---
SPX/CS/240925/3693.23-4191.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024	956	3,529,236	4191.82	235,047			27,826		467,386			(58,598)			---	---
SPX/CS/240925/3693.23-4476.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024	161	593,693	4476.01	57,291			6,782		123,188			(14,283)			---	---
SPX/CS/240925/3693.23-4284.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024	802	2,962,046	4284.15	227,189			26,896		464,662			(56,639)			---	---
SPX/CS/240925/3693.23-4358.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024	297	1,098,305	4358.01	93,136			11,026		193,726			(23,219)			---	---
SPX/CS/240925/3693.23-4188.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024	346	1,278,136	4188.9	84,996			10,062		168,278			(21,190)			---	---
SPX/CS/240925/3693.23-4279.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024	231	853,032	4279.09	65,683			7,776		132,676			(16,375)			---	---
SPX/CS/240925/3693.23-4135.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/23/2022	09/25/2024	702	2,593,749	4135.37	156,142			18,485		304,682			(38,927)			---	---
SPX/CS/240925/3693.23-4339.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/23/2022	09/25/2024	142	524,678	4339.55	43,758			5,180		89,988			(10,909)			---	---
SPX/CS/241010/3612.39-4188.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2022	10/10/2024	561	2,025,306	4188.72	155,422			21,647		315,681			(38,747)			---	---
SPX/CS/241010/3612.39-4256.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2024	337	1,217,762	4256.13	102,414			14,264		211,920			(25,532)			---	---
SPX/CS/241010/3612.39-4373.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2024	407	1,470,403	4373.3	141,012			19,640		302,165			(35,155)			---	---
SPX/CS/241010/3612.39-4082.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2024	186	670,183	4082	43,227			6,020		85,165			(10,777)			---	---
SPX/CS/241010/3612.39-4045.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/10/2022	10/10/2024	490	1,769,565	4045.43	106,351			14,812		207,394			(26,514)			---	---
SPX/CS/241010/3612.39-4100.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2022	10/10/2024	1,106	3,996,278	4100.06	265,113			36,924		527,318			(66,094)			---	---
SPX/CS/241025/3859.11-4473.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2022	10/25/2024	353	1,363,404	4473.67	102,583			16,430		210,356			(25,574)			---	---
SPX/CS/241025/3859.11-4376.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2022	10/25/2024	342	1,318,124	4376.49	85,863			13,752		171,434			(21,406)			---	---
SPX/CS/241025/3859.11-4534.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2022	10/25/2024	182	700,911	4534.45	56,942			9,120		118,725			(14,196)			---	---

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SPX/CS/241025/3859.11-4476.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2022	10/25/2024	573	2,212,444	4476.57	167,703			26,861		342,949			(41,809)			---	---
SPX/CS/241025/3859.11-4319.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	547	2,109,739	4319.42	124,897			20,004		244,289			(31,137)			---	---
SPX/CS/241025/3859.11-4654.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2022	10/25/2024	243	936,865	4654.79	86,557			13,864		186,551			(21,579)			---	---
SPX/CS/241025/3859.11-4553.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2022	10/25/2024	236	910,662	4553.75	75,667			12,119		158,609			(18,864)			---	---
SPX/CS/241025/3859.11-4380.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/25/2022	10/25/2024	724	2,793,999	4380.09	184,128			29,491		365,897			(45,903)			---	---
SPX/CS/241108/3956.37-4662.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/10/2022	11/08/2024	338	1,336,304	4662.37	112,918			20,271		228,640			(28,348)			---	---
SPX/CS/241108/3956.37-4470.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2022	11/08/2024	152	600,050	4470.7	39,051			7,011		75,117			(9,804)			---	---
SPX/CS/241108/3956.37-4584.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2022	11/08/2024	155	614,338	4584.67	47,316			8,494		93,724			(11,879)			---	---
SPX/CS/241108/3956.37-4430.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2022	11/08/2024	515	2,037,105	4430.54	123,347			22,144		235,269			(30,966)			---	---
SPX/CS/241108/3956.37-4589.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/10/2022	11/08/2024	841	3,327,658	4589.39	256,895			46,119		511,431			(64,494)			---	---
SPX/CS/241108/3956.37-4490.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/10/2022	11/08/2024	1,004	3,972,732	4490.48	266,173			47,784		516,269			(66,823)			---	---
SPX/CS/241125/4026.12-4670.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/25/2022	11/25/2024	362	1,455,722	4670.3	115,410			23,372		221,739			(28,852)			---	---
SPX/CS/241125/4026.12-4569.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/25/2022	11/25/2024	841	3,387,079	4569.65	234,928			47,576		436,616			(58,732)			---	---
SPX/CS/241125/4026.12-4665.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/25/2022	11/25/2024	184	739,896	4665.76	58,326			11,812		111,925			(14,582)			---	---
SPX/CS/241125/4026.12-4855.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/25/2022	11/25/2024	206	827,444	4855.07	79,774			16,155		161,007			(19,943)			---	---
SPX/CS/241125/4026.12-4505.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/25/2022	11/25/2024	578	2,327,155	4505.61	145,191			29,403		265,092			(36,298)			---	---
SPX/CS/241125/4026.12-4549.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/25/2022	11/25/2024	596	2,398,534	4549.52	161,661			32,739		297,898			(40,415)			---	---
SPX/CS/241125/4026.12-4745.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/25/2022	11/25/2024	283	1,140,651	4745.25	98,701			19,988		193,452			(24,675)			---	---
SPX/CS/241210/3934.38-4445.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	582	2,290,139	4445.85	151,836			33,883		284,036			(37,906)			---	---
SPX/CS/241210/3934.38-4405.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	483	1,900,892	4405.67	117,475			26,215		217,439			(29,328)			---	---
SPX/CS/241210/3934.38-4748.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/09/2022	12/10/2024	235	924,054	4748.22	88,903			19,839		180,651			(22,195)			---	---
SPX/CS/241210/3934.38-4465.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/09/2022	12/10/2024	237	3,346,283	4465.52	63,512			51,093		430,787			(57,160)			---	---
SPX/CS/241210/3934.38-4563.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/09/2022	12/10/2024	239	940,526	4563.88	73,954			16,503		143,125			(18,463)			---	---
SPX/CS/241210/3934.38-4559.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/09/2022	12/10/2024	157	618,223	4559.25	48,320			10,783		93,399			(12,063)			---	---
SPX/CS/241210/3934.38-4637.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/09/2022	12/10/2024	373	1,467,741	4637.92	126,226			28,168		249,062			(31,512)			---	---
SPX/CS/241210/3934.38-4465.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/09/2022	12/10/2024	614		4465.52	165,448											---	---
SPX/CS/241223/3844.82-4363.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/23/2022	12/23/2024	1,042	4,004,714	4363.87	269,918			65,309		515,505			(67,574)			---	---
SPX/CS/241223/3844.82-4532.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2022	12/23/2024	336	1,293,057	4532.59	110,556			26,750		219,646			(27,678)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/241223/3844.82-4454.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2022	12/23/2024	291	1,118,651	4454.59	86,830			21,009		168,812			(21,738)			---	---
SPX/CS/241223/3844.82-4638.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/23/2022	12/23/2024	186	715,811	4638.73	68,374			16,544		139,901			(17,117)			---	---
SPX/CS/241223/3844.82-4459.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/23/2022	12/23/2024	648	2,489,762	4459.99	193,455			46,808		379,000			(48,431)			---	---
SPX/CS/241223/3844.82-4344.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/23/2022	12/23/2024	641	2,465,808	4344.65	161,017			38,959		305,767			(40,311)			---	---
SPX/CS/241223/3844.82-4302.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/23/2022	12/23/2024	593	2,279,447	4302.99	137,907			33,368		259,299			(34,525)			---	---
SPX/CS/250110/3919.25-4428.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2023	01/10/2025	372	1,459,532	4428.75	96,986			25,665		179,414			(24,179)			---	---
SPX/CS/250110/3919.25-4624.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2023	01/10/2025	255	999,986	4624.72	86,619			22,921		169,160			(21,594)			---	---
SPX/CS/250110/3919.25-4387.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2023	01/10/2025	690	2,706,197	4387.76	166,972			44,185		306,234			(41,627)			---	---
SPX/CS/250110/3919.25-4448.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2023	01/10/2025	766	3,003,915	4448.35	205,378			54,348		383,260			(51,201)			---	---
SPX/CS/250110/3919.25-4546.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2023	01/10/2025	553	2,166,066	4546.33	170,686			45,168		326,580			(42,553)			---	---
SPX/CS/250110/3919.25-4605.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2023	01/10/2025	261	1,022,171	4605.12	86,629			22,924		168,225			(21,597)			---	---
SPX/CS/250110/3919.25-4539.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2023	01/10/2025	129	505,340	4539.98	39,624			10,485		75,435			(9,878)			---	---
SPX/CS/250124/4016.22-4739.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	259	1,041,604	4739.14	91,974			26,168		174,160			(22,961)			---	---
SPX/CS/250124/4016.22-4658.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	488	1,959,642	4658.82	157,947			44,939		292,331			(39,432)			---	---
SPX/CS/250124/4016.22-4538.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	415	1,667,489	4538.33	113,723			32,356		203,056			(28,391)			---	---
SPX/CS/250124/4016.22-4558.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/25/2023	01/24/2025	817	3,281,377	4558.41	230,025			65,446		414,644			(57,426)			---	---
SPX/CS/250124/4016.22-4842.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	148	593,343	4842.45	57,673			16,409		112,769			(14,398)			---	---
SPX/CS/250124/4016.22-4719.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	140	561,575	4719.06	48,745			13,869		91,376			(12,169)			---	---
SPX/CS/250124/4016.22-4653.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	232	931,631	4653.87	74,903			21,311		137,937			(18,700)			---	---
SPX/CS/250124/4016.22-4497.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/25/2023	01/24/2025	536	2,150,758	4497.64	136,788			38,919		241,844			(34,149)			---	---
SPX/CS/250210/4090.46-4622.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/10/2025	142	579,365	4622.22	40,498			12,443		69,710			(10,124)			---	---
SPX/CS/250210/4090.46-4806.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025	512	2,094,784	4806.29	183,922			56,512		336,006			(45,981)			---	---
SPX/CS/250210/4090.46-4744.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/10/2025	218	890,677	4744.93	73,659			22,633		131,081			(18,415)			---	---
SPX/CS/250210/4090.46-4933.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/10/2025	132	538,147	4933.59	53,707			16,502		100,818			(13,427)			---	---
SPX/CS/250210/4090.46-4642.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025	822	3,361,350	4642.67	239,664			73,640		419,612			(59,916)			---	---
SPX/CS/250210/4090.46-4826.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/10/2025	268	1,095,639	4826.74	99,155			30,467		180,533			(24,789)			---	---
SPX/CS/250210/4090.46-4580.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/10/2023	02/10/2025	457	1,868,676	4580.3	120,530			37,034		207,491			(30,132)			---	---
SPX/CS/250210/4090.46-4741.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/10/2023	02/10/2025	207	845,850	4741.63	69,698			21,416		123,878			(17,425)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/250225/3970.04-4684.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	02/24/2023	02/25/2025	278	1,103,261	4684.65	99,735			32,780		183,111			(25,108)			---	---
SPX/CS/250225/3970.04-4786.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/25/2025	512	2,031,747	4786.63	202,768			66,644		383,301			(51,047)			---	---
SPX/CS/250225/3970.04-4486.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2023	02/25/2025	405	1,607,367	4486.15	112,516			36,981		194,295			(28,326)			---	---
SPX/CS/250225/3970.04-4506.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	1,135	4,505,079	4506	322,113			105,869		565,118			(81,091)			---	---
SPX/CS/250225/3970.04-4664.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	02/24/2023	02/25/2025	201	797,279	4664.8	70,543			23,186		128,776			(17,759)			---	---
SPX/CS/250225/3970.04-4446.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/24/2023	02/25/2025	569	2,260,287	4446.11	146,919			48,288		252,367			(36,987)			---	---
SPX/CS/250225/3970.04-4605.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	02/24/2023	02/25/2025	245	972,952	4605.25	80,269			26,382		144,065			(20,207)			---	---
SPX/CS/250225/3970.04-4600.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	02/24/2023	02/25/2025	269	1,068,133	4600.15	87,566			28,780		156,922			(22,044)			---	---
SPX/CS/250310/3861.59-4363.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2023	03/10/2025	179	692,178	4363.6	47,830			16,700		83,864			(11,957)			---	---
SPX/CS/250310/3861.59-4323.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/10/2023	03/10/2025	489	1,888,897	4323.27	121,248			42,335		210,708			(30,312)			---	---
SPX/CS/250310/3861.59-4382.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2023	03/10/2025	1,291	4,987,200	4382.9	355,089			123,983		627,089			(88,772)			---	---
SPX/CS/250310/3861.59-4556.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2023	03/10/2025	419	1,619,523	4556.68	144,138			50,327		269,836			(36,034)			---	---
SPX/CS/250310/3861.59-4479.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2023	03/10/2025	402	1,552,271	4479.44	126,355			44,118		230,570			(31,589)			---	---
SPX/CS/250310/3861.59-4476.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2023	03/10/2025	260	1,002,737	4476.62	81,322			28,395		148,279			(20,330)			---	---
SPX/CS/250310/3861.59-4537.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	03/10/2023	03/10/2025	246	948,351	4537.37	82,601			28,841		153,739			(20,650)			---	---
SPX/CS/250325/3970.99-4665.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2023	03/25/2025	245	973,898	4665.91	85,119			31,459		155,808			(21,250)			---	---
SPX/CS/250325/3970.99-4487.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	551	2,188,166	4487.22	150,327			55,560		262,164			(37,529)			---	---
SPX/CS/250325/3970.99-4584.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2023	03/25/2025	127	503,859	4584.51	40,107			14,823		71,444			(10,013)			---	---
SPX/CS/250325/3970.99-4785.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	761	3,023,621	4785.95	293,594			108,511		563,516			(73,296)			---	---
SPX/CS/250325/3970.99-4606.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	607	2,411,621	4606.35	195,582			72,286		353,778			(48,827)			---	---
SPX/CS/250325/3970.99-4507.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	1,108	4,398,177	4507.07	310,067			114,601		546,787			(77,410)			---	---
SPX/CS/250325/3970.99-4446.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/24/2023	03/25/2025	580	2,304,084	4446.46	147,692			54,586		254,648			(36,871)			---	---
SPX/CS/250325/3970.99-4685.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/24/2023	03/25/2025	334	1,327,917	4685.77	118,583			43,828		218,285			(29,604)			---	---
SPX/CS/250410/4109.11-4597.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2025	543	2,229,664	4597.9	143,144			55,822		240,728			(35,686)			---	---
SPX/CS/250410/4109.11-4956.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2025	270	1,108,830	4956.54	108,798			42,428		202,757			(27,124)			---	---

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SPX/CS/250410/4109.11-4643.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/10/2025	399	1,638,359	4643.29	113,521			44,277		192,867			(28,306)			---	---
SPX/CS/250410/4109.11-4763.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2025	282	1,156,740	4763.52	94,043			36,674		165,617			(23,445)			---	---
SPX/CS/250410/4109.11-4828.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2025	279	1,146,742	4828.2	100,168			39,063		179,632			(24,972)			---	---
SPX/CS/250410/4109.11-4848.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2025	507	2,082,414	4848.75	186,043			72,552		335,041			(46,381)			---	---
SPX/CS/250410/4109.11-4663.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/10/2023	04/10/2025	1,050	4,315,262	4663.84	307,290			119,834		526,897			(76,608)			---	---
SPX/CS/250425/4071.63-4912.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	272	1,109,441	4912.76	109,280			44,899		203,333			(27,244)			---	---
SPX/CS/250425/4071.63-4557.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	476	1,937,063	4557.34	124,747			51,254		209,522			(31,100)			---	---
SPX/CS/250425/4071.63-4718.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	166	675,724	4718.69	55,342			22,738		96,519			(13,797)			---	---
SPX/CS/250425/4071.63-4802.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	592	2,408,829	4802.08	214,868			88,281		386,383			(53,567)			---	---
SPX/CS/250425/4071.63-4600.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	194	789,805	4600.94	54,970			22,585		92,896			(13,704)			---	---
SPX/CS/250425/4071.63-4723.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	359	1,460,051	4723.09	119,578			49,130		209,912			(29,811)			---	---
SPX/CS/250425/4071.63-4621.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/25/2023	04/25/2025	910	3,706,436	4621.3	264,640			108,731		452,249			(65,976)			---	---
SPX/CS/250509/4137.64-4778.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	433	1,789,729	4778.97	142,641			61,473		246,019			(35,611)			---	---
SPX/CS/250509/4137.64-4696.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	439	1,817,344	4696.39	129,577			55,843		218,828			(32,349)			---	---
SPX/CS/250509/4137.64-4903.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	610	2,523,687	4903.1	228,898			98,647		410,240			(57,145)			---	---
SPX/CS/250509/4137.64-4636.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/10/2023	05/09/2025	450	1,863,073	4636.14	120,913			52,109		200,903			(30,186)			---	---
SPX/CS/250509/4137.64-4996.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	05/10/2023	05/09/2025	43	177,392	4996.08	17,730			7,641		32,090			(4,426)			---	---
SPX/CS/250509/4137.64-4799.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	05/10/2023	05/09/2025	91	374,882	4799.66	31,186			13,440		53,115			(7,786)			---	---
SPX/CS/250509/4137.64-4882.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	05/10/2023	05/09/2025	151	622,934	4882.42	56,544			24,368		98,683			(14,116)			---	---
SPX/CS/250509/4137.64-5097.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	05/10/2023	05/09/2025	82	340,246	5097.38	36,369			15,674		68,180			(9,080)			---	---
SPX/CS/250509/4137.64-4965.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	05/10/2023	05/09/2025	172	711,551	4965.17	69,447			29,929		124,413			(17,338)			---	---
SPX/CS/250509/4137.64-4592.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	05/10/2023	05/09/2025	27	113,732	4592.78	6,952			2,996		11,224			(1,736)			---	---
SPX/CS/250509/4137.64-4861.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	05/10/2023	05/09/2025	194	801,248	4861.73	71,271			30,715		123,600			(17,793)			---	---
SPX/CS/250509/4137.64-4758.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	05/10/2023	05/09/2025	288	1,191,154	4758.29	94,244			40,616		158,677			(23,528)			---	---
SPX/CS/250523/4151.28-4981.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	314	1,304,296	4981.54	129,647			58,732		226,576			(32,730)			---	---
SPX/CS/250523/4151.28-4649.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	521	2,162,022	4649.32	144,639			65,524		230,849			(36,515)			---	---
SPX/CS/250523/4151.28-4877.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	42	174,189	4877.75	15,799			7,157		26,702			(3,989)			---	---
SPX/CS/250523/4151.28-4898.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	95	394,419	4898.51	36,484			16,528		62,089			(9,210)			---	---

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SPX/CS/250523/4151.28-4919.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	318	1,318,419	4919.27	124,195			56,262		212,958			(31,354)			---	---
SPX/CS/250523/4151.28-5107.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	103	426,936	5107.35	46,323			20,985		84,430			(11,694)			---	---
SPX/CS/250523/4151.28-4753.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	32	134,613	4753.22	10,567			4,787		17,254			(2,668)			---	---
SPX/CS/250523/4151.28-4773.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	291	1,206,444	4773.97	97,239			44,051		159,747			(24,549)			---	---
SPX/CS/250523/4151.28-4794.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	05/25/2023	05/23/2025	398	1,653,005	4794.73	136,538			61,854		225,837			(34,470)			---	---
SPX/CS/250523/4151.28-4690.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	28	118,230	4690.95	8,489			3,846		13,643			(2,143)			---	---
SPX/CS/250523/4151.28-4815.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	73	304,838	4815.48	25,850			11,711		42,925			(6,526)			---	---
SPX/CS/250523/4151.28-5009.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	107	444,049	5009.93	45,160			20,458		79,580			(11,401)			---	---
SPX/CS/250523/4151.28-4711.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/25/2023	05/23/2025	299	1,241,797	4711.7	91,893			41,629		148,599			(23,199)			---	---
SPX/CS/250610/4298.86-5072.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	135	578,358	5072.65	53,175			25,215		88,088			(13,275)			---	---
SPX/CS/250610/4298.86-5094.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	473	2,033,631	5094.15	190,285			90,233		317,642			(47,505)			---	---
SPX/CS/250610/4298.86-4813.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	471	2,023,398	4813	135,284			64,151		209,647			(33,774)			---	---
SPX/CS/250610/4298.86-5226.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	418	1,796,363	5226.1	185,385			87,909		322,462			(46,282)			---	---
SPX/CS/250610/4298.86-4965.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	379	1,629,448	4965.18	134,169			63,623		215,937			(33,496)			---	---
SPX/CS/250610/4298.86-4879.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	336	1,443,123	4879.34	106,358			50,435		167,884			(26,552)			---	---
SPX/CS/250610/4298.86-4986.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	127	546,995	4986.68	46,221			21,918		74,678			(11,539)			---	---
SPX/CS/250610/4298.86-4943.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	316	1,357,889	4943.69	108,767			51,577		174,490			(27,154)			---	---
SPX/CS/250610/4298.86-5330.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	217	932,708	5330.82	102,132			48,431		184,006			(25,497)			---	---
SPX/CS/250610/4298.86-5051.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	32	137,954	5051.16	12,664			6,005		20,472			(3,162)			---	---
SPX/CS/250610/4298.86-5161.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	186	798,538	5161.19	78,816			37,374		134,280			(19,676)			---	---
SPX/CS/250610/4298.86-4857.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/09/2023	06/10/2025	76	326,811	4857.71	23,596			11,189		36,669			(5,891)			---	---
SPX/CS/250625/4348.33-5131.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	150	653,154	5131.03	60,743			30,033		98,073			(15,144)			---	---
SPX/CS/250625/4348.33-5022.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	315	1,369,180	5022.32	113,916			56,323		179,018			(28,400)			---	---
SPX/CS/250625/4348.33-5000.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	337	1,467,153	5000.58	118,986			58,830		186,032			(29,664)			---	---
SPX/CS/250625/4348.33-5352.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	128	555,570	5352.08	60,557			29,941		104,258			(15,097)			---	---
SPX/CS/250625/4348.33-4913.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	30	130,665	4913.61	9,473			4,684		14,476			(2,362)			---	---
SPX/CS/250625/4348.33-5044.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	161	698,218	5044.06	59,628			29,482		94,034			(14,865)			---	---
SPX/CS/250625/4348.33-5109.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	311	1,351,465	5109.29	123,118			60,873		197,747			(30,694)			---	---

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SPX/CS/250625/4348.33-5152.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	466	2,026,794	5152.77	191,937			94,899		312,047			(47,851)			---	---
SPX/CS/250625/4348.33-5218.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	521	2,267,080	5218	226,028			111,755		374,616			(56,350)			---	---
SPX/CS/250625/4348.33-4935.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	338	1,468,131	4935.35	109,523			54,151		168,571			(27,304)			---	---
SPX/CS/250625/4348.33-4978.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	56	243,164	4978.84	19,234			9,510		29,867			(4,795)			---	---
SPX/CS/250625/4348.33-4868.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	408	1,772,060	4868.83	119,968			59,316		181,479			(29,909)			---	---
SPX/CS/250625/4348.33-5249.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/25/2025	99	432,165	5249.43	44,167			21,838		73,726			(11,011)			---	---
SPX/CS/240705/4446.82-4713.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/05/2023	07/05/2024	101	448,466	4713.63	16,939			237		26,864			(8,469)			---	---
SPX/CS/240701/4450.38-4717.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/05/2023	07/01/2024	207	919,529	4717.4	34,741			98		55,232	52,370		(17,567)			---	---
SPX/CS/240703/4455.59-4722.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/05/2023	07/03/2024	59	261,691	4722.93	9,900			83		15,750			(4,978)			---	---
SPX/CS/250710/4409.53-5489.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	280	1,236,273	5489.86	139,946			72,117		238,977			(34,889)			---	---
SPX/AVGCS/240710/10/4409.53-4685.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/10/2023	07/10/2024	298	1,314,052	4685.13	43,758			1,222		81,960			(21,879)			---	---
SPX/CS/240710/4409.53-4508.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/10/2023	07/10/2024	1,303	5,746,418	4508.82	86,656			2,421		129,107			(43,328)			---	---
SPX/CS/240710/4409.53-4806.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	25	108,313	4806.39	5,730			160		9,725			(2,865)			---	---
SPX_INDU_NDX/ARBCS/240710/10/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	142,332	142,332	7.5	5,764			161		10,642			(2,882)			---	---
SPX/CS/250710/4409.53-5225.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	296	1,305,037	5225.29	124,708			64,265		197,216			(31,090)			---	---
SPX/AVGCS/240710/10/4409.53-4696.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/10/2023	07/10/2024	849	3,742,934	4696.15	128,383			3,586		242,788			(64,191)			---	---
SPX/AVGCS/240710/10/4409.53-4729.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/10/2023	07/10/2024	215	948,304	4729.22	34,898			975		68,610			(17,449)			---	---
SPX/AVGCS/240710/10/4409.53-4773.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/10/2023	07/10/2024	40	174,989	4773.32	6,930			194		14,407			(3,465)			---	---
SPX/CS/250710/4409.53-5181.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	256	1,130,870	5181.2	103,927			53,556		162,472			(25,909)			---	---
SPX/CS/250710/4409.53-4894.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	26	116,729	4894.58	7,412			3,820		10,854			(1,848)			---	---
SPX/CS/240710/4409.53-4663.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	7,374	32,516,843	4663.08	1,168,981			32,653		1,865,505			(584,490)			---	---
SPX/CS/250710/4409.53-5093.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	311	1,369,473	5093.01	115,036			59,280		175,965			(28,679)			---	---
SPX/CS/240710/4409.53-4740.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	5,846	25,776,981	4740.24	1,163,573			32,502		1,928,789			(581,786)			---	---
SPX/CS/250710/4409.53-5070.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	07/10/2023	07/10/2025	475	2,094,764	5070.96	172,609			88,949		261,081			(43,032)			---	---
SPX/CS/250710/4409.53-4938.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	07/10/2023	07/10/2025	608	2,681,873	4938.67	184,245			94,945		270,930			(45,933)			---	---
SPX/CS/250710/4409.53-4982.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	245	1,079,636	4982.77	78,856			40,636		117,658			(19,659)			---	---
SPX/CS/250710/4409.53-5427.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	29	130,063	5427.17	14,268			7,353		23,899			(3,557)			---	---
SPX/CS/240710/4409.53-4530.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	158	696,380	4530.79	13,057			365		19,108			(6,529)			---	---

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/250710/4409.53-5291.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	214	942,689	5291.44	94,890			48,899		152,800			(23,657)			---	---
SPX/CS/240710/4409.53-4536.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	297	1,309,329	4536.52	25,610			715		37,624			(12,805)			---	---
SPX/CS/240710/4409.53-4850.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	3,595	15,852,714	4850.48	898,215			25,090		1,581,458			(449,107)			---	---
SPX/CS/240710/4409.53-4707.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale C2RNE8IBXP4ROTD8PU41	07/10/2023	07/10/2024	462	2,039,195	4707.17	84,831			2,370		137,330			(42,415)			---	---
SPX_INDU_NDX/ARBCS/240710/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	1,573,832	1,573,832	6	55,714			1,556		94,234			(27,857)			---	---
SPX/CS/240710/4409.53-4630.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	1,438	6,340,786	4630.01	202,017			5,643		316,332			(101,009)			---	---
SPX/CS/240710/4409.53-4696.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	11,832	52,173,916	4696.15	2,086,435			58,280		3,383,586			(1,043,217)			---	---
SPX/CS/240710/4409.53-4817.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	07/10/2023	07/10/2024	1,025	4,519,681	4817.41	241,803			6,754		417,080			(120,901)			---	---
SPX/CS/240710/4409.53-4795.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	11,422	50,364,968	4795.36	2,576,168			71,960		4,396,543			(1,288,084)			---	---
SPX/CS/250710/4409.53-5203.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	114	501,152	5203.25	47,008			24,212		73,874			(11,713)			---	---
SPX/CS/240710/4409.53-4674.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	9,286	40,946,162	4674.1	1,527,701			42,673		2,451,185			(763,851)			---	---
SPX_INDU_NDX/ARBCS/240710/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	803,396	803,396	4.25	22,093			617		34,074			(11,047)			---	---
SPX/CS/250710/4409.53-5115.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	135	594,985	5115.05	51,169			26,368		78,730			(12,757)			---	---
SPX_INDU_NDX/ARBCS/240710/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	663,540	663,540	4.5	19,044			532		29,798			(9,522)			---	---
SPX/CS/240710/4409.53-4585.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/10/2023	07/10/2024	480	2,115,624	4585.91	55,006			1,536		84,436			(27,503)			---	---
SPX/CS/250710/4409.53-5327.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	38	167,074	5327.14	17,242			8,885		28,052			(4,299)			---	---
SPX/CS/240710/4409.53-4784.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	1,015	4,474,945	4784.34	224,150			6,261		379,480			(112,075)			---	---
SPX/CS/240710/4409.53-5108.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	64	282,490	5108.8	21,300			595		44,651			(10,650)			---	---
SPX_INDU_NDX/ARBCS/240710/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	752,554	752,554	6.75	28,898			807		50,685			(14,449)			---	---
SPX/CS/240710/4409.53-4873.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	26	115,924	4873.6	6,886			192		12,171			(3,443)			---	---
SPX/CS/240710/4409.53-4553.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	34	150,331	4553.8	3,307			92		4,908			(1,654)			---	---
SPX/AVGCS/240710/10/4409.53-4718.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/10/2023	07/10/2024	530	2,338,091	4718.2	84,171			2,351		163,329			(42,086)			---	---
SPX/CS/240710/4409.53-4966.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	47	209,160	4966.16	13,993			391		26,334			(6,996)			---	---
SPX/CS/240710/4409.53-4729.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	07/10/2023	07/10/2024	682	3,008,700	4729.22	132,623			3,705		217,629			(66,312)			---	---
SPX_INDU_NDX/ARBCS/240710/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	356,922	356,922	4	9,351			261		14,247			(4,676)			---	---
SPX/CS/250710/4409.53-5048.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2025	54	237,263	5048.91	18,934			9,757		28,651			(4,720)			---	---
SPX/CS/240710/4409.53-4541.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70OD6XZS54	07/10/2023	07/10/2024	405	2,423,211	4541.82	35,413			627		34,269			(11,219)			---	---

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SPX/CS/250710/4409.53-5004.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/10/2023	07/10/2025	363	1,599,953	5004.82	121,276			62,496		180,678			(30,235)			---	---
SPX/CS/240712/4472.16-4740.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/12/2023	07/12/2024	113	503,663	4740.49	19,381			650		30,124			(9,690)			---	---
SPX/CS/240709/4398.95-4662.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/12/2023	07/09/2024	38	169,332	4662.89	6,689			170		10,009			(3,373)			---	---
SPX/CS/240705/4398.95-4662.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/12/2023	07/05/2024	136	596,200	4662.89	23,955			341		35,837			(12,216)			---	---
SPX/CS/240705/4411.59-4676.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/12/2023	07/05/2024	63	275,814	4676.29	11,032			157		16,649			(5,626)			---	---
SPX/CS/240708/4398.95-4662.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/12/2023	07/08/2024	71	312,644	4662.89	12,498			282		18,705			(6,320)			---	---
SPX/CS/240711/4439.26-4705.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/12/2023	07/11/2024	66	294,568	4705.62	11,398			351		17,530			(5,715)			---	---
SPX/CS/240712/4505.42-4775.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/19/2023	07/12/2024	110	497,515	4775.75	19,433			664		29,639			(9,910)			---	---
SPX/CS/240719/4565.72-4839.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/19/2023	07/19/2024	141	644,877	4839.66	24,228			1,286		38,440			(12,114)			---	---
SPX/CS/240712/4510.04-4780.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/19/2023	07/12/2024	58	260,623	4780.64	10,222			349		15,643			(5,213)			---	---
SPX/CS/240715/4505.42-4775.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/19/2023	07/15/2024	206	927,689	4775.75	36,388			1,542		55,459			(18,400)			---	---
SPX/CS/240716/4505.42-4775.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/19/2023	07/16/2024	45	201,685	4775.75	7,937			358		12,110			(4,008)			---	---
SPX/CS/240718/4554.98-4828.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/19/2023	07/18/2024	120	546,745	4828.28	20,640			1,041		32,601			(10,349)			---	---
SPX/CS/240717/4522.79-4794.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/19/2023	07/17/2024	124	559,056	4794.16	21,658			1,034		33,479			(10,890)			---	---
SPX/CS/250725/4567.46-5115.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	494	2,254,880	5115.4	154,685			82,944		219,819			(38,563)			---	---
SPX/CS/250725/4567.46-5184.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	394	1,797,746	5184.07	135,910			72,876		195,654			(33,883)			---	---
SPX_INDU_NDX/ARBCS/240725/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	136,328	136,328	7.5	5,576			389		8,883			(2,788)			---	---
SPX/CS/240725/4567.46-4898.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	2,411	11,010,740	4898.6	486,344			33,963		790,647			(243,172)			---	---
SPX/CS/250725/4567.46-5549.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	37	168,655	5549.46	17,574			9,423		27,794			(4,381)			---	---
SPX_INDU_NDX/ARBCS/240725/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	465,063	465,063	4	12,464			870		18,308			(6,232)			---	---
SPX/CS/250725/4567.46-5275.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	373	1,703,186	5275.42	143,408			76,897		210,490			(35,752)			---	---
SPX/CS/250725/4567.46-5252.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2025	332	1,514,645	5252.58	124,504			66,760		181,666			(31,039)			---	---
SPX/CS/250725/4567.46-5619.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	176	803,917	5619.9	86,984			46,642		140,258			(21,685)			---	---
SPX/CS/240725/4567.46-4967.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024	4,654	21,255,755	4967.11	1,088,295			75,998		1,840,520			(544,147)			---	---
SPX/CS/240725/4567.46-4795.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	07/25/2023	07/25/2024	1,272	5,808,832	4795.83	185,883			12,981		287,859			(92,941)			---	---
SPX/CS/240725/4567.46-4750.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	387	1,768,665	4750.16	46,162			3,224		70,136			(23,081)			---	---
SPX/CS/240725/4567.46-4704.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/25/2023	07/25/2024	375		4704.48	34,200								(11,006)			---	---
SPX_INDU_NDX/ARBCS/240725/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	1,286,936	1,286,936	6	45,944			3,208		71,973			(22,972)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/240725/25/45 67.46-4887.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	425	1,941,893	4887.18	67,966			4,746		132,408			(33,983)			---	---
SPX/CS/250725/4567.46- 5229.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	76	346,328	5229.74	27,776			14,894		40,265			(6,925)			---	---
SPX/CS/240725/4567.46- 4693.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024	139	636,009	4693.07	11,893			831		17,345			(5,947)			---	---
SPX/CS/250725/4567.46- 5480.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	321	1,465,222	5480.95	146,229			78,410		227,102			(36,455)			---	---
SPX/CS/240725/4567.46- 4830.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	4,806	21,949,901	4830.09	794,586			55,488		1,250,683			(397,293)			---	---
SPX/CS/240725/4567.46- 4699.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70DO6XZS54	07/25/2023	07/25/2024	359	1,638,465	4699	31,491			2,199		46,791			(15,746)			---	---
SPX/CS/250725/4567.46- 5503.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	72	328,431	5503.79	33,270			17,840		51,991			(8,294)			---	---
SPX/AVGCS/240725/25/45 67.46-4864.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	757	3,458,260	4864.34	115,852			8,090		222,584			(57,926)			---	---
SPX/CS/250725/4567.46- 5366.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	139	634,590	5366.77	58,192			31,203		87,495			(14,507)			---	---
SPX/CS/240725/4567.46- 4955.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024	300	1,371,579	4955.69	68,853			4,808		115,390			(34,427)			---	---
SPX/CS/240725/4567.46- 4875.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	482	2,203,611	4875.76	91,670			6,402		147,348			(45,835)			---	---
SPX/CS/240725/4567.46- 4670.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70DO6XZS54	07/25/2023	07/25/2024	1,084	4,951,524	4670.35	75,214			5,252		110,617			(37,607)			---	---
SPX/CS/250725/4567.46- 5389.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	128	585,415	5389.6	54,678			29,319		82,760			(13,631)			---	---
SPX/CS/240725/4567.46- 4978.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024	219	1,001,625	4978.53	52,485			3,665		89,193			(26,243)			---	---
SPX/CS/240725/4567.46- 4989.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024	867	3,960,928	4989.95	212,306			14,826		362,446			(106,153)			---	---
SPX/CS/250725/4567.46- 5161.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	70	320,525	5161.23	23,655			12,684		33,682			(5,897)			---	---
SPX_INDU_NDX/ARBCS/240 725/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	530,754	530,754	4.25	14,861			1,038		22,111			(7,431)			---	---
SPX/AVGCS/240725/25/45 67.46-4944.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	31	140,269	4944.28	5,358			374		10,031			(2,679)			---	---
SPX/CS/250725/4567.46- 5298.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	127	579,539	5298.25	49,956			26,787		73,718			(12,454)			---	---
SPX/CS/240725/4567.46- 4864.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	12,980	59,283,521	4864.34	2,386,755			166,673		3,817,565			(1,193,377)			---	---
SPX/CS/240725/4567.46- 4910.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	2,133	9,744,298	4910.02	442,391			30,893		723,766			(221,196)			---	---
SPX_INDU_NDX/ARBCS/240 725/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	626,313	626,313	4.5	17,975			1,255		27,495			(8,988)			---	---
SPX/AVGCS/240725/25/45 67.46-4852.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	162	741,005	4852.93	24,231			1,692		46,004			(12,115)			---	---
SPX/CS/240725/4567.46- 4713.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024	95	432,331	4713.98	9,338			652		13,752			(4,669)			---	---
SPX/CS/240725/4567.46- 5025.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024	791	3,611,540	5025.2	205,135			14,325		357,826			(102,568)			---	---
SPX/CS/240725/4567.46- 5177.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2024	77	352,173	5177.99	23,913			1,670		46,315			(11,956)			---	---
SPX/CS/240725/4567.46- 4841.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	8,460	38,639,785	4841.51	1,452,470			101,429		2,297,226			(726,235)			---	---
SPX_INDU_NDX/ARBCS/240 725/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	879,280	879,280	6.75	33,852			2,364		53,549			(16,926)			---	---

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SPX/CS/250725/4567.46-5412.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/25/2023	07/25/2025	725	3,311,744	5412.44	314,947			168,878		479,648			(78,517)			---	---
SPX/AVGCS/240725/25/4567.46-4898.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/25/2023	07/25/2024	173	788,182	4898.6	28,138			1,965		54,812			(14,069)			---	---
SPX/CS/240719/4534.87-4806.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/26/2023	07/19/2024	76	346,521	4806.96	13,362			723		20,548			(6,814)			---	---
SPX/CS/240719/4536.34-4808.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/26/2023	07/19/2024	130	588,389	4808.52	22,775			1,233		35,160			(11,614)			---	---
SPX/CS/240723/4536.34-4808.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/26/2023	07/23/2024	32	144,774	4808.52	5,623			364		8,642			(2,835)			---	---
IBLDV7E/CS/240725/126.30-137.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	890	112,358	137.06	2,865			200		3,408			(1,433)			---	---
SPX/CS/240726/4566.75-4840.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/26/2023	07/26/2024	240	1,094,506	4840.76	41,635			3,024		65,044			(20,818)			---	---
SPX/CS/240722/4536.34-4808.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/26/2023	07/22/2024	86	389,604	4808.52	15,109			939		23,235			(7,640)			---	---
SPX/CS/240724/4554.64-4827.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	07/26/2023	07/24/2024	108	493,014	4827.92	18,736			1,263		29,267			(9,421)			---	---
SPX/CS/240726/4537.41-4809.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/02/2023	07/26/2024	94	428,061	4809.65	15,770			1,165		25,355			(8,020)			---	---
SPX/CS/240726/4582.23-4857.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/02/2023	07/26/2024	121	553,954	4857.16	19,723			1,457		32,942			(10,030)			---	---
SPX/CS/240729/4582.23-4857.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/02/2023	07/29/2024	107	489,624	4857.16	17,440			1,425		29,097			(8,794)			---	---
SPX/CS/240801/4576.73-4851.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/02/2023	08/01/2024	138	630,969	4851.33	22,614			1,964		37,398			(11,339)			---	---
SPX/CS/240802/4513.39-4784.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/02/2023	08/02/2024	62	281,956	4784.19	10,573			945		16,709			(5,287)			---	---
SPX/CS/240731/4588.96-4864.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/02/2023	07/31/2024	55	253,202	4864.3	8,955			778		14,964			(4,490)			---	---
SPX/CS/240809/4467.71-4735.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/09/2023	08/09/2024	37	163,301	4735.77	6,107			665		9,663			(3,054)			---	---
SPX/CS/240802/4501.89-4772.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/09/2023	08/02/2024	79	356,481	4772	13,283			1,211		21,081			(6,774)			---	---
SPX/CS/240805/4478.03-4746.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/09/2023	08/05/2024	119	532,656	4746.71	20,201			1,997		31,571			(10,215)			---	---
SPX/CS/240808/4499.38-4769.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/09/2023	08/08/2024	143	645,295	4769.34	23,971			2,552		38,063			(12,019)			---	---
SPX/CS/240802/4478.03-4746.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/09/2023	08/02/2024	68	305,954	4746.71	11,580			1,056		18,055			(5,905)			---	---
SPX/CS/240806/4478.03-4746.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/09/2023	08/06/2024	68	304,768	4746.71	11,579			1,174		18,035			(5,838)			---	---
SPX/CS/240807/4518.44-4789.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/09/2023	08/07/2024	90	408,277	4789.55	14,992			1,558		24,059			(7,538)			---	---
SPX/CS/240809/4468.83-4803.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	2,020	9,028,508	4803.99	407,186			44,733		667,267			(205,313)			---	---
SPX/CS/250808/4468.83-5273.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	112	498,494	5273.22	46,659			26,009		71,743			(11,697)			---	---
SPX/CS/240809/4468.83-4569.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/10/2023	08/09/2024	530	2,369,676	4569.55	35,142			3,861		52,746			(17,720)			---	---
SPX/CS/240809/4468.83-4610.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	47	210,480	4610.74	4,378			481		6,599			(2,207)			---	---
SPX/CS/240809/4468.83-4591.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	118	525,216	4591.72	9,559			1,050		14,262			(4,820)			---	---
SPX/CS/250808/4468.83-5139.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	431	1,926,905	5139.15	157,235			87,647		234,719			(39,419)			---	---

