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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2020
OF THE CONDITION AND AFFAIRS OF THE

Symetra Life Insurance Company

NAIC Group Code 4855 (Current) 1129 (Prior) NAIC Company Code 68608 Employer's ID Number 91-0742147

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 01/23/1957 Commenced Business 04/05/1957

Statutory Home Office 4125 Westown Parkway, Suite 102 (Street and Number), West Des Moines, IA, 50266 (City or Town, State, Country and Zip Code)

Main Administrative Office 777 108th Avenue NE, Suite 1200 (Street and Number)
Bellevue, WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Mail Address P.O.Box 34690 (Street and Number or P.O. Box), Seattle, WA, US 98124-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 777 108th Avenue NE, Suite 1200 (Street and Number)
Bellevue, WA, US 98004 (City or Town, State, Country and Zip Code), 425-256-8000 (Area Code) (Telephone Number)

Internet Website Address www.symetra.com

Statutory Statement Contact Kristin Janeen Khalighi (Name), 425-256-8557 (Area Code) (Telephone Number)
kristin.khalighi@symetra.com (E-mail Address), 425-256-5818 (FAX Number)

OFFICERS

President	Margaret Alice Meister	Treasurer	Colleen Mary Murphy
Secretary	Jacqueline Marie Veneziani	Chief Financial Officer	Tommie David Brooks

OTHER

Chantel Lee Balkovetz #, Executive Vice President	Anne-Marie Diouf, Senior Vice President	Mark Edward Hunt, Executive Vice President
Joel Carmine Kneisley, Senior Vice President	Harry Salvatore Monti Jr. #, Executive Vice President	Trinity Elizabeth Parker, Senior Vice President
Wesley Warren Severin #, Executive Vice President	Jon Scott Stenberg, Executive Vice President	

DIRECTORS OR TRUSTEES

Tommie David Brooks	Mark Edward Hunt	Margaret Alice Meister
Muneo Sasagawa	Tetsuya Sho #	Jon Scott Stenberg
Jacqueline Marie Veneziani		

State of Washington
County of King 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.

DocuSigned by: Margaret Meister 13537035E52941E...
Margaret Alice Meister
President

DocuSigned by: Tommie Brooks A948F009ECB048D...
Tommie David Brooks
Chief Financial Officer

DocuSigned by: Colleen Murphy EE68BAA2F5D943E...
Colleen Mary Murphy
Treasurer

Subscribed and sworn to before me this
5th day of April, 2021

Sophie Hellman

a. Is this an original filing? ..... Yes [ ] No [X]
b. If no,
1. State the amendment number..... 2
2. Date filed 04/05/2021
3. Number of pages attached.....

My commission expires: 08/14/2022

Further, this notarial act involved the use of electronic technology.

SOPHIE HELLMAN
Commission #149107
NOTARY PUBLIC
Exp. 08-14-2022
STATE OF WASHINGTON

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	28,488,918,279		28,488,918,279	27,312,300,348
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	102,580,616		102,580,616	108,041,761
	2.2 Common stocks	333,634,291		333,634,291	345,450,463
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens	6,440,101,885		6,440,101,885	6,237,999,433
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	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 ($ 559,712,229 , Schedule E - Part 1), cash equivalents ($ 465,838,547 , Schedule E - Part 2) and short-term investments ($, Schedule DA)	1,025,550,776		1,025,550,776	612,396,408
6.	Contract loans (including $ premium notes)	62,752,763		62,752,763	50,154,301
7.	Derivatives (Schedule DB)	243,126,673		243,126,673	464,863,253
8.	Other invested assets (Schedule BA)	420,940,740		420,940,740	326,798,601
9.	Receivables for securities	50,865,728		50,865,728	93,254,647
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	37,168,471,751		37,168,471,751	35,551,259,215
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	269,303,789		269,303,789	281,422,750
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	(63,196,587)	3,984,057	(67,180,644)	(74,498,945)
	15.2 Deferred premiums and agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	32,126,334		32,126,334	34,272,276
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	82,635,983	2,352,209	80,283,774	88,726,024
	16.2 Funds held by or deposited with reinsured companies	105,275,427		105,275,427	102,659,392
	16.3 Other amounts receivable under reinsurance contracts	37,127,980		37,127,980	40,473,409
17.	Amounts receivable relating to uninsured plans	225,198		225,198	167,795
18.1	Current federal and foreign income tax recoverable and interest thereon	8,897,394		8,897,394	24,234,432
18.2	Net deferred tax asset	189,104,656	78,171,395	110,933,261	112,750,208
19.	Guaranty funds receivable or on deposit	1,463,258		1,463,258	1,740,661
20.	Electronic data processing equipment and software	20,099,887	20,099,887		
21.	Furniture and equipment, including health care delivery assets ($)	4,256,964	4,256,964		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	721,939		721,939	20,755,755
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	24,345,928	24,345,928		1,376,587
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	37,880,859,901	133,210,440	37,747,649,461	36,185,339,559
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	6,515,792,883		6,515,792,883	6,056,560,446
28.	Total (Lines 26 and 27)	44,396,652,784	133,210,440	44,263,442,344	42,241,900,005
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Accounts and notes receivable	13,327,347	13,327,347		
2502.	Other assets	9,918,482	9,918,482		
2503.	Intangible assets	1,100,099	1,100,099		
2598.	Summary of remaining write-ins for Line 25 from overflow page				1,376,587
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	24,345,928	24,345,928		1,376,587

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Aggregate reserve for life contracts $ 29,328,794,278 (Exh. 5, Line 9999999) less $ included in Line 6.3 (including $ 3,769,471,650 Modco Reserve)	29,328,794,278	28,275,507,689
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	197,589,489	168,723,408
3.	Liability for deposit-type contracts (Exhibit 7, Line 14, Col. 1) (including $ 1,161,317,444 Modco Reserve)	3,436,371,333	3,153,027,033
4.	Contract claims:		
	4.1 Life (Exhibit 8, Part 1, Line 4.4, Col. 1 less sum of Cols. 9, 10 and 11)	61,403,741	37,310,896
	4.2 Accident and health (Exhibit 8, Part 1, Line 4.4, sum of Cols. 9, 10 and 11)	128,011,191	124,253,433
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid (Exhibit 4, Line 10)		
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)		
	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 $ 3,889,928 accident and health premiums (Exhibit 1, Part 1, Col. 1, sum of lines 4 and 14)	4,720,270	3,424,246
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ 4,461,894 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	4,461,894	4,327,916
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 18,050,452 ceded	18,050,452	9,050,600
	9.4 Interest maintenance reserve (IMR, Line 6)	330,916,173	218,883,837
10.	Commissions to agents due or accrued-life and annuity contracts $ 17,484,587 accident and health $ 15,331,375 and deposit-type contract funds $	32,815,962	26,626,338
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued (Exhibit 2, Line 12, Col. 7)	70,674,154	66,336,035
13.	Transfers to Separate Accounts due or accrued (net) (including $ (9,410,986) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(9,410,986)	(5,413,490)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 3, Line 9, Col. 6)	5,776,250	11,163,656
15.1	Current federal and foreign income taxes, including $ 25,672,070 on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	1,050,395	1,052,514
17.	Amounts withheld or retained by reporting entity as agent or trustee	21,729,129	15,677,997
18.	Amounts held for agents' account, including $ 52,456 agents' credit balances	52,456	13,577
19.	Remittances and items not allocated	61,497,495	68,166,025
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 (AVR, Line 16, Col. 7)	386,359,726	351,149,512
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 139,339,115) reinsurers	525,823,230	495,239,835
	24.04 Payable to parent, subsidiaries and affiliates	26,242,229	20,336,744
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	2,924	4,402
	24.07 Funds held under coinsurance	270,075,591	256,235,772
	24.08 Derivatives	33,538,284	22,282,466
	24.09 Payable for securities	146,230,724	365,448,344
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	525,410,829	500,681,132
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	35,608,187,213	34,189,509,917
27.	From Separate Accounts Statement	6,339,185,022	5,910,771,866
28.	Total liabilities (Lines 26 and 27)	41,947,372,235	40,100,281,783
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus (Page 3, Line 33, Col. 2 plus Page 4, Line 51.1, Col. 1)	963,960,292	663,960,292
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	1,347,109,817	1,472,657,930
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 $ 176,607,865 in Separate Accounts Statement)	2,311,070,109	2,136,618,222
38.	Totals of Lines 29, 30 and 37 (Page 4, Line 55)	2,316,070,109	2,141,618,222
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	44,263,442,344	42,241,900,005
	DETAILS OF WRITE-INS		
2501.	Cash collateral received on derivatives	504,046,754	478,103,011
2502.	Other amounts held	18,636,714	19,814,923
2503.	Liability for limited partership investments	2,233,135	2,368,836
2598.	Summary of remaining write-ins for Line 25 from overflow page	494,226	394,362
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	525,410,829	500,681,132
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 thru 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year	2 Prior Year
1.	Premiums and annuity considerations for life and accident and health contracts (Exhibit 1, Part 1, Line 20.4, Col. 1, less Col. 11)	4,233,988,467	4,138,516,765
2.	Considerations for supplementary contracts with life contingencies		
3.	Net investment income (Exhibit of Net Investment Income, Line 17)	1,105,481,192	1,331,779,526
4.	Amortization of Interest Maintenance Reserve (IMR, Line 5)	40,200,016	26,520,290
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	35,749,445	24,691,441
6.	Commissions and expense allowances on reinsurance ceded (Exhibit 1, Part 2, Line 26.1, Col. 1)	52,107,163	56,424,238
7.	Reserve adjustments on reinsurance ceded	(39,842,379)	(21,176,749)
8.	Miscellaneous Income:		
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	69,749,535	60,141,359
	8.2 Charges and fees for deposit-type contracts		
	8.3 Aggregate write-ins for miscellaneous income	24,972,576	26,657,829
9.	Total (Lines 1 to 8.3)	5,522,406,015	5,643,554,699
10.	Death benefits	284,262,748	229,588,029
11.	Matured endowments (excluding guaranteed annual pure endowments)	94,205	121,518
12.	Annuity benefits (Exhibit 8, Part 2, Line 6.4, Cols. 4 + 8)	352,953,998	349,121,776
13.	Disability benefits and benefits under accident and health contracts	433,211,709	415,742,473
14.	Coupons, guaranteed annual pure endowments and similar benefits		
15.	Surrender benefits and withdrawals for life contracts	2,532,523,824	2,210,818,110
16.	Group conversions		
17.	Interest and adjustments on contract or deposit-type contract funds	125,282,550	118,543,065
18.	Payments on supplementary contracts with life contingencies		
19.	Increase in aggregate reserves for life and accident and health contracts	1,253,258,357	1,575,474,792
20.	Totals (Lines 10 to 19)	4,981,587,391	4,899,409,763
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only) (Exhibit 1, Part 2, Line 31, Col. 1)	357,835,219	344,928,863
22.	Commissions and expense allowances on reinsurance assumed (Exhibit 1, Part 2, Line 26.2, Col. 1)	745,235	696,258
23.	General insurance expenses and fraternal expenses (Exhibit 2, Line 10, Cols. 1, 2, 3, 4 and 6)	392,990,100	380,743,431
24.	Insurance taxes, licenses and fees, excluding federal income taxes (Exhibit 3, Line 7, Cols. 1 + 2 + 3 + 5)	54,595,560	55,235,250
25.	Increase in loading on deferred and uncollected premiums	918,734	4,170,581
26.	Net transfers to or (from) Separate Accounts net of reinsurance	96,363,485	69,815,867
27.	Aggregate write-ins for deductions	29,108,243	24,012,974
28.	Totals (Lines 20 to 27)	5,914,143,967	5,779,012,987
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(391,737,952)	(135,458,288)
30.	Dividends to policyholders and refunds to members	3,284	(38)
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(391,741,236)	(135,458,250)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(125,804,075)	(69,460,052)
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)	(265,937,161)	(65,998,198)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 56,799,005 (excluding taxes of $ 40,466,825 transferred to the IMR)	206,167,470	236,615,530
35.	Net income (Line 33 plus Line 34)	(59,769,691)	170,617,332
	CAPITAL AND SURPLUS ACCOUNT		
36.	Capital and surplus, December 31, prior year (Page 3, Line 38, Col. 2)	2,141,618,222	2,126,566,314
37.	Net income (Line 35)	(59,769,691)	170,617,332
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 8,804,050	26,359,602	2,677,132
39.	Change in net unrealized foreign exchange capital gain (loss)	2,408,059	2,350,321
40.	Change in net deferred income tax	7,229,771	1,289,633
41.	Change in nonadmitted assets	(20,048,719)	(34,478,397)
42.	Change in liability for reinsurance in unauthorized and certified companies		4,354,776
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	(16,378,733)	(20,044,663)
44.	Change in asset valuation reserve	(35,210,214)	(117,474,578)
45.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Col. 2 minus Col. 1)		
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	5,427,604	19,695,993
47.	Other changes in surplus in Separate Accounts Statement	(4,930,164)	(19,695,993)
48.	Change in surplus notes		
49.	Cumulative effect of changes in accounting principles	(30,635,628)	5,760,352
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	300,000,000	
	51.2 Transferred to capital (Stock Dividend)		
	51.3 Transferred from capital		
	51.4 Change in surplus as a result of reinsurance		
52.	Dividends to stockholders		
53.	Aggregate write-ins for gains and losses in surplus		
54.	Net change in capital and surplus for the year (Lines 37 through 53)	174,451,887	15,051,908
55.	Capital and surplus, December 31, current year (Lines 36 + 54) (Page 3, Line 38)	2,316,070,109	2,141,618,222
	DETAILS OF WRITE-INS		
08.301.	Other revenue	17,161,705	15,357,186
08.302.	Surrender, set-up and administration fees	7,810,871	11,300,643
08.303.			
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page		
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398)(Line 8.3 above)	24,972,576	26,657,829
2701.	Investment expense on funds withheld	22,062,870	15,903,456
2702.	Investment expense on funds withheld with subsidiary	7,045,373	8,109,518
2703.			
2798.	Summary of remaining write-ins for Line 27 from overflow page		
2799.	Totals (Lines 2701 thru 2703 plus 2798)(Line 27 above)	29,108,243	24,012,974
5301.			
5302.			
5303.			
5398.	Summary of remaining write-ins for Line 53 from overflow page		
5399.	Totals (Lines 5301 thru 5303 plus 5398)(Line 53 above)		

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	4,214,401,931	4,425,155,025
2.	Net investment income	1,443,298,111	1,411,713,050
3.	Miscellaneous income	130,522,155	157,156,034
4.	Total (Lines 1 through 3)	5,788,222,197	5,994,024,109
5.	Benefit and loss related payments	3,908,939,877	3,475,974,449
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	83,000,561	70,208,485
7.	Commissions, expenses paid and aggregate write-ins for deductions	799,605,275	763,258,436
8.	Dividends paid to policyholders	3,284	3,397
9.	Federal and foreign income taxes paid (recovered) net of $ 99,427,005 tax on capital gains (losses)	(28,425,941)	1,775,081
10.	Total (Lines 5 through 9)	4,763,123,056	4,311,219,848
11.	Net cash from operations (Line 4 minus Line 10)	1,025,099,141	1,682,804,261
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	4,411,673,831	5,189,304,515
	12.2 Stocks	107,024,780	40,724,784
	12.3 Mortgage loans	473,155,254	513,113,818
	12.4 Real estate		
	12.5 Other invested assets	2,108,000	12,551,219
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		
	12.7 Miscellaneous proceeds	371,404,434	278,226,271
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,365,366,299	6,033,920,607
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	5,478,807,943	7,748,181,359
	13.2 Stocks	127,636,212	135,347,019
	13.3 Mortgage loans	675,307,706	1,064,472,686
	13.4 Real estate		
	13.5 Other invested assets	77,162,294	27,921,097
	13.6 Miscellaneous applications	461,140,684	(12,375,313)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,820,054,839	8,963,546,848
14.	Net increase (decrease) in contract loans and premium notes	12,680,349	(732,385)
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(1,467,368,888)	(2,928,893,856)
	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	300,000,000	
	16.3 Borrowed funds		
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	280,009,725	1,309,890,525
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	275,414,390	325,450,741
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	855,424,115	1,635,341,266
	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)	413,154,368	389,251,671
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	612,396,408	223,144,737
	19.2 End of year (Line 18 plus Line 19.1)	1,025,550,776	612,396,408

