

Liquidity Assessment (EX) Subgroup Revised Scope Criteria

The Subgroup proposes to include in the scope of the Liquidity Stress Testing Framework any insurer /group that exceeds the following thresholds for any of the noted activities (or account balance as a proxy for that activity). The thresholds have been established taking into consideration the account balance of the insurer/group to the total balance for the life insurance sector, as well as the aggregate account balance of insurer/groups within scope to the aggregate account balance for the life insurance sector.

Account Balances	Threshold in \$ billions "greater than"	Reference to 2017 NAIC life/accident and health (A&H) annual financial statement blank
(1)	(2)	(3)
Fixed and Indexed Annuities	25	<p>Analysis of Increase in Annuity Reserves <u>Page</u> Supplement 62 <u>Line</u>: Reserves December 31, current year (15) <u>Column</u> Sum of Individual Fixed Annuities, Individual Indexed Annuities, Group Fixed Annuities, and Group Indexed Annuities</p>
Funding Agreements and GICs	10	<p>Deposit Type Contracts <u>Page</u> Exhibit 7 – Deposit Type Contracts <u>Line</u>: 9 <u>Column</u> Guaranteed Investment Contracts (Column 2) + Column: Premium and Other Deposit Funds (Column 6) IF the amount of FHLB Funding Reserves from Note 11.B(4)(b) suggests funding agreements are not reported in Column 2 of Exhibit 7 + Synthetic GICS <u>Page</u> Exhibit 5 – Interrogatories <u>Line</u>: 7.1</p>