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/250808/4468.83-5250.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	288	1,288,525	5250.88	118,544			66,079		180,779			(29,719)			---	---
SPX/CS/240809/4468.83-4848.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	107	478,716	4848.68	23,936			2,630		40,071			(12,069)			---	---
SPX/CS/240809/4468.83-5186.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	46	203,407	5186.02	15,520			1,705		31,742			(7,826)			---	---
SPX/CS/250808/4468.83-5072.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	258	1,154,215	5072.12	86,912			48,447		127,465			(21,789)			---	---
SPX/CS/250808/4468.83-5295.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	279	1,245,825	5295.56	119,225			66,459		183,772			(29,890)			---	---
SPX_INDU_NDX/ARBCS/240809/9/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	200,920	200,920	7.5	8,439			927		14,184			(4,255)			---	---
SPX/CS/250808/4468.83-4960.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	82	367,286	4960.4	23,286			12,980		33,428			(5,838)			---	---
SPX/CS/240710/4468.83-4882.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	07/10/2024	1,104	4,933,526	4882.2	260,984			8,006		455,227			(143,301)			---	---
SPX/AVGCS/240809/9/446 8.83-4748.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	409	1,828,839	4748.13	61,083			6,711		113,527			(30,800)			---	---
SPX/CS/250808/4468.83-5005.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/08/2025	578	2,584,895	5005.09	176,548			98,412		255,508			(44,261)			---	---
SPX/CS/240809/4468.83-4882.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	1,141	5,096,707	4882.2	272,674			29,956		463,998			(137,489)			---	---
SPX/CS/250808/4468.83-5183.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	102	457,139	5183.84	39,360			21,940		59,096			(9,867)			---	---
SPX/AVGCS/240809/9/446 8.83-4792.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	187	837,197	4792.82	30,893			3,394		60,285			(15,577)			---	---
SPX/CS/240809/4468.83-5018.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	44	197,179	5018.74	12,955			1,423		23,797			(6,532)			---	---
SPX/CS/240809/4468.83-4736.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/10/2023	08/09/2024	9,375	41,897,499	4736.96	1,557,330			171,087		2,479,263			(785,245)			---	---
SPX/AVGCS/240809/9/446 8.83-4837.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	49	220,165	4837.51	8,763			963		18,037			(4,418)			---	---
SPX/CS/240710/4468.83-4859.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	07/10/2024	820	3,662,374	4859.85	185,682			5,696		319,673			(101,954)			---	---
SPX/CS/250808/4468.83-5116.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	77	342,373	5116.81	27,287			15,210		40,415			(6,841)			---	---
SPX_INDU_NDX/ARBCS/240809/9/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	549,552	549,552	4.5	16,212			1,781		24,307			(8,174)			---	---
SPX/CS/240809/4468.83-4859.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	5,456	24,380,885	4859.85	1,248,301			137,137		2,100,410			(629,425)			---	---
SPX/CS/240809/4468.83-4917.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	608	2,719,094	4917.69	154,988			17,027		268,613			(78,149)			---	---
SPX_INDU_NDX/ARBCS/240809/9/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	547,975	547,975	4.25	15,508			1,704		22,933			(7,819)			---	---
SPX/CS/240710/4468.83-4607.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	07/10/2024	60	267,137	4607.16	5,423			166		8,250			(2,978)			---	---
SPX/CS/240809/4468.83-4725.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/10/2023	08/09/2024	3,164	14,140,993	4725.79	505,965			55,585		802,020			(255,120)			---	---
SPX/CS/240809/4468.83-4770.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/10/2023	08/09/2024	535	2,390,722	4770.48	98,498			10,821		159,097			(49,665)			---	---
SPX/AVGCS/240809/9/446 8.83-4759.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	811	3,624,665	4759.3	124,326			13,658		234,003			(62,688)			---	---
SPX/CS/250808/4468.83-5500.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	42	186,016	5500.5	20,518			11,437		33,298			(5,144)			---	---

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SPX/CS/240809/4468.83-4792.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/10/2023	08/09/2024	3,080	13,762,089	4792.82	603,880			66,342		983,368			(304,492)			---	---
SPX_INDU_NDX/ARBCS/240809/9/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	547,854	547,854	4	14,792			1,625		21,613			(7,459)			---	---
SPX/CS/250808/4468.83-5391.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	44	194,486	5391.47	20,032			11,166		31,623			(5,022)			---	---
SPX/CS/240809/4468.83-4602.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/10/2023	08/09/2024	282	1,259,628	4602.89	24,601			2,703		37,311			(12,404)			---	---
SPX/AVGCS/240809/9/4468.83-4781.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	438	1,958,830	4781.65	70,714			7,769		136,189			(35,656)			---	---
SPX/CS/240809/4468.83-4759.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/10/2023	08/09/2024	12,343	55,159,003	4759.3	2,200,293			241,722		3,535,090			(1,109,443)			---	---
SPX/CS/250808/4468.83-5049.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	34	152,815	5049.78	11,110			6,193		16,289			(2,785)			---	---
SPX/CS/240710/4468.83-4946.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	07/10/2024	257	1,146,740	4946.35	67,428			2,068		122,218			(37,024)			---	---
SPX_INDU_NDX/ARBCS/240809/9/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	1,888,597	1,888,597	6	67,801			7,449		109,604			(34,187)			---	---
SPX/CS/250808/4468.83-5161.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	435	1,943,254	5161.5	163,233			90,990		243,988			(40,923)			---	---
SPX/CS/240809/4468.83-4597.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	297	1,326,056	4597.53	25,195			2,768		37,710			(12,704)			---	---
SPX/CS/240809/4468.83-5105.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	08/09/2024	175	782,958	5105.64	56,216			6,176		109,025			(28,346)			---	---
SPX/CS/240809/4468.83-4647.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/10/2023	08/09/2024	563	2,516,215	4647.58	64,491			7,085		99,346			(32,518)			---	---
SPX_INDU_NDX/ARBCS/240809/9/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/10/2023	08/09/2024	604,705	604,705	6.75	23,523			2,584		39,006			(11,861)			---	---
SPX/CS/250808/4468.83-5362.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	08/08/2025	190	847,413	5362.6	85,250			47,520		133,990			(21,372)			---	---
SPX/CS/240809/4468.83-4692.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	08/10/2023	08/09/2024	1,809	8,086,005	4692.27	254,709			27,982		398,916			(128,431)			---	---
SPX/CS/240710/4468.83-4647.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	08/10/2023	07/10/2024	297	1,326,115	4647.58	34,214			1,050		52,923			(18,786)			---	---
SPX/CS/240813/4464.05-4731.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/16/2023	08/13/2024	30	134,058	4731.89	4,820			584		7,918			(2,430)			---	---
SPX/CS/240815/4437.86-4704.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/16/2023	08/15/2024	341	1,512,106	4704.13	55,320			6,973		89,468			(27,738)			---	---
SPX/CS/240816/4404.33-4668.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/16/2023	08/16/2024	148	651,051	4668.59	24,056			3,091		38,508			(12,028)			---	---
SPX/CS/240814/4489.72-4759.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/16/2023	08/14/2024	70	316,077	4759.1	11,068			1,368		18,567			(5,565)			---	---
SPX/CS/240812/4464.05-4731.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/16/2023	08/12/2024	93	413,454	4731.89	14,939			1,772		24,553			(7,554)			---	---
SPX/CS/240809/4464.05-4731.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/16/2023	08/09/2024	117	520,391	4731.89	18,741			2,082		30,909			(9,557)			---	---
SPX/CS/240822/4387.55-4650.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/23/2023	08/22/2024	137	601,390	4650.8	22,876			3,332		35,483			(11,470)			---	---
SPX/CS/240823/4436.01-4702.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/23/2023	08/23/2024	145	643,669	4702.17	23,745			3,515		37,938			(11,872)			---	---
SPX/CS/240820/4369.71-4631.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/23/2023	08/20/2024	64	278,221	4631.89	10,764			1,516		16,530			(5,427)			---	---
SPX/CS/240816/4370.36-4632.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/23/2023	08/16/2024	146	637,888	4632.58	24,553			3,218		37,762			(12,521)			---	---

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SPX/CS/240816/4369.71-4631.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/23/2023	08/16/2024	103	449,612	4631.89	17,326			2,271		26,637			(8,836)			---	---
SPX/CS/240819/4369.71-4631.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/23/2023	08/19/2024	64	281,637	4631.89	10,763			1,490		16,536			(5,442)			---	---
SPX/CS/240821/4399.77-4663.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/23/2023	08/21/2024	112	492,425	4663.76	18,591			2,663		29,098			(9,348)			---	---
SPX/CS/240823/4405.71-4532.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	273	1,201,386	4532.59	22,586			3,382		34,060			(11,421)			---	---
SPX/CS/240725/4405.71-4791.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	07/25/2024	815	3,589,552	4791.21	180,554			13,846		311,476			(99,139)			---	---
SPX/CS/240823/4405.71-4504.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2023	08/23/2024	907	3,997,653	4504.91	58,766			8,798		88,631			(29,715)			---	---
SPX/CS/240823/4405.71-4554.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	112	493,524	4554.9	10,956			1,640		16,449			(5,540)			---	---
SPX/CS/250825/4405.71-4978.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	839	3,696,830	4978.45	265,802			154,061		397,311			(66,451)			---	---
SPX_INDU_NDX/ARBCS/240823/23/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	419,397	419,397	4	11,324			1,695		16,521			(5,726)			---	---
SPX_INDU_NDX/ARBCS/240823/23/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	933,527	933,527	6	33,887			5,073		54,314			(17,135)			---	---
SPX/CS/250825/4405.71-5176.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	254	1,120,383	5176.71	102,067			59,159		158,826			(25,517)			---	---
SPX/CS/250825/4405.71-5286.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	468	2,061,247	5286.85	206,331			119,591		329,813			(51,583)			---	---
SPX_INDU_NDX/ARBCS/240823/23/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	256,705	256,705	4.25	7,239			1,084		10,730			(3,660)			---	---
SPX/CS/240823/4405.71-4780.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	719	3,166,570	4780.2	157,062			23,515		264,165			(79,418)			---	---
SPX_INDU_NDX/ARBCS/240823/23/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	708,546	708,546	6.75	27,917			4,180		45,944			(14,116)			---	---
SPX/CS/240725/4405.71-4581.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	07/25/2024	58	256,727	4581.94	6,829			524		10,191			(3,750)			---	---
SPX/CS/240823/4405.71-4537.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	228	1,004,521	4537.88	19,588			2,933		29,665			(9,905)			---	---
SPX/CS/240823/4405.71-4703.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	452	1,992,753	4703.1	81,304			12,173		132,173			(41,112)			---	---
SPX/CS/240725/4405.71-4813.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	07/25/2024	472	2,080,365	4813.24	109,427			8,392		190,817			(60,084)			---	---
SPX/CS/240823/4405.71-4526.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	68	300,968	4526.87	5,688			852		8,148			(2,876)			---	---
SPX/CS/240823/4405.71-4543.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	230	1,011,455	4543.17	20,431			3,059		31,063			(10,331)			---	---
SPX/CS/250825/4405.71-5000.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	453	1,995,210	5000.48	147,642			85,577		222,208			(36,911)			---	---
SPX/CS/240823/4405.71-4581.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	620	2,730,969	4581.94	69,367			10,385		107,492			(35,075)			---	---
SPX/CS/250825/4405.71-4933.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	400	1,762,022	4933.13	117,703			68,222		175,135			(29,426)			---	---
SPX/CS/250825/4405.71-5088.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	227	1,001,674	5088.6	82,838			48,014		126,960			(20,710)			---	---
SPX/AVGCS/240823/23/4405.71-4769.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	39	171,441	4769.18	6,823			1,022		14,019			(3,450)			---	---
SPX/CS/240823/4405.71-4945.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	52	227,827	4945.41	15,173			2,272		27,276			(7,672)			---	---
SPX/CS/240823/4405.71-5101.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	74	326,361	5101.37	25,032			3,748		50,011			(12,657)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/250825/4405.71-5220.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	187	824,035	5220.77	77,954			45,183		122,892			(19,488)			---	---
SPX/CS/240823/4405.71-4659.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2023	08/24/2024	3,013	13,273,466	4659.04	469,748			70,329		750,417			(237,528)			---	---
SPX/CS/240725/4405.71-4540.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	07/25/2024	76	336,236	4540.5	6,960			534		10,210			(3,822)			---	---
SPX/CS/250825/4405.71-5066.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	202	890,326	5066.57	71,760			41,593		109,454			(17,940)			---	---
SPX/CS/240725/4405.71-4876.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	07/25/2024	323	1,423,946	4876.72	83,301			6,388		150,900			(45,739)			---	---
SPX/CS/240823/4405.71-4802.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	133	585,457	4802.22	30,561			4,575		51,688			(15,453)			---	---
SPX/CS/240823/4405.71-4725.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	1,316	5,798,777	4725.12	251,667			37,679		412,961			(127,255)			---	---
SPX/CS/240823/4405.71-4736.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/25/2023	08/23/2024	2,382	10,492,983	4736.14	469,036			70,223		772,913			(237,168)			---	---
SPX/CS/240823/4405.71-4869.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	68	301,253	4869.18	17,925			2,684		31,041			(9,064)			---	---
SPX/CS/240823/4405.71-4980.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	42	183,826	4980.73	12,831			1,921		23,419			(6,488)			---	---
SPX/CS/250825/4405.71-5419.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	143	629,122	5419.83	68,826			39,892		113,952			(17,206)			---	---
SPX/CS/240823/4405.71-4791.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	08/25/2023	08/23/2024	2,792	12,301,082	4791.21	624,895			93,558		1,056,119			(315,978)			---	---
SPX/AVGCS/240823/23/4405.71-4714.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	390	1,719,493	4714.11	61,902			9,268		119,303			(31,301)			---	---
SPX/CS/240823/4405.71-4692.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2023	08/23/2024	8,802	38,778,004	4692.08	1,531,343			229,269		2,477,107			(774,323)			---	---
SPX_INDU_NDX/ARBCS/240823/23/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	182,140	182,140	7.5	7,686			1,151		12,972			(3,887)			---	---
SPX_INDU_NDX/ARBCS/240823/23/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	584,170	584,170	4.5	17,233			2,580		25,817			(8,714)			---	---
SPX/CS/250825/4405.71-5110.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	132	580,148	5110.62	49,371			28,616		75,730			(12,343)			---	---
SPX/CS/240823/4405.71-4846.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	1,083	4,771,559	4846.28	269,593			40,363		467,617			(136,320)			---	---
SPX/CS/240823/4405.71-4626.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2023	08/23/2024	1,572	6,925,676	4626	216,358			32,393		340,611			(109,401)			---	---
SPX/AVGCS/240823/23/4405.71-4681.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	327	1,440,966	4681.07	47,984			7,184		89,267			(24,263)			---	---
SPX/CS/240823/4405.71-4670.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/25/2023	08/23/2024	7,200	31,722,798	4670.05	1,166,447			174,638		1,871,113			(589,814)			---	---
SPX/CS/240826/4405.71-4670.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/26/2024	57	252,926	4670.05	9,611			1,508		14,903			(4,819)			---	---
SPX/CS/250825/4405.71-5198.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	117	514,315	5198.74	47,831			27,723		74,811			(11,958)			---	---
SPX/AVGCS/240823/23/4405.71-4725.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	87	383,602	4725.12	14,117			2,113		27,565			(7,138)			---	---
SPX/AVGCS/240823/23/4405.71-4692.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/25/2023	08/23/2024	802	3,533,494	4692.08	120,845			18,093		227,650			(61,105)			---	---
SPX/CS/240823/4405.71-4813.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/23/2024	846	3,725,506	4813.24	197,824			29,618		337,975			(100,030)			---	---
SPX/CS/250825/4405.71-5044.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	100	439,123	5044.54	34,647			20,082		52,301			(8,662)			---	---
SPX/CS/250825/4405.71-5314.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	08/25/2023	08/25/2025	120	528,876	5314.32	54,051			31,329		86,976			(13,513)			---	---

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SPX/CS/240823/4376.31-4638.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/30/2023	08/23/2024	211	922,238	4638.89	37,339			5,622		54,501			(18,988)			---	---
SPX/CS/240830/4514.87-4785.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/30/2023	08/30/2024	23	103,982	4785.76	3,929			657		6,088			(1,959)			---	---
SPX/CS/240829/4497.63-4767.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/30/2023	08/29/2024	100	448,581	4767.49	16,793			2,768		26,388			(8,397)			---	---
SPX/CS/240828/4433.31-4699.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	08/30/2023	08/28/2024	128	565,752	4699.31	22,145			3,598		33,385			(11,104)			---	---
SPX/CS/240905/4496.83-4766.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/05/2024	147	662,272	4766.64	23,668			4,309		38,626			(11,867)			---	---
SPX/CS/240903/4515.77-4786.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/03/2024	45	202,818	4786.72	7,188			1,276		11,877			(3,625)			---	---
SPX/CS/240830/4515.77-4786.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	08/30/2024	91	409,028	4786.72	14,504			2,472		24,060			(7,376)			---	---
SPX/CS/240906/4465.48-4733.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/06/2023	09/06/2024	119	532,116	4733.41	19,640			3,620		31,120			(9,818)			---	---
SPX/CS/250910/4457.49-5382.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	32	140,790	5382.21	14,530			8,702		22,844			(3,622)			---	---
SPX/CS/250910/4457.49-4947.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	28	122,789	4947.81	7,703			4,613		11,085			(1,920)			---	---
SPX/CS/250910/4457.49-5282.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	319	1,423,487	5282.13	135,673			81,252		208,538			(33,824)			---	---
SPX/CS/240910/4457.49-4758.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	353	1,574,877	4758.37	64,097			12,533		103,392			(32,049)			---	---
SPX_INDU_NDX/ARBCS/240910/10/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	211,322	211,322	7.5	9,066			1,773		14,368			(4,533)			---	---
SPX/CS/240910/4457.49-4836.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	302	1,343,949	4836.38	66,539			13,010		110,836			(33,269)			---	---
SPX/CS/240809/4457.49-4945.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	08/09/2024	112	500,620	4945.52	29,742			3,547		53,877			(16,281)			---	---
SPX/CS/240910/4457.49-4847.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/08/2023	09/10/2024	4,049	18,047,310	4847.52	913,194			178,557		1,531,528			(456,597)			---	---
SPX/CS/240910/4457.49-4869.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	1,240	5,528,002	4869.81	292,431			57,179		495,526			(146,216)			---	---
SPX/CS/240910/4457.49-4780.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/08/2023	09/10/2024	6,444	28,726,011	4780.66	1,243,836			243,208		2,024,402			(621,918)			---	---
SPX/CS/250910/4457.49-5148.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	275	1,225,648	5148.4	102,231			61,225		152,743			(25,487)			---	---
SPX/CS/250910/4457.49-5237.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	91	404,764	5237.55	37,084			22,209		56,385			(9,245)			---	---
SPX/CS/240906/4457.49-4724.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/06/2024	188	837,684	4724.94	30,768			5,736		49,007			(15,558)			---	---
SPX/CS/240910/4457.49-4585.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	204	908,717	4585.87	16,866			3,298		25,549			(8,433)			---	---
SPX/CS/240910/4457.49-5163.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	90	400,313	5163.96	30,176			5,900		60,359			(15,088)			---	---
SPX/CS/240809/4457.49-4635.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	08/09/2024	164	733,159	4635.79	18,593			2,218		28,952			(10,178)			---	---
SPX/CS/240809/4457.49-4847.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/08/2023	08/09/2024	562	2,503,162	4847.52	125,659			14,987		215,713			(68,786)			---	---
SPX/CS/240910/4457.49-5092.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	35	154,546	5092.68	11,028			2,156		21,082			(5,514)			---	---
SPX/CS/240910/4457.49-4724.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	8,511	37,938,293	4724.94	1,392,335			272,244		2,215,786			(696,168)			---	---
SPX/CS/240809/4457.49-4869.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	08/09/2024	343	1,529,880	4869.81	80,013			9,543		139,323			(43,799)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/240910/4457.49-4791.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/08/2023	09/10/2024	2,493	11,113,784	4791.8	494,563			96,702		809,926			(247,282)			---	---
SPX/CS/240909/4457.49-4724.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/09/2024	34	153,444	4724.94	5,651			1,092		8,966			(2,834)			---	---
SPX/CS/250910/4457.49-5348.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	190	846,952	5348.99	85,220			51,037		133,044			(21,246)			---	---
SPX/CS/240910/4457.49-4597.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	66	292,748	4597.91	5,949			1,163		9,001			(2,974)			---	---
SPX/CS/250910/4457.49-5259.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	123	549,009	5259.84	51,299			30,722		78,461			(12,789)			---	---
SPX/CS/250910/4457.49-5103.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	63	279,282	5103.83	22,114			13,243		32,717			(5,513)			---	---
SPX/CS/250910/4457.49-5036.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	119	528,989	5036.96	38,288			22,930		55,946			(9,545)			---	---
SPX/CS/240910/4457.49-4591.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	26	115,522	4591.21	2,241			438		3,383			(1,121)			---	---
SPX/CS/250910/4457.49-4992.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	518	2,307,598	4992.39	155,832			93,326		226,284			(38,850)			---	---
SPX/CS/250910/4457.49-5491.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	53	238,380	5491.89	26,370			15,792		42,624			(6,574)			---	---
SPX/CS/250910/4457.49-5170.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	117	521,325	5170.69	44,631			26,729		66,899			(11,127)			---	---
SPX/CS/240910/4457.49-4747.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	12,868	57,357,153	4747.23	2,259,872			441,874		3,627,151			(1,129,936)			---	---
SPX_INDU_NDX/ARBCS/240910/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	1,574,000	1,574,000	6	58,553			11,449		87,994			(29,276)			---	---
SPX/AVGCS/240910/10/44 57.49-4747.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/08/2023	09/10/2024	822	3,665,493	4747.23	123,894			24,225		235,603			(61,947)			---	---
SPX/CS/240910/4457.49-5006.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	53	238,069	5006.85	15,560			3,042		28,250			(7,780)			---	---
SPX/CS/240910/4457.49-4580.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	513	2,287,832	4580.07	40,609			7,940		61,423			(20,305)			---	---
SPX/CS/240910/4457.49-4558.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	387	1,724,381	4558.06	25,297			4,946		37,996			(12,648)			---	---
SPX/AVGCS/240910/10/44 57.49-4769.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/08/2023	09/10/2024	453	2,021,109	4769.51	71,749			14,029		139,897			(35,875)			---	---
SPX/CS/240910/4457.49-4713.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	3,085	13,749,878	4713.8	486,196			95,066		769,818			(243,098)			---	---
SPX/CS/240809/4457.49-4596.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	08/09/2024	44	195,176	4596.69	3,941			470		6,019			(2,157)			---	---
SPX_INDU_NDX/ARBCS/240910/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	544,911	544,911	4.25	15,966			3,122		22,112			(7,983)			---	---
SPX/CS/240910/4457.49-4680.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	1,050	4,679,898	4680.36	145,826			28,513		228,009			(72,913)			---	---
SPX/CS/250910/4457.49-5059.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	373	1,661,456	5059.25	123,928			74,219		182,060			(30,896)			---	---
SPX/CS/240910/4457.49-4635.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2024	919	4,094,308	4635.79	103,750			20,286		159,746			(51,875)			---	---
SPX/AVGCS/240910/10/44 57.49-4780.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/08/2023	09/10/2024	413	1,840,300	4780.66	66,987			13,098		131,933			(33,493)			---	---
SPX/CS/240910/4457.49-4903.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	1,380	6,149,313	4903.47	344,976			67,453		595,451			(172,488)			---	---
SPX_INDU_NDX/ARBCS/240910/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	551,619	551,620	4	15,445			3,020		21,129			(7,723)			---	---
SPX_INDU_NDX/ARBCS/240910/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	643,571	643,571	4.5	19,629			3,838		27,568			(9,814)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/AVGCS/240910/10/44 57.49-4736.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/08/2023	09/10/2024	349	1,555,655	4736.08	51,337			10,038		96,144			(25,668)			---	---
SPX/AVGCS/240910/10/44 57.49-4825.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/08/2023	09/10/2024	60	265,912	4825.23	10,530			2,059		21,690			(5,265)			---	---
SPX/CS/250910/4457.49-5126.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/08/2023	09/10/2025	351	1,562,587	5126.11	126,991			76,053		188,910			(31,659)			---	---
SPX_INDU_NDX/ARBCS/240 910/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/08/2023	09/10/2024	1,241,789	1,241,789	6.75	49,920			9,761		77,100			(24,960)			---	---
SPX/CS/240911/4487.46-4756.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2023	09/11/2024	42	190,389	4756.71	6,885			1,373		10,988			(3,462)			---	---
SPX/CS/240913/4467.44-4735.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2023	09/13/2024	41	181,786	4735.49	6,726			1,372		10,596			(3,363)			---	---
SPX/CS/240912/4461.90-4729.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/13/2023	09/12/2024	57	253,493	4729.61	9,485			1,913		14,835			(4,756)			---	---
SPX/CS/240916/4450.32-4717.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2023	09/16/2024	172	767,312	4717.34	28,239			6,063		44,598			(14,279)			---	---
SPX/CS/240918/4453.53-4720.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2023	09/18/2024	141	629,989	4720.74	23,117			5,065		36,547			(11,623)			---	---
SPX/CS/240919/4443.95-4710.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2023	09/19/2024	48	213,572	4710.59	7,913			1,751		12,414			(3,967)			---	---
SPX/CS/240920/4402.20-4666.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2023	09/20/2024	88	385,838	4666.33	14,199			3,173		22,487			(7,099)			---	---
SPX/CS/240913/4450.32-4717.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2023	09/13/2024	127	565,282	4717.34	20,824			4,331		32,971			(10,620)			---	---
SPX/CS/240917/4450.32-4717.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2023	09/17/2024	27	119,108	4717.34	4,434			962		6,998			(2,236)			---	---
SPX/CS/250925/4337.44-5339.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2025	149	644,769	5339.43	70,796			43,878		118,126			(17,650)			---	---
SPX/CS/250925/4337.44-5031.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2025	101	438,506	5031.43	37,098			22,992		57,482			(9,249)			---	---
SPX/CS/240925/4337.44-4462.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	123	533,131	4462.36	10,289			2,443		14,956			(5,145)			---	---
SPX_INDU_NDX/ARBCS/240 925/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	09/25/2024	787,546	787,546	4	21,106			5,011		30,740			(10,553)			---	---
SPX/CS/250925/4337.44-5118.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2025	93	405,208	5118.18	37,482			23,230		59,249			(9,344)			---	---
SPX/CS/240925/4337.44-4890.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	51	223,273	4890.81	15,049			3,573		27,450			(7,524)			---	---
SPX/CS/240925/4337.44-4456.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	188	814,659	4456.72	15,071			3,578		21,823			(7,536)			---	---
SPX_INDU_NDX/ARBCS/240 925/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	09/25/2024	1,066,014	1,066,014	6	38,270			9,086		61,700			(19,135)			---	---
SPX/CS/250925/4337.44-5096.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2025	114	495,116	5096.49	44,858			27,802		70,538			(11,183)			---	---
SPX/CS/240925/4337.44-5034.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	46	198,954	5034.74	15,399			3,656		30,592			(7,700)			---	---
SPX/CS/240925/4337.44-4727.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	59	254,201	4727.81	13,218			3,138		22,169			(6,609)			---	---
SPX/CS/250925/4337.44-4901.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2025	35	153,550	4901.31	10,994			6,814		16,550			(2,741)			---	---
SPX/CS/240925/4337.44-4619.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	13,432	58,260,553	4619.37	2,260,509			536,713		3,678,986			(1,130,255)			---	---
SPX/CS/250925/4337.44-4966.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2025	62	270,732	4966.37	21,198			13,138		32,358			(5,285)			---	---
SPX/CS/240925/4337.44-4597.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/25/2023	09/25/2024	9,529	41,332,006	4597.69	1,494,565			354,855		2,410,270			(747,283)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDU_NDX/ARBCS/240925/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	09/25/2024	287,037	287,037	7.5	12,170			2,890		20,485			(6,085)			---	---
SPX/CS/240925/4337.44-4716.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	5,155	22,360,678	4716.97	1,118,034			265,455		1,896,438			(559,017)			---	---
SPX/CS/250925/4337.44-4988.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2025	462	2,005,526	4988.06	161,445			100,060		247,473			(40,249)			---	---
SPX/CS/240823/4337.44-4476.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	08/23/2024	38	163,836	4476.03	3,457			562		5,157			(1,898)			---	---
SPX/CS/240925/4337.44-4662.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	3,266	14,164,954	4662.75	621,841			147,644		1,031,134			(310,921)			---	---
SPX/CS/240925/4337.44-4468.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	431	1,870,687	4468.03	35,730			8,483		54,856			(17,865)			---	---
SPX/CS/240925/4337.44-4738.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	627	2,720,761	4738.65	142,840			33,915		243,792			(71,420)			---	---
SPX/AVGCS/240925/25/43 37.44-4619.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	1,215	5,270,773	4619.37	178,152			42,299		338,041			(89,076)			---	---
SPX/AVGCS/240925/25/43 37.44-4641.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	413	1,791,108	4641.06	63,763			15,139		123,710			(31,882)			---	---
SPX/CS/240925/4337.44-4630.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	432	1,873,602	4630.22	75,131			17,838		122,840			(37,566)			---	---
SPX/CS/240823/4337.44-4738.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	08/23/2024	755	3,272,602	4738.65	169,848			27,613		297,469			(93,260)			---	---
SPX/CS/240925/4337.44-4435.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70OD06XZS54	09/25/2023	09/25/2024	454	1,970,509	4435.25	28,592			6,789		43,297			(14,296)			---	---
SPX/CS/240925/4337.44-4586.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	3,109	13,485,204	4586.84	469,285			111,422		753,753			(234,643)			---	---
SPX_INDU_NDX/ARBCS/240925/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	09/25/2024	1,124,033	1,124,033	4.5	32,485			7,713		49,244			(16,242)			---	---
SPX/CS/240823/4337.44-4809.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	08/23/2024	241	1,044,274	4809.82	62,030			10,085		111,625			(34,059)			---	---
SPX/CS/250925/4337.44-5009.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	379	1,643,171	5009.74	135,726			84,120		209,094			(33,837)			---	---
SPX/CS/250925/4337.44-4857.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	498	2,159,640	4857.1	144,480			89,545		215,337			(36,019)			---	---
SPX/CS/240925/4337.44-4554.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70OD06XZS54	09/25/2023	09/25/2024	1,828	7,928,365	4554.31	243,242			57,753		385,578			(121,621)			---	---
SPX/CS/240925/4337.44-4771.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	1,182	5,124,731	4771.49	285,960			67,896		496,332			(142,980)			---	---
SPX_INDU_NDX/ARBCS/240925/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	09/25/2024	1,445,119	1,445,119	6.75	56,360			13,381		93,510			(28,180)			---	---
SPX/CS/250925/4337.44-5212.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2025	203	882,023	5212.93	88,555			54,884		143,200			(22,077)			---	---
SPX/CS/250925/4337.44-5139.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2025	428	1,854,788	5139.87	175,276			108,633		278,124			(43,697)			---	---
SPX/CS/240925/4337.44-4706.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	09/25/2024	546	2,369,591	4706.12	116,110			27,568		195,278			(58,055)			---	---
SPX/AVGCS/240925/25/43 37.44-4608.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	410	1,779,885	4608.53	58,558			13,903		109,764			(29,279)			---	---
SPX/CS/250925/4337.44-4922.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2025	309	1,338,356	4922.99	98,905			61,299		149,515			(24,657)			---	---
SPX/CS/240925/4337.44-4651.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	1,160	5,032,493	4651.9	215,391			51,140		354,214			(107,695)			---	---
SPX/CS/240823/4337.44-4510.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	08/23/2024	37	159,222	4510.94	4,108			668		6,273			(2,256)			---	---
SPX/CS/240823/4337.44-4716.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/25/2023	08/23/2024	376	1,630,357	4716.97	80,866			13,147		140,228			(44,402)			---	---

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SPX/AVGCS/240925/25/43 37.44-4651.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	233	1,011,864	4651.9	36,933			8,769		72,384			(18,467)			---	---
SPX_INDU_NDX/ARBCS/240 925/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/25/2023	09/25/2024	183,004	183,004	4.25	5,142			1,221		7,581			(2,571)			---	---
SPX/CS/240925/4337.44-4510.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	303	1,314,267	4510.94	34,040			8,082		51,174			(17,020)			---	---
SPX/AVGCS/240925/25/43 37.44-4695.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	09/25/2023	09/25/2024	31	133,815	4695.28	5,299			1,258		10,893			(2,650)			---	---
SPX/CS/240923/4320.06-4579.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/27/2023	09/23/2024	65	279,875	4579.26	9,815			2,301		16,396			(4,963)			---	---
SPX/CS/240926/4273.53-4529.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/27/2023	09/26/2024	98	419,356	4529.94	15,151			3,650		24,458			(7,597)			---	---
SPX/CS/240927/4274.51-4530.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/27/2023	09/27/2024	59	254,318	4530.98	9,145			2,222		14,846			(4,573)			---	---
SPX/CS/240920/4320.06-4579.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/27/2023	09/20/2024	131	563,864	4579.26	19,659			4,481		33,078			(10,026)			---	---
SPX/CS/240924/4320.06-4579.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	09/27/2023	09/24/2024	24	103,143	4579.26	3,614			855		6,052			(1,822)			---	---
SPX/CS/241003/4229.45-4483.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/03/2024	73	309,925	4483.22	10,967			2,857		17,999			(5,499)			---	---
SPX/CS/241004/4263.75-4519.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/04/2024	42	177,593	4519.58	6,287			1,651		10,339			(3,143)			---	---
SPX/CS/240927/4288.05-4545.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	09/27/2024	266	1,141,754	4545.33	38,806			9,619		66,558			(19,790)			---	---
SPX/CS/241002/4288.39-4545.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/02/2024	52	224,297	4545.69	7,600			1,964		12,983			(3,822)			---	---
SPX/CS/240930/4288.05-4545.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	09/30/2024	38	162,541	4545.33	5,551			1,411		9,499			(2,807)			---	---
SPX/CS/241001/4288.05-4545.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/04/2023	10/01/2024	57	243,333	4545.33	8,329			2,135		14,236			(4,200)			---	---
SPX/CS/251010/4358.24-4946.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	282	1,229,299	4946.6	91,042			58,328		136,112			(22,697)			---	---
SPX_INDU_NDX/ARBCS/241 010/10/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	1,481,681	1,481,681	6	53,341			14,900		82,450			(26,670)			---	---
SPX/CS/241010/4358.24-4456.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	2,167	9,443,658	4456.34	132,211			36,931		205,739			(66,106)			---	---
SPX/CS/251010/4358.24-4881.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	10/10/2023	10/10/2025	361	1,572,748	4881.23	104,116			66,704		155,693			(25,956)			---	---
SPX/CS/241010/4358.24-4652.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	10/10/2023	10/10/2024	744	3,242,897	4652.42	129,392			36,143		210,987			(64,696)			---	---
SPX/CS/251010/4358.24-5033.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	282	1,230,009	5033.77	101,660			65,131		155,101			(25,344)			---	---
SPX/CS/251010/4358.24-5011.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	10/10/2023	10/10/2025	377	1,642,697	5011.98	130,923			83,878		200,874			(32,640)			---	---
SPX/CS/251010/4358.24-5366.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	42	181,759	5366.04	19,930			12,768		32,999			(4,969)			---	---
SPX/CS/240910/4358.24-4739.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	09/10/2024	2,095	9,129,781	4739.59	447,359			95,473		778,577			(244,138)			---	---
SPX/CS/241010/4358.24-4728.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	539	2,347,748	4728.69	112,692			31,478		191,906			(56,346)			---	---
SPX/AVGCS/241010/10/43 58.24-4641.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/10/2023	10/10/2024	1,026	4,472,976	4641.53	149,845			41,856		286,139			(74,922)			---	---
SPX/CS/241010/4358.24-4576.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	10/10/2023	10/10/2024	1,591	6,932,970	4576.15	211,317			59,027		334,726			(105,658)			---	---
SPX/CS/241010/4358.24-4478.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2024	246	1,074,136	4478.09	19,399			5,419		28,580			(9,699)			---	---

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SPX/CS/251010/4358.24-5055.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	181	789,528	5055.56	66,873			42,843		102,553			(16,672)			---	---
SPX/CS/251010/4358.24-5255.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	90	390,414	5255.98	39,729			25,453		63,942			(9,904)			---	---
SPX/CS/241010/4358.24-4483.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2024	183	797,915	4483.76	15,025			4,197		22,233			(7,512)			---	---
SPX/CS/240910/4358.24-4833.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	09/10/2024	157	683,562	4833.56	39,947			8,525		72,473			(21,801)			---	---
SPX/CS/251010/4358.24-5120.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	57	249,819	5120.93	22,644			14,507		35,260			(5,645)			---	---
SPX/CS/241010/4358.24-4739.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	4,398	19,165,882	4739.59	947,178			264,575		1,612,164			(473,589)			---	---
SPX_INDU_NDX/ARBCS/241010/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	442,785	442,785	4	11,955			3,339		16,759			(5,978)			---	---
SPX/AVGCS/241010/10/43 58.24-4663.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/10/2023	10/10/2024	352	1,534,174	4663.32	54,156			15,127		105,691			(27,078)			---	---
SPX/CS/251010/4358.24-5229.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	179	781,547	5229.89	77,944			49,936		124,636			(19,432)			---	---
SPX/CS/241010/4358.24-4893.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2024	59	259,022	4893.75	16,738			4,675		30,407			(8,369)			---	---
SPX/AVGCS/241010/10/43 58.24-4630.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/10/2023	10/10/2024	379	1,653,473	4630.63	53,903			15,057		101,704			(26,952)			---	---
SPX/CS/251010/4358.24-4990.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	37	160,828	4990.18	12,614			8,081		19,050			(3,145)			---	---
SPX/CS/241010/4358.24-4488.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2024	190	826,576	4488.99	16,151			4,512		23,989			(8,076)			---	---
SPX/CS/241010/4358.24-4641.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	11,473	50,002,124	4641.53	1,920,582			536,475		3,133,771			(960,291)			---	---
SPX_INDU_NDX/ARBCS/241010/10/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	342,316	342,316	4.25	9,927			2,773		13,735			(4,964)			---	---
SPX/CS/241010/4358.24-4674.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	857	3,732,940	4674.21	156,783			43,794		260,691			(78,392)			---	---
SPX/CS/251010/4358.24-5142.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	144	629,281	5142.72	58,234			37,308		91,152			(14,518)			---	---
SPX/CS/241010/4358.24-4495.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2024	56	243,960	4495.62	4,984			1,392		7,439			(2,492)			---	---
SPX_INDU_NDX/ARBCS/241010/10/0.00%-7.51%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	335,571	335,571	7.51	14,094			3,937		22,928			(7,047)			---	---
SPX/CS/251010/4358.24-4837.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	24	104,298	4837.65	6,521			4,178		9,500			(1,626)			---	---
SPX/CS/241010/4358.24-4794.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	799	3,483,698	4794.4	191,603			53,521		334,514			(95,802)			---	---
SPX/AVGCS/241010/10/43 58.24-4674.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/10/2023	10/10/2024	256	1,117,783	4674.21	40,464			11,303		79,754			(20,232)			---	---
SPX/CS/241010/4358.24-4619.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	7,676	33,453,119	4619.73	1,197,287			334,438		1,936,242			(598,644)			---	---
SPX/CS/240910/4358.24-4489.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	09/10/2024	120	521,576	4489.5	10,223			2,182		15,374			(5,579)			---	---
SPX/CS/241010/4358.24-5060.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2024	44	190,301	5060.59	14,547			4,063		29,005			(7,273)			---	---
SPX/AVGCS/241010/10/43 58.24-4717.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/10/2023	10/10/2024	42	184,938	4717.79	7,268			2,030		15,015			(3,634)			---	---
SPX/CS/240910/4358.24-4532.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	09/10/2024	125	544,216	4532.57	13,758			2,936		21,293			(7,508)			---	---
SPX/CS/241010/4358.24-4979.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2024	47	205,013	4979.29	14,605			4,080		27,781			(7,303)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/241010/4358.24-4608.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	3,879	16,907,146	4608.84	582,620			162,743		938,052			(291,310)			---	---
SPX_INDU_NDX/ARBCS/241010/10/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	1,429,975	1,429,975	6.75	55,769			15,578		88,709			(27,885)			---	---
SPX/CS/241010/4358.24-4761.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	2,770	12,071,248	4761.38	625,170			174,628		1,072,650			(312,585)			---	---
SPX_INDU_NDX/ARBCS/241010/10/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	10/10/2024	893,059	893,059	4.5	25,899			7,234		37,854			(12,949)			---	---
SPX/CS/240910/4358.24-4761.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2023	09/10/2024	360	1,567,292	4761.38	79,932			17,059		141,224			(43,621)			---	---
SPX/CS/241010/4358.24-4532.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	10/10/2023	10/10/2024	2,369	10,323,821	4532.57	255,928			71,488		399,138			(127,964)			---	---
SPX/CS/251010/4358.24-5164.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/10/2023	10/10/2025	337	1,470,735	5164.51	138,823			88,939		218,459			(34,609)			---	---
SPX/CS/251010/4358.24-4924.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2025	897	3,911,482	4924.81	275,603			176,570		417,879			(68,709)			---	---
SPX/CS/241010/4358.24-4685.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	10/10/2023	10/10/2024	2,505	10,919,478	4685.11	476,089			132,986		788,615			(238,045)			---	---
SPX/CS/241011/4376.95-4639.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2023	10/11/2024	94	412,693	4639.57	14,866			4,191		23,858			(7,428)			---	---
SPX/CS/241004/4308.50-4567.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2023	10/04/2024	118	509,391	4567.01	18,927			5,069		29,554			(9,652)			---	---
SPX/CS/241007/4308.50-4567.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2023	10/07/2024	74	319,008	4567.01	11,879			3,255		18,515			(6,007)			---	---
SPX/CS/241009/4335.66-4595.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2023	10/09/2024	70	303,687	4595.8	11,078			3,081		17,593			(5,570)			---	---
SPX/CS/241008/4308.50-4567.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/11/2023	10/08/2024	24	101,278	4567.01	3,852			1,064		6,003			(1,943)			---	---
SPX/CS/241011/4327.78-4587.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/18/2023	10/11/2024	128	552,570	4587.45	20,197			5,812		32,092			(10,300)			---	---
SPX/CS/241015/4327.78-4587.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/18/2023	10/15/2024	148	640,308	4587.45	23,357			6,909		37,056			(11,777)			---	---
SPX/CS/241018/4314.60-4573.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/18/2023	10/18/2024	97	416,367	4573.48	15,281			4,610		24,072			(7,640)			---	---
SPX/CS/241016/4373.63-4636.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/18/2023	10/16/2024	158	690,791	4636.05	24,356			7,252		39,881			(12,246)			---	---
SPX/CS/241017/4373.20-4635.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/18/2023	10/17/2024	146	636,344	4635.59	22,534			6,754		36,830			(11,298)			---	---
SPX/CS/241014/4327.78-4587.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	10/18/2023	10/14/2024	92	397,088	4587.45	14,518			4,265		23,044			(7,341)			---	---
SPX/CS/241025/4186.77-4458.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWIY9T8XKCSX06	10/25/2023	10/25/2024	17,631	73,817,118	4458.91	2,805,050			901,064		4,632,152			(1,402,525)			---	---
SPX/CS/241025/4186.77-4469.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWIY9T8XKCSX06	10/25/2023	10/25/2024	537	2,246,613	4469.38	88,966			28,578		146,377			(44,483)			---	---
SPX_INDU_NDX/ARBCS/241025/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	10/25/2023	10/25/2024	294,986	294,986	7.5	12,684			4,075		21,119			(6,342)			---	---
SPX/AVGCS/241025/25/41 86.77-4448.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWIY9T8XKCSX06	10/25/2023	10/25/2024	640	2,679,643	4448.44	88,160			28,320		164,492			(44,080)			---	---
SPX_INDU_NDX/ARBCS/241025/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	10/25/2023	10/25/2024	506,861	506,861	4	13,077			4,201		19,685			(6,539)			---	---
SPX/CS/251024/4186.77-4940.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	91	380,705	4940.39	35,063			23,180		56,732			(8,754)			---	---
SPX/CS/241025/4186.77-4281.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2023	10/25/2024	841	3,522,673	4281.1	50,020			16,068		76,841			(25,010)			---	---