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

20.0001. Derivatives - amortization of option costs under Iowa Administrative Code 191-197	231,779,229	
20.0002. Mortgage loans - refinances	74,819,643	31,089,060
20.0003. Investment expense on funds withheld	22,062,870	15,903,456
20.0004. Investment expense on funds withheld with subsidiary	7,045,373	8,109,518
20.0005. Bonds and stocks exchanges	2,391,652	231,968,723
20.0006. Bond Interest converted to principal	1,975,154	1,324,413
20.0007. Other invested assets - limited partnership liability	283,000	205,326
20.0008. Contract loans - interest adjustment to principal	(81,887)	152,163
20.0009. Initial transactions related to new reinsurance agreements		417,180,041
20.0010. Other miscellaneous invested assets		190,526

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - SUMMARY

		1 Total	2 Individual Life	3 Group Life	4 Individual Annuities	5 Group Annuities	6 Accident and Health	7 Fraternal	8 Other Lines of Business	9 YRT Mortality Risk Only
1.	Premiums and annuity considerations for life and accident and health contracts	4,233,988,467	581,417,454	141,568,785	2,844,301,971	19,938,723	646,761,534			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	XXX		XXX
3.	Net investment income	1,105,481,192	134,144,665	5,767,186	908,959,175	29,010,579	27,599,587			
4.	Amortization of Interest Maintenance Reserve (IMR)	40,200,016	618,449	126,992	38,340,405	487,320	626,850			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	35,749,445	4,870,404	3,262,345	27,616,696			XXX		
6.	Commissions and expense allowances on reinsurance ceded	52,107,163	9,819,512		(208,079)		42,495,730	XXX		
7.	Reserve adjustments on reinsurance ceded	(39,842,379)	26,443		(39,868,822)			XXX		
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	69,749,535	51,871,518	11,121,965	4,539,455	2,216,597		XXX		
	8.2 Charges and fees for deposit-type contracts						XXX	XXX		
	8.3 Aggregate write-ins for miscellaneous income	24,972,576	5,113,161		19,859,719	(340)	36			
9.	Totals (Lines 1 to 8.3)	5,522,406,015	787,881,606	161,847,273	3,803,540,520	51,652,879	717,483,737			
10.	Death benefits	284,262,748	148,731,998	135,530,750			XXX	XXX		
11.	Matured endowments (excluding guaranteed annual pure endowments)	94,205	94,205				XXX	XXX		
12.	Annuity benefits	352,953,998	XXX	XXX	344,792,175	8,161,823	XXX	XXX		XXX
13.	Disability benefits and benefits under accident and health contracts	433,211,709	542,077				432,669,632	XXX		
14.	Coupons, guaranteed annual pure endowments and similar benefits							XXX		
15.	Surrender benefits and withdrawals for life contracts	2,532,523,824	58,414,377	25,322	2,404,211,708	69,872,417	XXX	XXX		
16.	Group conversions		77,851	(77,851)				XXX		
17.	Interest and adjustments on contract or deposit-type contract funds	125,282,550	2,297,171	482,079	119,401,600	3,057,744	43,956	XXX		
18.	Payments on supplementary contracts with life contingencies						XXX	XXX		
19.	Increase in aggregate reserves for life and accident and health contracts	1,253,258,357	341,912,747	493,886	893,033,217	(11,047,575)	28,866,082	XXX		
20.	Totals (Lines 10 to 19)	4,981,587,391	552,070,426	136,454,186	3,761,438,700	70,044,409	461,579,670	XXX		
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	357,835,219	164,802,789	16,336,014	86,934,038	755,329	89,007,049			XXX
22.	Commissions and expense allowances on reinsurance assumed	745,235	531,994				213,241	XXX		
23.	General insurance expenses and fraternal expenses	392,990,100	105,955,533	25,671,484	142,934,992	7,278,693	111,149,398			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	54,595,560	18,955,423	3,990,270	9,249,856	470,876	21,929,135			
25.	Increase in loading on deferred and uncollected premiums	918,734	918,734					XXX		
26.	Net transfers to or (from) Separate Accounts net of reinsurance	96,363,485	(21,559,588)	(5,534,405)	143,353,193	(19,895,715)		XXX		
27.	Aggregate write-ins for deductions	29,108,243	29,108,243							
28.	Totals (Lines 20 to 27)	5,914,143,967	850,783,554	176,917,549	4,143,910,779	58,653,592	683,878,493			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(391,737,952)	(62,901,948)	(15,070,276)	(340,370,259)	(7,000,713)	33,605,244			
30.	Dividends to policyholders and refunds to members	3,284	3,284					XXX		
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(391,741,236)	(62,905,232)	(15,070,276)	(340,370,259)	(7,000,713)	33,605,244			
32.	Federal income taxes incurred (excluding tax on capital gains)	(125,804,075)	(10,985,552)	(963,439)	(116,149,929)	(507,597)	2,802,442			
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)	(265,937,161)	(51,919,680)	(14,106,837)	(224,220,330)	(6,493,116)	30,802,802			
34.	Policies/certificates in force end of year	2,867,095	166,889	1,160	239,179	16,512	2,443,355	XXX		
	DETAILS OF WRITE-INS									
08.301.	Other revenue	17,161,706	5,133,593		12,064,808	(36,731)	36			
08.302.	Surrender, set-up, and adminstration fees	7,810,870	(20,432)		7,794,911	36,391				
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	24,972,576	5,113,161		19,859,719	(340)	36			
2701.	Investment expense on funds witheld	22,062,870	22,062,870							
2702.	Investment expense on funds withheld with subsidiary	7,045,373	7,045,373							
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	29,108,243	29,108,243							

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (c)	11 Other Individual Life	12 YRT Mortality Risk Only
1.	Premiums for life contracts (a)	581,417,454		1,481,410	34,976,771	295,950,198	27,557,769	155,856,420		65,594,886			
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	134,144,665		2,334,513	8,365,216	14,665,772	62,386,502	44,486,806		1,905,856			
4.	Amortization of Interest Maintenance Reserve (IMR)	618,449		(11,890)	(42,604)	52,227	447,738	158,425		14,553			
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	4,870,404					4,870,404						
6.	Commissions and expense allowances on reinsurance ceded	9,819,512			4,828,608			4,978,913		11,991			
7.	Reserve adjustments on reinsurance ceded	26,443								26,443			
8.	Miscellaneous Income:												
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	51,871,518					38,993,604	(9,970)		12,887,884			
	8.2 Charges and fees for deposit-type contracts												
	8.3 Aggregate write-ins for miscellaneous income	5,113,161		50	40	150	4,790,372	435		322,114			
9.	Totals (Lines 1 to 8.3)	787,881,606		3,804,083	48,128,031	310,668,347	139,046,389	205,471,029		80,763,727			
10.	Death benefits	148,731,998		4,169,079	17,497,708	731,479	99,306,394	22,608,749		4,418,589			
11.	Matured endowments (excluding guaranteed annual pure endowments)	94,205		76,380			17,825						
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	542,077		49,857	146,032		345,886	2		300			
14.	Coupons, guaranteed annual pure endowments and similar benefits												
15.	Surrender benefits and withdrawals for life contracts	58,414,377		1,481,932	19,536	1,029,442	15,139,150	6,440,920		34,303,397			
16.	Group conversions	77,851		42,778			35,073						
17.	Interest and adjustments on contract or deposit-type contract funds	2,297,171		255,233	629,843	193,232	962,124	193,122		63,617			
18.	Payments on supplementary contracts with life contingencies												
19.	Increase in aggregate reserves for life and accident and health contracts	341,912,747		(3,176,791)	14,036,140	204,126,887	(10,553,012)	118,951,225		18,528,298			
20.	Totals (Lines 10 to 19)	552,070,426		2,898,468	32,329,259	206,081,040	105,253,440	148,194,018		57,314,201			
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	164,802,789		646	10,544,938	109,669,752	14,447,278	24,057,496		6,082,679			XXX
22.	Commissions and expense allowances on reinsurance assumed	531,994					531,994						
23.	General insurance expenses	105,955,533		4,477,977	21,413,369	30,008,508	35,396,409	9,791,292		4,867,978			
24.	Insurance taxes, licenses and fees, excluding federal income taxes	18,955,423		(171,510)	2,443,334	7,429,022	7,068,614	565,880		1,620,083			
25.	Increase in loading on deferred and uncollected premiums	918,734		(2,603)	921,337								
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(21,559,588)					(34,372,856)			12,813,268			
27.	Aggregate write-ins for deductions	29,108,243						29,108,243					
28.	Totals (Lines 20 to 27)	850,783,554		7,202,978	67,652,237	353,188,322	128,324,879	211,716,929		82,698,209			
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(62,901,948)		(3,398,895)	(19,524,206)	(42,519,975)	10,721,510	(6,245,900)		(1,934,482)			
30.	Dividends to policyholders and refunds to members	3,284		3,284									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(62,905,232)		(3,402,179)	(19,524,206)	(42,519,975)	10,721,510	(6,245,900)		(1,934,482)			
32.	Federal income taxes incurred (excluding tax on capital gains)	(10,985,552)		(442,796)	(2,319,856)	303,359	2,427,890	(11,149,879)		195,730			
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)	(51,919,680)		(2,959,383)	(17,204,350)	(42,823,334)	8,293,620	4,903,979		(2,130,212)			
34.	Policies/certificates in force end of year	166,889		12,132	62,460	5,771	61,349	20,414		4,763			
	DETAILS OF WRITE-INS												
08.301.	Other revenue	5,133,593					4,789,842			343,751			
08.302.	Surrender, set-up, and adminstration fees	(20,432)		50	40	150	530	435		(21,637)			
08.303.													
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page												
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	5,113,161		50	40	150	4,790,372	435		322,114			
2701.	Investment expense on funds witheld	22,062,870						22,062,870					
2702.	Investment expense on funds withheld with subsidiary	7,045,373						7,045,373					
2703.													
2798.	Summary of remaining write-ins for Line 27 from overflow page												
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)	29,108,243						29,108,243					

(a) Include premium amounts for preneed plans included in Line 1

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

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

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

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life (d)	8 Other Group Life (a)	9 YRT Mortality Risk Only
1.	Premiums for life contracts (b)	141,568,785		140,744,719	244,545				579,521	
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	5,767,186		5,520,310	226,941				19,935	
4.	Amortization of Interest Maintenance Reserve (IMR)	126,992		125,730	808				454	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	3,262,345			3,262,345					
6.	Commissions and expense allowances on reinsurance ceded									
7.	Reserve adjustments on reinsurance ceded									
8.	Miscellaneous Income:									
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	11,121,965			11,121,965					
	8.2 Charges and fees for deposit-type contracts									
	8.3 Aggregate write-ins for miscellaneous income									
9.	Totals (Lines 1 to 8.3)	161,847,273		146,390,759	14,856,604				599,910	
10.	Death benefits	135,530,750		119,431,988	14,608,523				1,490,239	
11.	Matured endowments (excluding guaranteed annual pure endowments)									
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts									
14.	Coupons, guaranteed annual pure endowments and similar benefits									
15.	Surrender benefits and withdrawals for life contracts	25,322			25,322					
16.	Group conversions	(77,851)							(77,851)	
17.	Interest and adjustments on contract or deposit-type contract funds	482,079		408,824	72,873				382	
18.	Payments on supplementary contracts with life contingencies									
19.	Increase in aggregate reserves for life and accident and health contracts	493,886		432,885	61,001					
20.	Totals (Lines 10 to 19)	136,454,186		120,273,697	14,767,719				1,412,770	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	16,336,014		16,068,083	244,187				23,744	XXX
22.	Commissions and expense allowances on reinsurance assumed									
23.	General insurance expenses	25,671,484		23,543,075	2,100,902				27,507	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	3,990,270		3,850,152	128,526				11,592	
25.	Increase in loading on deferred and uncollected premiums									
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(5,534,405)			(5,534,405)					
27.	Aggregate write-ins for deductions									
28.	Totals (Lines 20 to 27)	176,917,549		163,735,007	11,706,929				1,475,613	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(15,070,276)		(17,344,248)	3,149,675				(875,703)	
30.	Dividends to policyholders and refunds to members									
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(15,070,276)		(17,344,248)	3,149,675				(875,703)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(963,439)		(1,112,205)	219,622				(70,856)	
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)	(14,106,837)		(16,232,043)	2,930,053				(804,847)	
34.	Policies/certificates in force end of year	1,160		1,101	28				31	
	DETAILS OF WRITE-INS									
08.301.										
08.302.										
08.303.										
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page									
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)									
2701.										
2702.										
2703.										
2798.	Summary of remaining write-ins for Line 27 from overflow page									
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)									

(a) Includes the following amounts for FEGLI/SGLI: Line 1 ..... , Line 10 ..... , Line 16 ..... , Line 23 ..... , Line 24 .....

(b) Include premium amounts for preneed plans included in Line 1 .....

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

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - INDIVIDUAL ANNUITIES [a]

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for individual annuity contracts	2,844,301,971	1,499,938,776	1,285,006,871	4,362,813		54,993,511	
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	908,959,175	398,983,031	212,326,168	8,933,891		288,716,085	
4.	Amortization of Interest Maintenance Reserve (IMR)	38,340,405	(1,911,650)	831,449	(51,902)		39,472,508	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	27,616,696		27,616,696				
6.	Commissions and expense allowances on reinsurance ceded	(208,079)	(167,273)	(40,806)				
7.	Reserve adjustments on reinsurance ceded	(39,868,822)					(39,868,822)	
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	4,539,455			4,539,455			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	19,859,719	3,055,828	15,541,382	480,428		782,081	
9.	Totals (Lines 1 to 8.3)	3,803,540,520	1,899,898,712	1,541,281,760	18,264,685		344,095,363	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	344,792,175	515,316	21,191	86,361		344,169,307	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	2,404,211,708	1,043,257,737	1,306,415,514	58,043,952		(3,505,495)	
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	119,401,600	24,516,050	(4,169)	7,456		94,882,263	
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	893,033,217	684,216,175	262,502,759	(4,108,423)		(49,577,294)	
20.	Totals (Lines 10 to 19)	3,761,438,700	1,752,505,278	1,568,935,295	54,029,346		385,968,781	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	86,934,038	25,091,088	56,006,026	1,033,325		4,803,599	
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	142,934,992	60,436,385	61,783,746	5,584,223		15,130,638	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,249,856	3,941,563	4,031,376	370,867		906,050	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	143,353,193		185,106,848	(41,753,655)			
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	4,143,910,779	1,841,974,314	1,875,863,291	19,264,106		406,809,068	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(340,370,259)	57,924,398	(334,581,531)	(999,421)		(62,713,705)	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(340,370,259)	57,924,398	(334,581,531)	(999,421)		(62,713,705)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(116,149,929)	5,594,748	(83,269,803)	(80,866)		(38,394,008)	
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)	(224,220,330)	52,329,650	(251,311,728)	(918,555)		(24,319,697)	
34.	Policies/certificates in force end of year	239,179	93,617	102,655	10,470		32,437	
	DETAILS OF WRITE-INS							
08.301.	Other revenue	12,064,808	525	11,559,244	374,283		130,756	
08.302.	Surrender, set-up, and adminstration fees	7,794,911	3,055,303	3,982,138	106,145		651,325	
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	19,859,719	3,055,828	15,541,382	480,428		782,081	
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - GROUP ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities Without Guarantees		Other Annuities
1.	Premiums for group annuity contracts	19,938,723	631,181		19,307,542			
2.	Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
3.	Net investment income	29,010,579	21,872,297		2,538,969		4,599,313	
4.	Amortization of Interest Maintenance Reserve (IMR)	487,320	(127,068)		(14,750)		629,138	
5.	Separate Accounts net gain from operations excluding unrealized gains or losses							
6.	Commissions and expense allowances on reinsurance ceded							
7.	Reserve adjustments on reinsurance ceded							
8.	Miscellaneous Income:							
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	2,216,597			2,216,597			
	8.2 Charges and fees for deposit-type contracts							
	8.3 Aggregate write-ins for miscellaneous income	(340)	8,150		(8,490)			
9.	Totals (Lines 1 to 8.3)	51,652,879	22,384,560		24,039,868		5,228,451	
10.	Death benefits							
11.	Matured endowments (excluding guaranteed annual pure endowments)							
12.	Annuity benefits	8,161,823					8,161,823	
13.	Disability benefits and benefits under accident and health contracts							
14.	Coupons, guaranteed annual pure endowments and similar benefits							
15.	Surrender benefits and withdrawals for life contracts	69,872,417	30,545,732		39,326,685			
16.	Group conversions							
17.	Interest and adjustments on contract or deposit-type contract funds	3,057,744	3,057,744					
18.	Payments on supplementary contracts with life contingencies							
19.	Increase in aggregate reserves for life and accident and health contracts	(11,047,575)	(8,936,543)		1,512,589		(3,623,621)	
20.	Totals (Lines 10 to 19)	70,044,409	24,666,933		40,839,274		4,538,202	
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	755,329	37,388		717,941			
22.	Commissions and expense allowances on reinsurance assumed							
23.	General insurance expenses	7,278,693	3,233,511		1,531,215		2,513,967	
24.	Insurance taxes, licenses and fees, excluding federal income taxes	470,876	206,949		98,565		165,362	
25.	Increase in loading on deferred and uncollected premiums							
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(19,895,715)			(19,895,715)			
27.	Aggregate write-ins for deductions							
28.	Totals (Lines 20 to 27)	58,653,592	28,144,781		23,291,280		7,217,531	
29.	Net gain from operations before dividends to policyholders, refunds to members and federal income taxes (Line 9 minus Line 28)	(7,000,713)	(5,760,221)		748,588		(1,989,080)	
30.	Dividends to policyholders and refunds to members							
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(7,000,713)	(5,760,221)		748,588		(1,989,080)	
32.	Federal income taxes incurred (excluding tax on capital gains)	(507,597)	(466,079)		60,570		(102,088)	
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)	(6,493,116)	(5,294,142)		688,018		(1,886,992)	
34.	Policies/certificates in force end of year	16,512	9,961		3,858		2,693	
	DETAILS OF WRITE-INS							
08.301.	Other revenue	(36,731)			(36,731)			
08.302.	Surrender, set-up, and adminstration fees	36,391	8,150		28,241			
08.303.								
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page							
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	(340)	8,150		(8,490)			
2701.								
2702.								
2703.								
2798.	Summary of remaining write-ins for Line 27 from overflow page							
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)							

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

ANALYSIS OF OPERATIONS BY LINES OF BUSINESS - ACCIDENT AND HEALTH (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1.	Premiums for accident and health contracts	646,761,534										119,206,388		527,555,146
2.	Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3.	Net investment income	27,599,587										6,997,456		20,602,131
4.	Amortization of Interest Maintenance Reserve (IMR)	626,850										157,618		469,232
5.	Separate Accounts net gain from operations excluding unrealized gains or losses													
6.	Commissions and expense allowances on reinsurance ceded	42,495,730												42,495,730
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	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
	8.3 Aggregate write-ins for miscellaneous income	36												36
9.	Totals (Lines 1 to 8.3)	717,483,737										126,361,462		591,122,275
10.	Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Matured endowments (excluding guaranteed annual pure endowments)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
12.	Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Disability benefits and benefits under accident and health contracts	432,669,632										69,568,302		363,101,330
14.	Coupons, guaranteed annual pure endowments and similar benefits													
15.	Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
16.	Group conversions													
17.	Interest and adjustments on contract or deposit-type contract funds	43,956										557		43,399
18.	Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
19.	Increase in aggregate reserves for life and accident and health contracts	28,866,082										28,786,022		80,060
20.	Totals (Lines 10 to 19)	461,579,670										98,354,881		363,224,789
21.	Commissions on premiums, annuity considerations and deposit-type contract funds (direct business only)	89,007,049										13,735,485		75,271,564
22.	Commissions and expense allowances on reinsurance assumed	213,241												213,241
23.	General insurance expenses	111,149,398										31,834,773		79,314,625
24.	Insurance taxes, licenses and fees, excluding federal income taxes	21,929,135										3,856,653		18,072,482
25.	Increase in loading on deferred and uncollected premiums													
26.	Net transfers to or (from) Separate Accounts net of reinsurance													
27.	Aggregate write-ins for deductions													
28.	Totals (Lines 20 to 27)	683,878,493										147,781,792		536,096,701
29.	Net gain from operations before dividends to policyholders, and refunds to members and federal income taxes (Line 9 minus Line 28)	33,605,244										(21,420,330)		55,025,574
30.	Dividends to policyholders and refunds to members													
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	33,605,244										(21,420,330)		55,025,574
32.	Federal income taxes incurred (excluding tax on capital gains)	2,802,442										(1,660,445)		4,462,887
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)	30,802,802										(19,759,885)		50,562,687
34.	Policies/certificates in force end of year	2,443,355										448,755		1,994,600
	DETAILS OF WRITE-INS													
08.301.	Other revenue	36												36
08.302.														
08.303.														
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page													
08.399.	Totals (Lines 08.301 thru 08.303 plus 08.398) (Line 8.3 above)	36												36
2701.														
2702.														
2703.														
2798.	Summary of remaining write-ins for Line 27 from overflow page													
2799.	Totals (Lines 2701 thru 2703 plus 2798) (Line 27 above)													

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

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

		1 Total	2 Industrial Life	3 Whole Life	4 Term Life	5 Indexed Life	6 Universal Life	7 Universal Life With Secondary Guarantees	8 Variable Life	9 Variable Universal Life	10 Credit Life (b) (N/A Fratermal)	11 Other Individual Life	12 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves) (Net of Reinsurance Ceded)												
1.	Reserve December 31 of prior year	2,471,185,970		63,319,990	212,032,372	185,514,824	1,474,477,088	499,475,901		36,365,795			
2.	Tabular net premiums or considerations	641,952,979		1,319,088	112,364,455	278,000,836	28,648,435	153,753,717		67,866,448			
3.	Present value of disability claims incurred	12,232					12,232						
4.	Tabular interest	106,800,631		2,536,781	10,326,759	12,910,944	56,940,874	22,212,999		1,872,274			
5.	Tabular less actual reserve released	405,759		26,755	153,172		260,874			(35,042)			
6.	Increase in reserve on account of change in valuation basis	17,234,520						17,234,520					
6.1	Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve	22,875,595	XXX		6,078,116			15,099,029		1,698,450	XXX		
7.	Other increases (net)	1,783,793		7,998	(1,779,045)	25,000,000	195,944	(19,948,716)		(1,692,388)			
8.	Totals (Lines 1 to 7)	3,262,251,479		67,210,612	339,175,829	501,426,604	1,560,535,447	687,827,450		106,075,537			
9.	Tabular cost	286,954,564		2,740,794	85,597,867	109,197,755	48,167,486	33,876,220		7,374,442			
10.	Reserves released by death	45,340,659		2,783,429	1,429,082	36,593	32,049,668	8,463,569		578,318			
11.	Reserves released by other terminations (net)	84,415,256		1,493,333	25,934,335	2,550,545	16,050,618	9,823,723		28,562,702			
12.	Annuity, supplementary contract and disability payments involving life contingencies	542,075		49,857	146,032		345,886			300			
13.	Net transfers to or (from) Separate Accounts	14,666,774								14,666,774			
14.	Total Deductions (Lines 9 to 13)	431,919,328		7,067,413	113,107,316	111,784,893	96,613,658	52,163,512		51,182,536			
15.	Reserve December 31 of current year	2,830,332,151		60,143,199	226,068,513	389,641,711	1,463,921,789	635,663,938		54,893,001			
	Cash Surrender Value and Policy Loans												
16.	CSV Ending balance December 31, current year	1,992,005,158		55,274,738		303,656,809	1,250,886,988	355,196,078		26,990,545			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	1,992,005,158		55,274,738		303,656,809	1,250,886,988	355,196,078		26,990,545			

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

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP LIFE INSURANCE [a]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Variable Life	5 Universal Life	6 Variable Universal Life	7 Credit Life [b]	8 Other Group Life	9 YRT Mortality Risk Only
	Involving Life or Disability Contingencies (Reserves)									
	(Net of Reinsurance Ceded)									
1.	Reserve December 31 of prior year	28,565,147		24,371,886		4,193,261				
2.	Tabular net premiums or considerations	214,742				214,742				
3.	Present value of disability claims incurred	6,026,720		6,026,720						
4.	Tabular interest	1,086,003		912,758		173,245				
5.	Tabular less actual reserve released	(2,604,012)		(2,604,012)						
6.	Increase in reserve on account of change in valuation basis									
7.	Other increases (net)	61,002				61,002				
8.	Totals (Lines 1 to 7)	33,349,602		28,707,352		4,642,250				
9.	Tabular cost	387,987				387,987				
10.	Reserves released by death	1,079,319		1,079,319						
11.	Reserves released by other terminations (net)	2,823,262		2,823,262						
12.	Annuity, supplementary contract and disability payments involving life contingencies									
13.	Net transfers to or (from) Separate Accounts									
14.	Total Deductions (Lines 9 to 13)	4,290,568		3,902,581		387,987				
15.	Reserve December 31 of current year	29,059,034		24,804,771		4,254,263				
	Cash Surrender Value and Policy Loans									
16.	CSV Ending balance December 31, current year	730,286				730,286				
17.	Amount Available for Policy Loans Based upon Line 16 CSV	730,286				730,286				

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

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - INDIVIDUAL ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	25,120,809,840	8,895,902,373	11,932,674,853	234,275,838		4,057,956,776	
2.	Tabular net premiums or considerations	3,043,724,604	1,501,494,322	1,472,540,583	14,696,188		54,993,511	
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	1,076,229,061	370,661,463	443,338,568	9,171,900		253,057,130	
5.	Tabular less actual reserve released	(298,851,132)	(112,124,111)	(177,556,531)	4,288,138		(13,458,628)	
6.	Increase in reserve on account of change in valuation basis	(188,737,087)		(188,540,077)	(197,010)			
7.	Other increases (net)	697,374	(28,268)	80,649	644,993			
8.	Totals (Lines 1 to 7)	28,753,872,660	10,655,905,779	13,482,538,045	262,880,047		4,352,548,789	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	2,437,441,742	1,075,773,179	1,290,807,715	70,860,848			
12.	Annuity, supplementary contract and disability payments involving life contingencies	344,169,307					344,169,307	
13.	Net transfers to or (from) Separate Accounts	147,155,641		185,106,848	(37,951,207)			
14.	Total Deductions (Lines 9 to 13)	2,928,766,690	1,075,773,179	1,475,914,563	32,909,641		344,169,307	
15.	Reserve December 31 of current year	25,825,105,970	9,580,132,600	12,006,623,482	229,970,406		4,008,379,482	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	24,352,983,361	9,524,381,885	11,942,467,523	222,654,757		2,663,479,196	
17.	Amount Available for Policy Loans Based upon Line 16 CSV	153,620,087	27,634,700	76,705	125,908,682			

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

ANALYSIS OF INCREASE IN RESERVES DURING THE YEAR - GROUP ANNUITIES (a)

(N/A Fraternal)

		1	Deferred				6	7
			2	3	4	5	Life Contingent Payout (Immediate and Annuitizations)	
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities with Guarantees	Variable Annuities without Guarantees		Other Annuities
	Involving Life or Disability Contingencies (Reserves)							
	(Net of Reinsurance Ceded)							
1.	Reserve December 31 of prior year	654,946,728	499,972,172		65,012,991		89,961,565	
2.	Tabular net premiums or considerations	32,894,409	631,181		32,263,228			
3.	Present value of disability claims incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4.	Tabular interest	35,979,750	27,022,979		3,593,098		5,363,673	
5.	Tabular less actual reserve released	(7,885,960)	(6,379,850)		(680,639)		(825,471)	
6.	Increase in reserve on account of change in valuation basis	397,970			397,970			
7.	Other increases (net)	537,764			537,764			
8.	Totals (Lines 1 to 7)	716,870,661	521,246,482		101,124,412		94,499,767	
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	84,320,426	30,210,853		54,109,573			
12.	Annuity, supplementary contract and disability payments involving life contingencies	8,161,823					8,161,823	
13.	Net transfers to or (from) Separate Accounts	(19,908,712)			(19,908,712)			
14.	Total Deductions (Lines 9 to 13)	72,573,537	30,210,853		34,200,861		8,161,823	
15.	Reserve December 31 of current year	644,297,124	491,035,629		66,923,551		86,337,944	
	Cash Surrender Value and Policy Loans							
16.	CSV Ending balance December 31, current year	555,431,494	489,055,026		66,376,468			
17.	Amount Available for Policy Loans Based upon Line 16 CSV	31,887,368	13,561,053		18,326,315			

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

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 8,606,849	8,900,561
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 1,070,364,598	1,056,798,200
1.3	Bonds of affiliates	(a) (54,889)	158,975
2.1	Preferred stocks (unaffiliated)	(b) 5,360,153	5,545,767
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	11,010,096	11,568,021
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 308,349,870	308,217,592
4.	Real estate	(d)	
5	Contract loans	2,506,173	2,456,405
6	Cash, cash equivalents and short-term investments	(e) 6,277,627	6,277,627
7	Derivative instruments	(f) (214,052,567)	(211,986,076)
8.	Other invested assets	(23,657,088)	(23,498,889)
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	1,174,710,822	1,164,438,183
11.	Investment expenses		(g) 58,743,242
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 85,812
13.	Interest expense		(h) 127,937
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		58,956,991
17.	Net investment income (Line 10 minus Line 16)		1,105,481,192
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 15,283,465 accrual of discount less $ 85,554,537 amortization of premium and less $ 11,129,744 paid for accrued interest on purchases.

(b) Includes $ 1,056 accrual of discount less $ 150,200 amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ 231,779,229 amortization of premium.

(g) Includes $ 4,161,587 investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	12,139,934	(1,039,041)	11,100,893		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	160,928,725	(41,370,663)	119,558,062	(58,129)	64,879,964
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(13,035,844)	(43,930,944)	(56,966,788)	14,571,173	
2.21	Common stocks of affiliates				(4,352,337)	
3.	Mortgage loans	(50,000)		(50,000)		
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments		33,617	33,617		
7.	Derivative instruments	349,546,614	7,369,000	356,915,614	24,348,089	(61,831,787)
8.	Other invested assets	(1,776,019)	26,850,274	25,074,255		
9.	Aggregate write-ins for capital gains (losses)				14,739	
10.	Total capital gains (losses)	507,753,410	(52,087,757)	455,665,653	34,523,535	3,048,177
	DETAILS OF WRITE-INS					
0901.	Valuation adjustment				14,739	
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)				14,739	