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/241025/4186.77-4500.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	3,079	12,891,355	4500.78	556,907			178,895		932,750			(278,453)			---	---
SPX/CS/240925/4186.77-4553.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	09/25/2024	887	3,714,914	4553.11	182,031			47,173		316,758			(99,340)			---	---
SPX/CS/251024/4186.77-4835.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	313	1,311,014	4835.72	107,503			71,069		169,675			(26,838)			---	---
SPX/CS/240925/4186.77-4658.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	09/25/2024	162	676,310	4658.76	40,714			10,551		74,163			(22,219)			---	---
SPX/CS/241025/4186.77-4322.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	60	250,873	4322.7	5,093			1,636		7,880			(2,546)			---	---
SPX/AVGCS/241025/25/4186.77-4458.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	994	4,162,577	4458.91	141,111			45,329		265,748			(70,556)			---	---
SPX/CS/241023/4217.04-4470.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/23/2024	116	487,286	4470.06	17,059			5,415		28,338			(8,577)			---	---
SPX/AVGCS/241025/25/4186.77-4479.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	473	1,978,952	4479.84	70,846			22,758		136,057			(35,423)			---	---
SPX/CS/251024/4186.77-4731.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	381	1,595,242	4731.05	112,302			74,243		174,549			(28,037)			---	---
SPX/CS/241025/4186.77-4437.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	8,399	35,164,409	4437.98	1,241,304			398,743		2,037,631			(620,652)			---	---
SPX/CS/241025/4186.77-4307.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	237	993,125	4307.35	17,976			5,774		27,680			(8,988)			---	---
SPX/CS/251024/4186.77-4856.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	113	471,375	4856.65	39,643			26,207		62,869			(9,897)			---	---
SPX/CS/240925/4186.77-4312.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	09/25/2024	755	3,161,177	4312.67	59,114			15,319		92,903			(32,260)			---	---
SPX/CS/241025/4186.77-4490.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	1,271	5,319,327	4490.31	223,944			71,937		372,112			(111,972)			---	---
SPX_INDU_NDX/ARBCS/241025/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	10/25/2023	10/25/2024	1,522,527	1,522,527	6	53,593			17,216		87,956			(26,796)			---	---
SPX/CS/241018/4224.16-4477.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/18/2024	112	471,981	4477.61	16,412			5,050		27,443			(8,370)			---	---
SPX/CS/251024/4186.77-4793.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	61	255,383	4793.85	19,843			13,118		31,022			(4,954)			---	---
SPX/CS/241025/4186.77-4396.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/25/2023	10/25/2024	1,686	7,060,602	4396.11	212,524			68,269		341,178			(106,262)			---	---
SPX_INDU_NDX/ARBCS/241025/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	10/25/2023	10/25/2024	414,083	414,083	4.5	11,926			3,831		18,060			(5,963)			---	---
SPX/CS/251024/4186.77-4751.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	315	1,319,590	4751.98	96,726			63,944		149,710			(24,148)			---	---
SPX/CS/251024/4186.77-5024.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	163	681,427	5024.12	67,734			44,778		112,009			(16,910)			---	---
SPX/CS/240925/4186.77-4354.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	09/25/2024	74	309,399	4354.24	7,611			1,972		12,090			(4,154)			---	---

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SPX_INDU_NDX/ARBCS/241025/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	10/25/2023	10/25/2024	2,430,963	2,430,963	6.75	94,321			30,299		157,347			(47,161)			---	---
SPX/AVGCS/241025/25/4186.77-4490.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	415	1,735,556	4490.31	63,695			20,461		123,586			(31,847)			---	---
SPX/CS/241021/4224.16-4477.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/21/2024	110	465,561	4477.61	16,116			5,053		26,929			(8,149)			---	---
SPX/CS/251024/4186.77-4688.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/25/2023	10/24/2025	405	1,694,063	4688.62	111,131			73,467		171,442			(27,744)			---	---
SPX/CS/241025/4186.77-4605.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	1,238	5,183,876	4605.45	285,631			91,753		498,963			(142,816)			---	---
SPX/CS/241025/4186.77-4427.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	3,625	15,178,035	4427.51	519,089			166,746		842,994			(259,544)			---	---
SPX/CS/251024/4186.77-4919.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	46	192,318	4919.45	17,347			11,468		27,912			(4,331)			---	---
SPX/CS/241025/4186.77-4553.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	5,562	23,285,133	4553.11	1,145,629			368,009		1,963,374			(572,814)			---	---
SPX/CS/251024/4186.77-5049.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	119	498,330	5049.75	50,630			33,471		84,226			(12,640)			---	---
SPX/CS/251024/4186.77-4814.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	293	1,224,677	4814.79	97,852			64,689		153,643			(24,429)			---	---
SPX/CS/241024/4247.68-4502.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2024	176	746,089	4502.54	25,513			8,147		43,242			(12,792)			---	---
SPX/CS/241025/4186.77-4574.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	1,621	6,785,487	4574.05	350,131			112,472		604,569			(175,066)			---	---
SPX/CS/241025/4186.77-4563.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	180	753,039	4563.58	38,254			12,288		65,295			(19,127)			---	---
SPX_INDU_NDX/ARBCS/241025/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	10/25/2023	10/25/2024	165,931	165,931	4.25	4,580			1,471		6,841			(2,290)			---	---
SPX/CS/241025/4186.77-4354.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2023	10/25/2024	573	2,398,503	4354.24	58,763			18,876		92,780			(29,382)			---	---
SPX/CS/241022/4224.16-4477.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/22/2024	49	205,624	4477.61	7,179			2,265		11,992			(3,620)			---	---
SPX/CS/241025/4186.77-4850.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	46	193,366	4850.4	14,851			4,770		29,271			(7,425)			---	---
SPX/AVGCS/241025/25/4186.77-4532.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	37	156,186	4532.18	6,263			2,012		12,656			(3,132)			---	---
SPX/CS/241025/4186.77-4726.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	81	340,642	4726.86	22,891			7,353		42,155			(11,446)			---	---
SPX/CS/241025/4186.77-4301.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	10/25/2023	10/25/2024	482	2,017,289	4301.91	34,696			11,145		53,692			(17,348)			---	---
SPX/CS/251024/4186.77-5150.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	155	647,619	5150.75	70,785			46,795		121,113			(17,672)			---	---
SPX/CS/251024/4186.77-4961.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/24/2025	305	1,277,293	4961.32	120,066			79,374		195,278			(29,975)			---	---

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SPX/CS/240925/4186.77-4574.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	09/25/2024	929	3,888,928	4574.05	199,502			51,700		350,434			(108,875)			---	---
SPX/CS/241025/4186.77-4542.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	3,269	13,685,001	4542.65	658,249			211,449		1,121,211			(329,124)			---	---
SPX/CS/241025/4186.77-4626.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	10/25/2023	10/25/2024	691	2,893,793	4626.51	165,814			53,264		292,404			(82,907)			---	---
SPX/CS/241025/4186.77-4312.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	10/25/2023	10/25/2024	332	1,391,021	4312.37	26,151			8,401		40,380			(13,076)			---	---
SPX/CS/241101/4237.86-4492.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/02/2023	11/01/2024	94	398,306	4492.13	14,813			5,049		22,960			(7,469)			---	---
SPX/CS/241028/4117.37-4364.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/02/2023	10/28/2024	110	453,924	4364.41	18,129			6,077		26,281			(9,219)			---	---
SPX/CS/241031/4193.80-4445.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/02/2023	10/31/2024	103	433,151	4445.43	16,530			5,634		24,975			(8,335)			---	---
SPX/CS/241030/4166.82-4416.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/02/2023	10/30/2024	108	449,995	4416.83	17,497			5,931		26,056			(8,847)			---	---
SPX/CS/241025/4117.37-4364.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/02/2023	10/25/2024	83	343,604	4364.41	13,685			4,509		19,845			(7,019)			---	---
SPX/CS/241029/4117.37-4364.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/02/2023	10/29/2024	34	140,865	4364.41	5,602			1,888		8,121			(2,841)			---	---
SPX/CS/241106/4365.98-4627.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2023	11/06/2024	127	555,823	4627.94	20,255			7,169		31,697			(10,185)			---	---
SPX/CS/241101/4358.34-4619.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2023	11/01/2024	96	418,221	4619.84	15,368			5,298		23,975			(7,837)			---	---
SPX/CS/241108/4382.78-4645.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2023	11/08/2024	75	328,008	4645.75	11,808			4,222		18,715			(5,904)			---	---
SPX/CS/241105/4358.34-4619.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2023	11/05/2024	58	254,011	4619.84	9,303			3,276		14,463			(4,691)			---	---
SPX/CS/241104/4358.34-4619.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2023	11/04/2024	35	152,507	4619.84	5,618			1,968		8,731			(2,841)			---	---
SPX/CS/241107/4378.38-4641.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/08/2023	11/07/2024	149	650,647	4641.08	23,582			8,385		37,247			(11,818)			---	---
SPX/AVGCS/241108/8/4415.24-4724.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	538	2,376,419	4724.31	83,175			30,074		163,022			(42,057)			---	---
SPX/CS/241010/4415.24-4801.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	10/10/2024	561	2,475,708	4801.57	122,052			37,439		207,491			(67,017)			---	---
SPX/CS/241108/4415.24-4735.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	1,908	8,422,245	4735.34	358,788			129,731		577,959			(181,421)			---	---
SPX/CS/241108/4415.24-4856.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	502	2,215,486	4856.76	122,073			44,139		208,421			(61,726)			---	---
SPX/AVGCS/241108/8/4415.24-4735.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	164	725,712	4735.34	25,980			9,394		51,560			(13,137)			---	---
SPX/CS/241010/4415.24-4823.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	10/10/2024	960	4,240,785	4823.65	217,976			66,864		375,379			(119,686)			---	---

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SPX/AVGCS/241108/8/441 5.24-4702.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	1,066	4,707,164	4702.23	156,749			56,677		299,851			(79,260)			---	---
SPX/CS/251110/4415.24-5209.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	173	763,437	5209.98	70,313			48,119		108,083			(17,578)			---	---
SPX/CS/241108/4415.24-4713.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/10/2023	11/08/2024	644	2,843,430	4713.27	114,022			41,228		181,840			(57,655)			---	---
SPX_INDU_NDX/ARBCS/241108/8/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	953,060	953,060	6.75	37,265			13,474		54,356			(18,843)			---	---
SPX/CS/241108/4415.24-4680.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	8,730	38,546,295	4680.15	1,391,521			503,149		2,194,139			(703,622)			---	---
SPX/AVGCS/241108/8/441 5.24-4779.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	38	169,596	4779.5	6,563			2,373		13,710			(3,319)			---	---
SPX_INDU_NDX/ARBCS/241108/8/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	574,704	574,704	4.25	16,494			5,964		21,419			(8,340)			---	---
SPX/CS/241108/4415.24-5114.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	49	217,739	5114.28	15,960			5,771		31,794			(8,070)			---	---
SPX/CS/241108/4415.24-4536.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	100	439,352	4536.66	7,820			2,828		11,520			(3,954)			---	---
SPX/CS/251110/4415.24-4900.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	26	112,909	4900.92	7,012			4,798		10,074			(1,753)			---	---
SPX/CS/251110/4415.24-5055.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	46	205,094	5055.45	16,038			10,976		23,770			(4,010)			---	---
SPX/CS/251110/4415.24-5121.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	79	348,048	5121.68	29,375			20,103		44,213			(7,344)			---	---
SPX/CS/241108/4415.24-4553.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	78	346,107	4553	6,922			2,503		10,290			(3,500)			---	---
SPX/CS/241010/4415.24-4591.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	10/10/2024	46	204,951	4591.85	5,144			1,578		7,905			(2,825)			---	---
SPX/AVGCS/241108/8/441 5.24-4691.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/10/2023	11/08/2024	143	630,510	4691.19	20,429			7,387		38,620			(10,330)			---	---
SPX_INDU_NDX/ARBCS/241108/8/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	1,372,422	1,372,422	6	49,407			17,865		70,396			(24,983)			---	---
SPX/CS/241108/4415.24-4801.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	5,210	23,002,472	4801.57	1,140,923			412,537		1,899,195			(576,907)			---	---
SPX/CS/241108/4415.24-4514.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	561	2,476,294	4514.88	36,055			13,037		53,322			(18,231)			---	---
SPX/CS/241108/4415.24-4746.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	2,248	9,923,390	4746.56	435,438			157,447		704,503			(220,179)			---	---
SPX_INDU_NDX/ARBCS/241108/8/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	495,522	495,522	4.5	15,361			5,554		19,485			(7,767)			---	---
SPX_INDU_NDX/ARBCS/241108/8/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	149,543	149,543	7.5	6,714			2,428		9,363			(3,395)			---	---
SPX/CS/241108/4415.24-4669.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	4,476	19,763,509	4669.12	687,572			248,614		1,078,630			(347,671)			---	---

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SPX/CS/251110/4415.24-5434.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	44	195,839	5434.12	21,190			14,501		34,626			(5,297)			---	---
SPX/CS/241108/4415.24-4986.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	72	317,723	4986.51	20,874			7,548		38,343			(10,555)			---	---
SPX/CS/241108/4415.24-4790.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	232	1,022,395	4790.54	49,688			17,966		82,052			(25,125)			---	---
SPX/CS/241111/4415.24-4680.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/11/2024	31	137,367	4680.15	4,973			1,825		7,810			(2,493)			---	---
SPX/CS/241010/4415.24-4548.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	10/10/2024	164	726,193	4548.02	14,016			4,299		21,080			(7,696)			---	---
SPX/CS/251110/4415.24-5187.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	70	307,990	5187.91	27,781			19,012		42,493			(6,945)			---	---
SPX/CS/241010/4415.24-4891.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	10/10/2024	220	972,475	4891.1	55,820			17,123		99,985			(30,650)			---	---
SPX/CS/241108/4415.24-4879.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	117	516,881	4879.62	29,566			10,690		51,076			(14,950)			---	---
SPX/CS/251110/4415.24-4989.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	56	245,059	4989.22	17,522			11,991		25,628			(4,380)			---	---
SPX/CS/251110/4415.24-5302.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	194	858,086	5302.75	85,208			58,313		134,268			(21,302)			---	---
SPX_INDU_NDX/ARBCS/241108/8/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	547,213	547,213	4	15,267			5,520		19,261			(7,720)			---	---
SPX/CS/241108/4415.24-4702.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	15,425	68,106,209	4702.23	2,628,899			950,563		4,196,052			(1,329,302)			---	---
SPX/CS/241108/4415.24-4542.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	6,122	27,028,741	4542.4	494,085			178,652		742,044			(249,834)			---	---
SPX/CS/241108/4415.24-4552.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	28	124,308	4552.36	2,474			894		3,679			(1,251)			---	---
SPX/CS/241108/4415.24-4823.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/08/2024	1,538	6,790,893	4823.65	352,447			127,439		592,029			(178,215)			---	---
SPX/CS/251110/4415.24-5232.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	382	1,685,494	5232.06	158,099			108,196		244,665			(39,525)			---	---
SPX/CS/251110/4415.24-5077.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	342	1,509,091	5077.53	121,180			82,930		180,533			(30,295)			---	---
SPX/CS/251110/4415.24-5099.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	901	3,977,967	5099.6	327,387			224,050		490,642			(81,847)			---	---
SPX/CS/251110/4415.24-5011.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/10/2023	11/10/2025	263	1,162,547	5011.3	85,796			58,715		125,988			(21,449)			---	---
SPX/CS/251110/4415.24-4945.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/10/2023	11/10/2025	443	1,953,811	4945.07	130,515			89,319		189,396			(32,629)			---	---

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SPX/CS/241108/4415.24-4636.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	3,239	14,299,971	4636	438,437			158,531		679,527			(221,696)			---	---
SPX/CS/241108/4415.24-4591.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/10/2023	11/08/2024	1,230	5,431,627	4591.85	135,465			48,982		206,780			(68,498)			---	---
SPX/CS/241113/4411.55-4676.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/15/2023	11/13/2024	89	392,852	4676.24	15,411			5,758		22,310			(7,749)			---	---
SPX/CS/241115/4502.88-4773.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/15/2023	11/15/2024	122	548,056	4773.05	19,982			7,535		30,870			(9,991)			---	---
SPX/CS/241114/4495.70-4765.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/15/2023	11/14/2024	62	279,301	4765.44	10,288			3,862		15,718			(5,159)			---	---
MXEF/CS/241108/948.32-1009.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	11/15/2023	11/08/2024	108	102,654	1009.37	4,046			1,475		5,761			(2,063)			---	---
SPX/CS/241119/4514.02-4784.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/22/2023	11/19/2024	37	166,805	4784.86	6,284			2,482		9,379			(3,196)			---	---
SPX/CS/241122/4556.62-4830.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/22/2023	11/22/2024	140	636,610	4830.02	23,491			9,396		35,528			(11,845)			---	---
SPX/CS/241118/4514.02-4784.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/22/2023	11/18/2024	60	270,250	4784.86	10,191			4,007		15,217			(5,197)			---	---
SPX/CS/241121/4538.19-4810.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/22/2023	11/21/2024	71	324,382	4810.48	11,900			4,740		18,029			(6,017)			---	---
SPX/CS/241115/4514.02-4784.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/22/2023	11/15/2024	107	482,051	4784.86	18,172			7,049		27,176			(9,347)			---	---
SPX/CS/241120/4547.38-4820.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	11/22/2023	11/20/2024	124	564,377	4820.22	20,671			8,198		31,532			(10,482)			---	---
SPX_INDU_NDX/ARBCS/241125/25/0.00%-6.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	2,323,207	2,323,207	6	81,312			33,026		106,089			(40,770)			---	---
SPX/CS/251125/4559.34-5152.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	262	1,196,743	5152.05	86,525			60,941		121,110			(21,601)			---	---
SPX/CS/241125/4559.34-4960.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	83	376,660	4960.53	18,946			7,695		30,474			(9,500)			---	---
SPX/CS/241125/4559.34-4958.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	11/24/2023	11/25/2024	3,917	17,859,192	4958.28	892,960			362,687		1,437,098			(447,730)			---	---
SPX/CS/251125/4559.34-5174.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	288	1,314,139	5174.85	98,035			69,048		137,760			(24,475)			---	---
SPX/CS/241125/4559.34-4867.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	580	2,644,897	4867.1	106,854			43,400		165,354			(53,577)			---	---
SPX_INDU_NDX/ARBCS/241125/25/0.00%-7.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	214,572	214,572	7.5	8,626			3,503		11,905			(4,325)			---	---
SPX/CS/251125/4559.34-5243.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	279	1,272,068	5243.24	103,038			72,572		147,043			(25,723)			---	---
SPX/CS/241025/4559.34-4958.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	10/25/2024	744	3,391,805	4958.28	167,555			58,926		278,275			(91,720)			---	---
SPX/CS/241125/4559.34-5126.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	92	417,192	5126.52	26,700			10,845		46,920			(13,388)			---	---
SPX/CS/241025/4559.34-4981.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	10/25/2024	1,017	4,636,993	4981.08	238,805			83,983		401,485			(130,722)			---	---
SPX/CS/251125/4559.34-5266.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	315	1,435,003	5266.04	119,105			83,889		170,960			(29,735)			---	---
SPX/CS/241025/4559.34-5058.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	10/25/2024	102	462,953	5058.4	26,759			9,411		47,130			(14,648)			---	---
SPX/CS/251125/4559.34-5676.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	25	114,915	5676.38	12,825			9,033		20,455			(3,202)			---	---
SPX/CS/241025/4559.34-5280.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	10/25/2024	24	107,817	5280	7,547			2,654		15,424			(4,131)			---	---

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SPX/CS/241125/4559.34-4901.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	11/24/2023	11/25/2024	2,736	12,474,600	4901.35	550,754			223,695		864,583			(276,148)			---	---
SPX/AVGCS/241125/25/45 59.34-4889.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	187	852,465	4889.89	30,092			12,222		60,354			(15,088)			---	---
SPX/CS/241125/4559.34-4855.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/24/2023	11/25/2024	21,214	96,720,998	4855.7	3,786,627			1,537,986		5,827,435			(1,898,617)			---	---
SPX/CS/241025/4559.34-4741.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	10/25/2024	95	432,535	4741.71	11,030			3,879		16,425			(6,038)			---	---
SPX/AVGCS/241125/25/45 59.34-4935.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	41	185,139	4935.49	7,017			2,850		14,901			(3,518)			---	---
SPX/CS/241125/4559.34-4889.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/24/2023	11/25/2024	3,517	16,034,698	4889.89	688,049			279,460		1,074,969			(344,988)			---	---
SPX/CS/251125/4559.34-5106.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2025	387	1,762,241	5106.28	118,599			83,532		165,379			(29,608)			---	---
SPX/CS/251125/4559.34-5607.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	131	599,283	5607.99	64,723			45,586		101,242			(16,158)			---	---
SPX/CS/251125/4559.34-5539.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	106	485,230	5539.6	50,367			35,475		77,412			(12,574)			---	---
SPX/CS/241125/4559.34-4715.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	50	227,248	4715.99	5,022			2,040		7,299			(2,518)			---	---
SPX/AVGCS/241125/25/45 59.34-4844.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	294	1,341,094	4844.3	43,183			17,539		81,905			(21,652)			---	---
SPX/CS/241125/4559.34-4981.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	1,699	7,744,696	4981.08	403,493			163,886		657,504			(202,314)			---	---
SPX/CS/251125/4559.34-5288.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	126	575,497	5288.83	48,917			34,454		70,585			(12,212)			---	---
SPX/CS/241125/4559.34-4690.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	164	747,433	4690.65	13,977			5,677		20,150			(7,008)			---	---
SPX/CS/241125/4559.34-5038.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	90	409,595	5038.41	23,470			9,533		39,292			(11,768)			---	---
SPX/CS/251125/4559.34-5494.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	63	288,659	5494	29,126			20,514		44,195			(7,271)			---	---
SPX/CS/241125/4559.34-4821.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/24/2023	11/25/2024	6,239	28,447,824	4821.5	1,000,225			406,254		1,519,720			(501,514)			---	---
SPX/AVGCS/241125/25/45 59.34-4855.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	859	3,917,923	4855.7	129,291			52,513		248,820			(64,827)			---	---
SPX/CS/241125/4559.34-4696.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	153	695,999	4696.12	13,502			5,484		19,539			(6,770)			---	---
SPX/CS/251125/4559.34-5220.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	110	500,768	5220.44	39,511			27,828		56,100			(9,864)			---	---
SPX/CS/241122/4559.34-4832.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/22/2024	89	405,921	4832.9	14,857			5,959		22,646			(7,512)			---	---
SPX/CS/251125/4559.34-5653.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	56	256,097	5653.58	28,299			19,931		44,821			(7,065)			---	---
SPX/AVGCS/241125/25/45 59.34-4878.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	323	1,473,644	4878.49	50,988			20,709		100,754			(25,565)			---	---
SPX/CS/241125/4559.34-5282.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	24	108,284	5282.8	7,883			3,202		15,198			(3,953)			---	---
SPX_INDU_NDX/ARBCS/241125/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	513,242	513,242	4	13,498			5,482		16,206			(6,768)			---	---
SPX/CS/251125/4559.34-5471.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	165	751,525	5471.21	74,626			52,561		112,610			(18,631)			---	---
SPX/CS/241125/4559.34-4787.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/24/2023	11/25/2024	1,197	5,458,777	4787.31	169,386			68,798		254,167			(84,930)			---	---
SPX/CS/251125/4559.34-5357.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	73	334,965	5357.22	30,482			21,469		44,568			(7,610)			---	---

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDU_NDX/ARBCS/241125/25/0.00%-4.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	461,414	461,414	4.5	13,243			5,379		16,243			(6,640)			---	---
SPX/CS/241125/4559.34-4832.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	10,049	45,816,292	4832.9	1,672,293			679,223		2,552,031			(838,489)			---	---
SPX_INDU_NDX/ARBCS/241125/25/0.00%-6.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	1,087,018	1,087,018	6.75	41,089			16,689		55,070			(20,602)			---	---
SPX/CS/241125/4559.34-4684.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	222	1,010,070	4684.72	18,080			7,344		26,008			(9,065)			---	---
SPX/CS/241125/4559.34-5423.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	82	372,080	5423.79	28,948			11,758		60,774			(14,514)			---	---
SPX/CS/241125/4559.34-4662.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/24/2023	11/25/2024	490	2,234,657	4662.19	32,984			13,397		47,259			(16,538)			---	---
SPX/CS/241125/4559.34-4946.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	797	3,631,887	4946.88	177,236			71,987		284,179			(88,866)			---	---
SPX_INDU_NDX/ARBCS/241125/25/0.00%-4.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	691,504	691,504	4.25	19,016			7,724		23,095			(9,535)			---	---
SPX/CS/241125/4559.34-5038.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/24/2023	11/25/2024	1,519	6,925,573	5038.07	396,143			160,898		663,910			(198,626)			---	---
SPX/CS/241125/4559.34-4741.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	11/24/2023	11/25/2024	1,083	4,939,769	4741.71	124,877			50,720		184,462			(62,614)			---	---
SPX/CS/251125/4559.34-5402.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	216	984,774	5402.82	92,963			65,476		137,725			(23,208)			---	---
SPX/CS/251125/4559.34-5380.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2025	80	362,768	5380.02	33,665			23,711		49,506			(8,404)			---	---
SPX/CS/241127/4554.89-4828.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2023	11/27/2024	162	737,942	4828.18	27,065			11,176		41,087			(13,609)			---	---
SPX/CS/241129/4550.58-4823.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2023	11/29/2024	59	270,558	4823.61	9,821			4,088		15,029			(4,911)			---	---
SPX/CS/241129/4594.63-4870.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	12/06/2023	11/29/2024	68	313,641	4870.31	11,038			4,686		17,254			(5,629)			---	---
SPX/CS/241206/4549.34-4822.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	12/06/2023	12/06/2024	70	316,908	4822.3	11,535			5,027		17,545			(5,768)			---	---
SPX/CS/241204/4569.78-4843.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	12/06/2023	12/04/2024	54	246,057	4843.97	8,929			3,863		13,638			(4,490)			---	---
SPX/CS/241205/4567.18-4841.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	12/06/2023	12/05/2024	79	359,375	4841.21	13,088			5,682		19,938			(6,562)			---	---
SPX/CS/241202/4594.63-4870.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	12/06/2023	12/02/2024	62	282,917	4870.31	10,071			4,324		15,705			(5,092)			---	---
SPX/CS/241210/4604.37-4777.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/08/2023	12/10/2024	2,814	12,956,530	4777.03	307,070			137,238		447,477			(153,535)			---	---
SPX/CS/241108/4604.37-4730.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	11/08/2024	51	236,904	4730.52	4,122			1,619		6,100			(2,263)			---	---
SPX/CS/241210/4604.37-4725.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/08/2023	12/10/2024	400	1,841,220	4725.46	31,356			14,014		44,733			(15,678)			---	---
SPX/CS/241210/4604.37-4731.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	252	1,162,449	4731.13	20,924			9,352		29,554			(10,462)			---	---
SPX/AVGCS/241210/10/4604.37-4880.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	812	3,740,743	4880.63	116,711			52,161		218,393			(58,356)			---	---
SPX/AVGCS/241210/10/4604.37-4903.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	159	730,573	4903.65	23,963			10,710		46,179			(11,981)			---	---

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SPX_INDU_NDX/ARBCS/241210/10/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/08/2023	12/10/2024	744,632	744,632	5	23,381			10,450		26,812			(11,691)			---	---
SPX/CS/241210/4604.37-4995.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/08/2023	12/10/2024	423	1,949,088	4995.74	94,726			42,335		149,770			(47,363)			---	---
SPX/CS/241210/4604.37-5042.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/08/2023	12/10/2024	1,488	6,851,015	5042.68	362,419			161,975		586,731			(181,209)			---	---
SPX/CS/251210/4604.37-5156.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2025	437	2,011,793	5156.89	134,790			97,620		185,875			(33,604)			---	---
SPX/CS/241210/4604.37-4748.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	315	1,450,012	4748.51	29,435			13,155		41,878			(14,718)			---	---
SPX_INDU_NDX/ARBCS/241210/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/08/2023	12/10/2024	3,311,192	12	4	85,098			38,032		97,121			(42,549)			---	---
SPX/CS/241210/4604.37-5225.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	31	140,656	5225.96	9,382			4,193		16,674			(4,691)			---	---
SPX/CS/251210/4604.37-5133.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2025	621	2,861,124	5133.87	185,115			134,066		253,979			(46,150)			---	---
SPX/CS/251210/4604.37-5179.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2025	370	1,702,722	5179.92	117,999			85,459		163,453			(29,417)			---	---
SPX/CS/241210/4604.37-4892.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	12/08/2023	12/10/2024	2,834	13,046,626	4892.14	489,901			218,950		744,281			(244,950)			---	---
SPX/CS/241210/4604.37-4857.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	13,507	62,189,582	4857.62	2,083,351			931,107		3,130,738			(1,041,676)			---	---
SPX/CS/241210/4604.37-4708.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/08/2023	12/10/2024	368	1,692,434	4708.58	24,963			11,157		35,421			(12,482)			---	---
SPX/CS/241210/4604.37-5133.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	28	129,255	5133.88	7,820			3,495		13,225			(3,910)			---	---
SPX/CS/241210/4604.37-5263.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	84	385,241	5263.49	26,505			11,846		48,135			(13,252)			---	---
SPX_INDU_NDX/ARBCS/241210/10/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/08/2023	12/10/2024	274,830	274,830	5.5	9,647			4,311		10,787			(4,823)			---	---
SPX/CS/241210/4604.37-5030.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/08/2023	12/10/2024	382	1,758,493	5030.27	91,266			40,789		146,528			(45,633)			---	---
SPX/CS/241210/4604.37-5007.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/08/2023	12/10/2024	675	3,107,906	5007.25	154,463			69,034		245,553			(77,231)			---	---
SPX/CS/241108/4604.37-4949.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	11/08/2024	550	2,531,835	4949.7	109,628			43,044		175,920			(60,195)			---	---
SPX/CS/241210/4604.37-4834.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	6,746	31,061,977	4834.59	956,709			427,579		1,424,061			(478,354)			---	---
SPX/CS/251210/4604.37-5295.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2025	98	449,249	5295.03	35,940			26,029		51,069			(8,960)			---	---
SPX/CS/241206/4604.37-4880.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/06/2024	144	663,700	4880.63	24,092			10,617		36,465			(12,182)			---	---
SPX/CS/241108/4604.37-4777.03	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	11/08/2024	131	601,992	4777.03	14,087			5,531		21,167			(7,735)			---	---
SPX/CS/251210/4604.37-5272.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2025	208	958,544	5272	74,766			54,148		105,620			(18,640)			---	---
SPX/CS/241108/4604.37-4984.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	11/08/2024	240	1,105,296	4984.23	51,617			20,267		84,228			(28,342)			---	---
SPX/AVGCS/241210/10/4604.37-4892.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	448	2,064,922	4892.14	66,284			29,624		125,542			(33,142)			---	---
SPX/AVGCS/241210/10/4604.37-4928.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	92	424,701	4928.12	14,652			6,548		29,017			(7,326)			---	---
SPX/CS/251210/4604.37-5571.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2025	29	131,698	5571.29	13,262			9,605		20,199			(3,306)			---	---
SPX/CS/241210/4604.37-4903.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/08/2023	12/10/2024	1,150	5,295,016	4903.65	205,976			92,056		313,859			(102,988)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/241210/4604.37-5382.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	273	1,258,357	5382.97	93,370			41,730		181,696			(46,685)			---	---
SPX/AVGCS/241210/10/4604.37-4857.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	263	1,210,187	4857.61	35,580			15,901		64,799			(17,790)			---	---
SPX_INDU_NDX/ARBCS/241210/10/0.00%-5.77%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/08/2023	12/10/2024	1,073,236	1,073,236	5.77	36,168			16,164		43,976			(18,084)			---	---
SPX/CS/241210/4604.37-4984.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/08/2023	12/10/2024	1,743	8,027,686	4984.23	380,512			170,061		599,402			(190,256)			---	---
SPX/CS/241210/4604.37-4846.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	7,291	33,571,823	4846.1	1,077,656			481,634		1,614,636			(538,828)			---	---
SPX/CS/241210/4604.37-5122.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	40	182,780	5122.36	10,894			4,869		18,321			(5,447)			---	---
SPX/CS/251210/4604.37-5202.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2025	480	2,210,489	5202.94	158,271			114,625		220,114			(39,458)			---	---
SPX_INDU_NDX/ARBCS/241210/10/0.00%-6.42%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/08/2023	12/10/2024	218,983	218,983	6.42	8,475			3,788		9,865			(4,237)			---	---
SPX/CS/241210/4604.37-4949.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	27,686	127,476,245	4949.7	5,570,705			2,489,704		8,682,118			(2,785,356)			---	---
SPX/CS/241210/4604.37-4915.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/08/2023	12/10/2024	496	2,284,036	4915.16	92,047			41,138		140,458			(46,023)			---	---
SPX/CS/251210/4604.37-5110.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2025	510	2,348,863	5110.85	146,334			105,980		199,942			(36,482)			---	---
SPX/CS/241108/4604.37-5067.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	11/08/2024	95	437,534	5067.67	23,627			9,277		40,343			(12,973)			---	---
SPX/CS/241210/4604.37-4880.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/08/2023	12/10/2024	3,143	14,469,424	4880.63	523,793			234,097		793,162			(261,897)			---	---
SPX/CS/251210/4604.37-5391.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2025	180	826,857	5391.71	72,846			52,758		105,878			(18,161)			---	---
SPX/CS/241108/4604.37-5007.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	11/08/2024	105	484,766	5007.25	23,657			9,288		39,099			(12,989)			---	---
SPX/CS/241211/4622.44-4899.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/13/2023	12/11/2024	49	226,178	4899.79	8,404			3,800		12,375			(4,225)			---	---
SPX/CS/241212/4643.70-4922.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/13/2023	12/12/2024	108	499,618	4922.32	18,306			8,307		27,292			(9,179)			---	---
SPX/CS/241206/4585.59-4860.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/13/2023	12/06/2024	87	399,020	4860.73	15,260			6,782		21,979			(7,782)			---	---
SPX/CS/241213/4719.19-5002.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2023	12/13/2024	146	687,658	5002.34	25,808			11,985		36,943			(13,162)			---	---
SPX/CS/241216/4719.19-5002.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2023	12/16/2024	198	936,165	5002.34	32,163			15,082		49,997			(16,263)			---	---
SPX/CS/241218/4740.56-5024.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2023	12/18/2024	102	484,119	5024.99	17,859			8,428		25,721			(8,980)			---	---
SPX/CS/241213/4719.55-5002.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2023	12/13/2024	94	443,060	5002.72	16,613			7,715		23,785			(8,472)			---	---
SPX/CS/241219/4768.37-5054.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2023	12/19/2024	48	226,563	5054.47	8,268			3,914		12,094			(4,146)			---	---
SPX/CS/241220/4698.35-4980.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2023	12/20/2024	95	447,554	4980.25	16,112			7,651		23,999			(8,056)			---	---
SPX/CS/241217/4719.19-5002.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/20/2023	12/17/2024	31	148,625	5002.34	5,484			2,580		7,823			(2,765)			---	---
SPX/CS/241125/4754.63-5170.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	11/25/2024	176	836,536	5170.66	40,572			17,936		64,653			(22,141)			---	---
SPX/CS/241223/4754.63-4932.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2024	925	4,396,260	4932.93	103,312			50,205		147,142			(51,946)			---	---
SPX/AVGCS/241223/23/4754.63-5039.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	12/22/2023	12/23/2024	910	4,324,433	5039.91	133,755			64,999		248,628			(67,253)			---	---

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SPX/CS/251223/4754.63-5301.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	701	3,333,069	5301.41	212,650			158,299		285,107			(53,162)			---	---
SPX/CS/241125/4754.63-5158.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	11/25/2024	240	1,139,830	5158.77	54,142			23,935		85,726			(29,547)			---	---
SPX_INDU_NDX/ARBCS/241223/23/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	394,959	394,959	5.5	14,495			7,044		13,341			(7,288)			---	---
SPX/CS/241223/4754.63-4907.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2024	58	275,120	4907.04	5,667			2,754		7,893			(2,850)			---	---
SPX/CS/241125/4754.63-4932.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	11/25/2024	91	434,152	4932.93	10,333			4,568		14,803			(5,639)			---	---
SPX/CS/241223/4754.63-4885.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	376	1,788,722	4885.38	31,499			15,307		44,107			(15,838)			---	---
SPX/CS/251223/4754.63-5467.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2025	69	326,528	5467.82	26,188			19,494		35,639			(6,547)			---	---
SPX/CS/241223/4754.63-5206.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2024	1,743	8,289,092	5206.64	430,180			209,060		678,305			(216,310)			---	---
SPX/AVGCS/241223/23/4754.63-5063.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	12/22/2023	12/23/2024	141	670,191	5063.68	21,855			10,621		41,628			(10,989)			---	---
SPX/CS/241223/4754.63-5170.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2024	861	4,092,845	5170.66	199,731			97,060		310,040			(100,426)			---	---
SPX/CS/241223/4754.63-4879.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	467	2,220,285	4879.68	37,478			18,213		52,389			(18,844)			---	---
SPX/CS/251223/4754.63-5753.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2025	90	425,668	5753.1	42,780			31,846		62,108			(10,695)			---	---
SPX/CS/241223/4754.63-5039.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	12/22/2023	12/23/2024	2,998	14,255,735	5039.91	508,787			247,248		754,234			(255,823)			---	---
SPX_INDU_NDX/ARBCS/241223/23/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	1,552,184	1,552,184	5	49,515			24,062		48,151			(24,896)			---	---
SPX/CS/241125/4754.63-5221.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	11/25/2024	279	1,325,839	5221.05	69,872			30,888		113,958			(38,131)			---	---
SPX/CS/251223/4754.63-5372.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	331	1,574,944	5372.73	111,349			82,889		150,914			(27,837)			---	---
SPX/CS/241223/4754.63-4992.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	6,354	30,212,406	4992.36	919,666			446,916		1,339,370			(462,416)			---	---
SPX/CS/241223/4754.63-5016.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	12,044	57,264,635	5016.15	1,898,375			922,499		2,785,116			(954,494)			---	---
SPX/CS/241223/4754.63-5182.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2024	291	1,384,214	5182.6	69,488			33,768		107,668			(34,939)			---	---
SPX_INDU_NDX/ARBCS/241223/23/0.00%-6.39%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	163,713	163,713	6.39	7,465			3,628		6,311			(3,754)			---	---
SPX/CS/241223/4754.63-4873.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2024	32	154,338	4873.5	2,531			1,230		3,464			(1,273)			---	---
SPX/CS/251223/4754.63-5564.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2025	196	930,500	5564.41	81,791			60,886		113,668			(20,448)			---	---
SPX/CS/251223/4754.63-5348.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2025	217	1,034,027	5348.96	72,072			53,651		95,565			(18,018)			---	---
SPX/CS/241223/4754.63-5075.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2024	374	1,777,055	5075.75	70,549			34,284		105,337			(35,473)			---	---
SPX/CS/241125/4754.63-5111.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2023	11/25/2024	662	3,147,700	5111.23	134,722			59,557		210,299			(73,522)			---	---
SPX/CS/241223/4754.63-5362.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2024	66	312,119	5362.41	19,788			9,616		33,356			(9,950)			---	---
SPX/CS/241125/4754.63-4880.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	11/25/2024	216	1,027,747	4880.6	17,780			7,860		24,873			(9,703)			---	---
SPX/CS/251223/4754.63-5705.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2025	112	532,105	5705.56	51,987			38,700		74,575			(12,997)			---	---