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
FIRST YEAR (other than single)												
1. Uncollected	9,852,897					1,819,458		8,033,439				
2. Deferred and accrued	2,784,451		3,787			336,757		2,443,907				
3. Deferred , accrued and uncollected:												
3.1 Direct	9,635,911		3,787			2,098,240		7,533,884				
3.2 Reinsurance assumed												
3.3 Reinsurance ceded	(3,001,438)					(57,975)		(2,943,463)				
3.4 Net (Line 1 + Line 2)	12,637,349		3,787			2,156,215		10,477,347				
4. Advance	2,412,436					16,352		2,396,084				
5. Line 3.4 - Line 4	10,224,913		3,787			2,139,863		8,081,263				
6. Collected during year:												
6.1 Direct	551,314,403		293,667,015	1,463,293		26,094,264	1,116,116	228,973,715				
6.2 Reinsurance assumed	804,232							804,232				
6.3 Reinsurance ceded	143,190,782		4,927,420	572,552		1,425,280		136,265,530				
6.4 Net	408,927,853		288,739,595	890,741		24,668,984	1,116,116	93,512,417				
7. Line 5 + Line 6.4	419,152,766		288,743,382	890,741		26,808,847	1,116,116	101,593,680				
8. Prior year (uncollected + deferred and accrued - advance)	(42,709,387)		5,938,684	2,657,243		2,517,398		(53,822,712)				
9. First year premiums and considerations:												
9.1 Direct	531,015,288		292,491,748	1,463,293		25,859,442	1,116,116	210,084,689				
9.2 Reinsurance assumed	804,232							804,232				
9.3 Reinsurance ceded	69,957,367		9,687,050	3,229,795		1,567,993		55,472,529				
9.4 Net (Line 7 - Line 8)	461,862,153		282,804,698	(1,766,502)		24,291,449	1,116,116	155,416,392				
SINGLE												
10. Single premiums and considerations:												
10.1 Direct	2,838,350,946		(40,000)	2,838,369,817			21,129					
10.2 Reinsurance assumed												
10.3 Reinsurance ceded												
10.4 Net	2,838,350,946		(40,000)	2,838,369,817			21,129					
RENEWAL												
11. Uncollected	(74,580,847)		(31,294,669)	(3,993,850)		5,871,097		(45,163,425)				
12. Deferred and accrued	54,238,989		41,812,310	3,522,584		2,655,255		6,248,840				
13. Deferred, accrued and uncollected:												
13.1 Direct	56,520,046		20,797,855	50,488		8,360,364		27,311,339				
13.2 Reinsurance assumed												
13.3 Reinsurance ceded	76,861,904		10,280,214	521,754		(165,988)		66,225,924				
13.4 Net (Line 11 + Line 12)	(20,341,858)		10,517,641	(471,266)		8,526,352		(38,914,585)				
14. Advance	2,307,832		563,914			250,074		1,493,844				
15. Line 13.4 - Line 14	(22,649,690)		9,953,727	(471,266)		8,276,278		(40,408,429)				
16. Collected during year:												
16.1 Direct	1,252,298,890		403,401,643	6,908,217		123,394,090	18,801,478	699,510,580		282,882		
16.2 Reinsurance assumed	96,419					1,393		95,026				
16.3 Reinsurance ceded	285,272,177		112,610,601	1,958,936		7,280,339		163,402,535		19,766		
16.4 Net	967,123,132		290,791,042	4,949,281		116,115,144	18,801,478	536,203,071		263,116		
17. Line 15 + Line 16.4	944,473,442		300,744,769	4,478,015		124,391,422	18,801,478	495,794,642		263,116		
18. Prior year (uncollected + deferred and accrued - advance)	10,698,072		2,092,013	(3,220,641)		7,114,086		4,712,614				
19. Renewal premiums and considerations:												
19.1 Direct	1,273,761,236		403,441,844	6,912,060		124,865,239	18,801,478	719,457,733		282,882		
19.2 Reinsurance assumed	96,419					1,393		95,026				
19.3 Reinsurance ceded	340,082,285		104,789,088	(786,596)		7,589,296		228,470,731		19,766		
19.4 Net (Line 17 - Line 18)	933,775,370		298,652,756	7,698,656		117,277,336	18,801,478	491,082,028		263,116		
TOTAL												
20. Total premiums and annuity considerations:												
20.1 Direct	4,643,127,470		695,893,592	2,846,745,170		150,724,681	19,938,723	929,542,422		282,882		
20.2 Reinsurance assumed	900,651					1,393		899,258				
20.3 Reinsurance ceded	410,039,652		114,476,138	2,443,199		9,157,289		283,943,260		19,766		
20.4 Net (Lines 9.4 + 10.4 + 19.4)	4,233,988,469		581,417,454	2,844,301,971		141,568,785	19,938,723	646,498,420		263,116		

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

		Insurance										
	1	2	Ordinary		5	Group		Accident and Health			11	12
			3	4		6	7	8	9	10		
	Total	Industrial Life	Life Insurance	Individual Annuities	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other	Aggregate of All Other Lines of Business	Fraternal (Fraternal Benefit Societies Only)
POLICYHOLDERS' DIVIDENDS, REFUNDS TO MEMBERS AND COUPONS APPLIED (included in Part 1)												
21. To pay renewal premiums	259		259									
22. All other	162		162									
REINSURANCE COMMISSIONS AND EXPENSE ALLOWANCES INCURRED												
23. First year (other than single):												
23.1 Reinsurance ceded	12,825,561		1,525,023					11,300,538				
23.2 Reinsurance assumed	52,912							52,912				
23.3 Net ceded less assumed	12,772,649		1,525,023					11,247,626				
24. Single:												
24.1 Reinsurance ceded												
24.2 Reinsurance assumed	531,994		531,994									
24.3 Net ceded less assumed	(531,994)		(531,994)									
25. Renewal:												
25.1 Reinsurance ceded	39,281,602		8,294,490	(208,080)				31,195,192				
25.2 Reinsurance assumed	160,329							160,329				
25.3 Net ceded less assumed	39,121,273		8,294,490	(208,080)				31,034,863				
26. Totals:												
26.1 Reinsurance ceded (Page 6, Line 6)	52,107,163		9,819,513	(208,080)				42,495,730				
26.2 Reinsurance assumed (Page 6, Line 22)	745,235		531,994					213,241				
26.3 Net ceded less assumed	51,361,928		9,287,519	(208,080)				42,282,489				
COMMISSIONS INCURRED (direct business only)												
27. First year (other than single)	196,442,211		128,222,168	42,139,367		3,992,855	2,237	22,085,584				
28. Single	34,729,984			34,729,795			189					
29. Renewal	126,524,449		36,580,623	9,930,697		12,343,158	748,506	66,921,410		55		
30. Deposit-type contract funds	138,575			134,178			4,397					
31. Totals (to agree with Page 6, Line 21)	357,835,219		164,802,791	86,934,037		16,336,013	755,329	89,006,994		55		

EXHIBIT 2 - GENERAL EXPENSES

		Insurance				5	6	7
		1	Accident and Health		4			
		Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
1.	Rent	9,031,335		3,587,772		81,133		12,700,240
2.	Salaries and wages	144,953,731		57,485,120		1,041,253		203,480,104
3.11	Contributions for benefit plans for employees	32,906,185		13,060,386		255,183		46,221,754
3.12	Contributions for benefit plans for agents							
3.21	Payments to employees under non-funded benefit plans							
3.22	Payments to agents under non-funded benefit plans							
3.31	Other employee welfare	5,050,842		2,003,003		38,498		7,092,343
3.32	Other agent welfare							
4.1	Legal fees and expenses	1,522,750		597,996		84,916		2,205,662
4.2	Medical examination fees	1,757,611	1,561	694,850				2,454,022
4.3	Inspection report fees	216,411		85,748				302,159
4.4	Fees of public accountants and consulting actuaries	1,678,862		659,302				2,338,164
4.5	Expense of investigation and settlement of policy claims	178,449		70,078				248,527
5.1	Traveling expenses	1,508,141		589,392		1,498		2,099,031
5.2	Advertising	10,027,197		4,267,945				14,295,142
5.3	Postage, express, telegraph and telephone	3,232,255		1,285,470		13,390		4,531,115
5.4	Printing and stationery	1,686,792		670,850		479		2,358,121
5.5	Cost or depreciation of furniture and equipment	3,217,054		1,275,335		8,433		4,500,822
5.6	Rental of equipment	1,025,543		406,347				1,431,890
5.7	Cost or depreciation of EDP equipment and software	14,689,249		5,822,816		25,744		20,537,809
6.1	Books and periodicals	4,248,324		1,683,296		540		5,932,160
6.2	Bureau and association fees	1,216,430		482,100		5,555		1,704,085
6.3	Insurance, except on real estate	1,266,039		501,637				1,767,676
6.4	Miscellaneous losses							
6.5	Collection and bank service charges	1,059,509		419,805				1,479,314
6.6	Sundry general expenses							
6.7	Group service and administration fees	2,892,640		2,464,324				5,356,964
6.8	Reimbursements by uninsured plans			(4,287,447)				(4,287,447)
7.1	Agency expense allowance							
7.2	Agents' balances charged off (less $ $ recovered)	165,318		65,503				230,821
7.3	Agency conferences other than local meetings	347,631		811,139				1,158,770
8.1	Official publication (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
8.2	Expense of supreme lodge meetings (Fraternal Benefit Societies Only)	XXX	XXX	XXX	XXX	XXX		
9.1	Real estate expenses							
9.2	Investment expenses not included elsewhere	(31,536)		(5,639)		56,761,803		56,724,628
9.3	Aggregate write-ins for expenses	37,993,941		16,450,708		424,817		54,869,466
10.	General expenses incurred	281,840,703	1,561	111,147,836		58,743,242	(b)	(a) 451,733,342
11.	General expenses unpaid Dec. 31, prior year	42,836,567		20,010,712		3,488,756		66,336,035
12.	General expenses unpaid Dec. 31, current year	36,215,481		34,458,673				70,674,154
13.	Amounts receivable relating to uninsured plans, prior year							
14.	Amounts receivable relating to uninsured plans, current year							
15.	General expenses paid during year (Lines 10+11-12-13+14)	288,461,789	1,561	96,699,875		62,231,998		447,395,223
	DETAILS OF WRITE-INS							
09.301.	Consulting Fees	35,744,671		14,162,965		424,767		50,332,403
09.302.	Contributions	1,406,977		594,541				2,001,518
09.303.	Miscellaneous	842,293		333,771		50		1,176,114
09.398.	Summary of remaining write-ins for Line 9.3 from overflow page			1,359,431				1,359,431
09.399.	Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)	37,993,941		16,450,708		424,817		54,869,466

(a) Includes management fees of $ ..... to affiliates and $ ..... to non-affiliates.

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

1. Charitable .....$ ..... ; 2. Institutional ..$ ..... ; 3. Recreational and Health .$ ..... ; 4. Educational .....$ .....
5. Religious .....$ ..... ; 6. Membership .$ ..... ; 7. Other .....$ ..... ; 8. Total .....$ .....

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

		Insurance			4	5	6
		1 Life	2 Accident and Health	3 All Other Lines of Business	Investment	Fraternal	Total
1.	Real estate taxes						
2.	State insurance department licenses and fees	3,508,092	1,805,906				5,313,998
3.	State taxes on premiums	17,132,934	14,171,703				31,304,637
4.	Other state taxes, including $ 695,395 for employee benefits	2,507,092	1,051,663		3,916		3,562,671
5.	U.S. Social Security taxes	8,485,193	4,368,033		81,209		12,934,435
6.	All other taxes	1,033,116	531,828		687		1,565,631
7.	Taxes, licenses and fees incurred	32,666,427	21,929,133		85,812		54,681,372
8.	Taxes, licenses and fees unpaid Dec. 31, prior year	4,997,625	6,166,031				11,163,656
9.	Taxes, licenses and fees unpaid Dec. 31, current year	4,655,375	1,120,875				5,776,250
10.	Taxes, licenses and fees paid during year (Lines 7 + 8 - 9)	33,008,677	26,974,289		85,812		60,068,778

EXHIBIT 4 - DIVIDENDS OR REFUNDS

		1 Life	2 Accident and Health
1.	Applied to pay renewal premiums	259	
2.	Applied to shorten the endowment or premium-paying period		
3.	Applied to provide paid-up additions	162	
4.	Applied to provide paid-up annuities		
5.	Total Lines 1 through 4	421	
6.	Paid in cash	382	
7.	Left on deposit	2,481	
8.	Aggregate write-ins for dividend or refund options		
9.	Total Lines 5 through 8	3,284	
10.	Amount due and unpaid		
11.	Provision for dividends or refunds payable in the following calendar year		
12.	Terminal dividends		
13.	Provision for deferred dividend contracts		
14.	Amount provisionally held for deferred dividend contracts not included in Line 13		
15.	Total Lines 10 through 14		
16.	Total from prior year		
17.	Total dividends or refunds (Lines 9 + 15 - 16)	3,284	
	DETAILS OF WRITE-INS		
0801.			
0802.			
0803.			
0898.	Summary of remaining write-ins for Line 8 from overflow page		
0899.	Totals (Lines 0801 thru 0803 plus 0898) (Line 8 above)		

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0100001.	1941 CSO NLP 2.5% CRF ALB (57-62)	46,446		46,446		
0100002.	1941 CSO NLP 2.5% CNF ALB (58-63)	82,972		82,972		
0100003.	1941 CSO NLP 3.0% CRF ALB (58-63)	474,990		474,990		
0100004.	1941 CSO NLP 3.0% CNF ALB (57-63)	1,546,447		1,546,447		
0100005.	1941 CSO CRVM 3.0% CRF ALB (58-63)	80,920		80,920		
0100006.	1941 CSO CRVM 3.0% CNF ALB (58-63, 73, 96)	67,553		67,553		
0100007.	1958 CET NLP 3.0% CNF ALB (62-84)	58,569		58,569		
0100008.	1958 CET CRVM 3.0% CNF ALB (67-76)	95,637		95,637		
0100009.	1958 CET CRVM 3.5% CNF ALB (75-80, 83)	73,460		73,460		
0100010.	1958 CET NLP 3.5% CNF ALB (76-79)	2,127		2,127		
0100011.	1958 CET CRVM 4.0% CNF ALB (80-85, 87)	91,149		91,149		
0100012.	1958 CET NLP 4.0% CNF ALB (78-85, 87-88)	24,234		24,234		
0100013.	1958 CSO CRVM 2.5% CNF ALB (63-67)	9,990		9,990		
0100014.	1958 CSO NLP 3.0% CRF ALB (64-84)	2,294,294		2,294,294		
0100015.	1958 CSO CRVM 3.0% CNF ALB (61-81)	9,568,686		9,568,686		
0100016.	1958 CSO CRVM 3.0% CRF ALB (68-86, 88-92, 94, 96-97, 99-04)	183,680		183,680		
0100017.	1958 CSO NLP 3.0% CNF ALB (62-86, 88-92, 94, 96-97, 99-04)	12,126,854		12,126,854		
0100018.	1958 CSO NLP 3.5% CRF ALB (77-79)	146,384		146,384		
0100019.	1958 CSO NLP 3.5% CNF ALB (68-81)	2,759,512		2,759,512		
0100020.	1958 CSO CRVM 3.5% CRF ALB (78-79)	41,827		41,827		
0100021.	1958 CSO CRVM 3.5% CNF ALB (75-81, 83)	4,157,871		4,157,871		
0100022.	1958 CSO NLP 4.0% CNF ALB (72, 75, 77-04)	17,785,385		17,785,385		
0100023.	1958 CSO CRVM 4.0% CNF ALB (80-95)	2,871,923		2,871,923		
0100024.	1958 CSO CRVM 4.0% CRF ALB (81-87)	166,800		166,800		
0100025.	1958 CSO NLP 4.0% CRF ALB (79-89)	25,028		25,028		
0100026.	1958 CSO CRVM 4.5% CRF ALB (95-04)	12,429,467		12,429,467		
0100027.	1958 CSO CRVM 5.0% CRF ALB (93-94)	7,411,591		7,411,591		
0100028.	1958 CSO CRVM 5.5% CNF ALB (80-84)	37,317		37,317		
0100029.	1958 CSO CRVM 5.5% CRF ALB (82, 87-92)	17,868,058		17,868,058		
0100030.	1958 CSO CRVM 6.0% CRF ALB (83-86)	21,515,020		21,515,020		
0100031.	1980 CET CRVM 4.0% CNF ALB (85-90, 92-97, 01-02, 05)	23,478		23,478		
0100032.	1980 CSO CRVM 3.0% CRF ALB (64, 99-00, 07)	1,181		1,181		
0100033.	1980 CSO CRVM 4.0% CNF ALB (92-04, 06-09)	7,679,296		7,679,296		
0100034.	1980 CSO CRVM 4.0% CRF ALB (06-09)	33,225,266		30,144,661		3,080,605
0100035.	1980 CSO NLP 4.0% CNF ALB (90-04)	1,365,547		1,365,547		
0100036.	1980 CSO CRVM 4.5% CNF ALB (95-05)	177,124,465		177,094,159		30,306
0100037.	1980 CSO CRVM 4.5% CRF ALB (95-09, 12, 16)	981,711,926		981,711,926		
0100038.	1980 CSO CRVM 4.75% CNF ALB (01-04)	270,116		270,116		
0100039.	1980 CSO CRVM 5.0% CNF ALB (93-94)	808,862		799,146		9,716
0100040.	1980 CSO CRVM 5.0% CRF ALB (93-94)	29,654,768		29,654,768		
0100041.	1980 CSO CRVM 5.5% CNF ALB (87-94, 97-98)	1,227,203		1,204,643		22,560
0100042.	1980 CSO CRVM 5.5% CRF ALB (87-91)	109,057,266		109,057,266		
0100043.	1980 CSO CRVM 6.0% CNF ALB (85-88)	225,577		225,577		
0100044.	1980 CSO CRVM 6.0% CRF ALB (83-86)	49,314,952		49,314,952		
0100045.	2001 CSO CRVM 3.5% CNF ALB (09, 13-18)	63,992,309		63,992,309		
0100046.	2001 CSO CRVM 3.5% CNF ANB (13-20)	1,661,479,798		1,661,479,798		
0100047.	2001 CSO CRVM 3.5% CRF ALB (13-20)	85,310,649		85,310,649		
0100048.	2001 CSO CRVM 3.5% CRF ANB (16-18, 20)	2,757		2,757		
0100049.	2001 CSO CRVM 4.0% CNF ALB (06-12)	119,110,489		119,110,489		
0100050.	2001 CSO CRVM 4.0% CNF ANB (11-12)	6,041,799		6,041,799		
0100051.	2001 CSO CRVM 4.0% CRF ALB (06-14, 16-17)	148,544,215		148,544,215		
0100052.	2017 CSO CRVM 3.5% CNF ANB (19-20)	24,301,766		24,301,766		
0100053.	2017 CSO CRVM 3.5% CRF ALB (18-19)	799		799		
0100054.	2017 CSO VM-20 3.5% NPR (20)	94,000,106		94,000,106		
0100055.	2017 CSO VM-20 4.5% NPR (20)	21,529,290		21,529,290		
0100056.	VM-20 DET/STO (20)	22,875,594		22,875,594		
0100057.	GIR - 58 CSO - 3.5%	22,083		22,083		
0100058.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.0%	9,344		9,344		
0100059.	Group Conversion Mortality 1959-1967 Inter Co Experience - 4.5%	38,655		38,655		
0100060.	Unearned Premium	13,198		13,198		
0199997.	Totals (Gross)	3,753,006,945		3,749,863,758		3,143,187
0199998.	Reinsurance ceded	1,044,714,281		1,044,714,281		
0199999.	Life Insurance: Totals (Net)	2,708,292,664		2,705,149,477		3,143,187
0200001.	Deferred - Sinking Fund - 3.5% (64-76)	1,304,732	XXX	1,304,732	XXX	
0200002.	Deferred - 1963 EXP - 4.75% (77-84, 86-87)	52,984,982	XXX	52,984,982	XXX	
0200003.	Deferred - 1963 EXP - 5.75% (76-84, 87)	136,410,548	XXX		XXX	136,410,548
0200004.	Deferred - 1963 EXP - 6% (77-82, 84)	2,127,784	XXX		XXX	2,127,784
0200005.	Deferred - 1971 IAM - 4% (77-79)	182,924	XXX	182,924	XXX	
0200006.	Deferred - 1971 IAM - 4.5% (80-81, 83-87)	3,413,679	XXX	3,413,679	XXX	
0200007.	Deferred - 1971 IAM - 5.25% (94, 96-99)	272,114	XXX	272,114	XXX	
0200008.	Deferred - 1971 IAM - 5.5% (93)	16,231	XXX	16,231	XXX	
0200009.	Deferred - 1971 IAM - 6% (92)	14,036	XXX	14,036	XXX	
0200010.	Deferred - 1971 IAM - 6.25% (87, 90-91)	1,490,393	XXX	1,490,393	XXX	
0200011.	Deferred - 1971 IAM - 6.5% (89)	543,245	XXX	543,245	XXX	
0200012.	Deferred - 1971 IAM - 6.75% (86, 88)	1,201,935	XXX	1,201,935	XXX	
0200013.	Deferred - 1983 A - 3.75% (12-13)	112,299	XXX	112,299	XXX	
0200014.	Deferred - 1983 A - 4.25% (76-13, 18)	43,146,097	XXX	43,146,097	XXX	
0200015.	Deferred - 1983 A - 4.5% (10)	24,504	XXX	24,504	XXX	
0200016.	Deferred - 1983 A - 4.75% (81, 85-05)	198,069,064	XXX	167,838,889	XXX	30,230,175
0200017.	Deferred - 1983 A - 5% (08)	54,276	XXX	54,276	XXX	
0200018.	Deferred - 1983 A - 5.25% (94, 96-00, 11)	22,704,793	XXX	22,634,334	XXX	70,459
0200019.	Deferred - 1983 A - 5.5% (93-94, 96-97)	35,398,744	XXX	35,398,744	XXX	
0200020.	Deferred - 1983 A - 5.75% (85-20)	346,596,596	XXX	25,557,319	XXX	321,039,277
0200021.	Deferred - 1983 A - 6% (85-86, 88-93, 95-96)	26,111,872	XXX	24,954,486	XXX	1,157,386
0200022.	Deferred - 1983 A - 6.25% (90-92, 99)	37,674,570	XXX	37,674,570	XXX	
0200023.	Deferred - 1983 A - 6.5% (87, 89-90, 98)	32,641,007	XXX	32,641,007	XXX	
0200024.	Deferred - 1983 A - 6.75% (88, 91)	12,206,832	XXX	12,206,832	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

	1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200025.	Deferred - 1983 A - 7% (88-89, 97)	44,944,699	XXX	44,944,699	XXX	
0200026.	Deferred - 1983 A - 7.25% (86)	733,720	XXX	733,720	XXX	
0200027.	Deferred - IAM 2000 - 3.5% (13)	25,871	XXX	25,871	XXX	
0200028.	Deferred - IAM 2000 - 3.75% (12-14)	1,182,317,757	XXX	1,182,317,757	XXX	
0200029.	Deferred - IAM 2000 - 4% (12, 14)	2,059,272,802	XXX	2,059,272,802	XXX	
0200030.	Deferred - IAM 2000 - 4.25% (10-11)	446,979,885	XXX	446,979,885	XXX	
0200031.	Deferred - IAM 2000 - 4.5% (05-08, 10-11)	397,792,816	XXX	397,792,816	XXX	
0200032.	Deferred - IAM 2000 - 4.75% (03-04, 07-08)	370,410,631	XXX	370,410,631	XXX	
0200033.	Deferred - IAM 2000 - 5% (98-99, 03, 09)	444,629,007	XXX	444,629,007	XXX	
0200034.	Deferred - IAM 2000 - 5.25% (98, 01-02)	3,352,724	XXX	3,352,724	XXX	
0200035.	Deferred - IAM 2000 - 5.5% (00-02)	90,109,464	XXX	90,109,464	XXX	
0200036.	Deferred - IAR 2012 - 3.25% (20)	2,499,197,263	XXX	2,499,197,263	XXX	
0200037.	Deferred - IAR 2012 - 3.5% (15, 17-18)	3,328,007,956	XXX	3,328,007,956	XXX	
0200038.	Deferred - IAR 2012 - 3.75% (15-19)	9,238,324,431	XXX	9,238,324,431	XXX	
0200039.	Deferred - IAR 2012 - 4% (16)	1,031,599,648	XXX	1,031,599,648	XXX	
0200040.	Deferred - Progressive Annuity - 3.5% (75-77)	266,207	XXX	266,207	XXX	
0200041.	Deferred VA - VM-21 CSV (77, 79-20)	293,053,130	XXX	226,676,662	XXX	66,376,468
0200042.	Deferred VA - VM-21 Excess	3,829,753	XXX	3,282,670	XXX	547,083
0200043.	Deferred RIA - VM-21 CSV (19-20)	13,268,790	XXX	13,268,790	XXX	
0200044.	Deferred RIA - VM-21 Excess	5,092,423	XXX	5,092,423	XXX	
0200045.	Immediate - 1971 IAM - 4.75% (98)	92	XXX		XXX	92
0200046.	Immediate - 1971 IAM - 5.50% (80)	2,934,610	XXX	2,934,610	XXX	
0200047.	Immediate - 1971 IAM - 6.25% (98)	93,524	XXX		XXX	93,524
0200048.	Immediate - 1971 IAM - 6.84% (84)	15,772,144	XXX	15,772,144	XXX	
0200049.	Immediate - 1971 IAM - 7.50% (80, 84)	24,657,695	XXX	24,657,695	XXX	
0200050.	Immediate - 1971 IAM - 7.75% (83)	6,518,194	XXX	6,518,194	XXX	
0200051.	Immediate - 1971 IAM - 8.75% (82)	11,138,088	XXX	11,138,088	XXX	
0200052.	Immediate - 1971 IAM - 9.75% (83-84)	5,567,612	XXX	5,567,612	XXX	
0200053.	Immediate - 1971 IAM - 10.75% (83-84)	5,535,849	XXX	5,535,849	XXX	
0200054.	Immediate - 1971 IAM - 11.25% (82-84)	31,465,335	XXX	31,465,335	XXX	
0200055.	Immediate - 1971 IAM - 12.50% (82)	771,754	XXX	771,754	XXX	
0200056.	Immediate - 1971 IAM - 13.25% (82)	6,595,647	XXX	6,595,647	XXX	
0200057.	Immediate - 1983 a - 2.40% (08)	9,911,039	XXX	9,911,039	XXX	
0200058.	Immediate - 1983 - 3.75% (94)	11,074	XXX	11,074	XXX	
0200059.	Immediate - 1983 a - 4.00% (11, 13)	4,582,093	XXX	4,582,093	XXX	
0200060.	Immediate - 1983 a - 4.25% (05-07, 10, 12)	34,820,480	XXX	34,820,480	XXX	
0200061.	Immediate - 1983 a - 4.50% (04, 08, 11)	738,748	XXX	738,748	XXX	
0200062.	Immediate - 1983 a - 4.75% (98-99, 03, 05-06)	2,162,415	XXX	2,162,415	XXX	
0200063.	Immediate - 1983 a - 5.00% (94, 96, 02, 04, 08, 11)	59,544,801	XXX	59,544,801	XXX	
0200064.	Immediate - 1983 a - 5.25% (93, 97, 00-01, 05-06, 10)	84,892,594	XXX	84,892,594	XXX	
0200065.	Immediate - 1983 a - 5.50% (95, 04, 07-09)	31,006,077	XXX	31,006,077	XXX	
0200066.	Immediate - 1983 a - 5.75% (92)	1,796,123	XXX	1,796,123	XXX	
0200067.	Immediate - 1983 a - 6.00% (87, 90-91, 01, 03, 09)	122,520,420	XXX	122,520,420	XXX	
0200068.	Immediate - 1983 a - 6.25% (88-89, 98-99)	160,981,220	XXX	160,981,220	XXX	
0200069.	Immediate - 1983 a - 6.50% (86-87, 94, 02)	302,306,955	XXX	302,306,955	XXX	
0200070.	Immediate - 1983 a - 6.75% (96-97, 01)	321,827,914	XXX	321,827,914	XXX	
0200071.	Immediate - 1983 a - 6.84% (85-93, 95, 00)	1,646,811,019	XXX	1,646,811,019	XXX	
0200072.	Immediate - 1983 a - 7.00% (93, 00)	19,011,512	XXX	19,011,512	XXX	
0200073.	Immediate - 1983 a - 7.25% (87, 95)	22,488,954	XXX	22,488,954	XXX	
0200074.	Immediate - 1983 a - 7.50% (85-86)	28,759,721	XXX	28,759,721	XXX	
0200075.	Immediate - 1983 a - 7.75% (87, 92)	15,906,610	XXX	15,906,610	XXX	
0200076.	Immediate - 1983 a - 8.00% (86-87)	25,083,071	XXX	25,083,071	XXX	
0200077.	Immediate - 1983 a - 8.25% (90-91)	71,638,623	XXX	71,638,623	XXX	
0200078.	Immediate - 1983 a - 8.75% (86-89)	167,708,265	XXX	167,708,265	XXX	
0200079.	Immediate - 1983 a - 9.25% (86-87)	35,022,139	XXX	35,022,139	XXX	
0200080.	Immediate - 1983 a - 9.50% (85-86)	11,095,628	XXX	11,095,628	XXX	
0200081.	Immediate - 1983 a - 10.50% (85-86)	6,765,772	XXX	6,765,772	XXX	
0200082.	Immediate - 1983 a - 11.00% (85-86)	19,110,539	XXX	19,110,539	XXX	
0200083.	Immediate - 2000 IAM - 3.50% (13)	667,709	XXX	667,709	XXX	
0200084.	Immediate - 2000 IAM - 3.75% (12-14)	5,317,479	XXX	5,317,479	XXX	
0200085.	Immediate - 2000 IAM - 4.00% (11-14)	31,636,960	XXX	31,636,960	XXX	
0200086.	Immediate - 2000 IAM - 4.25% (05-07, 10, 12, 14)	18,770,043	XXX	18,770,043	XXX	
0200087.	Immediate - 2000 IAM - 4.50% (04, 08, 11, 14)	44,210,839	XXX	44,210,839	XXX	
0200088.	Immediate - 2000 IAM - 4.75% (98-99, 03, 05-06, 09-11)	7,368,686	XXX	7,368,686	XXX	
0200089.	Immediate - 2000 IAM - 5.00% (02, 04, 07-08, 10-11)	27,542,462	XXX	27,542,462	XXX	
0200090.	Immediate - 2000 IAM - 5.25% (00-01, 05-07, 10)	47,832,843	XXX	47,832,843	XXX	
0200091.	Immediate - 2000 IAM - 5.50% (04, 07-09)	73,310,133	XXX	73,310,133	XXX	
0200092.	Immediate - 2000 IAM - 5.75% (09)	7,307,494	XXX	7,307,494	XXX	
0200093.	Immediate - 2000 IAM - 6.00% (01, 03, 09)	43,018,004	XXX	43,018,004	XXX	
0200094.	Immediate - 2000 IAM - 6.25% (98-99)	521,740	XXX	521,740	XXX	
0200095.	Immediate - 2000 IAM - 6.50% (02)	3,117,645	XXX	3,117,645	XXX	
0200096.	Immediate - 2000 IAM - 6.75% (01)	1,376,104	XXX	1,376,104	XXX	
0200097.	Immediate - 2000 IAM - 7.00% (00)	1,869,559	XXX	1,869,559	XXX	
0200098.	Immediate - A-1949 Mod 60 - 3.50% (75)	25,634	XXX	25,634	XXX	
0200099.	Immediate - GAM94 - 4.75% (98-99)	269,373	XXX		XXX	269,373
0200100.	Immediate - GAM94 - 6.25% (98-99)	85,974,956	XXX		XXX	85,974,956
0200101.	Immediate - IAR 2012 - 3.50% (15)	75,402	XXX	75,402	XXX	
0200102.	Immediate - IAR 2012 - 3.75% (15, 17)	47,356,714	XXX	47,356,714	XXX	
0200103.	Immediate - IAR 2012 - 4.00% (15-16)	104,029,022	XXX	104,029,022	XXX	
0200104.	Immediate - IAR 2012 VM-22 Non-Jumbo 1%-1.49% (20)	173,352	XXX	173,352	XXX	