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX_INDU_NDX/ARBCS/241223/23/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	1,415,893	1,415,893	4	38,795			18,853		35,872			(19,507)			---	---
SPX/AVGCS/241223/23/4754.63-5016.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	12/22/2023	12/23/2024	109	518,384	5016.13	15,132			7,353		27,383			(7,608)			---	---
SPX/CS/251223/4754.63-5277.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2025	478	2,272,080	5277.64	139,506			103,850		186,450			(34,876)			---	---
SPX/CS/251223/4754.63-5444.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2025	172	818,335	5444.05	63,994			47,638		86,629			(15,998)			---	---
SPX_INDU_NDX/ARBCS/241223/23/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	1,844,309	1,844,309	5.75	65,104			31,638		64,800			(32,735)			---	---
SPX/AVGCS/241223/23/4754.63-5051.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	12/22/2023	12/23/2024	371	1,765,932	5051.79	56,139			27,281		105,621			(28,227)			---	---
SPX/CS/241223/4754.63-5158.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2024	1,596	7,588,402	5158.77	361,967			175,900		559,412			(182,000)			---	---
SPX/CS/241125/4754.63-5146.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2023	11/25/2024	406	1,932,350	5146.89	89,275			39,466		141,302			(48,720)			---	---
SPX/CS/241223/4754.63-5063.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/22/2023	12/23/2024	846	4,020,932	5063.68	154,002			74,838		229,764			(77,433)			---	---
SPX/CS/241223/4754.63-5111.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	12/22/2023	12/23/2024	3,264	15,519,317	5111.23	668,728			324,971		1,016,524			(336,242)			---	---
SPX/CS/241223/4754.63-4861.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	481	2,288,884	4861.57	33,326			16,195		46,260			(16,757)			---	---
SPX/CS/241223/4754.63-4955.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	365	1,733,189	4955.75	45,566			22,143		65,269			(22,911)			---	---
SPX/AVGCS/241223/23/4754.63-5091.09	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	12/22/2023	12/23/2024	35	164,439	5091.09	5,653			2,747		11,078			(2,843)			---	---
SPX/CS/251223/4754.63-5325.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2025	289	1,374,324	5325.19	92,629			68,955		122,304			(23,157)			---	---
SPX/CS/241223/4754.63-5004.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	12/22/2023	12/23/2024	6,589	31,329,725	5004.25	996,285			484,150		1,456,401			(500,941)			---	---
SPX/CS/241223/4754.63-5467.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2024	150	715,135	5467.82	49,273			23,944		87,520			(24,775)			---	---
SPX/CS/241223/4754.63-5051.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	12/22/2023	12/23/2024	2,709	12,880,826	5051.79	477,492			232,040		708,856			(240,087)			---	---
SPX/CS/241223/4754.63-5146.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2024	296	1,406,779	5146.89	66,119			32,131		100,837			(33,245)			---	---
SPX/CS/241220/4754.63-5039.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/20/2024	76	361,940	5039.91	13,102			6,310		19,175			(6,644)			---	---
SPX/CS/241227/4781.58-5068.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	12/27/2023	12/27/2024	132	630,421	5068.47	22,902			11,324		33,088			(11,452)			---	---
SPX/CS/241220/4746.75-5031.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	12/27/2023	12/20/2024	109	517,353	5031.56	19,189			9,294		27,460			(9,786)			---	---
SPX/CS/241226/4774.75-5061.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	12/27/2023	12/26/2024	115	546,846	5061.24	19,969			9,844		28,881			(10,012)			---	---
SPX/CS/241231/4769.83-5056.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2024	12/31/2024	39	185,283	5056.02		6,442		3,275		9,752			(3,167)			---	---
SPX/CS/241227/4783.35-5070.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2024	12/27/2024	110	527,007	5070.35		17,966		9,034		27,605			(8,932)			---	---
SPX/CS/250103/4704.81-4987.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2024	01/03/2025	24	112,768	4987.1		4,071		2,081		5,993			(1,990)			---	---
SPX/CS/241230/4769.83-5056.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2024	12/30/2024	70	336,077	5056.02		11,559		5,861		17,554			(5,698)			---	---

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SPX/CS/250102/4742.83-5027.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2024	01/02/2025	119	563,779	5027.4		20,027		10,210		29,761			(9,817)			---	---
SPX/CS/241227/4769.83-5056.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/03/2024	12/27/2024	272	1,296,894	5056.02		44,869		22,562		68,299			(22,307)			---	---
SPX/CS/260109/4783.45-5500.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2026	110	525,287	5500.97		41,760		31,975		56,648			(9,785)			---	---
SPX/CS/260109/4783.45-5787.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2026	31	147,287	5787.97		14,655		11,221		21,206			(3,434)			---	---
SPX/CS/241210/4783.45-5178.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	12/10/2024	770	3,685,556	5178.08		169,536		82,700		263,907			(86,835)			---	---
SPX/AVGCS/250110/10/4783.45-5070.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	683	3,267,114	5070.46		99,974		53,059		185,737			(46,915)			---	---
SPX/AVGCS/250110/10/4783.45-5094.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	148	707,340	5094.37		22,918		12,163		43,417			(10,755)			---	---
SPX/CS/250110/4783.45-5094.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	01/10/2025	951	4,547,557	5094.37		174,535		92,630		255,583			(81,905)			---	---
SPX/CS/250103/4688.68-4970.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/03/2025	50	232,520	4970		9,211		4,802		12,500			(4,409)			---	---
SPX/CS/241210/4783.45-5202.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	12/10/2024	288	1,379,825	5202		66,508		32,443		104,377			(34,065)			---	---
SPX/CS/250109/4756.50-5041.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2025	64	302,727	5041.89		11,334		6,000		15,958			(5,334)			---	---
SPX/AVGCS/250110/10/4783.45-5082.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	372	1,777,506	5082.42		55,991		29,716		105,092			(26,275)			---	---
SPX/AVGCS/250110/10/4783.45-5046.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	56	267,612	5046.54		7,734		4,105		13,987			(3,629)			---	---
SPX/CS/241210/4783.45-5142.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	12/10/2024	1,070	5,117,031	5142.21		218,344		106,509		334,961			(111,835)			---	---
SPX/CS/260109/4783.45-5357.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2026	284	1,358,509	5357.46		90,748		69,485		119,522			(21,263)			---	---
SPX/CS/250110/4783.45-5142.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/10/2024	01/10/2025	2,095	10,019,087	5142.21		432,424		229,499		645,262			(202,925)			---	---
SPX/CS/250110/4783.45-5106.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	01/10/2025	457	2,183,826	5106.33		86,567		45,943		127,241			(40,624)			---	---
SPX/CS/250110/4783.45-5225.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	133	634,694	5225.92		32,306		17,146		49,749			(15,160)			---	---
SPX/CS/250110/4783.45-4891.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	01/10/2025	596	2,852,265	4891.39		41,215		21,874		56,996			(19,341)			---	---
SPX/CS/250106/4697.24-4979.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/06/2025	85	401,265	4979.07		15,596		8,194		21,221			(7,401)			---	---
SPX/CS/260109/4783.45-5597.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2026	78	371,994	5597.63		32,363		24,780		44,859			(7,583)			---	---
SPX/CS/250110/4783.45-4915.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	01/10/2025	354	1,694,918	4915.19		29,627		15,724		41,248			(13,903)			---	---
SPX/CS/241210/4783.45-4962.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	12/10/2024	117	559,471	4962.83		13,204		6,441		18,743			(6,763)			---	---
SPX/CS/260109/4783.45-5405.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2024	01/09/2026	422	2,017,604	5405.3		142,846		109,376		191,103			(33,470)			---	---
SPX/CS/241210/4783.45-4914.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	12/10/2024	54	260,536	4914.22		4,611		2,250		6,398			(2,362)			---	---
SPX/CS/260109/4783.45-5309.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2024	01/09/2026	444	2,125,843	5309.63		131,081		100,367		172,488			(30,713)			---	---
SPX_INDU_NDX/ARBCS/250110/10/0.00%-6.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	211,485	211,485	6.25		7,592		4,029		7,701			(3,563)			---	---
SPX_INDU_NDX/ARBCS/250110/10/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	623,016	623,016	5.5		20,560		10,911		20,240			(9,648)			---	---

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SPX/CS/250110/4783.45-4909.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	01/10/2025	407	1,948,218	4909.25		32,594		17,298		45,300			(15,295)			---	---
SPX/CS/250110/4783.45-5190.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	218	1,041,233	5190.04		49,771		26,415		75,446			(23,356)			---	---
SPX/CS/250110/4783.45-5480.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	48	227,850	5480.01		15,403		8,175		26,679			(7,228)			---	---
SPX/CS/250110/4783.45-5022.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	01/10/2025	6,893	32,970,618	5022.62		1,001,977		531,776		1,438,902			(470,202)			---	---
SPX/CS/260109/4783.45-5381.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2026	197	944,252	5381.38		65,153		49,887		86,269			(15,266)			---	---
SPX/CS/260109/4783.45-5740.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2026	43	205,934	5740.14		19,914		15,248		28,490			(4,666)			---	---
SPX/CS/250110/4783.45-5034.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	01/10/2025	7,333	35,076,431	5034.58		1,113,677		591,057		1,605,076			(522,619)			---	---
SPX_INDU_NDX/ARBCS/250110/10/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	1,126,598	1,126,598	5		34,925		18,535		33,581			(16,389)			---	---
SPX/CS/250110/4783.45-4985.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	162	1,550,436	4985.79		20,466		145		11			(410)			---	---
SPX/CS/260109/4783.45-5333.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2024	01/09/2026	752	3,595,550	5333.55		229,318		175,586		304,083			(53,731)			---	---
SPX/CS/250108/4763.54-5049.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/08/2025	68	324,384	5049.35		12,001		6,338		16,954			(5,664)			---	---
SPX/CS/250110/4783.45-5112.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	39	377,822	5112.55		7,613		81		140			(176)			---	---
SPX/CS/250110/4783.45-5130.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	01/10/2025	568	2,718,078	5130.25		114,431		60,732		169,515			(53,700)			---	---
SPX_INDU_NDX/ARBCS/250110/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	1,348,048	1,348,048	5.75		45,834		24,325		45,574			(21,509)			---	---
SPX/CS/250110/4783.45-5238.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	1,657	7,925,352	5238.59		412,118		218,722		637,613			(193,396)			---	---
SPX/AVGCS/250110/10/4783.45-5118.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	182	872,350	5118.34		29,573		15,695		57,453			(13,878)			---	---
SPX/CS/250110/4783.45-5202.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	485	2,319,809	5202		113,207		60,082		172,695			(53,125)			---	---
SPX/CS/250110/4783.45-5046.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	01/10/2025	13,635	65,222,428	5046.54		2,158,862		1,145,765		3,122,188			(1,013,097)			---	---
SPX_INDU_NDX/ARBCS/250110/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	1,407,867	1,407,867	4		37,168		19,726		34,203			(17,442)			---	---
SPX/CS/250110/4783.45-4962.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	281	1,344,789	4962.83		31,872		16,915		44,321			(14,956)			---	---
SPX/CS/250110/4783.45-5356.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	38	184,077	5356.33		11,155		5,920		18,232			(5,235)			---	---
SPX/CS/250103/4697.24-4979.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/03/2025	74	348,456	4979.07		13,574		7,077		18,502			(6,497)			---	---
SPX/CS/250110/4783.45-5178.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/10/2024	01/10/2025	616	3,502,345	5178.08		137,642		86,987		246,766			(76,548)			---	---
SPX/CS/241210/4783.45-5245.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	12/10/2024	251	1,198,933	5245.78		61,985		30,237		99,406			(31,748)			---	---
SPX/CS/250110/4783.45-4950.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/10/2025	33	158,829	4950.87		3,526		1,871		4,892			(1,655)			---	---
SPX/CS/250110/4783.45-5070.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	01/10/2025	2,712	12,974,440	5070.46		463,577		246,032		675,373			(217,544)			---	---
SPX/CS/250107/4697.24-4979.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/07/2025	28	133,417	4979.07		5,138		2,706		6,988			(2,431)			---	---
SPX/CS/260109/4783.45-5477.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/10/2024	01/09/2026	227	1,086,774	5477.05		84,116		64,407		113,685			(19,709)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/250110/4783.45-5082.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/10/2024	01/10/2025	2,914	13,938,114	5082.42		515,989		273,849		754,513			(242,140)			---	---
SPX/CS/241210/4857.58-4903.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/12/2024	12/10/2024	1,347	6,202,851	4903.65		38,416		19,030		55,449			(19,387)			---	---
SPX/CS/241210/4834.36-4868.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/12/2024	12/10/2024	482	2,219,636	4868.86		10,537		5,219		14,934			(5,317)			---	---
SPX/CS/241223/4992.23-5027.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/12/2024	12/23/2024	776	3,687,241	5027.87		15,186		7,819		23,754			(7,367)			---	---
SPX/CS/241223/4756.06-5147.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/12/2024	12/23/2024	197	934,976	5147.27		44,514		22,919		66,945			(21,595)			---	---
SPX/CS/250110/4783.45-5178.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/12/2024	01/10/2025	116		5178.08		25,892										---	---
SPX/CS/241223/5003.74-5039.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/12/2024	12/23/2024	531	2,523,483	5039.91		10,408		5,359		16,444			(5,049)			---	---
SPX/CS/241223/5016.05-5063.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/12/2024	12/23/2024	794	3,776,751	5063.68		20,064		10,331		32,180			(9,734)			---	---
SPX/CS/241210/4892.48-4950.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/12/2024	12/10/2024	41	187,118	4950.04		1,414		700		2,088			(713)			---	---
SPX/CS/241223/5051.79-5111.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/12/2024	12/23/2024	42	201,705	5111.23		1,261		649		2,091			(612)			---	---
SPX/CS/241210/4844.37-4880.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/12/2024	12/10/2024	628	2,891,602	4880.63		14,300		7,083		20,412			(7,216)			---	---
SPX/CS/250114/4783.83-5070.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/17/2024	01/14/2025	31	146,953	5070.86		5,064		2,768		7,704			(2,297)			---	---
SPX/CS/250113/4783.83-5070.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/17/2024	01/13/2025	44	210,132	5070.86		7,186		3,918		10,939			(3,268)			---	---
SPX/CS/250117/4739.21-5023.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/17/2024	01/17/2025	109	515,164	5023.56		18,515		10,188		27,032			(8,327)			---	---
SPX/CS/250110/4783.83-5070.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/17/2024	01/10/2025	66	313,952	5070.86		10,779		5,835		16,433			(4,944)			---	---
SPX/CS/250115/4783.83-5070.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/17/2024	01/15/2025	88	418,740	5070.86		14,382		7,878		21,862			(6,504)			---	---
SPX/CS/250116/4765.98-5051.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/17/2024	01/16/2025	162	773,898	5051.94		26,803		14,715		40,283			(12,088)			---	---
SPX/CS/250110/4780.24-5067.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/17/2024	01/10/2025	137	656,793	5067.05		22,373		12,111		34,116			(10,262)			---	---
SPX/CS/250124/4868.55-5160.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/24/2024	01/24/2025	43	208,081	5160.66		7,487		4,266		10,528			(3,221)			---	---
SPX/CS/250123/4864.60-5156.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/24/2024	01/23/2025	105	509,576	5156.48		18,638		10,598		25,883			(8,040)			---	---
SPX/CS/250117/4839.81-5130.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/24/2024	01/17/2025	226	1,095,025	5130.2		40,696		22,841		55,954			(17,855)			---	---
SPX/CS/250122/4850.43-5141.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/24/2024	01/22/2025	90	434,723	5141.46		16,106		9,139		22,210			(6,967)			---	---
SPX/CS/250121/4839.81-5130.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/24/2024	01/21/2025	65	313,116	5130.2		11,706		6,628		16,060			(5,078)			---	---
SPX/CS/250117/4780.94-5067.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/24/2024	01/17/2025	156	746,060	5067.8		29,027		16,291		38,752			(12,735)			---	---
SPX/CS/260123/4894.16-5628.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/23/2026	103	501,981	5628.28		39,857		31,428		52,293			(8,429)			---	---
SPX/AVGCS/250124/24/4894.16-5200.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/25/2024	01/24/2025	310	1,516,381	5200.05		46,932		26,969		86,349			(19,963)			---	---
SPX_INDU_NDX/ARBCS/250124/24/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	898,706	898,706	5.5		29,657		17,043		26,193			(12,615)			---	---
SPX/CS/250124/4894.16-5224.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	446	2,184,835	5224.52		86,563		49,743		122,594			(36,820)			---	---

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SPX/CS/260123/4894.16-5456.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/23/2026	635	3,110,001	5456.99		198,791		156,750		255,021			(42,041)			---	---
SPX_INDU_NDX/ARBCS/250124/24/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	1,363,593	1,363,593	5		42,271		24,291		36,470			(17,980)			---	---
SPX/CS/260123/4894.16-5872.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/23/2026	115	560,571	5872.99		53,927		42,522		74,421			(11,405)			---	---
SPX/AVGCS/250124/24/48 94.16-5236.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/25/2024	01/24/2025	115	562,914	5236.76		18,638		10,710		35,501			(7,928)			---	---
SPX/CS/260123/4894.16-5603.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/23/2026	194	949,326	5603.81		73,478		57,938		95,983			(15,539)			---	---
SPX/CS/250124/4894.16-5200.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	3,216	15,739,718	5200.05		583,314		335,200		821,283			(248,114)			---	---
SPX/CS/241223/4894.16-5297.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	12/23/2024	193	946,837	5297.93		43,365		23,155		64,833			(20,210)			---	---
SPX/CS/260123/4894.16-5921.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/23/2026	94	461,655	5921.93		45,658		36,002		63,673			(9,656)			---	---
SPX/CS/250124/4894.16-5004.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	600	2,937,062	5004.19		42,793		24,591		56,755			(18,202)			---	---
SPX/CS/260123/4894.16-5505.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/23/2026	205	1,001,899	5505.93		69,231		54,590		88,662			(14,641)			---	---
SPX/CS/250124/4894.16-5212.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	2,763	13,521,517	5212.28		518,145		297,751		732,183			(220,394)			---	---
SPX/CS/250124/4894.16-5248.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	1,119	5,477,888	5248.99		229,962		132,147		328,684			(97,815)			---	---
SPX/CS/241223/4894.16-5261.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/25/2024	12/23/2024	459	2,248,058	5261.22		95,677		51,087		140,990			(44,590)			---	---
SPX/CS/250124/4894.16-5138.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	8,369	40,961,504	5138.87		1,248,507		717,452		1,726,928			(531,055)			---	---
SPX/CS/250124/4894.16-5481.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	54	266,465	5481.87		16,148		9,279		25,177			(6,868)			---	---
SPX/CS/260123/4894.16-5726.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/25/2024	01/23/2026	308	1,508,245	5726.4		130,463		102,872		175,142			(27,591)			---	---
SPX_INDU_NDX/ARBCS/250124/24/0.00%-6.27%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	250,397	250,397	6.27		8,989		5,166		8,201			(3,824)			---	---
SPX/CS/250124/4894.16-5595.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	24	116,897	5595.67		7,797		4,481		12,758			(3,316)			---	---
SPX/CS/250124/4894.16-5077.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	454	2,219,651	5077.69		52,117		29,949		70,844			(22,168)			---	---
SPX/AVGCS/250124/24/48 94.16-5212.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/25/2024	01/24/2025	168	822,117	5212.28		26,069		14,981		48,515			(11,089)			---	---
SPX/CS/241223/4894.16-5322.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	12/23/2024	108	529,784	5322.4		25,377		13,550		38,274			(11,827)			---	---
SPX_INDU_NDX/ARBCS/250124/24/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	1,105,488	1,105,488	4		29,185		16,771		24,121			(12,414)			---	---
SPX/CS/250124/4894.16-5028.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	394	1,928,161	5028.75		33,839		19,446		45,439			(14,394)			---	---
SPX/CS/260123/4894.16-5530.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/23/2026	631	3,086,560	5530.4		218,065		171,948		283,021			(46,117)			---	---
SPX/AVGCS/250124/24/48 94.16-5163.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/25/2024	01/24/2025	111	542,512	5163.34		15,451		8,879		27,441			(6,572)			---	---
SPX_INDU_NDX/ARBCS/250124/24/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	1,595,195	1,595,195	5.75		54,237		31,167		48,378			(23,070)			---	---
SPX/CS/241223/4894.16-5397.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	12/23/2024	134	654,944	5397.9		35,040		18,709		54,684			(16,330)			---	---
SPX/CS/241223/4894.16-5023.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	12/23/2024	204	996,675	5023.47		17,043		9,100		22,910			(7,943)			---	---

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

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SPX/CS/250124/4894.16-5187.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	2,763	13,522,620	5187.81		483,975		278,115		678,794			(205,860)			---	---
SPX/CS/250124/4894.16-5297.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/25/2024	01/24/2025	364	1,782,528	5297.93		83,048		47,723		120,588			(35,325)			---	---
SPX/CS/250124/4894.16-5310.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	99	486,766	5310.16		23,267		13,371		33,846			(9,897)			---	---
SPX/CS/250124/4894.16-5022.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	502	2,458,113	5022.88		41,345		23,759		55,442			(17,586)			---	---
SPX/AVGCS/250124/24/4894.16-5187.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/25/2024	01/24/2025	857	4,194,178	5187.81		126,538		72,715		230,046			(53,823)			---	---
SPX/CS/250124/4894.16-5163.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	15,082	73,815,688	5163.34		2,448,466		1,407,006		3,410,047			(1,041,460)			---	---
SPX/CS/250124/4894.16-5322.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/25/2024	01/24/2025	719	3,516,708	5322.57		171,299		98,437		251,197			(72,862)			---	---
SPX/CS/250124/4894.16-5359.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/25/2024	01/24/2025	2,428	11,880,805	5359.47		613,525		352,561		914,702			(260,964)			---	---
SPX/CS/241223/4894.16-5077.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	12/23/2024	46	223,317	5077.69		5,270		2,814		7,230			(2,456)			---	---
SPX/CS/250124/4894.16-5151.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/24/2025	7,735	37,854,830	5151.1		1,205,298		692,622		1,672,500			(512,676)			---	---
SPX/CS/260123/4894.16-5432.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/23/2026	380	1,860,034	5432.52		114,727		90,464		146,392			(24,263)			---	---
SPX/CS/250124/4894.16-5016.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	21	102,076	5016.51		1,674		962		2,190			(712)			---	---
SPX/CS/260123/4894.16-5481.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/25/2024	01/23/2026	337	1,648,429	5481.46		109,324		86,204		140,549			(23,120)			---	---
SPX/CS/250124/4894.16-5261.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	01/25/2024	01/24/2025	2,217	10,852,418	5261.22		468,065		268,972		672,094			(199,092)			---	---
IBLDV7E/CS/250124/126.32-136.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	01/25/2024	01/24/2025	929	117,302	136.64		3,073		1,766		3,978			(1,307)			---	---
SPX/CS/250128/4890.97-5184.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/31/2024	01/28/2025	57	278,180	5184.43		9,869		5,766		13,983			(4,103)			---	---
SPX/CS/250131/4845.65-5136.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/31/2024	01/31/2025	44	215,315	5136.39		7,842		4,609		10,884			(3,233)			---	---
SPX/CS/250124/4890.97-5184.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/31/2024	01/24/2025	179	873,594	5184.43		30,881		17,897		43,991			(12,984)			---	---
SPX/CS/250129/4927.93-5223.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/31/2024	01/29/2025	177	871,332	5223.61		29,747		17,415		43,204			(12,332)			---	---
SPX/CS/250127/4890.97-5184.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/31/2024	01/27/2025	62	303,089	5184.43		10,730		6,257		15,215			(4,473)			---	---
SPX/CS/250130/4924.97-5220.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/31/2024	01/30/2025	56	274,489	5220.47		9,470		5,555		13,678			(3,915)			---	---
SPX/CS/250207/4995.06-5294.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	02/07/2024	02/07/2025	29	142,842	5294.76		5,042		3,056		6,846			(1,986)			---	---
SPX/CS/250205/4942.81-5239.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	02/07/2024	02/05/2025	64	316,476	5239.38		11,699		7,066		15,461			(4,634)			---	---
SPX/CS/250131/4958.61-5256.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	02/07/2024	01/31/2025	78	388,990	5256.13		14,105		8,455		18,832			(5,650)			---	---
SPX/CS/250131/4906.19-5200.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	02/07/2024	01/31/2025	41	199,509	5200.56		7,660		4,592		9,977			(3,068)			---	---

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SPX/CS/250206/4954.23-5251.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	02/07/2024	02/06/2025	121	598,944	5251.48		21,978		13,298		29,187			(8,681)			---	---
SPX/CS/250203/4958.61-5256.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	02/07/2024	02/03/2025	59	291,434	5256.13		10,670		6,420		14,225			(4,250)			---	---
SPX/CS/250210/5026.61-5303.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	14,908	74,935,862	5303.07		2,453,400		1,511,899		3,262,865			(941,501)			---	---
SPX/CS/260210/5026.61-5579.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2026	361	1,814,012	5579.54		111,199		89,952		136,255			(21,247)			---	---
SPX/CS/250211/5026.61-5328.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/11/2025	29	144,205	5328.21		5,165		3,189		6,812			(1,977)			---	---
SPX/CS/250210/5026.61-5290.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	9,002	45,251,379	5290.51		1,422,251		876,457		1,885,800			(545,794)			---	---
SPX/CS/260210/5026.61-6082.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2026	52	259,321	6082.2		25,719		20,805		33,445			(4,914)			---	---
SPX/CS/260210/5026.61-5629.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2026	347	1,745,814	5629.8		115,049		93,066		141,840			(21,983)			---	---
SPX/CS/250210/5026.61-5277.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	8,393	42,186,128	5277.94		1,269,381		782,251		1,678,686			(487,129)			---	---
SPX/CS/250210/5026.61-5365.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2025	439	2,208,028	5365.91		86,334		53,203		116,368			(33,131)			---	---
SPX_INDU_NDX/ARBCS/250210/10/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2024	02/10/2025	1,233,690	1,233,690	5		37,011		22,808		29,866			(14,203)			---	---
SPX/CS/250210/5026.61-5164.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	555	2,790,452	5164.92		48,665		29,990		62,448			(18,676)			---	---
SPX/CS/260210/5026.61-5903.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2026	112	564,144	5903.53		49,554		40,086		63,145			(9,469)			---	---
SPX/CS/250207/5026.61-5328.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/07/2025	38	192,999	5328.21		6,911		4,237		9,131			(2,675)			---	---
SPX/CS/250110/5026.61-5517.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	01/10/2025	160	803,314	5517.6		41,146		23,907		59,500			(17,238)			---	---
SPX/CS/250110/5026.61-5441.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	01/10/2025	102	513,834	5441.31		23,333		13,558		32,904			(9,776)			---	---
SPX/CS/250210/5026.61-5453.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	156	782,057	5453.87		36,827		22,695		50,794			(14,133)			---	---
SPX/CS/250110/5026.61-5403.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2024	01/10/2025	474	2,382,378	5403.61		100,060		58,139		140,103			(41,921)			---	---
SPX_INDU_NDX/ARBCS/250210/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2024	02/10/2025	1,837,603	1,837,603	4		46,859		28,877		36,263			(17,982)			---	---
SPX/CS/260210/5026.61-5680.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2026	411	2,068,037	5680.07		145,383		117,604		180,418			(27,779)			---	---
SPX/CS/250210/5026.61-5391.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2025	412	2,070,192	5391.04		85,913		52,944		116,496			(32,969)			---	---
SPX/CS/260210/5026.61-5654.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2026	221	1,113,299	5654.94		75,916		61,410		93,808			(14,506)			---	---
SPX_INDU_NDX/ARBCS/250210/10/0.00%-6.29%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2024	02/10/2025	173,598	173,598	6.29		6,076		3,744		5,162			(2,332)			---	---
SPX/CS/250210/5026.61-5679.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	60	299,390	5679.61		18,927		11,664		27,572			(7,263)			---	---
SPX/CS/250210/5026.61-5215.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	790	3,970,824	5215.11		92,401		56,942		119,997			(35,459)			---	---
SPX/AVGCS/250210/10/5026.61-5378.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2025	30	151,490	5378.56		5,014		3,090		8,576			(1,924)			---	---

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SPX/CS/250210/5026.61-5353.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2025	838	4,214,586	5353.34		159,733		98,435		214,505			(61,298)			---	---
SPX/AVGCS/250210/10/5026.61-5340.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2025	302	1,519,639	5340.77		46,957		28,937		78,558			(18,020)			---	---
SPX/CS/250210/5026.61-5441.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2025	681	3,424,660	5441.31		157,192		96,869		216,592			(60,323)			---	---
SPX/CS/250110/5026.61-5224.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	01/10/2025	209	1,048,183	5224.69		25,397		14,757		33,747			(10,641)			---	---
SPX_INDU_NDX/ARBCS/250210/10/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2024	02/10/2025	313,600	313,600	5.5		10,035		6,184		8,274			(3,851)			---	---
SPX/CS/250210/5026.61-5139.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	1,404	7,056,357	5139.85		101,823		62,748		129,850			(39,075)			---	---
SPX_INDU_NDX/ARBCS/250210/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/09/2024	02/10/2025	799,315	799,315	5.75		26,377		16,255		21,946			(10,122)			---	---
SPX/CS/250110/5026.61-5160.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	01/10/2025	142	713,159	5160.95		12,060		7,007		15,764			(5,052)			---	---
SPX/CS/260210/5026.61-5780.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2026	163	820,864	5780.6		64,577		52,238		81,073			(12,339)			---	---
SPX/CS/260210/5026.61-5604.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2026	531	2,668,350	5604.67		169,440		137,065		208,659			(32,376)			---	---
SPX/AVGCS/250210/10/5026.61-5353.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2025	137	688,712	5353.34		21,763		13,412		36,761			(8,352)			---	---
SPX/AVGCS/250210/10/5026.61-5328.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2025	692	3,479,284	5328.21		104,726		64,537		173,874			(40,189)			---	---
SPX/AVGCS/250210/10/5026.61-5303.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	02/09/2024	02/10/2025	143	717,372	5303.07		20,373		12,555		33,284			(7,818)			---	---
SPX/CS/250210/5026.61-5504.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2025	1,442	7,247,880	5504.52		369,642		227,791		519,040			(141,851)			---	---
SPX/CS/250210/5026.61-5340.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	5,165	25,962,368	5340.77		949,444		585,091		1,274,131			(364,352)			---	---
SPX/CS/250210/5026.61-5328.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	2,777	13,957,282	5328.21		492,832		303,706		659,411			(189,126)			---	---
SPX/CS/250210/5026.61-5403.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	2,043	10,268,500	5403.61		437,027		269,317		595,965			(167,711)			---	---
SPX/CS/250210/5026.61-5466.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/09/2024	02/10/2025	777	3,904,310	5466.44		187,407		115,489		260,155			(71,918)			---	---
SPX/CS/250210/5026.61-5202.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	38	192,625	5202.54		4,282		2,639		5,446			(1,643)			---	---
SPX/CS/250110/5026.61-5466.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/09/2024	01/10/2025	304	1,526,231	5466.44		71,885		41,768		102,913			(30,117)			---	---
SPX/CS/250210/5026.61-5491.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2025	77	386,458	5491.57		19,551		12,048		27,027			(7,503)			---	---
SPX/CS/260210/5026.61-5755.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/09/2024	02/10/2026	235	1,183,213	5755.47		90,717		73,383		113,530			(17,334)			---	---
SPX/CS/250207/4997.91-5297.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/14/2024	02/07/2025	58	291,872	5297.78		10,072		6,227		13,877			(3,845)			---	---
SPX/CS/250214/5000.62-5300.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/14/2024	02/14/2025	87	434,158	5300.66		15,539		9,722		20,735			(5,816)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/250213/4953.17-5250.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/14/2024	02/13/2025	88	434,484	5250.36		15,776		9,854		21,196			(5,921)			---	---
SPX/CS/250212/5021.84-5323.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/14/2024	02/12/2025	46	233,214	5323.15		7,850		4,895		10,931			(2,955)			---	---
SPX/CS/250221/4981.80-5280.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/21/2024	02/21/2025	181	902,526	5280.71		32,103		20,714		43,327			(11,388)			---	---
SPX/CS/250218/5005.57-5305.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/21/2024	02/18/2025	87	433,337	5305.9		14,789		9,498		20,717			(5,291)			---	---
SPX/CS/250220/4975.51-5274.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/21/2024	02/20/2025	102	509,755	5274.04		17,760		11,442		24,427			(6,318)			---	---
SPX/CS/250214/5029.73-5331.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/21/2024	02/14/2025	145	727,029	5331.51		24,206		15,448		34,420			(8,758)			---	---
SPX/CS/250219/5005.57-5305.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/21/2024	02/19/2025	27	137,381	5305.9		4,593		2,954		6,428			(1,638)			---	---
SPX/CS/250214/5005.57-5305.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/21/2024	02/14/2025	238	1,192,997	5305.9		40,503		25,848		56,784			(14,655)			---	---
SPX/CS/260225/5088.80-5826.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2026	295	1,500,939	5826.68		115,557		95,761		140,694			(19,796)			---	---
SPX/CS/250225/5088.80-5572.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/23/2024	02/25/2025	5,836	29,696,486	5572.35		1,517,490		996,118		2,052,399			(521,372)			---	---
SPX_INDU_NDX/ARBCS/250225/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	1,525,060	1,525,060	4		38,584		25,327		29,406			(13,257)			---	---
SPX/CS/260225/5088.80-5699.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2026	327	1,664,227	5699.46		110,139		91,271		132,351			(18,868)			---	---
SPX/AVGCS/250225/25/5088.80-5419.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	02/23/2024	02/25/2025	151	770,887	5419.57		24,337		15,975		38,828			(8,362)			---	---
SPX/CS/250225/5088.80-5661.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	29	145,439	5661.29		8,406		5,518		11,524			(2,888)			---	---
SPX/CS/250124/5088.80-5508.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/24/2025	94	478,398	5508.63		21,719		13,550		29,576			(8,170)			---	---
SPX/CS/250225/5088.80-5355.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	5,863	29,833,436	5355.96		938,262		615,898		1,207,759			(322,364)			---	---
SPX/AVGCS/250225/25/5088.80-5368.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	02/23/2024	02/25/2025	84	428,243	5368.68		12,132		7,964		18,853			(4,168)			---	---
SPX/CS/250225/5088.80-5823.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	38	192,862	5823.89		12,902		8,469		18,265			(4,433)			---	---
SPX/CS/250225/5088.80-5368.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	11,272	57,362,566	5368.68		1,879,198		1,233,552		2,425,795			(645,646)			---	---
SPX/CS/260225/5088.80-6157.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	337	1,714,235	6157.45		170,052		140,921		214,693			(29,131)			---	---
SPX/CS/250225/5088.80-5394.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	02/23/2024	02/25/2025	2,875	14,632,511	5394.13		518,576		340,406		671,074			(178,170)			---	---
SPX_INDU_NDX/ARBCS/250225/25/0.00%-6.26%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	158,826	158,826	6.26		5,781		3,795		4,612			(1,986)			---	---
SPX/CS/260225/5088.80-5674.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2026	524	2,668,131	5674.01		170,467		141,264		204,276			(29,203)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/250225/5088.80-5203.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	1,450	7,376,897	5203.44		106,449		69,875		132,243			(36,573)			---	---
SPX/CS/250225/5088.80-5534.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	810	4,122,552	5534.28		198,996		130,626		265,603			(68,370)			---	---
SPX/CS/250225/5088.80-5470.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	3,950	20,098,874	5470.46		856,614		562,302		1,130,233			(294,312)			---	---
SPX/CS/260225/5088.80-5953.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	926	4,710,915	5953.94		407,965		338,077		503,337			(69,888)			---	---
SPX_INDU_NDX/ARBCS/250225/25/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	476,345	476,345	5.5		15,862		10,412		12,311			(5,450)			---	---
SPX_INDU_NDX/ARBCS/250225/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	976,050	976,050	5.75		33,479		21,976		26,260			(11,502)			---	---
SPX/CS/250224/5088.80-5394.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/24/2025	25	126,953	5394.13		4,520		2,962		5,823			(1,557)			---	---
SPX/CS/250225/5088.80-5343.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	5,408	27,519,866	5343.24		828,623		543,929		1,064,063			(284,695)			---	---
SPX/CS/260225/5088.80-5852.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2026	426	2,169,174	5852.12		171,408		142,044		209,239			(29,364)			---	---
SPX/CS/250225/5088.80-5775.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	72	364,851	5775.79		23,533		15,448		33,046			(8,085)			---	---
SPX/CS/250225/5088.80-5279.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	984	5,005,011	5279.63		116,517		76,484		147,121			(40,032)			---	---
SPX/CS/260225/5088.80-5648.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2026	432	2,200,002	5648.57		135,388		112,195		161,838			(23,193)			---	---
SPX/CS/250221/5088.80-5394.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/21/2025	66	334,537	5394.13		11,910		7,771		15,363			(4,138)			---	---
SPX_INDU_NDX/ARBCS/250225/25/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	7,274,017	7,274,017	5		218,948		143,723		172,378			(75,225)			---	---
SPX/CS/250225/5088.80-5508.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	02/23/2024	02/25/2025	1,795	9,135,507	5508.76		421,147		276,451		559,091			(144,696)			---	---
SPX/CS/250225/5088.80-5419.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	1,026	5,222,787	5419.57		198,205		130,106		257,898			(68,098)			---	---
SPX/CS/260225/5088.80-5750.34	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2026	451	2,296,364	5750.34		162,238		134,445		195,964			(27,793)			---	---
SPX/CS/250124/5088.80-5279.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/24/2025	41	209,343	5279.63		4,878		3,043		6,245			(1,835)			---	---
SPX/CS/250225/5088.80-5228.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	1,100	5,595,430	5228.74		97,528		64,020		121,847			(33,508)			---	---
SPX/CS/250225/5088.80-5457.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	502	2,556,214	5457.74		106,236		69,736		139,442			(36,500)			---	---
SPX/CS/250225/5088.80-5406.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	02/23/2024	02/25/2025	3,062	15,581,385	5406.85		571,681		375,265		742,102			(196,416)			---	---
SPX/CS/260225/5088.80-5724.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2026	339	1,723,647	5724.9		117,966		97,758		142,126			(20,209)			---	---
SPX/AVGCS/250225/25/5088.80-5445.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	02/23/2024	02/25/2025	25	128,965	5445.04		4,261		2,797		6,870			(1,464)			---	---
SPX/CS/260225/5088.80-6106.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2026	95	481,830	6106.56		46,400		38,451		58,274			(7,949)			---	---
SPX/CS/250124/5088.80-5225.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/24/2025	47	241,482	5225.07		4,129		2,576		5,204			(1,553)			---	---
SPX/CS/250225/5088.80-5432.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	02/25/2025	344	1,750,458	5432.29		68,565		45,008		89,478			(23,557)			---	---
SPX/CS/250124/5088.80-5470.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	02/23/2024	01/24/2025	409	2,083,445	5470.46		87,921		54,850		118,500			(33,071)			---	---
SPX/AVGCS/250225/25/5088.80-5394.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	02/23/2024	02/25/2025	997	5,071,671	5394.13		152,049		99,809		239,801			(52,240)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/250124/5088.80-5534.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/24/2025	168	852,456	5534.07		40,406		25,208		55,434			(15,199)			---	---
SPX/CS/250225/5088.80-5247.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	55	280,478	5247.19		5,525		3,627		6,888			(1,898)			---	---
SPX/CS/250225/5088.80-5222.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	02/25/2025	125	634,326	5222.64		10,657		6,995		13,227			(3,661)			---	---
SPX/CS/250124/5088.80-5591.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2024	01/24/2025	181	923,591	5591.26		47,750		29,789		66,453			(17,961)			---	---
SPX/AVGCS/250225/25/5088.80-5406.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	02/23/2024	02/25/2025	362	1,839,849	5406.85		56,649		37,186		89,872			(19,463)			---	---
IBLDV7E/CS/250225/128.09-138.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	02/23/2024	02/25/2025	1,136	145,489	138.12		4,117		2,703		3,935			(1,415)			---	---
SPX/CS/250226/5069.53-5373.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/28/2024	02/26/2025	61	308,607	5373.7		10,892		7,241		14,301			(3,651)			---	---
SPX/CS/250221/5087.03-5392.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/28/2024	02/21/2025	78	394,453	5392.25		13,749		9,074		18,237			(4,675)			---	---
SPX/CS/250227/5078.18-5382.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	02/28/2024	02/27/2025	80	405,716	5382.87		14,218		9,466		18,730			(4,753)			---	---
SPX/CS/250228/5096.27-5402.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/06/2024	02/28/2025	96	489,788	5402.05		17,320		11,778		22,238			(5,543)			---	---
SPX/CS/250306/5104.76-5411.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/06/2024	03/06/2025	96	487,793	5411.05		16,946		11,644		22,070			(5,302)			---	---
SPX/CS/250228/5137.08-5445.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/06/2024	02/28/2025	193	993,771	5445.3		33,859		23,023		44,179			(10,835)			---	---
SPX/CS/250305/5078.65-5383.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/06/2024	03/05/2025	119	605,538	5383.37		21,696		14,889		27,650			(6,807)			---	---
SPX/CS/250304/5130.95-5438.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/06/2024	03/04/2025	40	205,785	5438.81		7,045		4,829		9,163			(2,216)			---	---
SPX/CS/250303/5137.08-5445.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/06/2024	03/03/2025	76	390,181	5445.3		13,324		9,121		17,378			(4,204)			---	---
SPX/AVGCS/250310/10/5123.69-5482.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	31	158,637	5482.36		5,330		3,722		8,132			(1,608)			---	---
SPX/CS/250310/5123.69-5572.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	419	2,146,583	5572.22		103,015		71,938		134,673			(31,077)			---	---
SPX/CS/260310/5123.69-5892.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2026	237	1,213,939	5892.24		94,918		80,641		114,923			(14,277)			---	---
SPX/CS/260310/5123.69-5738.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2026	321	1,644,179	5738.53		107,579		91,397		128,548			(16,182)			---	---
SPX/CS/250307/5123.69-5431.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/07/2025	111	570,979	5431.11		20,264		14,099		25,601			(6,165)			---	---
SPX/CS/250310/5123.69-5559.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	21	108,820	5559.2		5,146		3,594		6,656			(1,552)			---	---
SPX/CS/250310/5123.69-5495.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	338	1,731,707	5495.16		71,346		49,823		92,103			(21,523)			---	---

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SPX/CS/250210/5123.69-5633.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	02/10/2025	225	1,151,528	5633.89		60,121		40,325		80,629			(19,796)			---	---
SPX/CS/250310/5123.69-5507.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2025	2,799	14,343,293	5507.97		605,293		422,686		786,229			(182,601)			---	---
SPX/CS/250310/5123.69-5431.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2025	2,745	14,066,715	5431.11		492,335		343,809		630,003			(148,526)			---	---
SPX_INDU_NDX/ARBCS/250310/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	1,072,479	1,072,479	5.75		36,035		25,164		28,770			(10,871)			---	---
SPX/CS/250310/5123.69-5443.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	3,055	15,654,204	5443.92		567,621		396,384		727,962			(171,238)			---	---
SPX/AVGCS/250310/10/5123.69-5456.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	107	546,848	5456.73		17,499		12,220		26,543			(5,279)			---	---
SPX/CS/260310/5123.69-5998.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2026	216	1,108,251	5998.24		95,365		81,020		116,468			(14,345)			---	---
SPX/CS/260310/5123.69-5764.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2026	292	1,494,123	5764.15		101,092		85,886		121,069			(15,206)			---	---
SPX/CS/250310/5123.69-5610.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2025	1,897	9,717,590	5610.86		494,625		345,409		653,596			(149,217)			---	---
SPX/AVGCS/250310/10/5123.69-5405.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	260	1,333,499	5405.49		38,005		26,540		56,647			(11,465)			---	---
SPX/CS/260310/5123.69-5712.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2026	430	2,202,397	5712.91		138,971		118,067		165,808			(20,904)			---	---
SPX/AVGCS/250310/10/5123.69-5443.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	332	1,700,923	5443.92		52,899		36,940		80,092			(15,958)			---	---
SPX/CS/260310/5123.69-5866.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2026	267	1,370,155	5866.63		104,378		88,678		126,114			(15,700)			---	---
SPX/CS/250210/5123.69-5546.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	03/08/2024	02/10/2025	484	2,482,236	5546.39		112,445		75,421		148,760			(37,025)			---	---
SPX_INDU_NDX/ARBCS/250310/10/0.00%-6.27%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	263,479	263,479	6.27		9,380		6,550		7,637			(2,830)			---	---
SPX_INDU_NDX/ARBCS/250310/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	1,446,083	1,446,083	4		37,454		26,155		27,835			(11,299)			---	---
SPX/AVGCS/250310/10/5123.69-5431.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	1,015	5,198,026	5431.11		156,980		109,623		236,994			(47,357)			---	---
SPX/CS/260310/5123.69-6148.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2026	27	140,242	6148.43		13,497		11,467		16,601			(2,030)			---	---
SPX_INDU_NDX/ARBCS/250310/10/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	387,042	387,042	5.5		12,618		8,811		9,975			(3,806)			---	---
SPX_INDU_NDX/ARBCS/250310/10/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	3,746,058	3,746,058	5		114,255		79,787		88,549			(34,468)			---	---
SPX/CS/250310/5123.69-5238.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	441	2,259,722	5238.89		32,133		22,439		39,576			(9,694)			---	---
SPX/CS/260310/5123.69-5687.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2026	352	1,801,307	5687.3		109,555		93,076		130,322			(16,479)			---	---
SPX/CS/250210/5123.69-5315.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	02/10/2025	252	1,292,620	5315.83		29,666		19,898		37,548			(9,768)			---	---
SPX/CS/260310/5123.69-5789.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2026	251	1,288,233	5789.77		89,996		76,459		108,005			(13,537)			---	---
SPX/CS/250310/5123.69-5258.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	139	710,167	5258.44		12,002		8,381		14,491			(3,621)			---	---
SPX/CS/250310/5123.69-5251.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	21	109,637	5251.78		1,768		1,235		2,129			(533)			---	---
SPX/CS/250210/5123.69-5507.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/08/2024	02/10/2025	518	2,656,238	5507.97		111,562		74,828		146,549			(36,734)			---	---
SPX/CS/250310/5123.69-5315.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	826	4,230,595	5315.83		97,304		67,950		121,619			(29,354)			---	---