EXHIBIT 5 - AGGREGATE RESERVE FOR LIFE CONTRACTS

1 Valuation Standard	2 Total [a]	3 Industrial	4 Ordinary	5 Credit (Group and Individual)	6 Group
0200105. Immediate - IAR 2012 VM-22 Non-Jumbo 1.5%-1.99% (20)	7,866,650	XXX	7,866,650	XXX	
0200106. Immediate - IAR 2012 VM-22 Non-Jumbo 2%-2.49% (18-20)	18,653,290	XXX	18,653,290	XXX	
0200107. Immediate - IAR 2012 VM-22 Non-Jumbo 2.5%-2.99% (18-20)	27,668,957	XXX	27,668,957	XXX	
0200108. Immediate - IAR 2012 VM-22 Non-Jumbo 3%-3.49% (18-20)	59,504,591	XXX	59,504,591	XXX	
0200109. Immediate - IAR 2012 VM-22 Non-Jumbo 3.5%-3.99% (18-19)	59,805,609	XXX	59,805,609	XXX	
0200110. Immediate - IAR 2012 VM-22 Non-Jumbo 4%-4.49% (18-19)	51,972,917	XXX	51,972,917	XXX	
0299997. Totals (Gross)	26,502,710,751	XXX	25,858,413,626	XXX	644,297,125
0299998. Reinsurance ceded	33,408,921	XXX	33,408,921	XXX	
0299999. Annuities: Totals (Net)	26,469,301,830	XXX	25,825,004,705	XXX	644,297,125
0399998. Reinsurance ceded					
0399999. SCWLC: Totals (Net)					
0400001. Unearned Premium	233,574		233,574		
0499997. Totals (Gross)	233,574		233,574		
0499998. Reinsurance ceded					
0499999. Accidental Death Benefits: Totals (Net)	233,574		233,574		
0500001. 1952 Period 2 - 1958 CSO 3.0%	167,250		167,250		
0500002. 1958 CSO NLP 3.0% CNF ALB (77-78)	35		35		
0500003. 1958 CSO CRVM 3.5% CNF ALB (76-80)	112		112		
0500004. 1958 CSO NLP 3.5% CNF ALB (77-79)	110		110		
0500005. 1958 CSO CRVM 4.0% CNF ALB (80-85)	273		273		
0500006. 1958 CSO NLP 4.0% CNF ALB (78-04)	3,675		3,675		
0500007. 1980 CSO CRVM 4.0% CNF ALB (06-08)	4,264		4,264		
0500008. 1980 CSO NLP 4.0% CNF ALB (91-03)	618		618		
0500009. 1980 CSO CRVM 4.5% CNF ALB (95-05)	433,728		433,728		
0500010. 1980 CSO CRVM 4.75% CNF ALB (02-03)	10		10		
0500011. 1980 CSO CRVM 5.0% CNF ALB (93-94)	7,896		7,896		
0500012. 1980 CSO CRVM 5.5% CNF ALB (88-92)	11,030		11,030		
0500013. 1980 CSO CRVM 6.0% CNF ALB (85-87)	1,295		1,295		
0500014. 2001 CSO CRVM 3.5% CNF ALB (13-16)	50,061		50,061		
0500015. 2001 CSO CRVM 4.0% CNF ALB (06-12)	211,671		211,671		
0500016. 2001 CSO CRVM 3.5% CNF ANB (16-18)	20,978		20,978		
0500017. 2017 CSO CRVM 3.5% CNF ALB (18-20)	5,724		5,724		
0599997. Totals (Gross)	918,730		918,730		
0599998. Reinsurance ceded					
0599999. Disability-Active Lives: Totals (Net)	918,730		918,730		
0600001. 1952 INTERCO DISA - 3.0% (1962-2020)	7,506,388		7,506,388		
0600002. 2005 GLT PW 3.50% (1968-1984, 2013-2020)	16,879,921				16,879,921
0600003. 2005 GLT PW 4.00% (2006-2012)	122,984				122,984
0600004. 2005 GLT PW 4.50% (1995-2005)	1,036,873				1,036,873
0600005. 2005 GLT PW 5.00% (1993-1994)	236,609				236,609
0600006. 2005 GLT PW 5.50% (1987-1992)	257,619				257,619
0600007. 2005 GLT PW 6.00% (1985-1986)	70,302				70,302
0600008. Unreported Claims Estimate (3.5%)	6,995,848				6,995,848
0699997. Totals (Gross)	33,106,544		7,506,388		25,600,156
0699998. Reinsurance ceded	857,967				857,967
0699999. Disability-Disabled Lives: Totals (Net)	32,248,577		7,506,388		24,742,189
0700001. For excess of valuation net premiums over corresponding gross premiums on respective policies, computed according to the standard of valuation required by this state.	242,688,842		241,515,183		1,173,659
0700002. For non-deduction of deferred fractional premiums or return of premiums at the death of the insured.	1,373,705		1,373,705		
0700003. AG 32 Reserve for Immediate Payment of Claims	785,876		785,876		
0700004. Extra Mortality on Substandard Policies	1,517,040		1,517,040		
0700005. GIR - Extra Mortality on GIR options	261,025		261,025		
0700006. Cash Value Enhancement	2,976,994		2,976,994		
0700007. IUL index credit reserve on AXXX business	25,000,000		25,000,000		
0700008. Interest on Suspense and Holding Accounts	101,263		101,263		
0799997. Totals (Gross)	274,704,745		273,531,086		1,173,659
0799998. Reinsurance ceded	156,905,842		156,905,842		
0799999. Miscellaneous Reserves: Totals (Net)	117,798,903		116,625,244		1,173,659
9999999. Totals (Net) - Page 3, Line 1	29,328,794,278		28,655,438,118		673,356,160

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts in Column 2 that no longer contain a mortality risk are Life Insurance $; Annuities $ 133,099,620 ; Supplementary Contracts with Life Contingencies $; Accidental Death Benefits $; Disability - Active Lives $; Disability - Disabled Lives $; Miscellaneous Reserves $.

EXHIBIT 5 - INTERROGATORIES

1.1 Has the reporting entity ever issued both participating and non-participating contracts? ..... Yes [X] No [ ]

1.2 If not, state which kind is issued.

2.1 Does the reporting entity at present issue both participating and non-participating contracts? ..... Yes [ ] No [X]

2.2 If not, state which kind is issued.
non-participating

3. Does the reporting entity at present issue or have in force contracts that contain non-guaranteed elements? ..... Yes [X] No [ ]
If so, attach a statement that contains the determination procedures, answers to the interrogatories and an actuarial opinion as described in the instructions.

4. Has the reporting entity any assessment or stipulated premium contracts in force? Yes [ ] No [X]
If so, state:
4.1 Amount of insurance? ..... $
4.2 Amount of reserve? ..... $
4.3 Basis of reserve:
4.4 Basis of regular assessments:
4.5 Basis of special assessments:
4.6 Assessments collected during the year ..... $

5. If the contract loan interest rate guaranteed in any one or more of its currently issued contracts is less than 5%, not in advance, state the contract loan rate guarantees on any such contracts.
N/A

6. Does the reporting entity hold reserves for any annuity contracts that are less than the reserves that would be held on a standard basis? ..... Yes [X] No [ ]
6.1 If so, state the amount of reserve on such contracts on the basis actually held: ..... $ 837,879,082
6.2 That would have been held (on an exact or approximate basis) using the actual ages of the annuitants; the interest rate(s) used in 6.1; and the same mortality basis used by the reporting entity for the valuation of comparable annuity benefits issued to standard lives. If the reporting entity has no comparable annuity benefits for standard lives to be valued, the mortality basis shall be the table most recently approved by the state of domicile for valuing individual annuity benefits: ..... $ 1,012,115,551
Attach statement of methods employed in their valuation.

7. Does the reporting entity have any Synthetic GIC contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
7.1 If yes, state the total dollar amount of assets covered by these contracts or agreements ..... $
7.2 Specify the basis (fair value, amortized cost, etc.) for determining the amount:
7.3 State the amount of reserves established for this business: ..... $
7.4 Identify where the reserves are reported in the blank:

8. Does the reporting entity have any Contingent Deferred Annuity contracts or agreements in effect as of December 31 of the current year? ..... Yes [ ] No [X]
8.1 If yes, state the total dollar amount of account value covered by these contracts or agreements: ..... $
8.2 State the amount of reserves established for this business: ..... $
8.3 Identify where the reserves are reported in the blank:

9. Does the reporting entity have any Guaranteed Lifetime Income Benefit contracts, agreements or riders in effect as of December 31 of the current year? ..... Yes [X] No [ ]
9.1 If yes, state the total dollar amount of any account value associated with these contracts, agreements or riders: ..... $ 43,366,797
9.2 State the amount of reserves established for this business: ..... $ 44,527,867
9.3 Identify where the reserves are reported in the blank:
As part of Exhibit 5, valuation basis Deferred - IAR 2012 3.25% (20)

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

1	Valuation Basis		4
	2	3	Increase in Actuarial Reserve Due to Change
Description of Valuation Class	Changed From	Changed To	
Universal Life with Secondary Guarantee	Symetra Old X-Factors	Symetra 2020 New X-Factors based on new experience	17,234,520
Individual Deferred Indexed Annuity	Actuarial Guideline XLIII	VM-21	(1,056,748)
Individual Deferred Indexed Annuity	Iowa Bulletin 06-01	IAC 191-97 (See Note 1.A)	(187,483,330)
Individual Deferred Variable Annuities with Guarantees	Actuarial Guideline XLIII	VM-21	(197,010)
Group Deferred Variable Annuities with Guarantees	Actuarial Guideline XLIII	VM-21	397,970
0199999. Subtotal (Page 7, Line 6)	XXX	XXX	(171,104,598)
9999999 - Total (Column 4, only)			(171,104,598)

EXHIBIT 6 - AGGREGATE RESERVES FOR ACCIDENT AND HEALTH CONTRACTS (a)

		1	Comprehensive		4	5	6	7	8	9	10	11	12	13
			2	3				Federal Employees Health Benefits Plan						
		Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only		Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
	ACTIVE LIFE RESERVE													
1.	Unearned premium reserves	49,456	846									48,610		
2.	Additional contract reserves (b)	3,539,030										892,871		2,646,159
3.	Additional actuarial reserves-Asset/Liability analysis													
4.	Reserve for future contingent benefits													
5.	Reserve for rate credits	4,461,894												4,461,894
6.	Aggregate write-ins for reserves													
7.	Totals (Gross)	8,050,380	846									941,481		7,108,053
8.	Reinsurance ceded	553,685										18,319		535,366
9.	Totals (Net)	7,496,695	846									923,162		6,572,687
	CLAIM RESERVE													
10.	Present value of amounts not yet due on claims	225,972,594										225,972,594		
11.	Additional actuarial reserves-Asset/Liability analysis													
12.	Reserve for future contingent benefits													
13.	Aggregate write-ins for reserves													
14.	Totals (Gross)	225,972,594										225,972,594		
15.	Reinsurance ceded	31,417,906										31,417,906		
16.	Totals (Net)	194,554,688										194,554,688		
17.	TOTAL (Net)	202,051,383	846									195,477,850		6,572,687
18.	TABULAR FUND INTEREST	3,131,102										3,131,102		
	DETAILS OF WRITE-INS													
0601.														
0602.														
0603.														
0698.	Summary of remaining write-ins for Line 6 from overflow page													
0699.	TOTALS (Lines 0601 thru 0603 plus 0698) (Line 6 above)													
1301.														
1302.														
1303.														
1398.	Summary of remaining write-ins for Line 13 from overflow page													
1399.	TOTALS (Lines 1301 thru 1303 plus 1398) (Line 13 above)													

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

(b) Attach statement as to valuation standard used in calculating this reserve, specifying reserve bases, interest rates and methods.

EXHIBIT 7 - DEPOSIT TYPE CONTRACTS

	1 Total	2 Guaranteed Interest Contracts	3 Annuities Certain	4 Supplemental Contracts	5 Dividend Accumulations or Refunds	6 Premium and Other Deposit Funds
1. Balance at the beginning of the year before reinsurance	3,238,087,423		1,643,216,697	15,289,595	342,126	1,579,239,005
2. Deposits received during the year	1,280,360,501		94,091,406	2,167,212	2,481	1,184,099,402
3. Investment earnings credited to the account	83,098,117		78,972,225	698,887	22,180	3,404,825
4. Other net change in reserves						
5. Fees and other charges assessed						
6. Surrender charges						
7. Net surrender or withdrawal payments	1,092,802,297		308,438,299	831,931	24,289	783,507,778
8. Other net transfers to or (from) Separate Accounts						
9. Balance at the end of current year before reinsurance (Lines 1+2+3+4-5-6-7-8)	3,508,743,744		1,507,842,029	17,323,763	342,498	1,983,235,454
10. Reinsurance balance at the beginning of the year	(85,060,390)		(85,060,390)			
11. Net change in reinsurance assumed						
12. Net change in reinsurance ceded	(12,687,979)		(12,687,979)			
13. Reinsurance balance at the end of the year (Lines 10+11-12)	(72,372,411)		(72,372,411)			
14. Net balance at the end of current year after reinsurance (Lines 9 + 13)	3,436,371,333		1,435,469,618	17,323,763	342,498	1,983,235,454

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 1 - Liability End of Current Year

		1	2	Ordinary			6	Group		Accident and Health		
				3	4	5		7	8	9	10	11
		Total	Industrial Life	Life Insurance	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance	Annuities	Group	Credit (Group and Individual)	Other
1. Due and unpaid:												
	1.1 Direct											
	1.2 Reinsurance assumed											
	1.3 Reinsurance ceded											
	1.4 Net											
2. In course of settlement:												
2.1 Resisted	2.11 Direct	182,226		182,226								
	2.12 Reinsurance assumed											
	2.13 Reinsurance ceded											
	2.14 Net	182,226		(b) 182,226	(b)		(b)	(b)				
2.2 Other	2.21 Direct	99,004,812		37,127,681				18,681,088		43,196,043		
	2.22 Reinsurance assumed											
	2.23 Reinsurance ceded	33,029,879		13,459,638				1,041,779		18,528,462		
	2.24 Net	65,974,933		(b) 23,668,043	(b)		(b)	(b) 17,639,309		(b) 24,667,581	(b)	(b)
3. Incurred but unreported:												
	3.1 Direct	190,972,247		4,252,000				16,002,699		170,587,548		130,000
	3.2 Reinsurance assumed	157,164		19,000						138,164		
	3.3 Reinsurance ceded	67,871,638						359,536		67,512,102		
	3.4 Net	123,257,773		(b) 4,271,000	(b)		(b)	(b) 15,643,163		(b) 103,213,610	(b)	(b) 130,000
4. TOTALS	4.1 Direct	290,159,285		41,561,907				34,683,787		213,783,591		130,000
	4.2 Reinsurance assumed	157,164		19,000						138,164		
	4.3 Reinsurance ceded	100,901,517		13,459,638				1,401,315		86,040,564		
	4.4 Net	189,414,932	(a)	(a) 28,121,269				(a) 33,282,472		127,881,191		130,000

(a) Including matured endowments (but not guaranteed annual pure endowments) unpaid amounting to $ ..... in Column 2, $ ..... in Column 3 and $ ..... in Column 7.

(b) Include only portion of disability and accident and health claim liabilities applicable to assumed "accrued" benefits. Reserves (including reinsurance assumed and net of reinsurance ceded) for unaccrued benefits for Ordinary Life Insurance $ .....
Individual Annuities $ ..... , Credit Life (Group and Individual) $ ..... , and Group Life $ ..... , are included in Page 3, Line 1, (See Exhibit 5, Section on Disability Disabled Lives); and for Group Accident and Health $ .....
Credit (Group and Individual) Accident and Health $ ..... , and Other Accident and Health $ ..... are included in Page 3, Line 2 (See Exhibit 6, Claim Reserve).

EXHIBIT 8 - CLAIMS FOR LIFE AND ACCIDENT AND HEALTH CONTRACTS

PART 2 - Incurred During the Year

	1	2	Ordinary			6	Group		Accident and Health		
			3	4	5		7	8	9	10	11
	Total	Industrial Life (a)	Life Insurance (b)	Individual Annuities	Supplementary Contracts	Credit Life (Group and Individual)	Life Insurance (c)	Annuities	Group	Credit (Group and Individual)	Other
1. Settlements During the Year:											
1.1 Direct	1,404,105,456		250,219,667	344,792,174			124,605,802	8,161,823	676,040,296		285,694
1.2 Reinsurance assumed	1,560,209		1,219,426				(34)		340,817		
1.3 Reinsurance ceded	369,241,082		104,344,965				6,192,689		258,593,058		110,370
1.4 Net	(d) 1,036,424,583		147,094,128	344,792,174			118,413,079	8,161,823	417,788,055		175,324
2. Liability December 31, current year from Part 1:											
2.1 Direct	290,159,285		41,561,907				34,683,787		213,783,591		130,000
2.2 Reinsurance assumed	157,164		19,000						138,164		
2.3 Reinsurance ceded	100,901,517		13,459,638				1,401,315		86,040,564		
2.4 Net	189,414,932		28,121,269				33,282,472		127,881,191		130,000
3. Amounts recoverable from reinsurers December 31, current year	82,635,983		12,810,753				1,417,284		68,402,144		5,802
4. Liability December 31, prior year:											
4.1 Direct	250,407,955		27,397,577				16,751,374		206,129,004		130,000
4.2 Reinsurance assumed	232,178		19,000						213,178		
4.3 Reinsurance ceded	89,075,803		5,995,148				861,906		82,218,749		
4.4 Net	161,564,330		21,421,429				15,889,468		124,123,433		130,000
5. Amounts recoverable from reinsurers December 31, prior year	88,883,459		8,385,068				1,141,948		79,309,277		47,166
6. Incurred Benefits											
6.1 Direct	1,443,856,786		264,383,997	344,792,174			142,538,215	8,161,823	683,694,883		285,694
6.2 Reinsurance assumed	1,485,195		1,219,426				(34)		265,803		
6.3 Reinsurance ceded	374,819,320		116,235,140				7,007,434		251,507,740		69,006
6.4 Net	1,070,522,661		149,368,283	344,792,174			135,530,747	8,161,823	432,452,946		216,688

(a) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(b) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ 94,205 in Line 1.1, $ 94,205 in Line 1.4.
$ 94,205 in Line 6.1, and $ 94,205 in Line 6.4.

(c) Including matured endowments (but not guaranteed annual pure endowments) amounting to $ ..... in Line 1.1, $ ..... in Line 1.4.
$ ..... in Line 6.1, and $ ..... in Line 6.4.

(d) Includes $ 558,724 premiums waived under total and permanent disability benefits.

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities		59,317	59,317
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)		59,317	59,317
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued		50,794	50,794
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	3,984,057	3,609,830	(374,227)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers	2,352,209	157,435	(2,194,774)
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
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	78,171,395	68,250,886	(9,920,509)
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	20,099,887	14,677,359	(5,422,528)
21.	Furniture and equipment, including health care delivery assets	4,256,964	6,512,528	2,255,564
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	24,345,928	25,615,073	1,269,145
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	133,210,440	118,933,222	(14,277,218)
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	133,210,440	118,933,222	(14,277,218)
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Accounts and notes receivable	13,327,347	13,040,380	(286,967)
2502.	Other Assets	9,918,482	10,279,851	361,369
2503.	Intangible assets	1,100,099	2,294,842	1,194,743
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	24,345,928	25,615,073	1,269,145

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies

A. Accounting Practices

The accompanying financial statements of Symetra Life Insurance Company (the Company) have been prepared on the basis of accounting practices prescribed or permitted by the Insurance Division, Department of Commerce of the State of Iowa (the Department).

Companies domiciled in the state of Iowa prepare their statutory-basis financial statements in accordance with the National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP), subject to any deviations prescribed or permitted by the Department. No differences exist in the prescribed or permitted practices that result in a material effect on surplus as of December 31, 2020 or 2019.

Under Iowa State Insurance Code Section 508A.1(3) and 508A.1(4) and per Iowa Bulletin 07-06, the Department allows insurance companies with approval from the commissioner to use other than market value for assets held in a separate account where general account guarantees are present. The Company, with explicit permission from the Department, is permitted to record the separate account assets related to its Bank Owned Life Insurance (BOLI) business at other than market value. The assets of the BOLI separate accounts primarily include bonds which are recorded in accordance with the guidance otherwise applicable to these assets (See Note 1.C). Therefore, there is no impact to net income or surplus.

Under Iowa Bulletin 06-01, the Department allows insurance companies to record the change in the fair value of derivative instruments purchased to hedge indexed products in the Summary of Operations to be consistent with how the change in indexed product reserves are recorded. The Company uses this election for its indexed-universal life (IUL) product. There is no impact to surplus.

Under Iowa Administrative Code 191-97 (IAC 191-97), the Department allows insurance companies to account for eligible derivative assets using the amortized cost method if the company can demonstrate they meet the criteria for an economic hedge. Eligible derivative assets include call or put options that are purchased to hedge the growth in interest credited to an indexed product as a direct result of changes in the related external index or indices. IAC 191-97 also prescribes the use of a reserve calculation methodology for indexed annuity products that assumes the fair value of the call options associated with the current index term is zero, regardless of the observable market value for such options. At the conclusion of the index term, credited interest is reflected in the reserve based on the actual index performance. This prescribed accounting practice must be applied to both the indexed reserves and the call/put options used to hedge the indexed annuity product. The Company elected to adopt IAC 191-97 effective January 1, 2020 for its fixed indexed annuity (FIA) product and reflected a net $30,635,628 reduction in surplus. as a cumulative effect of changes in accounting principles. Included in the net reduction in surplus is $187,483,300 decrease in reserves related to a change on account of change in valuation basis.

As of December 31, 2020, the market value of eligible derivative assets was $348,775,314, and the Actuarial Guidance XXXV reserves would have been $12,067,266,480 using the market value of eligible derivatives assets.

Symetra Reinsurance Corporation, a wholly-owned subsidiary of the Company, is entitled to admit as an asset, the value of a variable funding note in conjunction with a reinsurance agreement with the Company as prescribed by Iowa Administrative Code 191-99.11(3). There was no impact to net income. If the Company had not used this prescribed practice, the result would not have triggered a regulatory event at the Company.

Effective January 1, 2020, the Company received explicit permission to record the change in fair value of equity and equity-type investments held in a segregated portfolio supporting a block of structured settlement annuities that were reinsured to Resolution Re, Ltd (the reinsurer) in 2018, through the Summary of Operations instead of surplus as required under NAIC SAP. The change in the fair value of these assets is passed to the reinsurer quarterly in accordance with the reinsurance agreement which created a mismatch between income and surplus and resulted in artificial increases or decreases to income. This permitted practice eliminates the accounting mismatch. There is no impact on surplus resulting from this permitted practice.

NOTES TO FINANCIAL STATEMENTS

A reconciliation of the Company's net income and surplus between NAIC and practices prescribed and permitted by the state of Iowa is shown below.

	SSAP#	F/S Page	F/S Line#	For the Year Ended December 31, 2020	2019
Net Income - Iowa Basis (Page 4, Line 35, Columns 1 & 2)				$ (59,769,691)	$ 170,617,332
State Prescribed Practices that increase/(decrease) NAIC SAP:					
Iowa Bulletin 06-01	86	4	34	8,744,732	276,522,037
IAC 191-97 - Options	86	4	3,34	(7,959,597)	—
IAC 191-97 - Reserves	51	4	18	(6,470,538)	—
State Permitted Practices that increase/(decrease) NAIC SAP:					
Equity-type Investments	97	4	34	29,134,889	—
Net Income - NAIC SAP				$ (83,219,177)	$ (105,904,705)

				As of December 31, 2020	2019
Statutory Surplus - Iowa Basis (Page 3, Line 38, Columns 1 & 2)				$ 2,316,070,109	$ 2,141,618,222
State Prescribed Practices that increase/(decrease):					
Variable Funding Note	97	4	55	56,835,933	56,980,322
IAC 191-97 - Options	86	2	7	(223,449,777)	—
IAC 191-97 Reserves	51	3	1	181,012,792	—
State Permitted Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	—	—
Statutory Surplus - NAIC SAP				$ 2,301,671,161	$ 2,084,637,900

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

The preparation of financial statements in conformity with NAIC SAP requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Such estimates and assumptions could change in the future as more information becomes available, which could impact the amounts reported and disclosed herein.

C. Accounting Policy

Premiums are recognized annually on the policy anniversary for individual traditional life policies, consistent with the statutory reserving process. Premiums for universal life policies and annuity considerations with mortality and morbidity risk are recognized when received. Amounts received under deposit-type contracts with no life contingencies, including guaranteed interest and certain group annuity contracts, are recorded as liabilities when received. Group life, health and disability premiums are recognized when due. The costs of acquiring and renewing business and sales inducements are expensed when incurred.

In addition, the following provides a summary of the Company's key accounting policies:

(1) Short-term investments are stated in the same manner as comparable longer-term investments described below.

(2) Bonds, excluding loan-backed and structured securities, and surplus notes not backed by other loans are stated at amortized cost using the scientific method, except for those with an NAIC designation of 6, which are reported at lower of amortized cost or fair value.

(3) Common stocks of non-affiliates are stated at fair value, with the exception of common stock in Federal Home Loan Bank (FHLB) of Des Moines, which is stated at cost and investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 10% or more. (See #7 below). For any decline in the fair value of a common stock which is determined to be other than temporary, the common stock is written down to fair value as the new cost basis and the amount of the write down is accounted for as a realized loss.

NOTES TO FINANCIAL STATEMENTS

(4) Redeemable preferred stocks which have characteristics of debt securities and are rated as medium quality or better (NAIC designations 1 to 3) are reported at cost or amortized cost. All other redeemable preferred stocks (NAIC designations 4 to 6) are reported at the lower of cost, amortized cost or fair value.

Perpetual preferred stocks,which have characteristics of equity securities and are rated as medium quality or better (NAIC designations 1 to 3) are reported at cost. All other perpetual preferred stocks (NAIC designations 4 to 6) are reported at the lower of cost or fair value.

(5) Mortgage loans on real estate are carried at outstanding principle balances less any impairments.

(6) Loan-backed securities, including mortgage backed securities, are stated at amortized cost, and income is recognized using a constant effective yield based on anticipated prepayments and the estimated economic life of the securities. Prepayment assumptions are based on current interest rates and the economic environment. When actual prepayments differ significantly from anticipated prepayments, the effective yield is recalculated to reflect actual payments to date and estimated future payments. The net investment in the security is adjusted to the amount that would have existed had the new effective yield been applied since the acquisition of the security (i.e. the retrospective method). The Company includes any resulting adjustment in net investment income in the current period.

(7) The Company's insurance subsidiaries are included in affiliated common stocks and are carried at their underlying statutory equity, as described in part 5, section 2(ciB1) of the *SVO Practices and Procedures Manual*. Changes in the carrying value of subsidiaries are credited or charged directly to unassigned surplus.

(8) Investments in limited partnerships consist primarily of investments in affordable housing projects, historic and solar tax credit investments that provide tax benefits. These investments are initially recorded at the present value of future contributions, which are considered unconditional and legally binding. Amortization for affordable housing project investments is based on the proportion of tax benefits received in the current year to total estimated tax benefits to be allocated to the Company. Amortization of historic and solar tax credit investments is recorded over time as partnership losses are allocated to the Company. Impairment losses are recorded for affordable housing, historic and solar tax credit investments when the carrying value of the investment exceeds the present value of remaining benefits.

(9) Derivatives that qualify for hedge accounting under SSAP No. 86, *Accounting for Derivative Instruments and Hedging, Income Generation, and Replication (Synthetic Asset) Transactions*, are recognized in a manner consistent with the hedged item, at either estimated fair value or amortized cost. All other derivatives are stated at fair value.

(10) The Company does not use anticipated investment income as a factor in the premium deficiency calculation.

(11) For group long term disability and group life premium waiver, the liabilities for losses and loss/claim adjustment expense on reported claims are classified as Disabled Life Reserves (DLR); these reserves are calculated on a seriatim basis using tabular methods and discounted for interest, with assumptions reviewed on an annual basis. The remaining liabilities for losses and loss/claim adjustment expense on these and all other group benefit products are for unreported claims and are classified as incurred but not reported (IBNR); these reserves are calculated using a blend of completion factors and loss ratio picks. Assumptions and adequacy are reviewed periodically.

Liabilities for losses on individual disability income contracts are tabulated as the present value of expected future claim payments. Appropriate mortality, morbidity and interest assumptions are used in the calculations. Loss reserves are tabulated on a seriatim basis for each open claim.

(12) The Company has not modified its capitalization policy from the prior year.

(13) The Company has no pharmaceutical rebate receivables.

D. Going Concern

After evaluating the entity's ability to continue as a going concern, management was not aware of any conditions or events which raised substantial doubts concerning the entity's ability to continue as a going concern as of the date of the filing of this statement.

2. Accounting Changes and Correction of Errors

Accounting changes
In 2020, the Company adopted Valuation Manual Requirements for Principle Based Reserves for Variable Annuities (VM-21), which results in changes to Actuarial Guideline 43. This impacts Symetra's variable and registered indexed annuity reserves written from 1981 to 2019 and as a result of this adoption, Symetra recorded a change in reserve valuation basis of $855,788 increase to surplus.

In 2019, the Company adopted clarifying guidance issued regarding deferred tax asset and liability offsetting under paragraph 11.c of NAIC SAP No. 101, *Income Taxes* and increased the admitted deferred tax asset by $5,760,352 with a corresponding increase to surplus.

NOTES TO FINANCIAL STATEMENTS

Correction of errors

There were no corrections of errors for the year ended December 31, 2020 or 2019.

3. Business Combinations and Goodwill

Not applicable

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans

(1) The maximum and minimum lending rates for commercial mortgage loans made during 2020 were 4.95% and 2.60%, respectively. The maximum and minimum lending rates for commercial mortgage loans made during 2019 were 5.40% and 3.50%, respectively.

(2) The maximum percentage of any one loan to value at origination was 79.1% and 72.2% for loans funded during the years ended December 31, 2020 and 2019, respectively.

(3) As of December 31, 2020 and 2019, there were no taxes, assessments or amounts advanced not included in the mortgage loan total.

(4) Age Analysis of Mortgage Loans:

	Commercial		
	Insured	All Other	Total
a. Current Year			
1. Recorded Investment (All)			
(a) Current	$ —	$6,440,101,885	$6,440,101,885
(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	—	— %	— %
b. Prior Year			
1. Recorded Investment (All)			
(a) Current	$ —	$6,235,676,713	$6,235,676,713
(b) 30-59 Days Past Due	—	—	—
(c) 60-89 Days Past Due	—	—	—
(d) 90-179 Days Past Due	—	2,322,720	2,322,720
(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	—	27,872,505	27,872,505
(b) Number of Loans	—	8	8
(c) Percent Reduced	—	1.52 %	1.52 %

(5) The Company had no investment in impaired loans with or without allowance for credit losses.

NOTES TO FINANCIAL STATEMENTS

(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:

	Commercial		
	Insured	All Other	Total
a. Current Year			
1. Average Recorded Investment	$ —	$ 1,935,600	$ 1,935,600
2. Interest Income Recognized	—	—	—
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—
b. Prior Year			
1. Average Recorded Investment	$ —	$ 1,651,488	$ 1,651,488
2. Interest Income Recognized	—	39,064	39,064
3. Recorded Investments on Nonaccrual Status	—	—	—
4. Amount of Interest Income Recognized Using a Cash-Basis Method of Accounting	—	—	—

(7) The Company had no allowance for credit losses as of December 31, 2020 or 2019.

(8) The Company had no loans derecognized as a result of foreclosure as of December 31, 2020 or 2019.

(9) The Company accrues interest income on impaired loans to the extent it is deemed collectible (delinquent less than 90 days) and the loan continues to perform under its original or restructured contractual terms. The Company recognizes interest income on its impaired loans upon receipt.

B. Debt Restructuring

(1) – (3) The Company has no recorded investment in restructured loans as of December 31, 2020 or 2019.

(4) See Note 5.A.(9)

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

(1) Prepayment assumptions for single and multi-class mortgage-backed securities are obtained primarily from broker dealer survey values or internal estimates when survey values are not available.

(2) The Company did not recognize other-than-temporary impairments (OTTI) for loan-backed and structured securities due to the intent to sell or inability to hold for the year ended December 31, 2020.

(3) As of December 31, 2020, the Company did not hold any investments in loan-backed and structured securities for which OTTI has been recognized where the present value of cash flows expected to be collected is less than the amortized cost of the security.

(4) All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains):

a. The aggregate related amount of unrealized losses:	
1. Less than 12 months	$ 40,851,478
2. 12 months or longer	6,863,616
b. The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 months	$ 1,851,913,221
2. 12 months or longer	615,055,544

(5) The Company's review of available-for-sale investment securities for OTTI includes both quantitative and qualitative criteria. Quantitative criteria include the length of time and amount that each security is in an unrealized loss position (i.e., is underwater) and, for bonds, whether expected future cash flows indicate a credit loss exists.

NOTES TO FINANCIAL STATEMENTS

While all securities are monitored for impairment, the Company's experience indicates that under normal market conditions securities for which the cost or amortized cost exceeds fair value by less than 20% do not typically represent a significant risk of impairment, and often, fair values recover over time as the factors that caused the declines improve. If the estimated fair value has declined and remained below cost or amortized cost by 20% or more for at least six months, the Company further analyzes the decrease in fair value to determine whether it is an other-than-temporary decline. To make this determination for each security, the Company considers, among other factors:

- Extent and duration of the decline in fair value below cost or amortized cost;
- Financial condition and near-term prospects of the issuer of the security, including any specific events that may affect its operations, earnings potential or compliance with terms and covenants of the security;
- Changes in the financial condition of the security's underlying collateral;
- Any downgrades of the security by a rating agency;
- Nonpayment of scheduled interest, or the reduction or elimination of dividends;
- Other indications that a credit loss has occurred; and
- For bonds, the Company's intent to sell or for loan-backed securities whether it is more likely than not the Company will be required to sell the bond prior to recovery of its amortized cost, considering any regulatory development, prepayments or call modifications and the Company's liquidity needs.