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SPX/CS/250310/5123.69-5815.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	36	186,456	5815.39		12,170		8,499		16,341			(3,671)			---	---
SPX/CS/250310/5123.69-5456.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	711	3,644,621	5456.73		137,038		95,697		175,686			(41,341)			---	---
SPX/CS/250310/5123.69-5700.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	66	337,606	5700.11		19,622		13,702		25,962			(5,919)			---	---
SPX/CS/260310/5123.69-6199.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2026	31	160,960	6199.66		15,969		13,567		19,715			(2,402)			---	---
SPX/CS/250310/5123.69-5867.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	46	234,932	5867.62		15,980		11,159		21,586			(4,821)			---	---
SPX/CS/250310/5123.69-5264.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/08/2024	03/10/2025	4,510	23,105,761	5264.59		398,343		278,171		492,381			(120,170)			---	---
SPX/CS/250310/5123.69-5303.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	29	150,608	5303.02		3,310		2,312		4,052			(999)			---	---
SPX/CS/250310/5123.69-5405.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	11,238	57,581,322	5405.49		1,867,362		1,304,024		2,378,871			(563,338)			---	---
SPX/CS/250310/5123.69-5469.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/08/2024	03/10/2025	307	1,575,007	5469.54		61,110		42,675		78,565			(18,436)			---	---
SPX/CS/250210/5123.69-5572.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	02/10/2025	176	901,828	5572.01		42,972		28,823		56,825			(14,149)			---	---
SPX/CS/250310/5123.69-5546.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/08/2024	03/10/2025	1,086	5,562,266	5546.39		253,639		177,122		331,530			(76,517)			---	---
SPX/CS/250310/5123.69-5379.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	8,334	42,701,252	5379.87		1,272,070		888,317		1,613,498			(383,753)			---	---
SPX/CS/250310/5123.69-5392.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	4,511	23,112,214	5392.68		719,252		502,271		914,229			(216,981)			---	---
SPX/CS/250313/5165.31-5475.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/13/2024	03/13/2025	86	446,529	5475.23		15,620		11,038		19,598			(4,581)			---	---
SPX/CS/250311/5117.94-5425.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/13/2024	03/11/2025	25	126,165	5425.02		4,684		3,303		5,746			(1,382)			---	---
SPX/CS/250307/5157.36-5466.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/13/2024	03/07/2025	62	321,020	5466.8		11,343		7,959		14,096			(3,384)			---	---
SPX/CS/250312/5175.27-5485.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/13/2024	03/12/2025	54	277,601	5485.79		9,769		6,896		12,187			(2,873)			---	---
SPX/CS/250318/5149.42-5458.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/20/2024	03/18/2025	33	169,428	5458.39		6,070		4,399		7,512			(1,671)			---	---
SPX/CS/250319/5178.51-5489.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/20/2024	03/19/2025	55	282,881	5489.22		9,937		7,209		12,398			(2,728)			---	---
SPX/CS/250320/5224.62-5538.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/20/2024	03/20/2025	188	984,307	5538.1		34,461		25,027		41,786			(9,433)			---	---
SPX/CS/250317/5117.09-5424.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/20/2024	03/17/2025	106	541,368	5424.12		19,865		14,381		24,353			(5,484)			---	---
SPX/CS/250314/5117.09-5424.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/20/2024	03/14/2025	274	1,404,013	5424.12		51,356		37,058		63,024			(14,298)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/250314/5150.48-5459.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/20/2024	03/14/2025	83	426,385	5459.51		15,251		11,005		18,909			(4,246)			---	---
SPX/CS/250225/5218.19-5356.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	02/25/2025	75	391,353	5356.56		6,559		4,699		7,783			(1,860)			---	---
SPX_INDU_NDX/ARBCS/250325/25/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2024	03/25/2025	3,520,224	3,520,224	5		104,903		77,651		78,394			(27,251)			---	---
SPX_INDU_NDX/ARBCS/250325/25/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2024	03/25/2025	438,787	438,787	5.5		14,392		10,653		10,660			(3,739)			---	---
SPX/CS/250225/5218.19-5413.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	02/25/2025	122	638,600	5413.87		14,624		10,478		17,699			(4,146)			---	---
SPX/CS/250325/5218.19-5492.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/25/2024	03/25/2025	4,488	23,418,396	5492.14		722,458		534,780		883,196			(187,678)			---	---
SPX/CS/260325/5218.19-6261.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2026	27	139,590	6261.83		13,331		11,604		15,731			(1,727)			---	---
SPX/CS/250325/5218.19-5378.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2025	116	607,486	5378.65		11,609		8,593		13,823			(3,016)			---	---
SPX/CS/250325/5218.19-5544.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/25/2024	03/25/2025	3,465	18,080,336	5544.33		649,265		480,601		798,999			(168,664)			---	---
SPX/CS/250325/5218.19-5714.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	1,510	7,881,237	5714.41		397,214		294,027		497,631			(103,187)			---	---
SPX/CS/250325/5218.19-5609.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/25/2024	03/25/2025	3,426	17,879,369	5609.55		747,894		553,609		927,814			(194,285)			---	---
SPX/CS/260325/5218.19-5844.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2026	417	2,176,769	5844.37		141,490		123,163		164,164			(18,327)			---	---
SPX/AVGCS/250325/25/5218.19-5505.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	03/25/2024	03/25/2025	87	451,834	5505.19		12,742		9,432		17,132			(3,310)			---	---
SPX/CS/250225/5218.19-5648.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	02/25/2025	187	975,216	5648.69		43,699		31,309		54,869			(12,390)			---	---
SPX/CS/250325/5218.19-5355.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2025	127	662,412	5355.43		10,930		8,090		12,960			(2,839)			---	---
SPX/CS/250325/5218.19-5505.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/25/2024	03/25/2025	9,666	50,439,503	5505.19		1,621,126		1,199,995		1,985,133			(421,130)			---	---
SPX/CS/260325/5218.19-6314.01	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2026	30	154,029	6314.01		15,127		13,168		17,933			(1,959)			---	---
SPX/CS/250225/5218.19-5674.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	02/25/2025	122	638,184	5674.78		29,912		21,431		37,655			(8,481)			---	---
SPX/CS/250325/5218.19-5661.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2025	134	699,357	5661.74		32,464		24,031		40,313			(8,433)			---	---
SPX/CS/250325/5218.19-5479.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/25/2024	03/25/2025	7,341	38,307,130	5479.1		1,131,593		837,631		1,381,245			(293,961)			---	---
SPX/CS/250325/5218.19-5570.42	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	437	2,279,893	5570.42		87,548		64,805		107,917			(22,743)			---	---
SPX/CS/250225/5218.19-5609.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2024	02/25/2025	639	3,334,371	5609.55		138,043		98,903		173,396			(39,140)			---	---
SPX/CS/260325/5218.19-5870.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2026	193	1,007,129	5870.46		67,729		58,957		78,680			(8,773)			---	---
SPX/AVGCS/250325/25/5218.19-5531.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	03/25/2024	03/25/2025	894	4,662,824	5531.28		139,791		103,477		188,550			(36,315)			---	---
SPX/CS/250325/5218.19-5413.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/25/2024	03/25/2025	389	2,027,659	5413.87		46,352		34,311		55,791			(12,041)			---	---
SPX/CS/250325/5218.19-5557.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	594	3,098,508	5557.37		115,265		85,321		141,820			(29,943)			---	---
SPX/AVGCS/250325/25/5218.19-5586.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	03/25/2024	03/25/2025	33	174,657	5586.06		5,814		4,304		7,882			(1,510)			---	---

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SPX/AVGCS/250325/25/52 18.19-5544.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	03/25/2024	03/25/2025	342	1,782,790	5544.33		54,946		40,672		74,217			(14,274)			---	---
SPX/CS/260325/5218.19-5896.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2026	272	1,419,204	5896.55		98,493		85,735		114,612			(12,757)			---	---
SPX/AVGCS/250325/25/52 18.19-5557.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	03/25/2024	03/25/2025	102	530,237	5557.37		16,771		12,415		22,681			(4,357)			---	---
SPX/CS/250325/5218.19-5948.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2025	59	307,611	5948.79		20,038		14,832		25,441			(5,205)			---	---
SPX/CS/250225/5218.19-5731.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/25/2024	02/25/2025	314	1,636,831	5731.13		83,315		59,692		105,786			(23,623)			---	---
SPX/CS/260325/5218.19-5792.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2026	437	2,277,933	5792.19		137,815		119,964		159,200			(17,851)			---	---
SPX/CS/260325/5218.19-6000.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2026	191	994,770	6000.92		77,174		67,178		90,421			(9,996)			---	---
SPX/CS/250325/5218.19-5336.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/25/2024	03/25/2025	337	1,759,840	5336.25		25,060		18,550		29,745			(6,510)			---	---
SPX/CS/260325/5218.19-5818.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2026	436	2,272,956	5818.28		142,742		124,253		165,177			(18,489)			---	---
SPX/CS/250325/5218.19-5648.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	1,092	5,695,766	5648.69		257,449		190,570		320,287			(66,879)			---	---
SPX/CS/250325/5218.19-5531.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/25/2024	03/25/2025	2,597	13,550,188	5531.28		469,785		347,746		577,174			(122,039)			---	---
SPX/CS/250325/5218.19-5805.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2025	33	172,214	5805.67		9,873		7,308		12,347			(2,565)			---	---
SPX_INDU_NDX/ARBCS/250325/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2024	03/25/2025	862,648	862,648	5.75		29,158		21,583		21,821			(7,574)			---	---
SPX/CS/250325/5218.19-5674.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	806	4,206,135	5674.83		198,950		147,268		248,324			(51,683)			---	---
SPX/CS/260325/5218.19-5974.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2026	285	1,486,122	5974.83		112,633		98,044		131,408			(14,589)			---	---
SPX_INDU_NDX/ARBCS/250325/25/0.00%-6.32%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2024	03/25/2025	167,197	167,197	6.32		6,002		4,443		4,606			(1,559)			---	---
SPX/CS/250325/5218.19-5596.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	371	1,933,743	5596.51		78,897		58,401		97,481			(20,496)			---	---
SPX/CS/250325/5218.19-5361.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2025	570	2,976,755	5361.69		50,903		37,679		60,812			(13,223)			---	---
SPX/CS/260325/5218.19-6105.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/25/2024	03/25/2026	691	3,605,738	6105.32		307,209		267,417		361,354			(39,792)			---	---
SPX_INDU_NDX/ARBCS/250325/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/25/2024	03/25/2025	1,625,774	1,625,774	4		42,758		31,650		29,445			(11,107)			---	---
IBLDV7E/CS/250325/129.55-139.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	03/25/2024	03/25/2025	1,221	158,218	139.46		4,265		3,162		3,572			(1,110)			---	---
SPX/CS/250321/5241.53-5556.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/27/2024	03/21/2025	99	517,131	5556.02		17,657		13,092		21,807			(4,565)			---	---
SPX/CS/250327/5248.49-5563.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/27/2024	03/25/2025	62	327,539	5563.4		11,359		8,472		13,723			(2,887)			---	---
SPX/CS/250321/5234.18-5548.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/27/2024	03/21/2025	146	762,387	5548.23		26,177		19,409		32,259			(6,767)			---	---

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/250326/5203.58-5515.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/27/2024	03/26/2025	58	304,141	5515.79		10,652		7,937		12,964			(2,715)			--	--
SPX/CS/250324/5234.18-5548.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	03/27/2024	03/24/2025	84	439,002	5548.23		15,065		11,203		18,549			(3,862)			--	--
SPX/CS/250401/5243.77-5558.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2024	04/01/2025	28	144,674	5558.4		5,047		3,842		6,136			(1,205)			--	--
SPX/CS/250328/5254.35-5569.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2024	03/28/2025	632	3,320,756	5569.61		112,812		85,648		138,660			(27,164)			--	--
SPX/CS/250331/5254.35-5569.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2024	03/31/2025	28	146,183	5569.61		5,009		3,813		6,140			(1,196)			--	--
SPX/CS/250403/5211.49-5524.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2024	04/03/2025	142	737,736	5524.18		25,821		19,690		31,458			(6,131)			--	--
SPX/CS/250402/5205.81-5518.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/03/2024	04/02/2025	30	156,916	5518.16		5,545		4,225		6,673			(1,320)			--	--
SPX/CS/250404/5147.21-5456.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/04/2025	60	312,180	5456.04		11,000		8,563		13,619			(2,438)			--	--
SPX/CS/250404/5204.34-5516.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/04/2025	115	598,345	5516.6		20,341		15,834		25,624			(4,507)			--	--
SPX/CS/250407/5204.34-5516.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/07/2025	74	385,022	5516.6		13,096		10,218		16,477			(2,877)			--	--
SPX_INDU_NDX/ARBCS/250410/10/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	333,243	333,243	5.5		11,230		8,783		8,606			(2,447)			--	--
SPX_INDU_NDX/ARBCS/250410/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	777,113	777,113	5.75		27,044		21,151		20,901			(5,892)			--	--
SPX_INDU_NDX/ARBCS/250410/10/0.00%-6.29%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	198,740	198,740	6.29		7,373		5,767		5,800			(1,606)			--	--
SPX/CS/250409/5209.91-5522.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/09/2025	39	202,917	5522.5		6,878		5,376		8,668			(1,503)			--	--
SPX_INDU_NDX/ARBCS/250410/10/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	969,262	969,262	5		30,435		23,804		22,928			(6,631)			--	--
SPX_INDU_NDX/ARBCS/250410/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	1,257,368	1,257,368	4		31,937		24,979		24,172			(6,958)			--	--
SPX/CS/250410/5160.64-5444.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/10/2024	04/10/2025	9,381	48,414,455	5444.48		1,584,606		1,239,356		1,956,802			(345,249)			--	--
SPX/AVGCS/250410/10/51 60.64-5521.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/10/2024	04/10/2025	32	162,985	5521.9		5,558		4,347		8,178			(1,211)			--	--
SPX/CS/250410/5160.64-5483.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/10/2024	04/10/2025	3,102	16,008,566	5483.18		586,874		459,008		728,025			(127,866)			--	--
SPX/CS/250410/5160.64-5547.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	2,021	10,431,903	5547.69		446,485		349,206		559,228			(97,279)			--	--
SPX/CS/250410/5160.64-5586.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	501	2,583,205	5586.39		119,861		93,746		150,612			(26,115)			--	--
SPX/CS/260410/5160.64-6043.12	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2026	88	454,474	6043.12		40,148		35,787		47,070			(4,362)			--	--
SPX/CS/260410/5160.64-5805.72	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2026	218	1,123,095	5805.72		77,505		69,085		89,629			(8,420)			--	--
SPX/CS/250410/5160.64-5270.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	29	149,828	5270.05		2,090		1,635		2,423			(455)			--	--
SPX/CS/250410/5160.64-5418.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/10/2024	04/10/2025	8,577	44,263,559	5418.67		1,331,448		1,041,356		1,636,209			(290,092)			--	--
SPX/CS/250310/5160.64-5662.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/10/2024	03/10/2025	321	1,657,305	5662.58		85,683		65,307		110,672			(20,376)			--	--

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SPX/CS/250410/5160.64-5276.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	785	4,051,085	5276.75		58,093		45,436		69,431			(12,657)			---	---
SPX/CS/260410/5160.64-5908.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	372	1,919,213	5908.93		147,971		131,896		173,896			(16,075)			---	---
SPX/CS/250310/5160.64-5612.20	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	03/10/2025	142	733,618	5612.2		35,170		26,806		44,947			(8,364)			---	---
SPX/AVGCS/250410/10/51 60.64-5470.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/10/2024	04/10/2025	789	4,071,456	5470.28		124,994		97,760		181,242			(27,233)			---	---
SPX/CS/250410/5160.64-5470.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	2,548	13,147,305	5470.28		465,415		364,011		575,966			(101,403)			---	---
SPX/CS/250310/5160.64-5354.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	03/10/2025	39	201,024	5354.16		4,724		3,601		5,687			(1,123)			---	---
SPX/CS/250410/5160.64-5354.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	596	3,077,562	5354.16		71,492		55,915		86,539			(15,576)			---	---
SPX/CS/250410/5160.64-5508.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	371	1,912,405	5508.98		74,966		58,633		93,272			(16,333)			---	---
SPX/CS/260410/5160.64-6244.37	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2026	40	204,408	6244.37		20,884		18,616		24,643			(2,269)			---	---
SPX/CS/250410/5160.64-5908.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	29	147,559	5908.21		10,248		8,015		13,267			(2,233)			---	---
SPX/CS/250410/5160.64-5612.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	590	3,044,346	5612.52		147,955		115,719		186,807			(32,236)			---	---
SPX/CS/260410/5160.64-5831.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2026	270	1,393,935	5831.52		99,374		88,578		115,102			(10,795)			---	---
SPX/CS/250410/5160.64-5296.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	122	630,651	5296.36		10,494		8,208		12,585			(2,286)			---	---
SPX/CS/250410/5160.64-5289.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	37	189,346	5289.66		3,078		2,408		3,597			(671)			---	---
SPX/CS/260410/5160.64-5728.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	396	2,041,602	5728.31		125,559		111,918		145,530			(13,640)			---	---
SPX/AVGCS/250410/10/51 60.64-5483.18	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/10/2024	04/10/2025	311	1,605,736	5483.18		50,741		39,686		73,842			(11,055)			---	---
SPX/CS/250410/5160.64-5534.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2025	666	3,435,048	5534.79		143,242		112,032		178,660			(31,209)			---	---
SPX/CS/250410/5160.64-5303.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	345	1,782,016	5303.57		31,150		24,363		37,396			(6,787)			---	---
SPX/CS/250410/5160.64-5651.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/10/2024	04/10/2025	2,218	11,446,537	5651.22		590,641		461,954		752,392			(128,687)			---	---
SPX/CS/250410/5160.64-5496.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/10/2024	04/10/2025	862	4,447,914	5496.08		168,887		132,091		209,639			(36,797)			---	---
SPX/AVGCS/250410/10/51 60.64-5444.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/10/2024	04/10/2025	78	402,071	5444.48		11,580		9,057		16,659			(2,523)			---	---
SPX/CS/250310/5160.64-5299.73	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	03/10/2025	94	483,224	5299.73		8,200		6,250		9,945			(1,950)			---	---
SPX/CS/250410/5160.64-5599.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	221	1,138,616	5599.29		54,210		42,398		68,128			(11,811)			---	---
SPX/CS/250410/5160.64-5741.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	33	171,287	5741.64		10,145		7,935		12,897			(2,210)			---	---
SPX/CS/260410/5160.64-6192.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2026	28	145,277	6192.77		14,381		12,819		16,923			(1,562)			---	---
SPX/CS/250310/5160.64-5547.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/10/2024	03/10/2025	431	2,222,767	5547.69		94,023		71,664		119,305			(22,359)			---	---
SPX/CS/260410/5160.64-5779.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2026	276	1,423,816	5779.92		94,969		84,652		109,636			(10,317)			---	---
SPX/CS/250410/5160.64-5431.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/10/2024	04/10/2025	3,824	19,736,500	5431.57		621,108		485,783		763,747			(135,325)			---	---

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SPX/AVGCS/250410/10/5160.64-5496.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	04/10/2024	04/10/2025	102	528,273	5496.08		17,116		13,387		25,051			(3,729)			---	---
SPX/CS/260410/5160.64-5754.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/10/2024	04/10/2026	408	2,105,090	5754.11		134,305		119,715		156,115			(14,590)			---	---
SPX/CS/250310/5160.64-5586.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	03/10/2025	106	545,549	5586.39		24,981		19,040		31,809			(5,941)			---	---
SPX/CS/260410/5160.64-5934.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2026	223	1,150,104	5934.74		91,974		81,982		107,184			(9,992)			---	---
SPX/CS/250410/5160.64-5857.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	35	179,932	5857.33		11,994		9,381		15,453			(2,613)			---	---
SPX/CS/250414/5123.41-5430.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/17/2024	04/14/2025	81	415,294	5430.81		13,580		10,864		18,476			(2,716)			---	---
SPX/CS/250411/5199.06-5511.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/17/2024	04/11/2025	80	417,791	5511		12,655		10,103		17,867			(2,553)			---	---
SPX/CS/250417/5022.21-5323.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/17/2024	04/17/2025	211	1,060,025	5323.54		37,387		29,972		49,137			(7,415)			---	---
SPX/CS/250411/5123.41-5430.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/17/2024	04/11/2025	163	832,650	5430.81		27,311		21,802		37,216			(5,509)			---	---
SPX/CS/250416/5051.41-5354.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/17/2024	04/16/2025	37	186,016	5354.49		6,507		5,213		8,566			(1,294)			---	---
SPX/CS/250415/5061.82-5365.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/17/2024	04/15/2025	113	572,775	5365.53		19,719		15,786		26,114			(3,933)			---	---
SPX/CS/250422/5010.60-5311.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/24/2024	04/22/2025	24	122,459	5311.24		4,400		3,609		5,589			(791)			---	---
SPX/CS/250424/5071.63-5375.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/24/2024	04/24/2025	174	884,832	5375.93		31,155		25,585		40,225			(5,570)			---	---
SPX/CS/250423/5070.55-5374.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/24/2024	04/23/2025	62	315,795	5374.78		11,009		9,036		14,289			(1,974)			---	---
SPX/CS/250417/4967.23-5265.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/24/2024	04/17/2025	201	999,360	5265.26		37,569		30,719		47,176			(6,850)			---	---
SPX/CS/250421/4967.23-5265.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/24/2024	04/21/2025	100	495,123	5265.26		18,691		15,321		23,437			(3,370)			---	---
SPX/CS/250417/5011.12-5311.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	04/24/2024	04/17/2025	103	518,239	5311.79		18,865		15,426		24,023			(3,440)			---	---
SPX/CS/250425/5048.42-5181.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	240	1,209,657	5181.19		19,959		16,539		25,036			(3,420)			---	---
SPX/CS/250425/5048.42-5174.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	28	138,910	5174.63		2,209		1,830		2,736			(378)			---	---
SPX/CS/250425/5048.42-5427.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	2,356	11,894,221	5427.05		504,315		417,901		671,553			(86,414)			---	---
SPX/AVGCS/250425/25/5048.42-5401.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	30	151,392	5401.81		5,132		4,253		8,545			(879)			---	---
SPX/AVGCS/250425/25/5048.42-5363.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	403	2,036,409	5363.95		63,740		52,818		104,055			(10,922)			---	---
SPX/AVGCS/250425/25/5048.42-5376.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	131	663,257	5376.57		21,357		17,697		35,088			(3,659)			---	---
SPX/AVGCS/250425/25/5048.42-5351.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	901	4,550,386	5351.33		138,787		115,006		224,189			(23,781)			---	---
SPX/CS/250425/5048.42-5528.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	1,633	8,246,330	5528.51		423,037		350,550		576,779			(72,487)			---	---
SPX_INDU_NDX/ARBCS/250425/25/0.00%-6.27%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/25/2024	04/25/2025	251,873	251,873	6.27		9,219		7,639		7,878			(1,580)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/260424/5048.42-5679.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	211	1,066,828	5679.47		72,864		66,648		88,546			(6,216)			---	---
SPX/CS/250425/5048.42-5351.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	2,522	12,732,201	5351.33		445,627		369,270		583,779			(76,357)			---	---
SPX/CS/250425/5048.42-5805.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	224	1,128,551	5805.68		78,773		65,275		114,218			(13,498)			---	---
SPX_INDU_NDX/ARBCS/250425/25/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/25/2024	04/25/2025	740,852	740,852	5.75		25,485		21,118		21,402			(4,367)			---	---
SPX/CS/250425/5048.42-5313.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	5,956	30,067,596	5313.46		935,102		774,874		1,214,723			(160,228)			---	---
SPX_INDU_NDX/ARBCS/250425/25/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/25/2024	04/25/2025	1,355,138	1,355,138	5		40,654		33,688		34,392			(6,966)			---	---
SPX/CS/250425/5048.42-5363.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	3,151	15,905,726	5363.95		577,378		478,445		757,856			(98,933)			---	---
SPX/CS/250425/5048.42-5237.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	182	920,392	5237.74		21,169		17,542		26,915			(3,627)			---	---
SPX/CS/250425/5048.42-5326.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	9,590	48,416,712	5326.08		1,563,860		1,295,895		2,044,404			(267,965)			---	---
SPX/CS/260424/5048.42-5603.75	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/24/2026	365	1,840,416	5603.75		112,633		103,024		136,027			(9,609)			---	---
SPX/CS/250325/5048.42-5464.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	03/25/2025	168	849,402	5464.91		38,478		31,278		52,611			(7,200)			---	---
SPX/CS/260424/5048.42-6108.59	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	32	161,838	6108.59		16,329		14,936		20,709			(1,393)			---	---
SPX_INDU_NDX/ARBCS/250425/25/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/25/2024	04/25/2025	526,779	526,779	5.5		17,542		14,536		14,607			(3,006)			---	---
SPX/CS/250325/5048.42-5528.02	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	03/25/2025	170	858,373	5528.02		43,348		35,237		60,226			(8,111)			---	---
SPX/CS/250425/5048.42-5300.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	7,359	37,152,161	5300.84		1,103,419		914,350		1,432,759			(189,069)			---	---
SPX_INDU_NDX/ARBCS/250425/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/25/2024	04/25/2025	1,663,633	1,663,633	4		41,924		34,740		34,243			(7,184)			---	---
SPX/CS/260424/5048.42-5628.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/24/2026	328	1,656,515	5628.99		105,354		96,366		127,504			(8,988)			---	---
SPX/CS/250425/5048.42-5414.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	38	190,057	5414.43		7,887		6,536		10,400			(1,351)			---	---
SPX/CS/250425/5048.42-5477.54	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	145	731,235	5477.54		34,514		28,600		46,277			(5,914)			---	---
SPX/CS/250425/5048.42-5187.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	474	2,390,994	5187.25		40,886		33,880		51,694			(7,006)			---	---
SPX/CS/250425/5048.42-5389.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	424	2,141,076	5389.19		83,074		68,839		109,636			(14,235)			---	---
SPX/CS/250325/5048.42-5237.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	03/25/2025	168	846,300	5237.74		19,380		15,754		24,969			(3,626)			---	---
SPX/CS/260424/5048.42-5932.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	88	444,385	5932.74		39,595		36,217		49,333			(3,378)			---	---

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SPX/CS/250325/5048.42-5748.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	03/25/2025	37	188,933	5748.36		12,243		9,952		17,998			(2,291)			---	---
SPX/CS/260424/5048.42-5805.68	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/24/2026	144	725,804	5805.68		57,484		52,579		70,731			(4,904)			---	---
SPX/CS/250325/5048.42-5427.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	03/25/2025	527	2,660,743	5427.05		111,219		90,408		151,147			(20,811)			---	---
SPX/CS/250425/5048.42-5490.26	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	440	2,220,325	5490.26		106,798		88,498		144,251			(18,300)			---	---
SPX/CS/260424/5048.42-5704.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/24/2026	513	2,592,322	5704.71		182,499		166,930		222,853			(15,570)			---	---
SPX/CS/260424/5048.42-5780.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/24/2026	425	2,143,749	5780.44		164,640		150,594		202,879			(14,046)			---	---
SPX/CS/250425/5048.42-5376.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	775	3,912,393	5376.57		147,106		121,900		193,397			(25,206)			---	---
SPX/CS/250325/5048.42-5181.51	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	03/25/2025	35	176,468	5181.51		2,929		2,381		3,696			(548)			---	---
SPX/CS/250425/5048.42-5452.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	60	303,003	5452.29		13,635		11,299		18,151			(2,336)			---	---
SPX/CS/250325/5048.42-5414.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	03/25/2025	103	521,231	5414.43		21,266		17,287		28,703			(3,979)			---	---
SPX/CS/250325/5048.42-5225.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	03/25/2025	37	186,393	5225.11		4,007		3,258		5,144			(750)			---	---
SPX/CS/250425/5048.42-5225.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	80	406,371	5225.11		8,818		7,307		11,114			(1,511)			---	---
SPX/CS/250425/5048.42-5162.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	728	3,677,137	5162		51,848		42,964		65,301			(8,884)			---	---
SPX/CS/260424/5048.42-5654.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/24/2026	308	1,552,648	5654.23		102,320		93,590		124,213			(8,729)			---	---
SPX/CS/250325/5048.42-5490.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	03/25/2025	140	706,144	5490.16		33,471		27,208		46,092			(6,263)			---	---
SPX/AVGCS/250425/25/5048.42-5326.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	146	736,863	5326.08		21,074		17,463		33,557			(3,611)			---	---
SPX/CS/250425/5048.42-5464.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/25/2024	04/25/2025	973	4,913,017	5464.91		225,016		186,460		302,663			(38,556)			---	---
SPX/CS/250425/5048.42-5678.94	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	50	250,136	5678.94		15,659		12,975		22,027			(2,683)			---	---
IBLDV7E/CS/250425/126.55-134.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/25/2024	04/25/2025	8,188	1,036,168	134.63		14,196		11,763		30,096			(2,432)			---	---
SPX/CS/250425/5099.96-5405.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/01/2024	04/25/2025	196	997,973	5405.96		32,543		27,274		44,935			(5,270)			---	---
SPX/CS/250501/5018.39-5319.49	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/01/2024	05/01/2025	102	509,456	5319.49		17,836		14,996		23,420			(2,840)			---	---

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SPX/CS/250430/5035.69-5337.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/01/2024	04/30/2025	32	159,195	5337.83		5,544		4,659		7,412			(885)			---	---
SPX/CS/250428/5099.96-5405.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/01/2024	04/28/2025	152	773,220	5405.96		25,252		21,197		34,812			(4,055)			---	---
SPX/CS/250505/5127.79-5435.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/08/2024	05/05/2025	83	427,443	5435.46		15,534		13,346		18,727			(2,188)			---	---
SPX/CS/250506/5180.74-5491.58	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/08/2024	05/06/2025	42	216,548	5491.58		7,626		6,555		9,344			(1,071)			---	---
SPX/CS/250507/5187.70-5498.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/08/2024	05/07/2025	33	170,322	5498.96		5,967		5,131		7,327			(836)			---	---
SPX/CS/250502/5127.79-5435.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/08/2024	05/02/2025	154	790,190	5435.46		28,824		24,730		34,779			(4,094)			---	---
SPX/CS/250502/5064.20-5368.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/08/2024	05/02/2025	72	365,961	5368.05		13,917		11,940		16,477			(1,977)			---	---
SPX/CS/250508/5187.67-5498.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/08/2024	05/08/2025	138	716,262	5498.93		24,997		21,506		30,681			(3,491)			---	---
SPX/AVGCS/250509/9/522 2.68-5536.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	726	3,790,913	5536.04		113,348		98,661		160,018			(14,687)			---	---
SPX/CS/250509/5222.68-5549.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	3,260	17,023,400	5549.1		614,885		535,210		743,483			(79,675)			---	---
SPX/AVGCS/250509/9/522 2.68-5549.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	297	1,548,671	5549.1		47,544		41,384		67,529			(6,161)			---	---
SPX/CS/260508/5222.68-5823.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/10/2024	05/08/2026	536	2,801,171	5823.29		177,034		165,628		201,733			(11,406)			---	---
SPX/CS/250509/5222.68-5366.30	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	780	4,071,404	5366.3		69,621		60,600		81,854			(9,021)			---	---
SPX/CS/250410/5222.68-5418.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	04/10/2025	400	2,087,001	5418.53		47,584		40,869		57,111			(6,714)			---	---
SPX/CS/250512/5222.68-5536.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/12/2025	33	170,019	5536.04		5,935		5,173		7,149			(763)			---	---
SPX/CS/250509/5222.68-5418.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	379	1,978,108	5418.53		45,299		39,429		53,614			(5,870)			---	---
SPX/CS/250509/5222.68-5842.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/09/2025	36	187,593	5842.61		11,117		9,676		14,000			(1,440)			---	---
SPX/CS/250509/5222.68-5340.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	435	2,272,237	5340.67		32,266		28,085		37,729			(4,181)			---	---
SPX/CS/250509/5222.68-5719.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	1,192	6,227,839	5719.4		316,374		275,379		391,527			(40,995)			---	---

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

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SPX/CS/250509/5222.68-5679.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	863	4,506,772	5679.67		214,973		187,117		264,336			(27,856)			---	---
SPX/CS/250509/5222.68-5575.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	417	2,176,388	5575.21		84,226		73,312		101,896			(10,914)			---	---
SPX/CS/250509/5222.68-5653.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	1,578	8,241,710	5653.55		374,998		326,407		459,873			(48,591)			---	---
SPX_INDU_NDX/ARBCS/250509/9/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1,014,302	1,014,302	5		30,125		26,221		23,147			(3,903)			---	---
SPX_INDU_NDX/ARBCS/250509/9/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	1,544,889	1,544,889	4		39,086		34,021		28,569			(5,065)			---	---
SPX/CS/250509/5222.68-5405.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/09/2025	84	436,354	5405.47		9,351		8,139		11,071			(1,212)			---	---
SPX/CS/250509/5222.68-5562.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	761	3,972,239	5562.15		148,959		129,657		179,756			(19,302)			---	---
SPX_INDU_NDX/ARBCS/250509/9/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	432,051	432,051	5.75		14,128		12,297		11,229			(1,831)			---	---
SPX/CS/250509/5222.68-5483.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	6,328	33,047,633	5483.81		981,515		854,333		1,175,368			(127,182)			---	---
SPX_INDU_NDX/ARBCS/250509/9/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	579,544	579,544	5.5		18,430		16,041		14,454			(2,388)			---	---
SPX/CS/250509/5222.68-5496.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	4,376	22,855,184	5496.87		710,796		618,693		850,553			(92,103)			---	---
SPX/CS/250509/5222.68-5360.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/09/2025	126	657,816	5360.04		10,768		9,373		12,665			(1,395)			---	---
SPX/CS/250509/5222.68-5976.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/09/2025	28	145,114	5976.35		9,652		8,401		12,359			(1,251)			---	---
SPX/CS/250509/5222.68-5614.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	2,452	12,806,952	5614.38		540,453		470,423		658,232			(70,031)			---	---
SPX/CS/250410/5222.68-5614.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	04/10/2025	538	2,809,990	5614.38		116,896		100,401		145,281			(16,494)			---	---
SPX_INDU_NDX/ARBCS/250509/9/0.00%-6.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/10/2024	05/09/2025	189,849	189,849	6.25		6,569		5,718		5,328			(851)			---	---
SPX/CS/250410/5222.68-5360.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	04/10/2025	64	334,686	5360.76		5,489		4,714		6,543			(775)			---	---
SPX/CS/250410/5222.68-5653.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	04/10/2025	133	692,725	5653.55		31,034		26,655		38,836			(4,379)			---	---
SPX/CS/260508/5222.68-5797.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/10/2024	05/08/2026	290	1,512,400	5797.17		92,256		86,313		104,719			(5,944)			---	---
SPX/CS/250509/5222.68-5601.32	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/09/2025	192	1,001,590	5601.32		41,025		35,709		49,977			(5,316)			---	---
SPX/CS/250509/5222.68-5509.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/09/2025	8,743	45,663,759	5509.93		1,478,136		1,286,603		1,774,059			(191,533)			---	---
SPX/CS/250509/5222.68-5666.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/09/2025	145	757,700	5666.61		35,286		30,714		43,366			(4,572)			---	---
SPX/CS/260508/5222.68-6006.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/08/2026	74	385,237	6006.08		30,010		28,077		34,774			(1,933)			---	---

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SPX/CS/260508/5222.68-5875.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/08/2026	198	1,035,999	5875.52		70,002		65,492		80,245			(4,510)			---	---
SPX/AVGCS/250509/9/5222.68-5562.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	77	401,055	5562.15		12,633		10,996		18,033			(1,637)			---	---
SPX/AVGCS/250509/9/5222.68-5588.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	33	172,366	5588.38		5,688		4,951		8,202			(737)			---	---
SPX/CS/260508/5222.68-6111.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/08/2026	74	387,683	6111.05		33,170		31,033		38,660			(2,137)			---	---
SPX/CS/250410/5222.68-5679.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	04/10/2025	157	818,962	5679.66		38,368		32,954		48,222			(5,414)			---	---
SPX/CS/260508/5222.68-5979.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/08/2026	236	1,232,786	5979.97		95,146		89,017		108,216			(6,130)			---	---
SPX/CS/260508/5222.68-5901.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/10/2024	05/08/2026	323	1,686,722	5901.63		118,071		110,464		135,096			(7,607)			---	---
SPX/CS/250410/5222.68-5748.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	04/10/2025	76	395,905	5748.27		20,524		17,628		26,090			(2,896)			---	---
SPX/CS/260508/5222.68-6319.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/08/2026	37	195,679	6319.44		19,296		18,053		22,741			(1,243)			---	---
SPX/AVGCS/250509/9/5222.68-5509.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/10/2024	05/09/2025	147	765,194	5509.93		21,502		18,716		30,090			(2,786)			---	---
SPX/CS/260508/5222.68-5849.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/08/2026	287	1,496,994	5849.4		99,011		92,632		111,912			(6,379)			---	---
SPX/CS/250509/5222.68-5536.04	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/10/2024	05/09/2025	2,668	13,932,899	5536.04		486,537		423,493		586,293			(63,044)			---	---
SPX/CS/260508/5222.68-6267.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/08/2026	40	206,513	6267.22		19,745		18,473		23,210			(1,272)			---	---
SPX/CS/250509/5214.08-5526.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/15/2024	05/09/2025	38	198,436	5526.92		7,418		6,512		8,375			(906)			---	---
SPX/CS/250514/5246.68-5561.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/15/2024	05/14/2025	45	235,629	5561.48		8,627		7,587		9,803			(1,039)			---	---
SPX/CS/250515/5308.15-5626.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/15/2024	05/15/2025	112	593,619	5626.64		20,830		18,328		23,794			(2,502)			---	---
SPX/CS/250519/5303.27-5621.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/22/2024	05/19/2025	54	283,905	5621.47		10,345		9,296		11,512			(1,049)			---	---
SPX/CS/250520/5308.13-5626.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/22/2024	05/20/2025	102	539,851	5626.62		19,481		17,511		21,702			(1,970)			---	---
SPX/CS/250522/5307.01-5625.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/22/2024	05/22/2025	136	721,819	5625.43		25,740		23,152		29,011			(2,588)			---	---
SPX/CS/250516/5297.10-5614.93	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/22/2024	05/16/2025	104	548,619	5614.93		19,998		17,953		22,243			(2,045)			---	---
SPX/CS/250521/5321.41-5640.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/22/2024	05/21/2025	26	136,529	5640.69		4,926		4,429		5,500			(497)			---	---

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SPX/CS/250516/5303.27-5621.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	05/22/2024	05/16/2025	146	775,691	5621.47		27,971		25,110		31,139			(2,861)			---	---
SPX/CS/250425/5304.72-6100.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	04/25/2025	150	796,802	6100.43		53,625		48,525		63,702			(5,099)			---	---
SPX/CS/250523/5304.72-5569.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/24/2024	05/23/2025	8,060	42,754,473	5569.96		1,311,280		1,196,450		1,458,465			(114,830)			---	---
SPX/CS/250523/5304.72-5623.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	2,506	13,293,138	5623		479,882		437,859		535,135			(42,024)			---	---
SPX/CS/250523/5304.72-5689.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/24/2024	05/23/2025	481	2,553,474	5689.31		108,267		98,786		121,409			(9,481)			---	---
SPX/CS/250425/5304.72-5503.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	04/25/2025	152	804,815	5503.65		19,155		17,333		21,135			(1,821)			---	---
SPX/CS/250523/5304.72-5649.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/24/2024	05/23/2025	1,978	10,492,509	5649.53		405,221		369,735		453,489			(35,485)			---	---
SPX/CS/250523/5304.72-5444.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	104	550,590	5444.23		9,415		8,591		10,226			(824)			---	---
SPX/CS/250523/5304.72-5583.22	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/24/2024	05/23/2025	4,484	23,787,753	5583.22		761,684		694,983		848,740			(66,701)			---	---
SPX/CS/250523/5304.72-5636.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/24/2024	05/23/2025	2,110	11,195,167	5636.27		417,804		381,216		467,360			(36,587)			---	---
SPX/CS/250425/5304.72-5444.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	04/25/2025	31	164,184	5444.6		2,840		2,570		3,083			(270)			---	---
SPX/CS/260522/5304.72-6216.05	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/22/2026	148	784,197	6216.05		69,794		66,759		75,777			(3,035)			---	---
SPX/CS/250523/5304.72-5450.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/24/2024	05/23/2025	389	2,062,978	5450.6		36,721		33,505		40,002			(3,216)			---	---
SPX/CS/250523/5304.72-5662.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/24/2024	05/23/2025	510	2,705,876	5662.79		108,235		98,757		120,894			(9,478)			---	---
SPX/CS/250523/5304.72-5729.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	56	295,698	5729.1		13,632		12,438		15,296			(1,194)			---	---
SPX/CS/250523/5304.72-5463.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	05/24/2024	05/23/2025	721	4,298,665	5463.86		73,787		59,171		70,577			(5,679)			---	---
SPX/CS/250523/5304.72-5768.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	05/24/2024	05/23/2025	870	4,616,406	5768.9		226,666		206,816		257,029			(19,849)			---	---
SPX/CS/250523/5304.72-5742.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	05/24/2024	05/23/2025	1,386	7,354,234	5742.36		344,105		313,971		390,273			(30,133)			---	---
SPX/CS/250523/5304.72-5424.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	05/24/2024	05/23/2025	3,060	16,232,178	5424.11		237,314		216,533		259,221			(20,782)			---	---
SPX/CS/250523/5304.72-5755.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	64	337,073	5755.62		16,281		14,855		18,330			(1,426)			---	---
SPX/CS/250425/5304.72-5490.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	04/25/2025	46	241,849	5490.39		5,417		4,902		5,951			(515)			---	---
SPX/CS/250425/5304.72-5820.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	04/25/2025	249	1,321,886	5820.46		69,399		62,800		79,855			(6,599)			---	---
SPX/CS/250523/5304.72-5702.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	05/24/2024	05/23/2025	3,649	19,355,522	5702.57		840,412		766,821		947,584			(73,596)			---	---
SPX/AVGCS/250523/23/53 04.72-5636.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	373	1,981,291	5636.27		62,609		57,126		79,240			(5,483)			---	---
SPX/CS/250523/5304.72-5490.39	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	52	277,579	5490.39		6,246		5,699		6,778			(547)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/260522/5304.72-6418.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/22/2026	28	146,845	6418.71		14,919		14,271		16,333			(649)			---	---
SPX/CS/260522/5304.72-6100.43	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/22/2026	67	356,407	6100.43		28,762		27,512		31,019			(1,251)			---	---
SPX/CS/250425/5304.72-5742.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	04/25/2025	229	1,214,290	5742.36		56,586		51,205		64,489			(5,381)			---	---
SPX/AVGCS/250523/23/53 04.72-5649.53	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	106	563,398	5649.53		18,254		16,656		23,177			(1,599)			---	---
SPX/AVGCS/250523/23/53 04.72-5623.00	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	630	3,342,524	5623		102,950		93,934		129,741			(9,015)			---	---
SPX/CS/250523/5304.72-6041.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	34	178,571	6041.24		11,911		10,868		13,868			(1,043)			---	---
SPX/CS/250523/5304.72-5503.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	237	1,256,530	5503.65		29,905		27,287		32,755			(2,619)			---	---
SPX/AVGCS/250523/23/53 04.72-5596.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	114	604,387	5596.48		17,527		15,992		21,971			(1,535)			---	---
SPX/CS/250425/5304.72-5702.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWIY9T8XKCSX06	05/24/2024	04/25/2025	509	2,699,460	5702.57		116,590		105,503		132,437			(11,087)			---	---
SPX/CS/260522/5304.72-5888.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	290	1,537,326	5888.24		95,775		91,611		103,208			(4,164)			---	---
SPX_INDU_NDX/ARBCS/250523/23/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	1,160,138	1,160,138	4		30,048		27,416		20,831			(2,631)			---	---
SPX/CS/260522/5304.72-6073.90	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/22/2026	227	1,206,649	6073.9		94,722		90,604		102,204			(4,118)			---	---
SPX/AVGCS/250523/23/53 04.72-5676.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	42	222,358	5676.07		7,538		6,878		9,632			(660)			---	---
SPX/CS/260522/5304.72-5914.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	299	1,588,600	5914.76		102,782		98,314		110,836			(4,469)			---	---
SPX/CS/260522/5304.72-5994.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/22/2026	273	1,448,731	5994.33		104,454		99,912		112,205			(4,541)			---	---
SPX/CS/250425/5304.72-5768.88	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	04/25/2025	168	888,671	5768.88		43,367		39,243		49,465			(4,124)			---	---
SPX_INDU_NDX/ARBCS/250523/23/0.00%-6.26%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	195,969	195,969	6.26		6,937		6,330		5,343			(608)			---	---
SPX_INDU_NDX/ARBCS/250523/23/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	1,058,585	1,058,585	5		32,287		29,459		23,456			(2,827)			---	---
SPX/CS/250523/5304.72-5901.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	29	151,417	5901.5		8,934		8,151		10,229			(782)			---	---
SPX/CS/260522/5304.72-5967.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/22/2026	182	964,618	5967.81		67,330		64,403		72,277			(2,927)			---	---
SPX/CS/260522/5304.72-5941.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	05/24/2024	05/22/2026	313	1,662,824	5941.29		111,409		106,565		120,336			(4,844)			---	---
SPX_INDU_NDX/ARBCS/250523/23/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	205,878	205,878	5.5		6,712		6,124		4,984			(588)			---	---
SPX/CS/250523/5304.72-5808.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWIY9T8XKCSX06	05/24/2024	05/23/2025	1,645	8,726,044	5808.98		455,063		415,213		519,072			(39,850)			---	---
SPX/CS/250523/5304.72-5596.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/24/2024	05/23/2025	9,273	49,191,972	5596.48		1,643,012		1,499,132		1,831,537			(143,880)			---	---
SPX_INDU_NDX/ARBCS/250523/23/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	773,669	773,669	5.75		25,918		23,648		19,514			(2,270)			---	---
IBLDV7E/CS/250523/129.86-138.15	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	05/24/2024	05/23/2025	7,951	1,032,465	138.15		24,160		22,044		21,257			(2,116)			---	---
SPX/CS/250523/5267.84-5583.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	05/23/2025	60	314,337	5583.91		11,351		10,387		13,004			(965)			---	---

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SPX/CS/250528/5306.04-5624.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	05/28/2025	30	161,183	5624.4		5,659		5,185		6,399			(474)			---	---
SPX/CS/250529/5266.95-5582.97	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/29/2024	05/29/2025	32	169,144	5582.97		6,157		5,642		6,964			(514)			---	---
SPX/CS/250530/5277.51-5594.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2024	05/30/2025	103	545,425	5594.16		20,443		19,111		22,110			(1,332)			---	---
SPX/CS/250604/5291.34-5608.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2024	06/04/2025	22	117,204	5608.82		4,340		4,060		4,695			(280)			---	---
SPX/CS/250530/5235.48-5549.61	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2024	05/30/2025	113	589,330	5549.61		22,879		21,388		24,610			(1,491)			---	---
SPX/CS/250605/5354.03-5675.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2024	06/05/2025	83	444,021	5675.27		15,896		14,875		17,237			(1,021)			---	---
SPX/CS/250602/5277.51-5594.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2024	06/02/2025	87	457,580	5594.16		17,281		16,161		18,664			(1,120)			---	---
SPX/CS/250610/5360.79-5642.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/10/2024	06/10/2025	4,617	24,751,659	5642.23		789,578		749,878		848,869			(39,699)			---	---
SPX/CS/250610/5360.79-5870.47	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/10/2024	06/10/2025	1,397	7,489,403	5870.47		388,700		369,156		425,683			(19,544)			---	---
SPX/CS/250610/5360.79-5762.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	06/10/2024	06/10/2025	2,577	13,815,834	5762.85		596,843		566,835		647,980			(30,009)			---	---
SPX/CS/250509/5360.79-5762.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	06/10/2024	05/09/2025	2,207	11,831,159	5762.85		506,370		478,500		551,711			(27,874)			---	---
SPX/CS/250509/5360.79-5803.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	05/09/2025	142	762,691	5803.06		35,335		33,390		38,405			(1,945)			---	---
SPX/CS/250610/5360.79-5510.21	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	338	1,811,369	5510.21		32,134		30,518		34,334			(1,616)			---	---
SPX/CS/260610/5360.79-5950.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2026	348	1,863,921	5950.48		115,862		112,957		121,692			(2,905)			---	---
SPX/CS/260610/5360.79-6432.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2026	26	140,797	6432.95		13,869		13,521		14,641			(348)			---	---
SPX/CS/250610/5360.79-5803.06	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/10/2024	06/10/2025	1,426	7,643,569	5803.06		356,190		338,281		387,876			(17,909)			---	---
SPX/CS/260610/5360.79-6486.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2026	31	167,331	6486.56		16,999		16,573		17,951			(426)			---	---
SPX/CS/250610/5360.79-5561.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	388	2,079,353	5561.82		48,761		46,309		52,256			(2,452)			---	---
SPX/CS/250509/5360.79-5829.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/10/2024	05/09/2025	294	1,576,807	5829.86		75,844		71,669		83,162			(4,175)			---	---
SPX/CS/260610/5360.79-6004.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/10/2024	06/10/2026	373	2,000,490	6004.08		133,833		130,478		140,726			(3,355)			---	---
SPX/CS/250610/5360.79-5481.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	886	4,747,788	5481.63		68,748		65,291		73,366			(3,457)			---	---
SPX/CS/250509/5360.79-5503.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	05/09/2025	37	197,465	5503.63		3,361		3,176		3,599			(185)			---	---
SPX/CS/250610/5360.79-6099.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	56	298,558	6099.91		19,896		18,896		21,885			(1,000)			---	---
SPX/AVGCS/250610/10/53 60.79-5655.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2024	06/10/2025	65	349,375	5655.63		10,202		9,689		11,749			(513)			---	---
SPX_INDU_NDX/ARBCS/250610/10/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	1,132,620	1,132,620	4		28,769		27,322		19,564			(1,446)			---	---

SCHEDULE DB - PART A - SECTION 1

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

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SPX/AVGCS/250610/10/53 60.79-5695.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2024	06/10/2025	347	1,858,088	5695.84		59,087		56,116		68,622			(2,971)			---	---
SPX_INDU_NDX/ARBCS/250 610/10/0.00%-6.26%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	205,100	205,100	6.26		7,404		7,032		5,365			(372)			---	---
SPX/CS/250610/5360.79- 5816.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	144	771,714	5816.46		36,981		35,121		40,123			(1,859)			---	---
SPX/CS/260610/5360.79- 6164.91	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2026	59	314,154	6164.91		25,183		24,551		26,510			(631)			---	---
SPX/CS/250610/5360.79- 5695.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/10/2024	06/10/2025	1,849	9,913,513	5695.84		367,791		349,299		397,370			(18,492)			---	---
SPX_INDU_NDX/ARBCS/250 610/10/0.00%-5.50%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	471,284	471,284	5.5		15,505		14,726		10,951			(780)			---	---
SPX/CS/260610/5360.79- 6030.89	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2026	182	974,815	6030.89		67,486		65,795		70,958			(1,692)			---	---
SPX/CS/250610/5360.79- 5501.78	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	84	449,609	5501.78		7,549		7,169		8,061			(380)			---	---
SPX/AVGCS/250610/10/53 60.79-5709.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2024	06/10/2025	153	817,582	5709.24		26,735		25,391		31,039			(1,344)			---	---
SPX/CS/250610/5360.79- 5722.64	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	270	1,448,927	5722.64		57,493		54,603		62,135			(2,891)			---	---
SPX/CS/250509/5360.79- 5561.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	05/09/2025	90	482,897	5561.82		11,319		10,696		12,165			(623)			---	---
SPX/CS/250509/5360.79- 5889.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	05/09/2025	204	1,094,032	5889.55		57,852		54,668		63,153			(3,185)			---	---
SPX/AVGCS/250610/10/53 60.79-5682.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2024	06/10/2025	795	4,262,819	5682.44		132,147		125,503		152,884			(6,644)			---	---
SPX/CS/250610/5360.79- 5749.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	273	1,465,737	5749.45		61,752		58,647		66,818			(3,105)			---	---
SPX/CS/260610/5360.79- 6138.10	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2026	230	1,233,750	6138.1		96,307		93,892		101,375			(2,414)			---	---
SPX/CS/250610/5360.79- 5963.99	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	36	192,687	5963.99		11,340		10,769		12,392			(570)			---	---
SPX/CS/250610/5360.79- 5829.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/10/2024	06/10/2025	743	3,984,399	5829.86		194,040		184,284		212,056			(9,756)			---	---
SPX_INDU_NDX/ARBCS/250 610/10/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	878,117	878,117	5		26,958		25,603		18,685			(1,355)			---	---
SPX/AVGCS/250610/10/53 60.79-5736.07	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/10/2024	06/10/2025	37	196,818	5736.07		6,731		6,393		7,857			(338)			---	---
SPX/CS/250610/5360.79- 5682.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	06/10/2024	06/10/2025	2,348	12,589,152	5682.44		450,692		428,031		486,697			(22,660)			---	---
SPX/CS/250610/5360.79- 5628.83	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/10/2024	06/10/2025	5,441	29,166,616	5628.83		889,582		844,854		956,981			(44,728)			---	---
SPX_INDU_NDX/ARBCS/250 610/10/0.00%-5.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	1,050,748	1,050,748	5.75		35,200		33,430		25,433			(1,770)			---	---
SPX/CS/250610/5360.79- 5709.24	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/10/2024	06/10/2025	1,129	6,053,429	5709.24		231,846		220,189		251,166			(11,657)			---	---
SPX/CS/250610/5360.79- 5655.63	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	06/10/2024	06/10/2025	8,418	45,127,368	5655.63		1,498,229		1,422,899		1,613,987			(75,330)			---	---
SPX/CS/260610/5360.79- 5977.28	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2026	287	1,538,432	5977.28		99,321		96,831		104,361			(2,490)			---	---

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SPX/CS/260610/5360.79-6057.69	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2026	266	1,424,518	6057.69		101,867		99,314		107,115			(2,554)			---	---
SPX/CS/260610/5360.79-6274.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2026	141	757,859	6274.98		66,896		65,219		70,513			(1,677)			---	---
SPX/CS/250606/5352.96-5674.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/12/2024	06/06/2025	66	354,548	5674.14		13,432		12,822		13,729			(611)			---	---
SPX/CS/250606/5346.99-5667.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/12/2024	06/06/2025	128	683,394	5667.81		26,131		24,943		26,700			(1,188)			---	---
SPX/CS/250609/5346.99-5667.81	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/12/2024	06/09/2025	47	250,845	5667.81		9,595		9,162		9,801			(432)			---	---
SPX/CS/250612/5421.03-5746.29	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/12/2024	06/12/2025	70	380,978	5746.29		13,586		12,978		14,140			(607)			---	---
SPX/CS/250611/5375.32-5697.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/12/2024	06/11/2025	44	237,519	5697.84		8,851		8,454		9,058			(397)			---	---
SPX/CS/250613/5431.60-5757.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/18/2024	06/13/2025	163	884,491	5757.5		33,104		32,257		32,600			(846)			---	---
SPX/CS/250616/5431.60-5757.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/18/2024	06/16/2025	150	815,049	5757.5		30,459		29,687		30,007			(772)			---	---
SPX/CS/250618/5487.03-5816.25	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/18/2024	06/18/2025	85	464,230	5816.25		16,717		16,295		16,387			(421)			---	---
SPX/CS/250617/5473.23-5801.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/18/2024	06/17/2025	36	195,604	5801.62		7,137		6,957		7,022			(180)			---	---
SPX/CS/250613/5433.74-5759.76	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/18/2024	06/13/2025	91	496,515	5759.76		18,459		17,987		18,176			(472)			---	---
SPX/CS/250625/5469.30-5811.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	2,525	13,810,184	5811.13		517,606		513,268		513,471			(4,337)			---	---
SPX/CS/250523/5469.30-5618.33	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	05/23/2025	33	181,905	5618.33		3,185		3,156		3,168			(29)			---	---
SPX_INDU_NDX/ARBCS/250625/25/0.00%-5.75% ...	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	1,370,948	1,370,948	5.75		46,064		45,678		31,610			(386)			---	---
SPX/CS/250625/5469.30-5797.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	2,597	14,202,879	5797.46		513,718		509,413		509,914			(4,305)			---	---
SPX/CS/250625/5469.30-5824.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	1,065	5,822,877	5824.8		225,869		223,977		223,844			(1,893)			---	---
SPX/CS/250625/5469.30-5613.14	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	577	3,157,259	5613.14		53,421		52,973		53,263			(448)			---	---
SPX/CS/250523/5469.30-5674.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	05/23/2025	78	426,786	5674.4		10,085		9,992		10,005			(93)			---	---
SPX/CS/250625/5469.30-5644.45	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	34	183,573	5644.45		3,745		3,714		3,730			(31)			---	---
SPX_INDU_NDX/ARBCS/250625/25/0.00%-5.50% ...	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	1,327,939	1,327,939	5.5		43,291		42,928		29,388			(363)			---	---
SPX/CS/250625/5469.30-5592.65	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	622	3,400,774	5592.65		49,651		49,235		49,546			(416)			---	---
SPX/CS/250625/5469.30-5920.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2025	568	3,105,318	5920.52		146,571		145,343		144,935			(1,228)			---	---
SPX/CS/250523/5469.30-5920.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	05/23/2025	322	1,759,769	5920.52		82,005		81,251		80,733			(755)			---	---
SPX/CS/250625/5469.30-6207.66	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	37	204,585	6207.66		13,611		13,497		13,305			(114)			---	---
SPX/CS/260625/5469.30-6403.08	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2026	88	481,004	6403.08		42,554		42,377		42,238			(178)			---	---
SPX/CS/250625/5469.30-5756.44	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	6,157	33,673,167	5756.44		1,082,592		1,073,520		1,076,387			(9,072)			---	---

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SPX/CS/250625/5469.30-5674.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	681	3,721,936	5674.4		88,024		87,286		87,635			(738)			---	---
SPX/AVGCS/250625/25/5469.30-5852.17	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	33	181,265	5852.17		6,272		6,219		6,018			(53)			---	---
SPX/CS/250625/5469.30-5934.19	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	105	576,065	5934.19		27,882		27,648		27,515			(234)			---	---
SPX/CS/250625/5469.30-6260.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	38	208,040	6260.36		14,363		14,243		14,025			(120)			---	---
SPX/CS/250625/5469.30-5879.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2025	2,912	15,924,143	5879.5		694,293		688,475		689,442			(5,818)			---	---
SPX/CS/250625/5469.30-5989.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	06/25/2024	06/25/2025	2,328	12,729,859	5989.13		667,045		661,455		661,452			(5,590)			---	---
SPX/CS/250625/5469.30-5742.77	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	6,669	36,474,523	5742.77		1,122,321		1,112,916		1,116,891			(9,405)			---	---
SPX/CS/260625/5469.30-6262.35	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2026	229	1,252,456	6262.35		98,017		97,608		97,522			(410)			---	---
SPX/AVGCS/250625/25/5469.30-5770.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	78	426,107	5770.11		12,528		12,423		12,138			(105)			---	---
SPX/CS/250523/5469.30-6001.23	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	05/23/2025	233	1,272,443	6001.23		67,236		66,617		65,770			(619)			---	---
SPX/CS/250625/5469.30-5906.84	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	57	314,161	5906.84		14,489		14,368		14,315			(121)			---	---
SPX/CS/250625/5469.30-6084.60	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	27	150,061	6084.6		8,921		8,846		8,754			(75)			---	---
SPX/AVGCS/250625/25/5469.30-5811.13	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	340	1,859,113	5811.13		59,678		59,177		57,598			(500)			---	---
SPX/CS/250625/5469.30-5770.11	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	8,909	48,728,447	5770.11		1,632,890		1,619,207		1,622,366			(13,683)			---	---
SPX/CS/260625/5469.30-6152.96	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2026	192	1,048,176	6152.96		72,806		72,502		72,574			(304)			---	---
SPX/CS/250523/5469.30-5947.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	05/23/2025	72	395,206	5947.86		19,326		19,148		18,939			(178)			---	---
SPX/CS/260625/5469.30-6617.85	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2026	28	152,805	6617.85		15,514		15,449		15,339			(65)			---	---
SPX/CS/260625/5469.30-6098.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2026	268	1,466,961	6098.27		95,030		94,633		94,808			(397)			---	---
SPX/CS/260625/5469.30-6180.31	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QQJXC56	06/25/2024	06/25/2026	506	2,764,741	6180.31		198,072		197,321		197,558			(828)			---	---
SPX_INDU_NDX/ARBCS/250625/25/0.00%-5.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	951,668	951,668	5		29,026		28,783		19,277			(243)			---	---
SPX/CS/260625/5469.30-6070.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2026	287	1,567,375	6070.92		97,773		97,364		97,582			(409)			---	---
SPX/CS/260625/5469.30-6289.70	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2026	75	408,985	6289.7		32,858		32,721		32,680			(137)			---	---
SPX/AVGCS/250625/25/5469.30-5797.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	752	4,112,774	5797.46		128,727		127,651		124,128			(1,079)			---	---
SPX/CS/250625/5469.30-5838.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	315	1,723,443	5838.48		69,041		68,463		68,399			(579)			---	---
SPX/CS/250523/5469.30-5879.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/25/2024	05/23/2025	807	4,415,398	5879.5		190,304		188,552		188,378			(1,751)			---	---
SPX_INDU_NDX/ARBCS/250625/25/0.00%-4.00%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	1,715,252	1,715,252	4		44,425		44,053		28,172			(372)			---	---
SPX/CS/250625/5469.30-5947.92	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2025	765	4,186,561	5947.92		206,397		204,668		204,470			(1,730)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/260625/5469.30-6563.16	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2026	23	127,999	6563.16		12,607		12,554		12,478			(53)			---	---
SPX/CS/260625/5469.30-6125.62	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2026	336	1,839,445	6125.62		123,500		122,984		123,169			(516)			---	---
SPX/CS/250625/5469.30-5865.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/25/2024	06/25/2025	689	3,769,171	5865.82		160,190		158,847		158,773			(1,342)			---	---
SPX_INDU_NDX/ARBCS/250625/25/0.00%-6.26%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	176,673	176,673	6.26		6,148		6,097		4,404			(52)			---	---
SPX/AVGCS/250625/25/5469.30-5824.80	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/25/2024	06/25/2025	88	481,078	5824.8		15,876		15,743		15,275			(133)			---	---
SPX/CS/250625/5469.30-5619.71	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	379	2,072,505	5619.71		36,600		36,294		36,476			(307)			---	---
SPX/CS/250623/5464.62-5792.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWIY9T8XKCSX06	06/26/2024	06/23/2025	98	536,622	5792.5		19,419		19,309		19,278			(109)			---	---
SPX/CS/250620/5464.62-5792.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWIY9T8XKCSX06	06/26/2024	06/20/2025	203	1,108,580	5792.5		40,202		39,974		39,918			(228)			---	---
SPX/CS/250626/5477.90-5806.57	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWIY9T8XKCSX06	06/26/2024	06/26/2025	134	732,244	5806.57		26,507		26,359		26,156			(148)			---	---
SPX/CS/250624/5447.87-5774.74	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWIY9T8XKCSX06	06/26/2024	06/24/2025	22	117,599	5774.74		4,407		4,382		4,375			(25)			---	---
SPX/CS/250620/5473.17-5801.56	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWIY9T8XKCSX06	06/26/2024	06/20/2025	135	736,723	5801.56		26,591		26,440		26,402			(151)			---	---
SPX/CLQ/240710/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	2,391,007	2,391,007	2.05	87,511			2,444		320,335			(43,755)			---	---
SPX/CLQ/240710/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	419,398	419,398	2.2	16,566			463		59,079			(8,283)			---	---
SPX/CLQ/240710/10/1.93%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	845,747	845,747	1.93	28,840			806		108,608			(14,420)			---	---
SPX/CLQ/240710/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	203,191	203,191	2	7,234			202		26,754			(3,617)			---	---
SPX/CLQ/240710/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	1,136,787	1,136,787	2.3	47,063			1,315		165,331			(23,531)			---	---
SPX/CLQ/240710/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	2,583,996	2,583,996	2.1	96,900			2,707		352,143			(48,450)			---	---
SPX/CLQ/240710/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	733,245	733,245	2.15	28,230			789		101,610			(14,115)			---	---
SPX/CLQ/240710/10/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	112,616	112,616	2.25	4,550			127		16,121			(2,275)			---	---
SPX/CLQ/240710/10/2.84%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/10/2023	07/10/2024	256,654	256,654	2.84	12,961			362		43,063			(6,481)			---	---
SPX/CLQ/240725/25/3.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	339,768	339,768	3.2	19,095			1,333		33,821			(9,547)			---	---
SPX/CLQ/240725/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2023	07/25/2024	1,167,386	1,167,386	2.7	56,602			3,953		85,465			(28,301)			---	---
SPX/CLQ/240725/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	4,052,748	4,052,748	2.05	151,978			10,613		127,161			(75,989)			---	---
SPX/CLQ/240725/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	250,858	250,858	2	9,156			639		7,080			(4,578)			---	---
SPX/CLQ/240725/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	494,308	494,308	2.1	19,031			1,329		17,095			(9,515)			---	---
SPX/CLQ/240725/25/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	1,113,455	1,113,455	1.95	39,528			2,760		27,973			(19,764)			---	---
SPX/CLQ/240725/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	676,868	676,868	2.15	26,736			1,867		25,598			(13,368)			---	---

SCHEDULE DB - PART A - SECTION 1

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SPX/CLQ/240725/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	1,415,884	1,415,884	2.3	59,892			4,182		67,433			(29,946)			---	---
SPX/CLQ/240725/25/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/25/2023	07/25/2024	214,539	214,539	2.21	8,710			608		8,950			(4,355)			---	---
SPX/CLQ/240809/9/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/10/2023	08/09/2024	2,313,753	2,313,753	2.05	83,989			9,227		242,888			(42,349)			---	---
SPX/CLQ/240809/9/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/10/2023	08/09/2024	330,536	330,536	2.21	13,056			1,434		37,281			(6,583)			---	---
SPX/CLQ/240809/9/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/10/2023	08/09/2024	1,704,563	1,704,563	2.1	63,580			6,985		183,118			(32,059)			---	---
SPX/CLQ/240809/9/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/10/2023	08/09/2024	939,514	939,514	2.3	38,708			4,252		110,061			(19,518)			---	---
SPX/CLQ/240809/9/2.86%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/10/2023	08/09/2024	248,706	248,706	2.86	12,709			1,396		35,004			(6,408)			---	---
SPX/CLQ/240809/9/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/10/2023	08/09/2024	1,524,883	1,524,883	1.94	51,846			5,696		151,814			(26,142)			---	---
SPX/CLQ/240809/9/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/10/2023	08/09/2024	661,400	661,400	2.15	25,332			2,783		72,669			(12,773)			---	---
SPX/CLQ/240823/23/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2023	08/23/2024	811,689	811,689	1.94	27,029			4,047		51,840			(13,667)			---	---
SPX/CLQ/240823/23/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2023	08/23/2024	4,020,309	4,020,309	2.1	147,143			22,030		301,177			(74,403)			---	---
SPX/CLQ/240823/23/2.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2023	08/23/2024	1,020,139	1,020,139	2.71	49,171			7,362		116,409			(24,863)			---	---
SPX/CLQ/240823/23/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2023	08/23/2024	393,669	393,669	2.21	15,314			2,293		32,508			(7,743)			---	---
SPX/CLQ/240823/23/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2023	08/23/2024	842,609	842,609	2.15	31,766			4,756		66,054			(16,063)			---	---
SPX/CLQ/240823/23/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2023	08/23/2024	700,672	700,673	2.3	28,447			4,259		62,270			(14,384)			---	---
SPX/CLQ/240725/25/3.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2023	07/25/2024	113,723	113,723	3.4	6,425			493		16,189			(3,528)			---	---
SPX/CLQ/240823/23/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	08/25/2023	08/23/2024	3,431,695	3,431,695	2.05	122,168			18,291		245,191			(61,774)			---	---
SPX/CLQ/240910/10/1.93%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/08/2023	09/10/2024	584,089	584,089	1.93	19,450			3,803		65,462			(9,725)			---	---
SPX/CLQ/240910/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/08/2023	09/10/2024	270,060	270,060	2	9,398			1,838		31,226			(4,699)			---	---
SPX/CLQ/240910/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/08/2023	09/10/2024	255,248	255,248	2.2	9,955			1,946		32,078			(4,977)			---	---
SPX/CLQ/240910/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/08/2023	09/10/2024	1,622,360	1,622,360	2.3	66,841			13,070		211,967			(33,421)			---	---
SPX/CLQ/240910/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/08/2023	09/10/2024	1,377,396	1,377,396	2.1	50,826			9,938		166,204			(25,413)			---	---
SPX/CLQ/240910/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/08/2023	09/10/2024	541,557	541,557	2.15	20,579			4,024		66,705			(10,290)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/240910/10/2.78%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/08/2023	09/10/2024	263,443	263,443	2.78	13,646			2,696		40,274			(6,937)			---	---
SPX/CLQ/240910/10/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/08/2023	09/10/2024	149,945	149,945	2.25	6,013			1,176		19,218			(3,006)			---	---
SPX/CLQ/240910/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	09/08/2023	09/10/2024	2,609,532	2,609,532	2.05	93,421			18,267		308,311			(46,711)			---	---
SPX/CLQ/240925/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	979,561	979,561	2.15	35,460			8,419		81,325			(17,730)			---	---
SPX/CLQ/240925/25/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	860,530	860,530	2.2	32,012			7,601		74,475			(16,006)			---	---
SPX/CLQ/240925/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	1,068,599	1,068,599	2.3	41,889			9,946		100,070			(20,945)			---	---
SPX/CLQ/240925/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	165,822	165,822	2	5,489			1,303		12,038			(2,744)			---	---
SPX/CLQ/240925/25/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	1,029,953	1,029,953	1.94	32,856			7,801		70,538			(16,428)			---	---
SPX/CLQ/240925/25/2.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2023	09/25/2024	1,253,600	1,253,601	2.71	57,431			13,636		152,456			(28,715)			---	---
SPX/CLQ/240925/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	4,079,790	4,079,790	2.05	139,529			33,128		310,269			(69,764)			---	---
SPX/CLQ/240925/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	09/25/2023	09/25/2024	772,205	772,205	2.1	27,182			6,454		61,411			(13,591)			---	---
SPX/CLQ/241010/10/2.2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	387,138	387,138	2.2	13,898			3,882		55,928			(6,949)			---	---
SPX/CLQ/241010/10/2.73%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	273,707	273,707	2.73	12,508			3,494		46,788			(6,254)			---	---
SPX/CLQ/241010/10/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	1,128,601	1,128,601	2.3	42,774			11,948		168,973			(21,387)			---	---
SPX/CLQ/241010/10/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	659,502	659,502	2.15	23,083			6,448		93,535			(11,541)			---	---
SPX/CLQ/241010/10/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	150,816	150,816	2	4,826			1,348		20,187			(2,413)			---	---
SPX/CLQ/241010/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	2,182,266	2,182,266	2.05	72,015			20,116		297,914			(36,007)			---	---
SPX/CLQ/240910/10/2.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	09/10/2024	304,783	304,783	2.72	13,380			2,855		52,343			(7,302)			---	---
SPX/CLQ/241010/10/1.93%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	747,184	747,184	1.93	22,789			6,366		97,194			(11,395)			---	---
SPX/CLQ/241010/10/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/10/2023	10/10/2024	1,152,939	1,152,939	2.1	39,200			10,950		160,462			(19,600)			---	---
SPX/CLQ/241025/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2023	10/25/2024	2,030,111	2,030,111	2.3	74,302			23,868		253,439			(37,151)			---	---
SPX/CLQ/241025/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2023	10/25/2024	1,869,817	1,869,817	2.1	61,143			19,641		205,535			(30,572)			---	---
SPX/CLQ/241025/25/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2023	10/25/2024	338,199	338,199	2.21	11,803			3,792		39,950			(5,902)			---	---
SPX/CLQ/241025/25/2.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2023	10/25/2024	1,056,928	1,056,928	2.72	46,928			15,075		163,390			(23,464)			---	---
SPX/CLQ/241025/25/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2023	10/25/2024	127,216	127,216	2	3,906			1,255		13,037			(1,953)			---	---

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SPX/CLQ/241025/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2023	10/25/2024	618,684	618,684	2.15	20,850			6,698		70,312			(10,425)			---	---
SPX/CLQ/241025/25/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2023	10/25/2024	617,689	617,689	1.94	18,222			5,853		60,554			(9,111)			---	---
SPX/CLQ/241025/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	10/25/2023	10/25/2024	2,333,224	2,333,224	2.05	73,963			23,759		247,784			(36,982)			---	---
SPX/CLQ/241108/8/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/10/2023	11/08/2024	294,668	294,668	2.21	11,168			4,038		38,391			(5,647)			---	---
SPX/CLQ/241108/8/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/10/2023	11/08/2024	724,054	724,054	2.15	26,645			9,634		91,651			(13,473)			---	---
SPX/CLQ/241108/8/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/10/2023	11/08/2024	1,135,143	1,135,143	2.3	44,952			16,254		154,192			(22,730)			---	---
SPX/CLQ/241108/8/2%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/10/2023	11/08/2024	281,210	281,210	2	9,505			3,437		32,971			(4,806)			---	---
SPX/CLQ/241108/8/2.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/10/2023	11/08/2024	338,434	338,434	2.72	15,906			5,751		53,981			(8,043)			---	---
SPX/CLQ/241108/8/1.94%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/10/2023	11/08/2024	1,032,556	1,032,556	1.94	33,661			12,171		117,189			(17,021)			---	---
SPX/CLQ/241108/8/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/10/2023	11/08/2024	2,295,332	2,295,332	2.05	79,878			28,882		276,282			(40,390)			---	---
SPX/CLQ/241125/25/2.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/24/2023	11/25/2024	485,884	485,884	2.8	24,294			9,867		64,475			(12,181)			---	---
SPX/CLQ/241125/25/2.15%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	629,369	629,369	2.15	24,231			9,842		58,745			(12,149)			---	---
SPX/CLQ/241125/25/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	2,532,171	2,532,171	2.05	91,158			37,025		220,177			(45,707)			---	---
SPX/CLQ/241025/25/2.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/24/2023	10/25/2024	350,832	350,832	2.71	16,454			5,787		45,523			(9,007)			---	---
SPX/CLQ/241125/25/2.1%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	1,052,182	1,052,182	2.1	39,036			15,855		94,851			(19,573)			---	---
SPX/CLQ/241125/25/1.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	197,341	197,341	1.75	5,861			2,381		13,427			(2,939)			---	---
SPX/CLQ/241125/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/24/2023	11/25/2024	1,008,707	1,008,707	2.7	48,821			19,829		128,295			(24,479)			---	---
SPX/CLQ/241125/25/1.96%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	736,138	736,138	1.96	25,323			10,285		59,793			(12,697)			---	---
SPX/CLQ/241125/25/3.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	11/24/2023	11/25/2024	293,255	293,255	3.4	17,067			6,932		46,469			(8,558)			---	---
SPX/CLQ/241125/25/2.3%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	1,187,408	1,187,408	2.3	48,921			19,870		122,183			(24,529)			---	---
SPX/CLQ/241125/25/2.21%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/24/2023	11/25/2024	369,934	369,934	2.21	14,686			5,965		35,944			(7,364)			---	---
SPX/CLQ/241210/10/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/08/2023	12/10/2024	987,375	987,375	1.85	30,411			13,592		93,041			(15,206)			---	---
SPX/CLQ/241210/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/08/2023	12/10/2024	432,051	432,051	1.9	13,739			6,140		41,904			(6,870)			---	---
SPX/CLQ/241210/10/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/08/2023	12/10/2024	4,203,099	4,203,099	1.8	124,832			55,791		384,471			(62,416)			---	---
SPX/CLQ/241210/10/2.32%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/08/2023	12/10/2024	423,174	423,174	2.32	16,885			7,546		49,391			(8,442)			---	---
SPX/CLQ/241210/10/1.97%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/08/2023	12/10/2024	1,275,134	1,275,134	1.97	42,334			18,920		128,200			(21,167)			---	---
SPX/CLQ/241210/10/1.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/08/2023	12/10/2024	124,490	124,490	1.71	3,473			1,552		10,771			(1,737)			---	---

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SPX/CLQ/241223/23/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/22/2023	12/23/2024	1,053,634	1,053,634	2.25	39,617			19,252		88,590			(19,920)			---	---
SPX/CLQ/241223/23/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/22/2023	12/23/2024	302,825	302,825	2.7	13,718			6,666		31,909			(6,898)			---	---
SPX/CLQ/241223/23/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/22/2023	12/23/2024	754,517	754,517	1.85	22,560			10,963		47,234			(11,343)			---	---
SPX/CLQ/241125/25/2.27%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/22/2023	11/25/2024	283,202	283,202	2.27	10,450			4,620		23,523			(5,703)			---	---
SPX/CLQ/241223/23/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/22/2023	12/23/2024	4,276,590	4,276,590	1.8	123,593			60,061		256,374			(62,144)			---	---
SPX/CLQ/241223/23/1.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/22/2023	12/23/2024	676,094	676,094	1.75	18,863			9,167		38,737			(9,484)			---	---
SPX/CLQ/241223/23/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/22/2023	12/23/2024	551,290	551,290	1.9	17,035			8,278		35,984			(8,565)			---	---
SPX/CLQ/241223/23/1.97%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/22/2023	12/23/2024	1,114,683	1,114,683	1.97	36,004			17,496		76,932			(18,103)			---	---
SPX/CLQ/241223/23/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/22/2023	12/23/2024	480,148	480,148	2.4	19,350			9,403		43,927			(9,729)			---	---
SPX/CLQ/241223/23/1.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	12/22/2023	12/23/2024	250,990	250,990	1.7	6,727			3,269		13,721			(3,382)			---	---
SPX/CLQ/250110/10/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2024	01/10/2025	1,287,547	1,287,547	1.95		41,974		22,277		106,477			(19,697)			---	---
SPX/CLQ/250110/10/1.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2024	01/10/2025	120,292	120,292	1.72		3,368		1,788		8,659			(1,581)			---	---
SPX/CLQ/250110/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2024	01/10/2025	522,015	522,015	1.9		16,548		8,782		42,014			(7,765)			---	---
SPX/CLQ/250110/10/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2024	01/10/2025	3,716,718	3,716,718	1.8		110,015		58,388		281,606			(51,627)			---	---
SPX/CLQ/250110/10/2.37%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2024	01/10/2025	318,975	318,975	2.37		12,918		6,856		31,507			(6,062)			---	---
SPX/CLQ/250110/10/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	01/10/2024	01/10/2025	850,183	850,183	1.85		26,101		13,852		66,422			(12,248)			---	---
SPX/CLQ/250124/24/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	757,589	757,589	1.9		24,622		14,149		42,038			(10,473)			---	---
SPX/CLQ/250124/24/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	5,497,811	5,497,811	1.8		166,584		95,727		279,375			(70,857)			---	---
SPX/CLQ/250124/24/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	485,414	485,414	2.4		20,582		11,827		38,351			(8,754)			---	---
SPX/CLQ/250124/24/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	260,844	260,844	2.7		12,390		7,120		24,233			(5,270)			---	---
SPX/CLQ/250124/24/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	2,936,430	2,936,430	1.95		98,370		56,528		169,868			(41,842)			---	---
SPX/CLQ/241223/23/2.28%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	12/23/2024	356,095	356,095	2.28		17,805		9,507		30,514			(8,298)			---	---
SPX/CLQ/250124/24/1.72%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	180,817	180,817	1.72		5,171		2,972		8,521			(2,200)			---	---
SPX/CLQ/250124/24/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	1,160,095	1,160,095	2.25		45,940		26,399		83,516			(19,541)			---	---
SPX/CLQ/250124/24/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/25/2024	01/24/2025	1,061,073	1,061,073	1.85		33,318		19,146		56,393			(14,172)			---	---
SPX/CLQ/250210/10/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	1,272,527	1,272,527	1.95		41,357		25,486		90,133			(15,871)			---	---
SPX/CLQ/250210/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	913,193	913,193	1.9		28,674		17,670		62,963			(11,004)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/250210/10/1.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	402,954	402,954	1.71		11,001		6,779		24,690			(4,222)			---	---
SPX/CLQ/250210/10/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	6,476,976	6,476,976	1.8		189,775		116,948		420,514			(72,827)			---	---
SPX/CLQ/250210/10/2.28%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	1,097,382	1,097,382	2.28		42,908		26,442		89,342			(16,466)			---	---
SPX/CLQ/250210/10/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/09/2024	02/10/2025	906,214	906,214	1.85		27,458		16,921		60,662			(10,537)			---	---
SPX/CLQ/250225/25/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/23/2024	02/25/2025	647,138	647,138	2.4		26,144		17,162		39,137			(8,983)			---	---
SPX/CLQ/250225/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/23/2024	02/25/2025	934,573	934,573	1.9		28,318		18,588		39,540			(9,729)			---	---
SPX/CLQ/250225/25/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/23/2024	02/25/2025	289,146	289,146	2.7		13,214		8,674		20,271			(4,540)			---	---
SPX/CLQ/250225/25/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/23/2024	02/25/2025	6,105,750	6,105,750	2.25		228,966		150,299		336,315			(78,667)			---	---
SPX/CLQ/250225/25/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/23/2024	02/25/2025	961,830	961,830	1.85		28,085		18,436		38,939			(9,649)			---	---
SPX/CLQ/250225/25/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/23/2024	02/25/2025	839,099	839,099	1.95		26,348		17,295		37,035			(9,052)			---	---
SPX/CLQ/250225/25/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/23/2024	02/25/2025	6,654,488	6,654,488	1.8		186,991		122,746		257,258			(64,246)			---	---
SPX/CLQ/250124/24/2.28%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	02/23/2024	01/24/2025	298,797	298,797	2.28		11,085		6,916		17,393			(4,170)			---	---
SPX/CLQ/250310/10/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	03/08/2024	03/10/2025	1,676,557	1,676,557	1.85		47,614		33,250		89,053			(14,364)			---	---
SPX/CLQ/250310/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	03/08/2024	03/10/2025	140,164	140,164	2.05		4,583		3,201		8,325			(1,383)			---	---
SPX/CLQ/250310/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	03/08/2024	03/10/2025	705,056	705,056	1.9		20,799		14,525		38,570			(6,275)			---	---
SPX/CLQ/250310/10/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	03/08/2024	03/10/2025	6,289,219	6,289,219	1.8		171,696		119,899		324,024			(51,796)			---	---
SPX/CLQ/250310/10/1.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	03/08/2024	03/10/2025	113,656	113,656	1.71		2,876		2,008		5,527			(867)			---	---
SPX/CLQ/250310/10/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	03/08/2024	03/10/2025	865,394	865,394	1.95		26,395		18,432		48,706			(7,963)			---	---
SPX/CLQ/250310/10/2.35%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	03/08/2024	03/10/2025	369,571	369,571	2.35		14,339		10,014		25,293			(4,326)			---	---
SPX/CLQ/250325/25/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2025	888,588	888,588	1.85		24,614		18,220		29,270			(6,394)			---	---
SPX/CLQ/250325/25/1.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2025	212,289	212,289	1.71		5,265		3,897		6,097			(1,368)			---	---
SPX/CLQ/250325/25/1.96%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2025	642,235	642,235	1.96		19,139		14,167		23,307			(4,972)			---	---
SPX/CLQ/250325/25/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/25/2024	03/25/2025	5,843,927	5,843,927	1.8		155,332		114,980		183,694			(40,351)			---	---
SPX/CLQ/250325/25/2.26%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2025	3,349,251	3,349,251	2.26		119,233		88,259		152,092			(30,974)			---	---
SPX/CLQ/250325/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2025	641,495	641,495	1.9		18,347		13,581		22,104			(4,766)			---	---
SPX/CLQ/250225/25/2.31%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	02/25/2025	209,777	209,777	2.31		7,447		5,336		9,297			(2,112)			---	---
SPX/CLQ/250310/10/2.27%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/10/2024	03/10/2025	375,015	375,015	2.27		12,901		9,833					(3,068)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/250410/10/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/10/2024	04/10/2025	812,793	812,793	1.95		23,652		18,499		44,841			(5,153)			---	---
SPX/CLQ/250410/10/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/10/2024	04/10/2025	1,282,965	1,282,965	1.85		34,768		27,193		66,587			(7,575)			---	---
SPX/CLQ/250410/10/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/10/2024	04/10/2025	7,589,182	7,589,182	1.8		198,078		154,921		381,419			(43,157)			---	---
SPX/CLQ/250410/10/2.54%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/10/2024	04/10/2025	204,529	204,529	2.54		8,304		6,495		14,981			(1,809)			---	---
SPX/CLQ/250410/10/1.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/10/2024	04/10/2025	233,511	233,511	1.71		5,651		4,420		11,037			(1,231)			---	---
SPX/CLQ/250410/10/2.25%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/10/2024	04/10/2025	420,972	420,972	2.25		14,776		11,557		27,217			(3,219)			---	---
SPX/CLQ/250410/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/10/2024	04/10/2025	833,101	833,101	1.9		23,410		18,310		44,605			(5,101)			---	---
SPX/CLQ/250410/10/2.05%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/10/2024	04/10/2025	1,881,991	1,881,991	2.05		58,718		45,925		109,871			(12,793)			---	---
SPX/CLQ/250425/25/1.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/25/2024	04/25/2025	143,164	143,164	1.7		3,593		2,978		6,342			(616)			---	---
SPX/CLQ/250425/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/25/2024	04/25/2025	585,569	585,569	1.9		17,099		14,169		30,065			(2,930)			---	---
SPX/CLQ/250425/25/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/25/2024	04/25/2025	1,289,796	1,289,796	1.95		39,081		32,384		68,485			(6,696)			---	---
SPX/CLQ/250425/25/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/25/2024	04/25/2025	5,697,455	5,697,455	1.8		154,971		128,417		272,468			(26,554)			---	---
SPX/CLQ/250425/25/1.75%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/25/2024	04/25/2025	201,598	201,598	1.75		5,282		4,377		9,286			(905)			---	---
SPX/CLQ/250425/25/2.28%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/25/2024	04/25/2025	970,626	970,626	2.28		35,719		29,599		62,434			(6,120)			---	---
SPX/CLQ/250425/25/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	04/25/2024	04/25/2025	1,356,063	1,356,063	1.85		38,241		31,688		67,240			(6,553)			---	---
SPX/CLQ/250509/9/1.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	05/10/2024	05/09/2025	416,484	416,484	1.7		10,954		9,534		16,664			(1,419)			---	---
SPX/CLQ/250509/9/2.4%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	05/10/2024	05/09/2025	1,912,992	1,912,992	2.4		77,859		67,770		120,250			(10,089)			---	---
SPX/CLQ/250509/9/2.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	05/10/2024	05/09/2025	1,060,078	1,060,078	2.7		48,658		42,353		74,252			(6,305)			---	---
SPX/CLQ/250509/9/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	05/10/2024	05/09/2025	721,465	721,465	1.9		22,221		19,342		33,695			(2,879)			---	---
SPX/CLQ/250509/9/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	05/10/2024	05/09/2025	4,249,972	4,249,972	1.8		121,549		105,799		184,287			(15,750)			---	---
SPX/CLQ/250509/9/1.97%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	05/10/2024	05/09/2025	1,687,974	1,687,974	1.97		54,522		47,457		82,793			(7,065)			---	---
SPX/CLQ/250509/9/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	05/10/2024	05/09/2025	973,105	973,105	1.85		28,901		25,156		43,823			(3,745)			---	---
SPX/CLQ/250410/10/2.31%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	05/10/2024	04/10/2025	306,028	306,028	2.31		11,537		9,909		18,214			(1,628)			---	---
SPX/CLQ/250523/23/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/24/2024	05/23/2025	3,796,379	3,796,379	1.8		115,030		104,957		148,100			(10,073)			---	---
SPX/CLQ/250523/23/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/24/2024	05/23/2025	1,040,354	1,040,355	1.85		32,563		29,712		42,062			(2,852)			---	---
SPX/CLQ/250523/23/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/24/2024	05/23/2025	712,526	712,526	1.9		23,086		21,064		29,814			(2,022)			---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CLQ/250523/23/2.26%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/24/2024	05/23/2025	1,043,488	1,043,488	2.26		41,113		37,513		54,081			(3,600)			---	---
SPX/CLQ/250523/23/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/24/2024	05/23/2025	714,065	714,065	1.95		23,850		21,761		30,890			(2,089)			---	---
SPX/CLQ/250523/23/1.7%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/24/2024	05/23/2025	359,385	359,385	1.7		10,099		9,214		12,979			(884)			---	---
SPX/CLQ/250610/10/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/10/2024	06/10/2025	3,890,240	3,890,240	1.8		114,762		108,992		140,618			(5,770)			---	---
SPX/CLQ/250610/10/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/10/2024	06/10/2025	900,134	900,134	1.95		29,344		27,869		36,227			(1,475)			---	---
SPX/CLQ/250610/10/2.34%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/10/2024	06/10/2025	340,484	340,484	2.34		13,722		13,032		17,102			(690)			---	---
SPX/CLQ/250610/10/1.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/10/2024	06/10/2025	192,955	192,955	1.71		5,326		5,058		6,488			(268)			---	---
SPX/CLQ/250509/9/2.26%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Goldman Sachs International 784F5XWPLTWKTBV3E584	06/10/2024	05/09/2025	290,955	290,955	2.26		11,260		10,640		13,158			(620)			---	---
SPX/CLQ/250610/10/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/10/2024	06/10/2025	1,325,809	1,325,809	1.85		40,570		38,530		49,754			(2,040)			---	---
SPX/CLQ/250610/10/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/10/2024	06/10/2025	659,190	659,190	1.9		20,830		19,783		25,638			(1,047)			---	---
SPX/CLQ/250625/25/1.95%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/25/2024	06/25/2025	3,131,543	3,131,543	1.95		102,088		101,233		110,117			(855)			---	---
SPX/CLQ/250625/25/1.71%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/25/2024	06/25/2025	284,263	284,263	1.71		7,846		7,780		8,378			(66)			---	---
SPX/CLQ/250625/25/1.9%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/25/2024	06/25/2025	985,304	985,304	1.9		31,136		30,875		33,495			(261)			---	---
SPX/CLQ/250625/25/2.26%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/25/2024	06/25/2025	1,202,840	1,202,840	2.26		46,550		46,160		50,670			(390)			---	---
SPX/CLQ/250625/25/1.85%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/25/2024	06/25/2025	919,921	919,921	1.85		28,058		27,822		30,188			(235)			---	---
SPX/CLQ/250625/25/1.8%	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	06/25/2024	06/25/2025	3,490,106	3,490,106	1.8		102,958		102,095		110,376			(863)			---	---
SPX/CS/240710/4409.53-4541.82	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	07/09/2023	07/10/2024	145		4541.82	(12,975)											---	---
SPX/CS/240725/4567.46-4704.48	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	07/24/2023	07/25/2024	140	2,349,838	4704.48	(12,188)			1,537		31,935						---	---
SPX/CS/241210/4604.37-4742.50	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/08/2023	12/10/2024	217	1,001,004	4742.5	(18,718)			(8,366)		(27,714)			9,359			---	---
SPX/CS/241223/4754.63-4897.27	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	12/22/2023	12/23/2024	198	939,145	4897.27	(17,186)			(8,352)		(25,237)			8,641			---	---
SPX/CS/250110/4783.45-4926.95	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	SunTrust Bank IYDOJBGJWY9T8XKCSX06	01/09/2024	01/10/2025	130	621,515	4926.95		(11,187)		(5,937)		(16,453)			5,250			---	---
SPX/CS/250110/4783.45-5112.55	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/11/2024	01/10/2025	39		5112.55		(7,356)										---	---
SPX/CS/250110/4783.45-4985.79	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/11/2024	01/10/2025	162		4985.79		(19,911)										---	---
SPX/CS/241223/4754.63-4959.41	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	01/11/2024	12/23/2024	375	1,785,044	4959.41		(47,550)		(24,483)		(68,339)			23,067			---	---
SPX/CS/250124/4894.16-5040.98	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2024	01/24/2025	70	343,781	5040.98		(6,394)		(3,674)		(8,824)			2,720			---	---
SPX/CS/250225/5088.80-5241.46	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/22/2024	02/25/2025	168	854,970	5241.46		(15,816)		(10,383)		(20,260)			5,434			---	---
SPX/CS/250310/5123.69-5277.40	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	03/08/2024	03/10/2025	157	804,914	5277.4		(14,553)		(10,163)		(18,663)			4,390			---	---

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX/CS/250325/5218.19-5374.67	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	03/25/2024	03/25/2025	173	901,227	5374.67		(16,799)		(12,435)		(20,017)			4,364			---	---
SPX/CS/250410/5160.64-5315.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	04/10/2024	04/10/2025	143	739,834	5315.38		(13,694)		(10,711)		(16,768)			2,984			---	---
SPX/CS/250325/5048.42-5199.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	03/25/2025	38	190,359	5199.87		(3,446)		(2,801)		(4,523)			645			---	---
SPX/CS/250425/5048.42-5199.87	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/25/2024	04/25/2025	258	1,303,910	5199.87		(23,863)		(19,773)		(30,692)			4,089			---	---
SPX/CS/250509/5222.68-5379.36	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	MorganStanley 87GCMVDQLFKA7QOJXC56	05/10/2024	05/09/2025	30	154,747	5379.36		(7,998)		(2,497)		(3,385)			372			---	---
SPX/CS/250523/5304.72-5463.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	05/23/2025	90		5463.86		(8,937)										---	---
SPX/CS/250425/5304.72-5463.86	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/24/2024	04/25/2025	163	862,789	5463.86		(16,220)		(14,678)		(18,338)			1,542			---	---
SPX/CS/250610/5360.79-5521.52	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/10/2024	06/10/2025	112	601,036	5521.52		(11,354)		(10,783)		(12,216)			571			---	---
SPX/CS/250625/5469.30-5633.38	Indexed Universal Life Insurance	Annual Exh 5 Reserve	Equity/Index	BNP PARIBAS 549300WCGB70D06XZS54	06/25/2024	06/25/2025	127	696,554	5633.38		(13,179)		(13,068)		(13,310)			110			---	---
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										153,100,279	112,502,735		131,045,605	XXX	397,252,006	52,370		(94,109,794)			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

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0169999999. Subtotal - Purchased Options - Hedging Other - Put Options														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										153,100,279	112,502,735		131,045,605	XXX	397,252,006	52,370		(94,109,794)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										153,100,279	112,502,735		131,045,605	XXX	397,252,006	52,370		(94,109,794)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										153,100,279	112,502,735		131,045,605	XXX	397,252,006	52,370		(94,109,794)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
USD/IRS/220307-250324/1.86/S+0.38	General Business	NA	Interest Rate	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	03/07/2022	03/24/2025	1	115,000,000	5.78 / 1.86			(2,079,608)	11,883		11,883					491,619	---	---
USD/IRS/210617-310616/1.46725/S+0.255-0L0Z300F900B	General Business	NA	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	04/18/2023	06/16/2031	1	650,000,000	5.40255 / 1.46725			(13,916,077)	(109,207,287)		(109,207,287)	(11,534,467)				8,574,696	---	---
T 2 1/4 02/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho 549300HS3WTRS6D88H32	04/11/2022	12/01/2026	1	25,000,000	---												---	---
T 2 1/4 02/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho 549300HS3WTRS6D88H32	04/11/2022	12/01/2025	1	25,000,000	---												---	---
T 2 1/4 02/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/19/2022	12/01/2025	1	25,000,000	---												---	---
T 2 1/4 02/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/19/2022	12/01/2026	1	25,000,000	---												---	---
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09	04/19/2022	12/02/2024	1	25,000,000	---												---	---
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho 549300HS3WTRS6D88H32	04/11/2022	12/02/2024	1	25,000,000	---												---	---
T 2 1/4 02/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	04/04/2022	12/02/2024	1	25,000,000	---												---	---
T 2 7/8 05/15/52 Govt/F/251202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho 549300HS3WTRS6D88H32	05/19/2022	12/02/2025	1	25,000,000	---												---	---
T 2 7/8 05/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho 549300HS3WTRS6D88H32	05/19/2022	12/01/2026	1	25,000,000	---												---	---
T 2 7/8 05/15/52 Govt/F/271201	Duration AFS security	Annual Sch D part 1	Interest Rate	OTC ---	05/19/2022	12/01/2027	1	25,000,000	96.6977												---	---
T 2 7/8 05/15/52 Govt/F/241202	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho 549300HS3WTRS6D88H32	06/13/2022	12/02/2024	1	50,000,000	---												---	---
T 2 7/8 05/15/52 Govt/F/261201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	06/13/2022	12/01/2026	1	25,000,000	---												---	---
T 2 7/8 05/15/52 Govt/F/271201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	06/13/2022	12/01/2027	1	50,000,000	---												---	---
T 2 7/8 05/15/52 Govt/F/251201	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	06/13/2022	12/01/2025	1	25,000,000	---												---	---

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T 3 08/15/52 Govt/F/241129	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho 549300HS3WTRS6D88H32	08/15/2022	11/29/2024	1	37,500,000	---												---	---
T 3 08/15/52 Govt/F/251128	Duration AFS security	Annual Sch D part 1	Interest Rate	Mizuho 549300HS3WTRS6D88H32	08/15/2022	11/28/2025	1	25,000,000	---												---	---
T 3 08/15/52 Govt/F/261130	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	08/17/2022	11/30/2026	1	25,000,000	---												---	---
T 3 08/15/52 Govt/F/271130	Duration AFS security	Annual Sch D part 1	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	08/17/2022	11/30/2027	1	50,000,000	---												---	---
T 4 11/15/52 Govt/F/251128	Duration AFS security	Annual Sch D part 1	Interest Rate	Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	12/19/2022	11/28/2025	1	20,000,000	---												---	---
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												(15,995,685)	(109,195,404)	XXX	(109,195,404)	(11,534,467)				9,066,315	XXX	XXX
SRENVX USD CDS/250620/1%	General Business	NA	Credit	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97	04/06/2020	06/20/2025	1	60,000,000	1.0 / 0.0	(30,000)		(305,000)	(427,491)		(427,491)	167,687				120,000,000	---	---
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										(30,000)		(305,000)	(427,491)	XXX	(427,491)	167,687				120,000,000	XXX	XXX
USDCAD/CCY/540331/6.457/6.071_Amort1	FX Bond	Annual Sch D part 1	Currency	TD_Corp PT30B789TSUIDF371261	05/30/2024	03/31/2054	1	21,162,782	6.071 / 6.457		(18,567)		5,808		5,808	(398,171)	(1,549)			577,148	---	---
USDCAD/CCY/540331/6.517/6.071_Bullet1	FX Bond	Annual Sch D part 1	Currency	TD_Corp PT30B789TSUIDF371261	05/30/2024	03/31/2054	1	13,432,944	6.071 / 6.517		(12,415)		4,238		4,238	(449,213)	(1,035)			366,341	---	---
1139999999. Subtotal - Swaps - Hedging Other - Foreign Exchange											(30,982)		10,046	XXX	10,046	(847,384)	(2,584)			943,490	XXX	XXX

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1149999999. Subtotal - Swaps - Hedging Other - Total Return														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										(30,000)	(30,982)	(16,300,685)	(109,612,848)	XXX	(109,612,848)	(12,214,164)	(2,584)			130,009,804	XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	42,000,000	5.4 / 2.45			(1,262,424)	(11,196,999)		(11,196,999)	(2,462,607)				1,108,809	---	---
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	4,000,000	5.4 / 2.45			(120,231)			(234,534)					105,601	---	---
USD/IRS/220517-370518/2.73/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573			1	35,000,000	5.4 / 2.73	(195,000)		(952,647)	(11,121,182)		(11,121,182)	(1,344,140)				628,091	---	---
USD/IRS/220517-420519/2.75/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573			1	15,000,000	5.4 / 2.75	(15,000)		(405,230)	(2,266,959)		(2,266,959)	(713,457)				317,174	---	---
USD/IRS/220517-370518/2.73/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573			1	55,000,000	5.4 / 2.73	(330,000)		(1,497,027)				(2,113,002)				987,001	---	---
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association E570DZWZ7FF32TWEFA76			1	60,000,000	5.4 / 2.67			(1,680,106)	(7,135,901)		(7,135,901)	(1,637,424)				842,371	---	---
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association E570DZWZ7FF32TWEFA76			1	12,000,000	5.4 / 2.67			(335,892)			(327,485)					168,474	---	---
USD/IRS/220518-320518/2.67/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Citibank, National Association E570DZWZ7FF32TWEFA76			1	8,000,000	5.4 / 2.67			(223,928)			(218,323)					112,316	---	---
USD/IRS/220516-520516/2.45/S+0	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	4,000,000	5.4 / 2.45			(120,231)			(234,534)					105,601	---	---
USD/IRS/230302-330302/3.64/S+0-0L0ND00F900AYPQ	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	30,000,000	3.64 / 5.4	11,750		523,554	836,605		836,605	1,027,678				441,693	---	---
USD/IRS/230414-280414/3.298/S+0-0L0ND00FC00B7ST	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09			1	100,000,000	5.4 / 3.298			(2,111,208)	(3,495,983)		(3,495,983)	(1,883,422)				973,555	---	---
USD/IRS/240308-440308/3.7188/S+0-0L0ND00F900D416	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	10,700,000	3.7188 / 5.33				317,251		317,251	265,758				237,397	---	---
T 4 1/2 08/15/39 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573			1	18,768,807	---				(3,746,515)		(3,746,515)						---	---
T 4 1/2 08/15/39 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573			1	19,831,193	---												---	---
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	42,390,863	---				(15,603,536)		(15,603,536)						---	---
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	13,928,426	---												---	---
T 3 3/8 11/15/48 Govt/F/250314	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	62,980,711	---												---	---

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T 3 7/8 05/15/43 Govt/F/250519	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	65,000,000	---				186,683		186,683						---	---
T 3 5/8 05/15/53 Govt/F/250520	Variable Annuity	Annual Exh 5 Reserve	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	29,500,000	---				322,336		322,336						---	---
1299999999. Subtotal - Swaps - Other - Interest Rate										(528,250)		(8,185,370)	(52,904,199)	XXX	(52,904,199)	(9,875,490)				6,028,083	XXX	XXX
1349999999. Subtotal - Swaps - Other										(528,250)		(8,185,370)	(52,904,199)	XXX	(52,904,199)	(9,875,490)				6,028,083	XXX	XXX
1359999999. Total Swaps - Interest Rate										(528,250)		(24,181,055)	(162,099,602)	XXX	(162,099,602)	(21,409,958)				15,094,398	XXX	XXX
1369999999. Total Swaps - Credit Default										(30,000)		(305,000)	(427,491)	XXX	(427,491)	167,687				120,000,000	XXX	XXX
1379999999. Total Swaps - Foreign Exchange											(30,982)		10,046	XXX	10,046	(847,384)	(2,584)			943,490	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										(558,250)	(30,982)	(24,486,055)	(162,517,047)	XXX	(162,517,047)	(22,089,655)	(2,584)			136,037,888	XXX	XXX

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1419999999. Subtotal - Forwards - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX

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1439999999. Subtotal - Forwards - Hedging Other														XXX							XXX	XXX
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230109-260109/S0	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09			1	28,000,000	0.0 / 0.0				(657,348)		(657,348)					173,080	---	---
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230109-280107/S0	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09			1	84,000,000	0.0 / 0.0			1,680,000	(2,028,481)		(2,028,481)					788,318	---	---
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230111-260113/S0	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09			1	11,000,000	0.0 / 0.0			(643,068)	(243,406)		(243,406)					68,239	---	---
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230111-280111/S0	General Business	RSAT	Interest Rate	Wells Fargo Bank, National Association KB1H1DSPRFMYMCUFXT09			1	33,000,000	0.0 / 0.0				(773,848)		(773,848)					310,177	---	---
TRSWAP: T 4 11/15/52 Govt/USD/TRS/230206-280203/S0	General Business	RSAT	Interest Rate	Credit Agricole 1VUV7VQFKUOQSJ21			1	55,000,000	0.0 / 0.0				(1,075,209)		(1,075,209)					521,548	---	---
TRSWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230213-28021	General Business	RSAT	Interest Rate	Citibank, National Association E570DZWZ7FF32TWEFA76			1	60,000,000	0.0 / 0.0				(441,511)		(441,511)					571,338	---	---
TRSWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230216-28021	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	60,000,000	0.0 / 0.0			(3,218,832)	(395,129)		(395,129)					571,769	---	---
TRSWAP: T 3 5/8 02/15/53 Govt/USD/TRS/230222-28021	General Business	RSAT	Interest Rate	Credit Agricole 1VUV7VQFKUOQSJ21			1	60,000,000	0.0 / 0.0			(3,151,843)	(338,703)		(338,703)					572,200	---	---
TRSWAP: T 3 7/8 02/15/43 Govt/USD/TRS/230301-28030	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	190,000,000	0.0 / 0.0			(10,362,518)	(703,987)		(703,987)					1,820,130	---	---
TRSWAP: T 3 5/8 05/15/53 Govt/USD/TRS/230804-28080	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	20,000,000	0.0 / 0.0			362,500	(836,302)		(836,302)					202,381	---	---
TRSWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230804-28080	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	30,000,000	0.0 / 0.0			581,250	(1,298,089)		(1,298,089)					303,572	---	---
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230814-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	22,000,000	0.0 / 0.0				(744,874)		(744,874)					223,362	---	---
TRSWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230814-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	30,000,000	0.0 / 0.0			581,250	(1,270,863)		(1,270,863)					304,585	---	---
TRSWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230816-28081	General Business	RSAT	Interest Rate	Wells Fargo_Corp KB1H1DSPRFMYMCUFXT09			1	21,000,000	0.0 / 0.0				(876,974)		(876,974)					213,351	---	---

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TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230816-28081	General Business	RSAT	Interest Rate	Wells Fargo_Corp KB1H1DSPRFMYMCUFXT09			1	16,000,000	0.0 / 0.0				(530,593)		(530,593)					162,553	---	---
TRSWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230818-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	21,000,000	0.0 / 0.0			406,875	(854,317)		(854,317)					213,493	---	---
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230818-28081	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	16,000,000	0.0 / 0.0				(509,485)		(509,485)					162,661	---	---
TRSWAP: T 3 7/8 05/15/43 Govt/USD/TRS/230822-28082	General Business	RSAT	Interest Rate	Wells Fargo_Corp KB1H1DSPRFMYMCUFXT09			1	21,000,000	0.0 / 0.0				(841,027)		(841,027)					213,775	---	---
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230822-28082	General Business	RSAT	Interest Rate	Wells Fargo_Corp KB1H1DSPRFMYMCUFXT09			1	16,000,000	0.0 / 0.0				(499,684)		(499,684)					162,876	---	---
TRSWAP: T 4 3/8 08/15/43 Govt/USD/TRS/230920-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	20,000,000	0.0	(20,000,000)			(529,509)		(529,509)					47,382	---	---
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230920-24092	General Business	RSAT	Interest Rate	Wells Fargo_Corp KB1H1DSPRFMYMCUFXT09			1	16,000,000	0.0 / 0.0				(426,895)		(426,895)					37,905	---	---
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230922-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	16,500,000	0.0 / 0.0				(418,149)		(418,149)					40,264	---	---
TRSWAP: T 4 3/8 08/15/43 Govt/USD/TRS/230922-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	20,500,000	0.0 / 0.0				(513,349)		(513,349)					50,025	---	---
TRSWAP: T 4 3/8 08/15/43 Govt/USD/TRS/230920-24092	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1		0.0	20,000,000											---	---
TRSWAP: T 4 3/8 08/15/43 Govt/USD/TRS/230929-24093	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	21,000,000	0.0 / 0.0				(480,530)		(480,530)					52,697	---	---
TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/230929-24100	General Business	RSAT	Interest Rate	Societe Generale O2RNE8IBXP4R0TD8PU41			1	17,000,000	0.0 / 0.0				(389,044)		(389,044)					42,891	---	---
TRSWAP: T 4 3/8 08/15/43 Govt/USD/TRS/231010-24100	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	22,000,000	0.0 / 0.0				(453,282)		(453,282)					57,557	---	---

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TRSWAP: T 4 1/8 08/15/53 Govt/USD/TRS/231010-24100	General Business	RSAT	Interest Rate	JPMorgan Chase Bank, National Asc 7H6GLXDRUGQFU57RNE97			1	19,000,000	0.0 / 0.0				(381,872)		(381,872)					49,708	---	---
TRSWAP: T 4 11/15/52 Govt/USD/TRS/240109-250109/SO	General Business	RSAT	Interest Rate	Wells Fargo_Corp KB1H1DSPRFMYMCUFXT09			1	28,000,000	0.0 / 0.0			560,000	(574,697)		(574,697)					101,768	---	---
TRSWAP: T 4 11/15/52 Govt/USD/TRS/240111-250113/SO	General Business	RSAT	Interest Rate	Wells Fargo_Corp KB1H1DSPRFMYMCUFXT09			1	11,000,000	0.0 / 0.0			220,000	(225,726)		(225,726)					40,392	---	---
1449999999. Subtotal - Forwards - Replication												(12,984,386)	(19,312,883)	XXX	(19,312,883)					8,079,999	XXX	XXX
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	3,354,668	---				263,510		263,510		29,633			11,905	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	107,881	---				11,225		11,225		3,698			383	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	3,685,622	---				383,478		383,478		126,314			13,080	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	3,531,511	---				339,284		339,284		121,492			12,533	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	153,415	---				14,717		14,717		5,279			544	---	---
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(5,889,724)	---				(477,901)		(477,901)		(204,057)			20,902	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	5,875,591	---				464,143		464,143		203,774			20,851	---	---
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(2,151,385)	---				(174,567)		(174,567)		(74,538)			7,635	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	2,146,223	---				169,541		169,541		74,434			7,617	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	3,624,168	---				284,637		284,637		125,718			12,862	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	106,083	---				8,332		8,332		3,680			376	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	3,712,357	---				168,955		168,955		31,252			13,174	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	253,515	---				20,028		20,028		8,792			900	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	715,951	---				57,426		57,426		24,816			2,541	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	7,106,511	---				570,012		570,012		246,322			25,220	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	5,758,999	---				454,976		454,976		199,729			20,438	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	1,136,446	---				95,701		95,701		39,317			4,033	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	33,265	---				2,801		2,801		1,151			118	---	---
BARC AUD/USD AUD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	99,526	---				6,306		6,306		2,479			353	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	42,419	---				3,543		3,543		1,468			151	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	1,513,873	---				126,459		126,459		52,391			5,372	---	---
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(1,892,824)	---				(145,340)		(145,340)		(65,714)			6,717	---	---

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SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	134,484	---				10,070		10,070		4,673			477	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	5,749	---				430		430		199			20	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	63,694	---				4,042		4,042		550			226	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	2,755,316	---				172,310		172,310		22,810			13,777	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	91,751	---				5,823		5,823		793			326	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	40,354	---				2,524		2,524		334			202	---	---
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(1,213,801)	---				(81,985)		(81,985)		(10,554)			4,308	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	1,144,665	---				72,645		72,645		9,894			4,062	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	15,433	---				1,353		1,353		533			55	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	529,503	---				46,413		46,413		18,289			1,879	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	4,721,409	---				398,116		398,116		156,399			23,607	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	130,790	---				11,464		11,464		4,517			464	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	2,992,539	---				252,335		252,335		99,129			14,963	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	871,513	---				73,487		73,487		28,869			4,358	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	100,877	---				7,335		7,335		3,508			358	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	7,782	---				544		544		260			39	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	3,644,231	---				254,955		254,955		121,864			18,221	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	232,945	---				18,649		18,649		8,075			827	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	4,345,080	---				347,859		347,859		150,617			15,420	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	205,866	---				14,365		14,365		7,171			731	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	6,763	---				457		457		226			34	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	169,281	---				11,812		11,812		5,896			601	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	4,695,600	---				317,584		317,584		317,584			23,478	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	3,121	---				218		218		109			11	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	5,282,550	---				357,282		357,282		176,919			26,413	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	125,827	---				8,780		8,780		4,383			447	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	117,600	---				8,206		8,206		4,096			417	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	1,084	---				73		73		36			5	---	---

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	3,863	---				261		261		129			19	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	65,686	---				3,477		3,477		2,306			233	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	3,137,409	---				160,485		160,485		106,209			15,687	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	2,884,658	---				147,556		147,556		97,653			14,423	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	76,200	---				4,034		4,034		2,675			270	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	89,631	---				4,745		4,745		3,147			318	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	3,517	---				186		186		123			12	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	70,906	---				3,754		3,754		2,490			252	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	2,886,437	---				147,647		147,647		147,647			14,432	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	1,752	---				93		93		62			6	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	39,628	---				2,027		2,027		1,341			198	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	21,051	---				1,114		1,114		739			75	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	792,944	---				53,630		53,630		26,556			3,965	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	1,271,667	---				86,008		86,008		42,589			6,358	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	83,613	---				5,834		5,834		2,912			297	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	167,940	---				11,718		11,718		5,849			596	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	69,798	---				2,076		2,076		2,477			248	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	2,813,046	---				80,851		80,851		96,610			14,065	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	200,014	---				5,898		5,898		7,098			710	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	6,440,354	---				179,289		179,289		221,313			32,202	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	10,873,804	---				335,368		335,368		385,668			38,589	---	---
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	(10,515,318)	---				(296,712)		(296,712)		(373,405)			37,317	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	5,412,565	---				84,004		84,004		187,456			27,063	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	56,262	---				1,074		1,074		2,006			200	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	1,516,335	---				102,556		102,556		50,784			7,582	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	1,647,302	---				25,566		25,566		57,051			8,237	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	1,937,996	---				131,075		131,075		64,906			9,690	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	1,030,809	---				69,718		69,718		34,523			5,154	---	---

SCHEDULE DB - PART A - SECTION 1

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

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MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	3,813,602	---				257,930		257,930		127,722			19,068	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	1,867,408	---				126,301		126,301		62,542			9,337	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	3,813,602	---				257,930		257,930		127,722			19,068	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	184,861	---				3,530		3,530		6,592			656	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	1,867,408	---				126,301		126,301		62,542			9,337	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	86,138	---				1,064		1,064		3,081			306	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	92,196	---				(2,283)		(2,283)		695			327	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	92,216	---				(2,122)		(2,122)		712			461	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	87,877	---				867		867		3,054			439	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	2,426,585	---				16,315		16,315		82,155			14,865	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	651,927	---				(7,843)		(7,843)		22,972			3,260	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	10,202,202	---				(63,992)		(63,992)		348,925			62,554	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	18,492,737	---				(253,600)		(253,600)		636,156			113,386	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	575,862	---				(7,897)		(7,897)		19,810			3,531	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	644,366	---				(7,177)		(7,177)		23,296			2,287	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	321,218	---				(1,385)		(1,385)		11,264			1,606	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	245,653	---				(1,541)		(1,541)		8,401			1,506	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	317,184	---				(983)		(983)		11,425			1,126	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	191,467	---				(6,665)		(6,665)		1,576			1,174	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	6,574,386	---				(228,853)		(228,853)		54,122			40,310	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	255,614	---				(10,212)		(10,212)		1,878			907	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	254,020	---				(9,477)		(9,477)		1,936			1,270	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	3,027,296	---				204,749		204,749		101,388			15,136	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	3,608,068	---				244,029		244,029		120,838			18,040	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	1,394,844	---				71,349		71,349		47,219			6,974	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	1,045,950	---				53,502		53,502		35,408			5,230	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	366,795	---				18,762		18,762		12,417			1,834	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	8,242,799	---				(1,705)		(1,705)		296,533			29,252	---	---

SCHEDULE DB - PART A - SECTION 1

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MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(6,517,562)	---				1,348		1,348		(234,468)			23,130	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	11,492,706	---				(49,163)		(49,163)		414,211			40,786	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	9,010,241	---				(38,544)		(38,544)		324,740			31,976	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	1,292,191	---				(46,691)		(46,691)		9,553			4,586	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	26,564	---				(960)		(960)		196			94	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	5,860,864	---				(44,839)		(44,839)		211,555			20,799	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	6,637,162	---				(239,822)		(239,822)		49,070			23,554	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	697	---				(25)		(25)		5			2	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	5,860,864	---				(44,839)		(44,839)		211,555			20,799	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	92,350	---				(528)		(528)		3,242			462	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	91,857	---				(410)		(410)		3,311			326	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	2,334,403	---				(16,748)		(16,748)		79,896			14,313	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	2,766,537	---				(93,387)		(93,387)		101,041			9,818	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	17,463,041	---				(589,481)		(589,481)		637,796			61,973	---	---
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(290,276)	---				10,301		10,301		(10,377)			1,451	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	5,198,274	---				(359,892)		(359,892)		36,270			18,448	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	2,368,712	---				(85,566)		(85,566)		86,603			8,406	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	3,010,982	---				(217,116)		(217,116)		20,900			10,685	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	909,536	---				(81,032)		(81,032)		6,119			3,228	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	403,702	---				(14,212)		(14,212)		14,754			1,433	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	2,167,050	---				(76,289)		(76,289)		79,198			7,690	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	5,059,748	---				(457,092)		(457,092)		33,963			17,956	---	---
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	(6,953,307)	---				218,731		218,731		(253,692)			24,676	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	1,672,370	---				(52,608)		(52,608)		61,017			5,935	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	5,280,937	---				(166,123)		(166,123)		192,676			18,741	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	2,763,907	---				(128,646)		(128,646)		101,522			9,809	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	1,516,179	---				(111,815)		(111,815)		56,365			5,381	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	390,709	---				(28,814)		(28,814)		14,525			1,387	---	---

SCHEDULE DB - PART A - SECTION 1

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

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MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	3,854,844	---				(635,661)		(635,661)		31,280			23,614	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	128,178	---				(20,794)		(20,794)		871			641	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	129,603	---				(20,561)		(20,561)		759			460	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	8,235,036	---				(470,499)		(470,499)		292,869			50,492	---	---
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	316,923	---				(44,411)		(44,411)		1,929			1,125	---	---
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	4,664	---				(575)		(575)		29			17	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	373,854	---				(13,934)		(13,934)		13,381			1,869	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	532,464	---				(20,551)		(20,551)		18,672			3,265	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	370,797	---				(13,448)		(13,448)		13,558			1,316	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	151,111	---				(9,761)		(9,761)		5,404			926	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	6,965	---				(437)		(437)		253			35	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	6,900	---				(423)		(423)		255			24	---	---
MIZUHO AUD/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(88,537)	---				4,683		4,683		(1,967)			314	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	94,638	---				(4,951)		(4,951)		3,485			336	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	4,557	---				(246)		(246)		168			16	---	---
BGA14JCC6-USD	FX Bond	Annual Sch D part 1	Currency	OTC ---			1	20,509,443	---				(1,009,694)		(1,009,694)		725,051			125,752	---	---
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	6,232	---				(767)		(767)		39			22	---	---
SOCGEN GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	(6,282)	---				718		718		(41)			22	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	1,284,262	---				(59,867)		(59,867)		45,314			7,867	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	966,204	---				(43,922)		(43,922)		35,473			3,429	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	974,888	---				(44,672)		(44,672)		35,075			4,874	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	16,386,295	---				(589,754)		(589,754)		573,518			100,379	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	702,394	---				(24,116)		(24,116)		25,660			2,493	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	707,263	---				(24,700)		(24,700)		25,277			3,536	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	6,248,527	---				(224,889)		(224,889)		218,697			38,277	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	234,255	---				(8,181)		(8,181)		8,372			1,171	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	232,653	---				(7,988)		(7,988)		8,499			826	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	247,625	---				(8,502)		(8,502)		9,046			879	---	---

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MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	117,152	---				(928)		(928)		4,230			416	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	1,279,308	---				(14,428)		(14,428)		43,925			7,844	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	57,734	---				(378)		(378)		2,083			205	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	57,793	---				(505)		(505)		2,032			289	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	447,666	---				4,100		4,100		16,036			1,589	---	---
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	11,561,367	---				225,177		225,177		412,201			41,029	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	19,261	---				2,047		2,047		660			68	---	---
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	11,653	---				1,012		1,012		403			41	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	450,570	---				47,881		47,881		15,425			1,599	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	227,583	---				20,135		20,135		7,858			808	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	25,623	---				2,558		2,558		880			91	---	---
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	272,595	---				23,670		23,670		9,419			967	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	427,863	---				33,832		33,832		14,839			1,518	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	9,729	---				861		861		336			35	---	---
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(1,808,349)	---				61,043		61,043		(66,045)			6,418	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	18,290	---				1,446		1,446		634			65	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	599,410	---				59,841		59,841		20,584			2,127	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	71,041	---				3,213		3,213		597			252	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	2,217,386	---				(45,582)		(45,582)		18,283			13,583	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	2,476,741	---				112,028		112,028		20,842			8,790	---	---
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(5,287,951)	---				366,100		366,100		(36,897)			18,766	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	1,247,041	---				57,608		57,608		10,509			4,426	---	---
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	311,854	---				12,770		12,770		2,608			1,107	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	6,254,073	---				288,911		288,911		52,703			22,195	---	---
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(2,223,122)	---				200,834		200,834		(14,923)			7,889	---	---
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	5,600,827	---				229,339		229,339		46,829			19,876	---	---
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(7,169,394)	---				(23,571)		(23,571)		(56,553)			25,443	---	---

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MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(1,925,394)	---				317,496		317,496		(15,624)			11,795	---	---
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(405,523)	---				36,129		36,129		(2,728)			1,439	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	14,624	---				950		950		126			52	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	459,673	---				29,876		29,876		3,982			1,631	---	---
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	(387,766)	---				(3,552)		(3,552)		(13,891)			1,376	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	1,728,760	---				171,883		171,883		59,379			6,135	---	---
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(1,569,846)	---				56,708		56,708		(57,396)			5,571	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	19,941,303	---				257,637		257,637		713,108			70,768	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	183,587	---				18,253		18,253		6,306			652	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	1,842,782	---				183,220		183,220		63,296			6,540	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	293,965	---				27,214		27,214		10,129			1,043	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	251,180	---				23,254		23,254		8,656			891	---	---
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	(219,362)	---				7,722		7,722		(8,017)			778	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	59,566	---				770		770		2,131			211	---	---
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(13,069,774)	---				441,182		441,182		(477,343)			46,382	---	---
BARC EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	(7,090,494)	---				30,332		30,332		(255,550)			25,163	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	612,198	---				61,463		61,463		21,018			2,173	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	14,321,303	---				1,437,820		1,437,820		491,676			50,824	---	---
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(650,622)	---				23,509		23,509		(4,810)			2,309	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	5,610,016	---				208,312		208,312		198,398			19,909	---	---
SOCGEN EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	(1,203,705)	---				42,375		42,375		(43,991)			4,272	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	364,782	---				10,631		10,631		2,996			1,295	---	---
BARC GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	294,234	---				(12,394)		(12,394)		2,153			1,044	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	14,373	---				419		419		118			51	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	24,152	---				2,236		2,236		832			86	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	1,354,144	---				125,363		125,363		46,663			4,806	---	---
BARC EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	3,771,623	---				43,363		43,363		134,962			13,385	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	20,447	---				931		931		173			73	---	---

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MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	837,736	---				38,127		38,127		7,053			2,973	---	---
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(1,523,305)	---				109,842		109,842		(10,574)			5,406	---	---
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	3,586,068	---				248,475		248,475		31,259			12,726	---	---
SOCGEN GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	119,702	---				8,294		8,294		1,043			425	---	---
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(3,318,848)	---				119,921		119,921		(24,536)			11,778	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	837,736	---				38,127		38,127		7,053			2,973	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	20,447	---				931		931		173			73	---	---
MIZUHO EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	95,969	---				1,468		1,468		3,428			341	---	---
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(59,714)	---				(913)		(913)		(2,133)			212	---	---
MIZUHO GBP/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(948,499)	---				43,100		43,100		(6,901)			3,366	---	---
MIZUHO GBP/USD GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	948,500	---				(43,100)		(43,100)		6,901			3,366	---	---
MIZUHO EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO SECURITIES USA INC. 549300HS3WTRS6D88H32			1	(5,710,698)	---				(167,314)		(167,314)		(202,689)			20,266	---	---
GS EUR/USD USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(13,893,769)	---				(394,401)		(394,401)		(493,337)			49,306	---	---
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	677,704	---				15,224		15,224		23,368			3,389	---	---
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	14,655,272	---				257,502		257,502		491,861			89,857	---	---
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573			1	28,838	---				(558)		(558)		219			102	---	---
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573			1	595,547	---				(13,607)		(13,607)		4,909			3,652	---	---
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573			1	28,359	---				(606)		(606)		219			142	---	---
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	165,394	---				(2,932)		(2,932)		1,364			1,013	---	---
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	3,007,443	---				(55,779)		(55,779)		25,898			21,266	---	---
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	167,921	---				(2,747)		(2,747)		1,303			840	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	373,176	---				11,604		11,604		13,234			1,324	---	---
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	170,831	---				(2,630)		(2,630)		1,307			606	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	148,417	---				2,796		2,796		4,977			909	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	3,789,045	---				56,365		56,365		122,485			26,793	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	151,101	---				4,469		4,469		5,363			536	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	149,764	---				3,576		3,576		5,160			749	---	---

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

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Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	2,774,946	---				45,384		45,384		96,055			13,875	---	---
Societe Generale USD/EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	(2,774,946)	---				(45,384)		(45,384)		(96,055)			13,875	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	266,214	---				3,072		3,072		9,525			945	---	---
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	(2,473,473)	---				131,605		131,605		(18,591)			12,367	---	---
Societe Generale USD/GBP	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	(81,314)	---				4,338		4,338		(584)			289	---	---
Barclays Bank PLC (London) USD/EUR	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	(3,529,351)	---				(7,491)		(7,491)		(123,270)			17,647	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	294,719	---				2,116		2,116		10,261			1,474	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	295,291	---				751		751		10,031			1,809	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	6,418,119	---				(6,589)		(6,589)		210,579			45,383	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	303,256	---				3,877		3,877		10,845			1,076	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	89,383	---				2,050		2,050		3,182			317	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	88,491	---				1,147		1,147		2,981			542	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	88,466	---				1,578		1,578		3,060			442	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	2,156,664	---				20,310		20,310		70,075			15,250	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	195,211	---				1,838		1,838		6,342			1,380	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	663,305	---				(13,651)		(13,651)		5,033			2,354	---	---
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	179,499	---				5,002		5,002		6,375			637	---	---
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	4,002,720	---				48,974		48,974		129,714			28,304	---	---
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	175,001	---				2,886		2,886		5,879			1,072	---	---
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	175,841	---				3,838		3,838		6,066			879	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	97,226	---				3,545		3,545		3,439			345	---	---
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	189,198	---				(3,380)		(3,380)		1,442			671	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	505,645	---				10,001		10,001		18,025			1,794	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	6,245,639	---				4,843		4,843		204,578			44,163	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	309,007	---				1,418		1,418		10,479			1,895	---	---

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Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	2,481,870	---				7,833		7,833		81,114			17,549	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	312,121	---				2,959		2,959		10,851			1,561	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	120,274	---				2,078		2,078		4,293			427	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	118,878	---				1,375		1,375		4,127			594	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	315,565	---				4,775		4,775		11,273			1,120	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	117,629	---				796		796		3,982			721	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(398,902)	---				(9,888)		(9,888)		(13,735)			1,995	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(396,749)	---				(11,817)		(11,817)		(14,078)			1,408	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	147,359	---				4,868		4,868		5,222			523	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(9,499,846)	---				(190,863)		(190,863)		(318,193)			58,247	---	---
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	279,311	---				(455)		(455)		2,186			991	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	108,901	---				3,961		3,961		3,852			386	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	171,926	---				8,845		8,845		6,040			610	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	161,467	---				5,891		5,891		5,712			573	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	154,397	---				4,729		4,729		5,128			947	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	154,854	---				4,411		4,411		4,942			1,095	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	3,663,650	---				98,427		98,427		119,770			28,985	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	157,149	---				5,261		5,261		5,381			786	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	279,815	---				3,377		3,377		10,010			993	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	5,876,576	---				(59,406)		(59,406)		201,608			35,999	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(6,420,326)	---				64,903		64,903		(220,262)			39,330	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(39,531)	---				400		400		(1,356)			242	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(65,822)	---				665		665		(2,259)			403	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(20,363)	---				194		194		(717)			102	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(66,142)	---				632		632		(2,327)			331	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(20,213)	---				181		181		(730)			72	---	---

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Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(2,301,832)	---				23,545		23,545		(76,168)			16,276	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(66,428)	---				594		594		(2,399)			236	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(39,604)	---				354		354		(1,431)			141	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(39,358)	---				376		376		(1,385)			197	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	1,247,712	---				(12,763)		(12,763)		41,286			8,823	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	1,999,430	---				(20,452)		(20,452)		66,161			14,138	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(3,686,023)	---				37,704		37,704		(121,970)			26,064	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	27,270	---				(205)		(205)		958			136	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	16,008,459	---				(133,520)		(133,520)		548,392			98,154	---	---
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	(5,621,489)	---				38,368		38,368		(202,839)			19,950	---	---
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	(1,712,609)	---				11,689		11,689		(61,796)			6,078	---	---
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	(5,865,798)	---				40,036		40,036		(211,654)			20,817	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	29,597	---				(202)		(202)		1,068			105	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	225,098	---				(1,691)		(1,691)		7,909			1,125	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	1,939,380	---				(16,176)		(16,176)		66,436			11,891	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(5,942,501)	---				(1,987)		(1,987)		(202,209)			36,403	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(20,586)	---				(17)		(17)		(720)			103	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	5,392,651	---				1,803		1,803		183,498			33,034	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(20,429)	---				(30)		(30)		(735)			72	---	---
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	158,031	---				(59)		(59)		5,686			561	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	141,173	---				280		280		4,931			706	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	229,557	---				(9,070)		(9,070)		1,687			815	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	8,979,652	---				21,574		21,574		305,025			55,058	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	215,991	---				(8,391)		(8,391)		1,644			1,080	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	1,050,447	---				(40,116)		(40,116)		8,644			6,441	---	---

SCHEDULE DB - PART A - SECTION 1

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

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Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	53,167	---				(2,066)		(2,066)		404			266	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	224,206	---				(8,711)		(8,711)		1,706			1,121	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	410,766	---				815		815		14,348			2,054	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	54,436	---				(2,151)		(2,151)		400			193	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	2,147,557	---				(83,435)		(83,435)		16,345			10,738	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	146,050	---				206		206		5,250			518	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	4,429,766	---				(169,170)		(169,170)		36,454			27,161	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	4,267,449	---				(162,972)		(162,972)		35,118			26,165	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	119,567	---				(4,724)		(4,724)		879			424	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	221,146	---				(8,738)		(8,738)		1,625			785	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	423,047	---				597		597		15,207			1,501	---	---
Societe Generale EUR/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	3,921,214	---				9,421		9,421		133,198			24,043	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	26,685	---				(293)		(293)		205			95	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	548,468	---				(6,726)		(6,726)		4,526			3,363	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	25,800	---				(296)		(296)		201			129	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(146,057)	---				(3,862)		(3,862)		(5,024)			730	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(144,895)	---				(3,959)		(3,959)		(5,147)			514	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(5,541,725)	---				(140,626)		(140,626)		(184,856)			33,948	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	1,640,746	---				41,635		41,635		54,730			10,051	---	---
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	(3,359,393)	---				(69,281)		(69,281)		(108,009)			23,754	---	---
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	(129,260)	---				(2,861)		(2,861)		(4,458)			646	---	---
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	(129,086)	---				(2,709)		(2,709)		(4,321)			791	---	---

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JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	(129,826)	---				(2,964)		(2,964)		(4,622)			461	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	41,603	---				1,315		1,315		1,475			148	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	627,526	---				15,373		15,373		21,610			3,138	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(271,662)	---				(6,402)		(6,402)		(9,074)			1,666	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	2,731,246	---				69,451		69,451		97,113			9,693	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(257,252)	---				(6,063)		(6,063)		(8,248)			1,819	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	502,373	---				2,370		2,370		3,972			1,783	---	---
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	100,525	---				508		508		795			357	---	---
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	96,470	---				425		425		761			482	---	---
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	2,060,134	---				10,046		10,046		17,553			14,567	---	---
Royal Bank of Canada GBP/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	93,655	---				400		400		774			574	---	---
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	190,732	---				4,614		4,614		4,614			1,349	---	---
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	8,013	---				197		197		197			40	---	---
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	7,983	---				192		192		192			49	---	---
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	8,370	---				209		209		209			30	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	17,748,130	---				509,213		509,213		509,213			17,983	---	---
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(263,712)	---				2,328		2,328		2,328			936	---	---
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(261,354)	---				2,502		2,502		2,502			1,307	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(6,947,764)	---				66,135		66,135		66,135			42,600	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	356,619	---				2,287		2,287		2,287			1,266	---	---

SCHEDULE DB - PART A - SECTION 1

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Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	336,542	---				2,264		2,264		2,264			1,683	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	10,052,833	---				67,784		67,784		67,784			61,638	---	---
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	(184,732)	---				(1,798)		(1,798)		(1,798)			656	---	---
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	(7,173,453)	---				(73,217)		(73,217)		(73,217)			35,867	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	2,559,817	---				(4,690)		(4,690)		(4,690)			22,169	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	119,174	---				(210)		(210)		(210)			943	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	66,378	---				873		873		873			407	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	70,726	---				955		955		955			251	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	66,983	---				892		892		892			474	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	67,357	---				902		902		902			337	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	129,888	---				(163)		(163)		(163)			461	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	121,140	---				(261)		(261)		(261)			743	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	1,838,979	---				25,547		25,547		25,547			15,926	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	124,887	---				(223)		(223)		(223)			624	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	119,399	---				(258)		(258)		(258)			844	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	67,447	---				955		955		955			534	---	---
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	(163,400)	---				(1,683)		(1,683)		(1,683)			1,001	---	---
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	(1,309,247)	---				(13,450)		(13,450)		(13,450)			8,028	---	---
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	(66,519)	---				(733)		(733)		(733)			333	---	---
JPMorgan Chase Bank, National Asc USD/EUR	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	(66,223)	---				(746)		(746)		(746)			235	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	22,506	---				555		555		555			80	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	21,265	---				480		480		480			130	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	21,266	---				471		471		471			150	---	---

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Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	21,647	---				511		511		511			108	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	451,595	---				10,133		10,133		10,133			3,573	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(431,224)	---				(10,630)		(10,630)		(10,630)			1,530	---	---
Goldman Sachs International USD/GBP	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(3,578,336)	---				(38,477)		(38,477)		(38,477)			12,699	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	34,518	---				542		542		542			122	---	---
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	(296,687)	---				(4,075)		(4,075)		(4,075)			1,053	---	---
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	(174,360)	---				(2,289)		(2,289)		(2,289)			1,068	---	---
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	(118,447)	---				(1,557)		(1,557)		(1,557)			726	---	---
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	(293,392)	---				(3,952)		(3,952)		(3,952)			1,467	---	---
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	(6,519,462)	---				(88,648)		(88,648)		(88,648)			46,100	---	---
Societe Generale USD/EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	(1,596,015)	---				19		19		19			9,777	---	---
Societe Generale USD/EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	(59,617)	---				102		102		102			298	---	---
Societe Generale USD/EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41			1	(59,028)	---				199		199		199			209	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	134,272	---				1,182		1,182		1,182			1,062	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	144,093	---				343		343		343			511	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	133,952	---				884		884		884			947	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	135,798	---				654		654		654			833	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	138,872	---				495		495		495			694	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	4,089,842	---				39,668		39,668		39,668			35,419	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	1,251,875	---				820		820		820			7,676	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	49,945	---				(15)		(15)		(15)			250	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	51,410	---				(66)		(66)		(66)			182	---	---
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	179,531	---				(646)		(646)		(646)			637	---	---

SCHEDULE DB - PART A - SECTION 1

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

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Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	60,843	---				349		349		349			481	---	---
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	64,955	---				303		303		303			325	---	---
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	61,372	---				302		302		302			434	---	---
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	1,338,323	---				7,316		7,316		7,316			11,590	---	---
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	63,329	---				297		297		297			388	---	---
Societe Generale GBP/USD	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	67,450	---				318		318		318			239	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	200,263	---				1,985		1,985		1,985			1,001	---	---
Goldman Sachs International USD/GBP	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(1,105,630)	---				(11,266)		(11,266)		(11,266)			6,779	---	---
Goldman Sachs International USD/GBP	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(227,182)	---				(2,252)		(2,252)		(2,252)			1,136	---	---
Goldman Sachs International USD/GBP	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(57,226)	---				(566)		(566)		(566)			203	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	1,390,082	---				14,349		14,349		14,349			1,854	---	---
Goldman Sachs International USD/GBP	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(4,491,628)	---				(45,769)		(45,769)		(45,769)			27,540	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	207,169	---				2,048		2,048		2,048			735	---	---
Goldman Sachs International USD/GBP	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(55,922)	---				(554)		(554)		(554)			280	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	120,049	---				1,845		1,845		1,845			600	---	---
Goldman Sachs International USD/GBP	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(232,481)	---				(2,298)		(2,298)		(2,298)			825	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(148,174)	---				(2,275)		(2,275)		(2,275)			526	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	122,678	---				1,883		1,883		1,883			435	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	1,675,919	---				26,826		26,826		26,826			2,236	---	---

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Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	2,954,337	---				45,027		45,027		45,027			18,114	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(3,976,180)	---				(60,601)		(60,601)		(60,601)			24,380	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(1,714,375)	---				(26,317)		(26,317)		(26,317)			6,084	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(143,192)	---				(2,201)		(2,201)		(2,201)			716	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	4,277,888	---				43,591		43,591		43,591			26,229	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	1,077,645	---				17,250		17,250		17,250			1,438	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	5,460,886	---				62,573		62,573		62,573			7,285	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	10,563,958	---				174,411		174,411		174,411			14,093	---	---
Mizuho USD/EUR	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(10,701,663)	---				(167,780)		(167,780)		(167,780)			37,978	---	---
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(5,630,698)	---				(61,096)		(61,096)		(61,096)			19,982	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	412,719	---				5,678		5,678		5,678			2,064	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	1,539,948	---				24,096		24,096		24,096			5,465	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	9,818,913	---				126,174		126,174		126,174			60,204	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	223,281	---				3,072		3,072		3,072			1,116	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	614,344	---				8,833		8,833		8,833			2,180	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	711,891	---				9,148		9,148		9,148			4,365	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	5,784,111	---				74,327		74,327		74,327			35,465	---	---
JPMorgan Chase Bank, National Asc GBP/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	999,360	---				6,806		6,806		6,806			7,067	---	---
JPMorgan Chase Bank, National Asc GBP/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	80,410	---				673		673		673			402	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	27,481	---				378		378		378			137	---	---
JPMorgan Chase Bank, National Asc GBP/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	44,048	---				369		369		369			220	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	206,359	---				2,839		2,839		2,839			1,032	---	---

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Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	28,465	---				409		409		409			101	---	---
JPMorgan Chase Bank, National Asc GBP/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	1,655,939	---				12,446		12,446		12,446			10,153	---	---
JPMorgan Chase Bank, National Asc GBP/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	217,427	---				1,989		1,989		1,989			772	---	---
JPMorgan Chase Bank, National Asc GBP/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	209,066	---				1,751		1,751		1,751			1,045	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	14,450,756	---				198,800		198,800		198,800			72,254	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	4,909,456	---				63,087		63,087		63,087			30,102	---	---
JPMorgan Chase Bank, National Asc GBP/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	42,698	---				321		321		321			262	---	---
JPMorgan Chase Bank, National Asc GBP/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	4,305,438	---				32,359		32,359		32,359			26,398	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	212,977	---				3,062		3,062		3,062			756	---	---
JPMorgan Chase Bank, National Asc GBP/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	46,002	---				421		421		421			163	---	---
JPMorgan Chase Bank, National Asc GBP/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	3,381,018	---				30,931		30,931		30,931			11,999	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	231,277	---				3,325		3,325		3,325			821	---	---
JPMorgan Chase Bank, National Asc GBP/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	83,626	---				765		765		765			297	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	425,955	---				6,124		6,124		6,124			1,512	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(18,366,610)	---				(290,192)		(290,192)		(290,192)			65,180	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(3,788,567)	---				(59,859)		(59,859)		(59,859)			13,445	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(5,408,512)	---				(80,149)		(80,149)		(80,149)			27,043	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(6,213)	---				(92)		(92)		(92)			31	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(55,526)	---				(877)		(877)		(877)			197	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	4,841,071	---				53,293		53,293		53,293			17,180	---	---

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Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(11,670)	---				(184)		(184)		(184)			41	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(33,260)	---				(526)		(526)		(526)			118	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(1,985,611)	---				(26,872)		(26,872)		(26,872)			12,175	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	6,009,426	---				89,054		89,054		89,054			30,047	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(51,051)	---				(807)		(807)		(807)			181	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(51,171)	---				(758)		(758)		(758)			256	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(11,601)	---				(172)		(172)		(172)			58	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	2,946,297	---				32,434		32,434		32,434			10,456	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(10,598)	---				(167)		(167)		(167)			38	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	6,094,320	---				77,254		77,254		77,254			43,093	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(33,859)	---				(502)		(502)		(502)			169	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	3,505,882	---				55,393		55,393		55,393			12,442	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	1,915,976	---				19,879		19,879		19,879			9,580	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	1,543,735	---				20,892		20,892		20,892			9,465	---	---
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(5,592,494)	---				(61,565)		(61,565)		(61,565)			19,847	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(13,247)	---				(209)		(209)		(209)			47	---	---
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(4,275,217)	---				(41,104)		(41,104)		(41,104)			26,213	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(11,531)	---				(156)		(156)		(156)			71	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(6,328,189)	---				(80,218)		(80,218)		(80,218)			44,747	---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(9,641)	---				(106)		(106)		(106)			34	---	---
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(9,314)	---				(97)		(97)		(97)			47	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(6,742)	---				(107)		(107)		(107)			24	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(16,390,071)	---				(221,812)		(221,812)		(221,812)			100,494	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	12,750,965	---				172,563		172,563		172,563			78,181	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	13,266,733	---				196,600		196,600		196,600			66,334	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	5,019,613	---				74,386		74,386		74,386			25,098	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(6,350,798)	---				(94,113)		(94,113)		(94,113)			31,754	---	---
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(2,259,936)	---				(23,448)		(23,448)		(23,448)			11,300	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	5,131,642	---				81,080		81,080		81,080			18,211	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	6,750,006	---				74,307		74,307		74,307			23,955	---	---
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(19,153)	---				(211)		(211)		(211)			68	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	13,855,797	---				187,515		187,515		187,515			84,955	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(14,467,148)	---				(214,389)		(214,389)		(214,389)			72,336	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	17,131,837	---				270,683		270,683		270,683			60,798	---	---
Goldman Sachs International EUR/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	15,228,423	---				256,530		256,530		256,530			15,430	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(5,541,507)	---				(87,556)		(87,556)		(87,556)			19,666	---	---
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(14,590,792)	---				(197,462)		(197,462)		(197,462)			89,462	---	---
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(3,119,271)	---				(34,338)		(34,338)		(34,338)			11,070	---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs International USD/EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	(17,533,743)	---				(295,364)		(295,364)		(295,364)			17,766	---	---
Mizuho USD/GBP	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	(6,990,089)	---				(76,950)		(76,950)		(76,950)			24,807	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	4,076,484	---				39,193		39,193		39,193			24,995	---	---
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	12,608	---				1,095		1,095		436			45	---	---
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	64,182	---				5,573		5,573		2,218			228	---	---
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	1,788,396	---				155,291		155,291		61,795			6,347	---	---
GS EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	433,127	---				37,610		37,610		14,966			1,537	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	9,797	---				801		801		325			49	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	319,635	---				26,139		26,139		10,606			1,598	---	---
SOCGEN EUR/USD EUR	FX Bond	Annual Sch D part 1	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41			1	7,674	---				649		649		265			27	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	168,505	---				515		515		515			598	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	150,012	---				318		318		318			1,187	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	3,427,989	---				4,412		4,412		4,412			29,687	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	160,964	---				428		428		428			805	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	34,210	---				105		105		105			121	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	151,695	---				268		268		268			1,073	---	---
Mizuho GBP/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	156,238	---				342		342		342			958	---	---
Mizuho EUR/USD	FX Bond	Annual Sch D part 1	Currency	MIZUHO 549300HS3WTRS6D88H32			1	2,675,226	---				964		964		964			9,494	---	---
Royal Bank of Canada EUR/USD	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	10,393,753	---				18,731		18,731		18,731			13,865	---	---
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	(316,037)	---				(481)		(481)		(481)			1,122	---	---
Royal Bank of Canada USD/EUR	FX Bond	Annual Sch D part 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11			1	(10,756,518)	---				(17,719)		(17,719)		(17,719)			53,783	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	57,741	---				208		208		208			457	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	58,474	---				196		196		196			413	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	62,012	---				214		214		214			310	---	---

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	1,330,913	---				3,705		3,705		3,705			11,526	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	60,185	---				207		207		207			369	---	---
Goldman Sachs International GBP/USD	FX Bond	Annual Sch D part 1	Currency	GOLDMAN SACHS & CO. 784F5XWPLTWKTBV3E584			1	65,118	---				228		228		228			231	---	---
Barclays Bank PLC (London) GBP/USD	FX Bond	Annual Sch D part 1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573			1	853,288	---				(484)		(484)		(484)			1,138	---	---
JPMorgan Chase Bank, National Asc EUR/USD	FX Bond	Annual Sch D part 1	Currency	JPMorgan Chase Bank National Association 7H6GLXDRUGQFU57RNE97			1	6,278,258	---				(21,164)		(21,164)		(21,164)			8,375	---	---
1469999999. Subtotal - Forwards - Other													7,304,076	XXX	7,304,076		13,296,541			5,526,544	XXX	XXX
1479999999. Subtotal - Forwards												(12,984,386)	(12,008,807)	XXX	(12,008,807)		13,296,541			13,606,543	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										153,070,279	112,471,754	(16,300,685)	21,432,757	XXX	287,639,157	(12,161,794)	(2,584)	(94,109,794)		130,009,804	XXX	XXX
1719999999. Subtotal - Replication												(12,984,386)	(19,312,883)	XXX	(19,312,883)					8,079,999	XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other										(528,250)		(8,185,370)	(45,600,123)	XXX	(45,600,123)	(9,875,490)	13,296,541			11,554,627	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										152,542,029	112,471,754	(37,470,441)	(43,480,249)	XXX	222,726,151	(22,037,285)	13,293,957	(94,109,794)		149,644,431	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU4	31	8,532,440	EMINI S&P SEP24	General Business	NA	Equity	09/20/2024	Chicago Mercantile Exchange Inc. SNZ20JLFK8MNNCLQ0F39	06/17/2024	5,504.8000	5,521.5000	25,885	25,885	25,885					171,167	5521.5	50
TYU4	161	16,100,000	10Y TNOTES SEP24	General Business	NA	Interest Rate	09/19/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024	108.8500	109.9800	182,383	182,383	182,383					17,707	109.984375	100,000
UXYU4	30	3,000,000	10YR UL TN SEP24	General Business	NA	Interest Rate	09/19/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024	112.2200	113.5300	39,375	39,375	39,375					3,406	113.53125	100,000
TUU4	204	40,800,000	2YR T-NOTE SEP24	General Business	NA	Interest Rate	09/30/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024	101.7900	102.1100	132,281	132,281	132,281					20,830	102.109375	200,000
ESU4			EMINI S&P SEP24	General Business	NA	Equity	09/20/2024	Chicago Mercantile Exchange Inc. SNZ20JLFK8MNNCLQ0F39	06/17/2024			(25,885)	(25,885)	(25,885)							
TYU4			10Y TNOTES SEP24	General Business	NA	Interest Rate	09/19/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024			21,926	21,926	21,926							
UXYU4			10YR UL TN SEP24	General Business	NA	Interest Rate	09/19/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024			34,433	34,433	34,433							
TUU4			2YR T-NOTE SEP24	General Business	NA	Interest Rate	09/30/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024			(33,783)	(33,783)	(33,783)							
1539999999. Subtotal - Long Futures - Hedging Other												376,615	376,615	376,615					213,110	XXX	XXX
1579999999. Subtotal - Long Futures												376,615	376,615	376,615					213,110	XXX	XXX
TYU4	205	20,500,000	10Y TNOTES SEP24	General Business	NA	Interest Rate	09/19/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024	108.8500	109.9800	(232,226)	(232,226)	(232,226)					22,547	109.984375	100,000
UXYU4	448	44,800,000	10YR UL TN SEP24	General Business	NA	Interest Rate	09/19/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024	112.2200	113.5300	(588,000)	(588,000)	(588,000)					50,862	113.53125	100,000
TUU4	121	24,200,000	2YR T-NOTE SEP24	General Business	NA	Interest Rate	09/30/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024	101.7900	102.1100	(78,461)	(78,461)	(78,461)					12,355	102.109375	200,000
FVU4	1,320	132,000,000	5YR T NOTE SEP24	General Business	NA	Interest Rate	09/30/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024	105.7400	106.5800	(1,103,430)	(1,103,430)	(1,103,430)					140,683	106.578125	100,000
TYU4			10Y TNOTES SEP24	General Business	NA	Interest Rate	09/19/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024			27,918	27,918	27,918							
UXYU4			10YR UL TN SEP24	General Business	NA	Interest Rate	09/19/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024			514,192	514,192	514,192							
TUU4			2YR T-NOTE SEP24	General Business	NA	Interest Rate	09/30/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024			(20,038)	(20,038)	(20,038)							
FVU4			5YR T NOTE SEP24	General Business	NA	Interest Rate	09/30/2024	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/24/2024			1,103,441	1,103,441	1,103,441							
1609999999. Subtotal - Short Futures - Hedging Other												(376,604)	(376,604)	(376,604)					226,447	XXX	XXX
1649999999. Subtotal - Short Futures												(376,604)	(376,604)	(376,604)					226,447	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1709999999. Subtotal - Hedging Other												11	11	11					439,557	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												11	11	11					439,557	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		300,219	(300,208)	300,219	300,219	(300,208)	300,219	439,557	439,557
Bank of America,National Association-NY B4TYDEB6GKMZO031MB27	Y	N	6,370,000		5,445,214			16,400,253		10,030,253		
Barclays Bank PLC (London) G5GSEF7VJP5I7OUK5573	Y	N	27,000,000		14,533,607	(17,564,043)		46,255,702	(17,575,926)	1,679,775	2,880,240	2,880,240
BNP Paribas 549300IUCGB70D06XZS54	Y	N	102,570,000		42,355,093			103,896,930	(169,097)	1,157,833		
Citibank, National Association E570DZWZ7FF32TWEFA76	Y	N				(7,577,412)			(7,577,412)		1,694,500	1,694,500
Credit Agricole 1VUV7VQFKUOQSJ21A208	Y	N				(1,413,912)			(1,413,912)		1,093,748	1,093,748
Goldman Sachs International 784F5XWPLTWKTBV3E584	Y	N	2,680,000		3,734,728	(2,622,349)		5,285,902	(2,622,349)		1,583,852	1,583,852
JPM 7H6GLXDRUGQFU57RNE97	Y	N			1,405,078	(36,808,428)		1,993,966	(36,808,428)		134,845,228	134,845,228
Mizuho 549300HS3WTRS6D88H32	Y	N			7,888,477	(5,517,204)	2,371,273	7,888,477	(5,517,204)	2,371,273	1,619,152	1,619,152
Morgan Stanley I7331LVCZKQKX5T7XV54	Y	N	52,660,000		12,948,433			52,380,209	(42,536)			
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Y	N	37,460,000		12,111,750	(270,970)		38,663,314	(391,347)	811,967	548,896	548,896
Societe Generale O2RNE8IBXP4R0TD8PU41	Y	N	69,850,000		23,858,705	(4,005,280)		70,419,796	(4,005,280)		1,063,583	1,063,583
SunTrust Bank IYDOJBGJWY9T8XKCSX06	Y	N	52,430,000		12,748,137			52,405,968	(60,673)			
TD_Corp PT30B789TSUIDF371261	Y	N				10,046	10,046	10,046		10,046	943,490	943,490
Wells Fargo KB1H1DSPRFMYMCUFXT09	Y	N	22,706,955		14,488,174	(7,678,679)		22,537,846	(7,678,679)		3,245,991	3,245,991
0299999999. Total NAIC 1 Designation			373,726,955		151,517,395	(83,448,231)	2,381,319	418,138,408	(83,862,843)	16,061,147	149,518,679	149,518,679
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					1,153,856	(112,703,270)		1,153,856	(112,703,270)		125,752	125,752
0999999999 - Gross Totals			373,726,955		152,971,470	(196,451,709)	2,681,537	419,592,483	(196,866,321)	16,361,365	150,083,988	150,083,988
1. Offset per SSAP No. 64					37,681,273	(37,681,273)						
2. Net after right of offset per SSAP No. 64					115,290,197	(158,770,436)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Cash			13,915,877		13,915,877		IV
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Cash			74,580,000		74,580,000		IV
MIZUHO CAPITAL MARKETS LLC	549300HS3WTRS6D88H32	Cash			46,930,000		46,930,000		IV
Credit Agricole	1VUV7VQFKUOQSJ21A208	Corporate	37833C-D0-8	APPLE INC SR GLBL NT 46	1,745,252	2,071,000	1,745,252	08/04/2046	V
Credit Agricole	1VUV7VQFKUOQSJ21A208	Corporate	37076B-F8-8	HOME DEPOT INC SR GLBL NT4.4%45	8,083,338	9,100,000	8,083,338	03/15/2045	V
Credit Agricole	1VUV7VQFKUOQSJ21A208	Corporate	58140B-M1-2	INTEL CORP SR GLBL NT 50	636,551	718,000	636,551	03/25/2050	V
Credit Agricole	1VUV7VQFKUOQSJ21A208	Corporate	94160E-J5-8	COLGATE PALMOLIVE CO FR 4%081545	7,944,545	9,185,000	7,944,545	08/15/2045	V
JPM	7H6GLXDRUGQFU57RNE97	Corporate	02824B-H2-6	ABBOTT LABORATORIES SR GLBL NT4.9%46	550,242	576,000	550,242	11/30/2046	I
JPM	7H6GLXDRUGQFU57RNE97	Corporate	32654A-K1-6	ANALOG DEVICES INC SR GLBL NT5.3%45	980,452	999,000	980,452	12/15/2045	I
JPM	7H6GLXDRUGQFU57RNE97	Corporate	37833B-X7-0	APPLE INC SR GLBL NT 46	7,100,500	7,454,000	7,100,500	02/23/2046	I
JPM	7H6GLXDRUGQFU57RNE97	Corporate	37833C-D0-8	APPLE INC SR GLBL NT 46	1,264,065	1,500,000	1,264,065	08/04/2046	I
JPM	7H6GLXDRUGQFU57RNE97	Corporate	38222A-M7-1	APPLIED MATLS INC SR GLBL NT 47	6,080,003	6,804,000	6,080,003	04/01/2047	I
JPM	7H6GLXDRUGQFU57RNE97	Corporate	37076B-F8-8	HOME DEPOT INC SR GLBL NT4.4%45	2,019,946	2,274,000	2,019,946	03/15/2045	I
JPM	7H6GLXDRUGQFU57RNE97	Corporate	58140B-M1-2	INTEL CORP SR GLBL NT 50	1,610,881	1,817,000	1,610,881	03/25/2050	I
JPM	7H6GLXDRUGQFU57RNE97	Corporate	39830B-L2-3	LOCKHEED MARTIN CORP SR GLBL NT4.7%46	6,396,869	6,975,000	6,396,869	05/15/2046	I
JPM	7H6GLXDRUGQFU57RNE97	Corporate	18172B-D0-3	PHILIP MORRIS INTL INC SR NT 4.875%43	3,594,873	3,999,000	3,594,873	11/15/2043	I
TD_Corp	PT3QB789TSUIDF371261	Corporate	23135A-Q9-1	AMAZON COM INC SR GLBL NT 44	89,521	91,000	89,521	12/05/2044	I
TD_Corp	PT3QB789TSUIDF371261	Corporate	37833B-X7-0	APPLE INC SR GLBL NT 46	2,881,542	3,025,000	2,881,542	02/23/2046	I
TD_Corp	PT3QB789TSUIDF371261	Corporate	94918C-A0-9	MICROSOFT CORP SR GLBL NT 47	952,959	1,010,000	952,959	02/06/2047	I
TD_Corp	PT3QB789TSUIDF371261	Corporate	2189LA-Z4-0	BURLINGTON NORTHN SANTA FE CP SR GLBL DB3.9%46	811,015	992,000	811,015	08/01/2046	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	02824B-H2-6	ABBOTT LABORATORIES SR GLBL NT4.9%46	1,877,127	1,965,000	1,877,127	11/30/2046	I
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	23135A-Q9-1	AMAZON COM INC SR GLBL NT 44	1,877,964	1,909,000	1,877,964	12/05/2044	I
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	37833B-X7-0	APPLE INC SR GLBL NT 46	1,877,527	1,971,000	1,877,527	02/23/2046	I
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	15637A-P5-7	BROWN FORMAN CORP SR GLBL NT4.5%45	1,875,897	2,064,000	1,875,897	07/15/2045	I
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	6186RA-A9-5	DREXEL UNIVERSITY SR GLBL SINK 50	1,874,970	2,570,000	1,874,970	05/01/2050	I
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	37076B-H4-5	HOME DEPOT INC SR GLBL NT 46	322,965	375,000	322,965	04/01/2046	I
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	58140B-M1-2	INTEL CORP SR GLBL NT 50	2,660	3,000	2,660	03/25/2050	I
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	94918C-A0-9	MICROSOFT CORP SR GLBL NT 47	1,877,613	1,990,000	1,877,613	02/06/2047	I
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	04764A-H0-0	UNILEVER CAP CORP SR GLBL NT5.9%32	1,787,244	1,662,000	1,787,244	11/15/2032	I
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	8579YB-C4-9	3M CO FR 3.625%091428	479,306	500,000	479,306	09/14/2028	I
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	0030NC-Z2-4	COMCAST CORP NEW GLBL NT 3.45%50	17,553,411	23,989,000	17,553,411	02/01/2050	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	58140B-M1-2	INTEL CORP SR GLBL NT 50	16,089,749	18,148,500	16,089,749	03/25/2050	V
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Corporate	45743B-Q5-8	SOUTHWESTERN PUB SVC CO 1M BD-4 3.4%46	5,649,164	8,064,000	5,649,164	08/15/2046	V
0199999999 - Total					241,314,029	123,800,500	241,314,029	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Cash			6,370,000	6,370,000	XXX		IV
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash			27,000,000	27,000,000	XXX		IV
BNP PARIBAS	549300WCGB70DO6XZS54	Cash			102,570,000	102,570,000	XXX		IV
GOLDMAN SACHS INTERNATIONAL	784F5XWPLTWKTBV3E584	Cash			2,680,000	2,680,000	XXX		IV
MORGAN STANLEY AND CO. INTERNATIONAL PLC.	87GGMVDQLFKA7QOJXC56	Cash			52,660,000	52,660,000	XXX		IV
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Cash			37,460,000	37,460,000	XXX		IV
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Cash			69,850,000	69,850,000	XXX		IV
TRUIST BANK	IYDQJBGJWY9T8XKCSX06	Cash			52,430,000	52,430,000	XXX		IV
Wells Fargo	KB1H1DSPRFMYMCUFXT09	Cash			9,080,000	9,080,000	XXX		IV

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Wells Fargo KB1H1DSPRFMYMCUFXT09	Corporate	4352EA-A3-8	ASCENSION HEALTH ALLIANCE SR -2019B BD 29	1,877,237	2,098,000	XXX	11/15/2029	I
Wells Fargo KB1H1DSPRFMYMCUFXT09	Corporate	72863A-J2-0	BAYLOR SCOTT & WHITE HLDGS SR SEC GLBL 50	1,598,024	2,393,000	XXX	11/15/2050	I
Wells Fargo KB1H1DSPRFMYMCUFXT09	Corporate	0030NA-K7-2	COMCAST CORP NEW SR GLBL NT6.5%35	76,358	69,000	XXX	11/15/2035	I
Wells Fargo KB1H1DSPRFMYMCUFXT09	Corporate	91011A-Q7-7	EMERSON ELEC CO SR NT 6%32	343,560	316,000	XXX	08/15/2032	I
Wells Fargo KB1H1DSPRFMYMCUFXT09	Corporate	1136TA-A5-1	HANWHA Q CELLS AMERS HLDGS COR SR 144A NT 5%28	1,877,861	1,841,000	XXX	07/27/2028	I
Wells Fargo KB1H1DSPRFMYMCUFXT09	Corporate	54106A-J2-2	NIKE INC SR GLBL NT 27	1,877,327	1,967,000	XXX	03/27/2027	I
Wells Fargo KB1H1DSPRFMYMCUFXT09	Corporate	0213HA-D0-8	PARTNERS HEALTHCARE SYS INC SR GLBL -2017 48	343,912	419,000	XXX	07/01/2048	I
Wells Fargo KB1H1DSPRFMYMCUFXT09	Corporate	42718D-F3-4	PROCTER & GAMBLE CO SR NT 5.55%37	1,877,686	1,731,000	XXX	03/05/2037	I
Wells Fargo KB1H1DSPRFMYMCUFXT09	Corporate	33034A-M3-2	SNAP ON INC SR GLBL NT3.1%50	1,877,515	2,678,000	XXX	05/01/2050	I
Wells Fargo KB1H1DSPRFMYMCUFXT09	Corporate	3884PD-Y3-4	WASHINGTON GAS LT CO FR 3.65%091549	1,877,410	2,486,000	XXX	09/15/2049	I
Wells Fargo KB1H1DSPRFMYMCUFXT09	Treasury	12810T-D0-0	2 1/4 BOND 52	66	100	XXX	02/15/2052	I
0299999999 - Total				373,726,955	376,098,100	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
US Bank	Minneapolis, MN					6,092,811	2,551,820	3,035,720	XXX
JP Morgan	New York, NY					143,560,293	142,780,033	129,515,940	XXX
Wells Fargo	San Francisco, CA					(31,303,122)	(18,059,361)	(12,669,469)	XXX
Citibank	New York, NY					9,083,440	10,586,601	10,616,568	XXX
UMB	Kansas City, MO					48,968	49,171	49,382	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			127,482,392	137,908,264	130,548,141	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			127,482,392	137,908,264	130,548,141	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX			127,482,392	137,908,264	130,548,141	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
38141W-32-3	GOLDMAN:FS TRS O INST		06/28/2024	5.160		442,125,144	1,087,284	299,254
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						442,125,144	1,087,284	299,254
97181C-80-3	WILMINGTON:US G MM ADMN		05/06/2024	4.760		1,409,950	5,534	33,819
8309999999. Subtotal - All Other Money Market Mutual Funds						1,409,950	5,534	33,819
8609999999 - Total Cash Equivalents						443,535,094	1,092,818	333,074

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 3891 NAIC Company Code 62200

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected		XXX		XXX	
2. Earned Premiums		XXX		XXX	XXX
3. Claims Paid		XXX		XXX	
4. Claims Incurred		XXX		XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		
6. Aggregate Policy Reserves - Change		XXX		XXX	XXX
7. Expenses Paid		XXX		XXX	
8. Expenses Incurred		XXX		XXX	XXX
9. Underwriting Gain or Loss		XXX		XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	

(a) Uninsured Receivable/Payable with CMS at End of Quarter: $ ..... due from CMS or $ ..... due to CMS

TRUSTEED SURPLUS STATEMENT

AFFIDAVIT OF U.S. MANAGERS, GENERAL AGENTS OR ATTORNEYS

..... being duly sworn, says that he/she is the ..... of the ....., a corporation organized under the laws of ....., entered to transact business in the United States through the State of ..... , that this trusteed surplus statement together with its related schedules appended hereto is a true statement of the trusteed surplus of said corporation, that the several items of assets, as hereinafter enumerated, are the absolute property of said corporation, free and clear from any liens or claims thereon, except as hereinafter stated, and that each and all of the hereinafter mentioned assets are held in the United States by Insurance Departments and Officers of the various States of the United States and Trustees as hereinafter indicated, and that the assets, liabilities and deductions therefrom reported in this statement are in accordance with the instructions accompanying this statement.

Subscribed and sworn to before me this

_____ day of _____ A.D., _____

AFFIDAVIT OF TRUSTEE - SCHEDULE B

.....

being duly sworn, says that he/she is the Trustee of the .....

a corporation organized under the laws of ..... , entered to transact business in the United States through the State of ..... ,

located at ....., that the assets listed in Schedule B of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this

_____ day of _____ A.D., _____

AFFIDAVIT OF TRUSTEE - SCHEDULE C

.....

being duly sworn, says that he/she is the Trustee of the .....

a corporation organized under the laws of ....., entered to transact business in the United States through the State of ..... ,

located at ....., that the assets listed in Schedule C of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this

_____ day of _____ A.D., _____

AFFIDAVIT OF TRUSTEE - SCHEDULE D

.....

being duly sworn, says that he/she is the Trustee of the .....

a corporation organized under the laws of ....., entered to transact business in the United States through the State of ..... ,

located at ....., that the assets listed in Schedule D of the following statement are held by it as such Trustee within the United States, and that the said assets are subject to no other claims than those of policyholders and creditors within the United States.

Subscribed and sworn to before me this

_____ day of _____ A.D., _____

TRUSTEED SURPLUS STATEMENT
ASSETS

SCHEDULE A - DEPOSITS WITH STATE OFFICERS (EXCLUDING SPECIAL DEPOSITS)

1 Line No.	2 Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
1.98	Accrued Investment Income		XXX	XXX
1.99	Total			

SCHEDULE B - DEPOSITS WITH UNITED STATES TRUSTEE

Line No.	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
2.01	Cash			
2.02	Bonds			
2.03	Preferred Stock			
2.04	Common Stock			
2.05	Mortgage loans on real estate			
2.06	Real estate			
2.07	Short-term investments			
2.08	Other invested assets			
2.09	Miscellaneous assets not included in any of the above categories			
2.98	Accrued Investment Income		XXX	XXX
2.99	Total			

SCHEDULE C - DEPOSITS WITH UNITED STATES TRUSTEE

Line No.	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
3.01	Cash			
3.02	Bonds			
3.03	Preferred Stock			
3.04	Common Stock			
3.05	Mortgage loans on real estate			
3.06	Real estate			
3.07	Short-term investments			
3.08	Other invested assets			
3.09	Miscellaneous assets not included in any of the above categories			
3.98	Accrued Investment Income		XXX	XXX
3.99	Total			

SCHEDULE D - DEPOSITS WITH UNITED STATES TRUSTEE

Line No.	Description	3 Admitted Asset Value	4 Par Value	5 Fair Value
4.01	Cash			
4.02	Bonds			
4.03	Preferred Stock			
4.04	Common Stock			
4.05	Mortgage loans on real estate			
4.06	Real estate			
4.07	Short-term investments			
4.08	Other invested assets			
4.09	Miscellaneous assets not included in any of the above categories			
4.98	Accrued Investment Income		XXX	XXX
4.99	Total			

TRUSTEED SURPLUS STATEMENT
LIABILITIES AND TRUSTEED SURPLUS

			1 Current Quarter
1.	Total liabilities		11,923,329,897
	ADDITIONS TO LIABILITIES:		
2.	Aggregate write-ins for additions to liabilities		
3.	Total (Lines 1 + 2)		11,923,329,897
	DEDUCTIONS FROM LIABILITIES:		
4.	Amounts Recoverable From Reinsurers:		
	4.1 Authorized companies		
	4.2 Unauthorized companies		
	4.3 Certified companies		
	4.4 Reciprocal Jurisdiction Companies		
5.	Special State Deposits, not exceeding net liabilities carried:		
	5.1 Special State Deposits (submit schedule)		
	5.2 Accrued interest on special state deposits		
6.	Life insurance premiums and annuity considerations deferred and uncollected		
7.	Accident and health premiums due and unpaid		
8.	Contract loans and premium notes:		
	8.1 Contract loans not exceeding reserves carried on such policies	328,745,304	
	8.2 Premium notes		
	8.3 Interest due and accrued on contract loans and premium notes		
9.	Aggregate write-ins for other deductions from liabilities		
10.	Total Deductions (Lines 4.1 thru 9)		328,745,304
11.	Total Adjusted Liabilities (Line 3 minus Line 10)		11,594,584,593
12.	Trusteed Surplus		
13.	Total		11,594,584,593
	DETAILS OF WRITE-INS		
0201.			
0202.			
0203.			
0298.	Summary of remaining write-ins for Line 2 from overflow page		
0299.	Totals (Lines 0201 through 0203 plus 0298)(Line 2 above)		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 through 0903 plus 0998)(Line 9 above)		

INTERROGATORIES:

1.1 Have there been any changes made to any of the trust indentures during the period? Yes [ ] No [ ]

1.2 If yes, has the domiciliary or entry state approved the change? Yes [ ] No [ ]

OVERFLOW PAGE FOR WRITE-INS

NONE