E – J. Not applicable

K. Investments in Low-Income Housing Tax Credits (LIHTC)

(1) The Company's limited partnership interests related to LIHTC as of December 31, 2020, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Alliant Tax Credit Fund 60	5 Years	6 Years
Alliant Tax Credit Fund 74	10 Years	10 Years
Boston Financial Institutional Tax Credits XXX	0 Years	7 Years
Boston Financial Institutional Tax Credits XXXII	2 Years	7 Years
Centerline Housing Partnership XI LP	2 Years	8 Years
Countryside Corporate Tax Credits XIX LP	3 Years	5 Years
Countryside Corporate Tax Credits XX LP	6 Years	6 Years
CREA Corporate Tax Credit Fund XXXVII	2 Years	7 Years
Hunt Capital Partners Tax Credit Fund 2011-1	4 Years	9 Years
PNC MultiFamily Capital Institutional Fund XXXV	4 Years	7 Years
Sterling Corporate Tax Credit Fund 51	2 Years	6 Years
USA Institutional Tax Credit Fund LXXII, LP	2 Years	5 Years
USA Tax Credit Stimulus Fund LP	6 Years	7 Years

* Does not include carryforward provisions in IRC Section 39.

NOTES TO FINANCIAL STATEMENTS

The Company's limited partnership interests related to LIHTC as December 31, 2019, are as follows:

LIHTC Investment	Remaining Years of Unexpired Credits*	Remaining Required Holding Period
Alliant Tax Credit Fund 60	6 Years	7 Years
Alliant Tax Credit Fund 74	11 Years	11 Years
Boston Financial Institutional Tax Credits XXX	0 Years	8 Years
Boston Financial Institutional Tax Credits XXXII	3 Years	8 Years
Centerline Corporate Partners XXI, LP	0 Year	1 Years
Centerline Corporate Partners XXX, LP	1 Years	3 Years
Centerline Corporate Partners XXXV, LP	3 Years	5 Years
Centerline Housing Partnership XI LP	3 Years	8 Years
Countryside Corporate Tax Credits XIX LP	4 Years	6 Years
Countryside Corporate Tax Credits XX LP	7 Years	7 Years
CREA Corporate Tax Credit Fund XXXVII	3 Years	8 Years
Garnet LIHTC Fund XVII LLC (c/o Aegon)	1 Year	1 Years
Hunt Capital Partners Tax Credit Fund 11	1 Years	3 Years
Hunt Capital Partners Tax Credit Fund 2011-1	5 Years	10 Years
Hunt Capital Partners Tax Credit Fund 2012-1	2 Years	4 Years
PNC MultiFamily Capital Institutional Fund XXXV	5 Years	8 Years
Sterling Corporate Tax Credit Fund 51	3 Years	7 Years
USA Institutional Tax Credit Fund LXXII, LP	3 Years	6 Years
USA Tax Credit Stimulus Fund LP	7 Years	8 Years

* Does not include carryforward provisions in IRC Section 39.

(2) The Company recognized LIHTC tax credits of $34,474,642 and $72,111,354 during the years ended December 31, 2020 and 2019, respectively.

(3) The Company had LIHTC investments of $40,513,829 and $66,227,913 as of December 31, 2020 and 2019, respectively.

(4) None of the LIHTC properties are currently subject to any regulatory review.

(5) The Company's aggregate investments in low income housing tax credits does not exceed 10% of its admitted assets.

(6) The Company recognized $857,959 in impairment losses related to investments in LIHTC during the year ended December 31, 2020. The Company recognized no impairment losses related to investments in LIHTC during the year ended December 31, 2019.

(7) The Company had no write–downs or reclassifications due to forfeiture or ineligibility of tax credits during the years ended December 31, 2020 and 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets (Including Pledged)

(1) Restricted Assets Including Pledged

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted							Current Year			
	Current Year									Percentage	
	1	2	3	4	5	6	7	8	9	10	11
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
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 contract	—	—	—	—	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—	—	—	—	—
i. FHLB capital stock	85,726,000	—	—	—	85,726,000	69,548,000	16,178,000	—	85,726,000	0.19	0.19
j. On deposit with states	6,890,292	—	—	—	6,890,292	6,882,556	7,736	—	6,890,292	0.02	0.02
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements)	3,552,625,379	—	—	—	3,552,625,379	2,277,570,890	1,275,054,489	—	3,552,625,379	8.00	8.03
m. Pledged as collateral not captured in other categories	63,227,512	—	—	—	63,227,512	31,358,547	31,868,965	—	63,227,512	0.14	0.14
n. Other restricted assets	6,061,382,442	—	—	—	6,061,382,442	6,124,127,357	(62,744,915)	—	6,061,382,442	13.65	13.69
o. Total Restricted Assets	$ 9,769,851,625	$ —	$ —	$ —	$ 9,769,851,625	$ 8,509,487,350	$ 1,260,364,275	$ —	$9,769,851,625	22.01 %	22.07 %

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories

	Gross (Admitted and 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 S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
1 5/8% Due 11/15/2022 MN15	$ 25,054,569	$ —	$ —	$ —	$ 25,054,569	$ 21,069,347	$ 3,985,222	$ 25,054,569	0.06 %	0.06 %
Futures variation margin	38,172,943	—	—	—	38,172,943	10,289,200	27,883,743	38,172,943	0.09	0.09
Total (c)	$ 63,227,512	$ —	$ —	$ —	$ 63,227,512	$ 31,358,547	$ 31,868,965	$ 63,227,512	0.14 %	0.14 %

(3) Detail of Other Restricted Assets

	Gross (Admitted and 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 S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Reinsurance	$6,061,382,442	$ —	$ —	$ —	$6,061,382,442	$6,124,127,357	$(62,744,915)	$6,061,382,442	13.65 %	13.69 %
Total (c)	$6,061,382,442	$ —	$ —	$ —	$6,061,382,442	$6,124,127,357	$(62,744,915)	$6,061,382,442	13.65 %	13.69 %

(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	$ 465,837,125	$ 465,837,125	1.23 %	1.23 %
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	$ 465,837,125	$ 465,837,125	1.23 %	1.23 %

j. = Column 1 divided by Asset Page, Line 26 *(Column 1)
j = Column 1 divided by Asset Page, Line 26 (Column 3)

	1 Amount	2 % of Liability to Total Liabilities *
u. Recognized Obligation to Return Collateral Asset (General Account)	$ 465,864,886	1.31 %

u. = Column 1 divided by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

Not applicable

NOTES TO FINANCIAL STATEMENTS

N. Offsetting and Netting of Assets and Liabilities

(1) Assets	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Assets
Swaps	$ 47,757,318	$ —	$ 47,757,318
Futures	9,167,392	—	9,167,392
Options	186,201,963	—	186,201,963
Total Assets	$ 243,126,673	$ —	$ 243,126,673

(2) Liabilities	Gross Amounts Recognized	Amounts Offset	Net Amounts Presented as Liabilities
Swaps	$ 32,381,149	$ —	$ 32,381,149
Futures	13,140	—	13,140
Options	1,143,995	—	1,143,995
Total Liabilities	$ 33,538,284	$ —	$ 33,538,284

The company does not offset derivative assets and liabilities.

O. 5* Securities

Not applicable

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

	As of December 31, 2020	
	General Account	Separate Account
(1) Number of CUSIPs	96	14
(2) Aggregate Amount of Investment Income	$ 40,678,704	$ 3,759,712

6. Joint Ventures, Partnerships and Limited Liability Companies

A. The Company has no investments in joint ventures, partnerships or limited liability companies that exceed 10% of its admitted assets.

B. The Company recognized impairment losses related to tax credit investments, other than LIHTC of $3,201,255 and $3,212,134 for the years ended December 31, 2020 and 2019, respectively.

7. Investment Income

A. Due and accrued income is excluded from surplus on the following basis:

All investment income due and accrued on bonds in or near default, and other amounts that are over 90 days past due, with the exception of mortgage loans in default. If a mortgage loan has any investment income due and accrued that is 180 days past due and collectible, the investment income will continue to accrue, but all interest related to the loan will be reported as a nonadmitted asset.

B. Investment income due and accrued excluded from surplus was $0 and $50,794 as of December 31, 2020 and 2019, respectively.

NOTES TO FINANCIAL STATEMENTS

8. Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) – (3)

The Company uses derivative financial instruments to hedge certain portions of its exposure to equity market risk, interest rate risk and foreign currency exchange risk. Derivative financial instruments currently held consist primarily of index options, futures, interest rate swaps and cross-currency swaps. Derivatives may be exchange-traded or contracted in the over-the-counter ("OTC") market. Some of the Company's OTC derivatives are cleared and settled through central clearing counterparties. The accounting for derivative instruments depends on whether it qualifies and has been designated for hedge accounting. To qualify for hedge accounting treatment, a derivative must be highly effective in mitigating the designated risk of the hedged item. Effectiveness of the hedge is formally assessed at inception and throughout the life of the hedging relationship. When a derivative is determined to be highly effective, it is recorded in a manner consistent with the hedged item. Interest rate and cross-currency swaps generally qualify for hedge accounting and are recognized at amortized cost on the balance sheet. If a derivative instrument does not qualify, or is not designated for hedge accounting, it is recognized at fair value with the changes in its fair value recorded as unrealized gains or losses in surplus. The Company elected Iowa Bulletin 06-01 in 2017 which allows the change in fair value on derivatives that the Company purchases to hedge equity indexed products, to be included in net realized capital gains (losses) in the summary of operations.

The Company uses index options and futures as part of its equity market risk management strategy. The Company offers FIA and IUL that permit the contract holders to allocate a portion of their account value to an index-linked component, where interest credited to the contract is linked to index performance, subject to caps or performance margins set by the Company. In connection with these products, the Company has a hedging program with the objective to hedge the exposure to changes in these indices. The program consists of buying and selling index options and regulated exchange traded futures. Although the Company uses index options and futures to hedge the equity return component of the FIA and IUL contracts, they do not qualify and are not designated for hedge accounting. The Company elected Iowa Bulletin 06-01 in 2017 which allows the change in fair value on derivatives that the Company purchases to hedge equity indexed products, to be included in net realized capital gains (losses) in the summary of operations. The Company uses this election for its IUL product. In 2020, the Company elected IAC 191-197 which allows index options to be accounted for at amortized cost for its FIA product. See Note 1A.

The Company uses interest rate swaps as part of its interest rate risk management strategy. In an interest rate swap, the Company agrees with other parties to exchange, at specified intervals, the difference between floating-rate and fixed-rate interest amounts calculated by reference to an agreed upon notional principal amount. The Company primarily uses interest rate swaps to synthetically convert variable rate bonds, including investments in collateralized loan obligations, to fixed rate bonds. Most of these derivatives qualify and are designated as cash flow hedges.

The Company also uses interest rate options as part of its interest rate risk management strategy pertaining to floating-rate investments. The Company will generally take a long position in an interest rate floor to hedge against the risk of falling reference rates, and may choose to partially or fully finance such floor by taking a short position in an interest rate cap. When done in combination, the long floor / short cap combination is referred to as a collar, and while it provides protection against reference rates falling below the floor's strike price, also results in the Company forfeiting potential gains should the reference rates rise above the cap's strike price. The Company generally does not designate these derivatives for hedge accounting.

The Company uses cross-currency swaps as part of its foreign currency risk management strategy, to reduce the risk of changes in currency exchange rates with respect to the Company's investments denominated in foreign currencies. In a foreign currency swap transaction, the Company agrees with other parties to exchange, at specified intervals, one currency for another at a specified rate of exchange. Generally, the notional amount of each currency is exchanged at the maturity of the currency swap by each party. These derivatives qualify and are designated as cash flow hedges.

The Company's non-centrally-cleared, over-the-counter derivative contracts are typically governed by an International Swaps and Derivatives Association ("ISDA") Master Agreement. For each ISDA, the Company and the counterparty have also entered into a credit support annex ("CSA") to reduce the risk of counterparty default losses in derivative transactions by requiring the posting of cash collateral or other financial assets. The CSA requires either party to post collateral when net exposures from all derivative contracts between the parties exceed pre-determined contractual thresholds, which vary by counterparty. The amount of net exposure is the difference between the derivative contract's fair value and the fair value of the collateral held for such agreements with each counterparty. Collateral amounts required to be posted or received are determined daily based on the net exposure with each counterparty under a master netting agreement.

NOTES TO FINANCIAL STATEMENTS

The Company does not offset recognized collateral amounts pledged or received against the fair value amounts recognized for derivative contracts. For certain centrally-cleared instruments, the Company is required to post initial margin, which is determined at contract inception, as well as variation margin, which is based on the fair value of the derivative contracts and generally determined on a daily basis.
Interest rate swaps, cross-currency swaps, and options have limited off-balance sheet risk related to the risk of default by the counterparty. The current credit exposure of the Company's derivative contracts is limited to the fair value at the reporting date. The Company manages derivative counterparty risk by carefully selecting counterparties and entering into credit support annex agreements, for which the required collateral is remeasured daily based on the net exposure. The Company also attempts to minimize its exposure to credit risk through the use of various credit monitoring techniques. All of the net credit exposure for the Company from derivatives contracts is with investment-grade counterparties.

(4) – (6) Not applicable

(7) Derivatives accounted for as cash flow hedges of a forecasted transaction

(1) The maximum length of time over which the Company is hedging its exposure to the variability in future cash flows for forecasted transactions is 25 years, excluding those forecasted transactions related to the payment of variable interest on existing financial instruments.

(2) There were no cash flow hedges discontinued in the statement year as a result of it no longer being probable that the original forecasted transaction would occur by the end of the originally specified period or within 2 months of that date.

(8) Total premium cost and the premium cost for derivative contracts due in each of the following four years, and thereafter

Not applicable

B. Derivatives under SSAP No. 108—Derivative Hedging Variable Annuity Guarantees

Not applicable

NOTES TO FINANCIAL STATEMENTS

9. Income Taxes

A. The components of the net deferred tax asset (DTA)/deferred tax liability (DTL) as of December 31 are as follows:

1.

	12/31/2020		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Gross DTAs	$ 277,370,206	$ 9,202,005	$ 286,572,211
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	277,370,206	9,202,005	286,572,211
(d) DTAs nonadmitted	78,171,395	—	78,171,395
(e) Subtotal net admitted DTAs (1c – 1d)	199,198,811	9,202,005	208,400,816
(f) DTLs	83,342,359	14,125,196	97,467,555
(g) Net admitted DTA (1e - 1f)	$ 115,856,452	$ (4,923,191)	$ 110,933,261

	12/31/2019		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Gross DTAs	$ 270,035,420	$ 25,359,973	$ 295,395,393
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	270,035,420	25,359,973	295,395,393
(d) DTAs nonadmitted	63,171,296	5,079,590	68,250,886
(e) Subtotal net admitted DTAs (1c – 1d)	206,864,124	20,280,383	227,144,507
(f) DTLs	95,327,807	19,066,492	114,394,299
(g) Net admitted DTA (1e -1f)	$ 111,536,317	$ 1,213,891	$ 112,750,208

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Gross DTAs	$ 7,334,786	$ (16,157,968)	$ (8,823,182)
(b) Statutory valuation allowance adjustments	—	—	—
(c) Adjusted gross DTAs (1a - 1b)	7,334,786	(16,157,968)	(8,823,182)
(d) DTAs nonadmitted	15,000,099	(5,079,590)	9,920,509
(e) Subtotal net admitted DTAs (1c – 1d)	(7,665,313)	(11,078,378)	(18,743,691)
(f) DTLs	(11,985,448)	(4,941,296)	(16,926,744)
(g) Net admitted DTA (1e - 1f)	$ 4,320,135	$ (6,137,082)	$ (1,816,947)

2. The SSAP No. 101 admission calculation components as of December 31, 2020 are as follows:

	12/31/2020		
	(1) Ordinary	(2) Capital	(3) (Col 1 + 2) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 1,372,845	$ 1,372,845
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	111,119,957	—	111,119,957
1. Adjusted gross DTAs expected to be realized following the balance sheet date	111,119,957	—	111,119,957
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	391,534,269
(c) Adjusted gross DTAs offset by gross DTLs	88,078,854	7,829,160	95,908,014
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 199,198,811	$ 9,202,005	$ 208,400,816

	12/31/2019		
	(4) Ordinary	(5) Capital	(6) (Col 4 + 5) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 1,213,891	$ 1,213,891
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	113,300,197	—	113,300,197
1. Adjusted gross DTAs expected to be realized following the balance sheet date	113,300,197	—	113,300,197
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	359,284,391
(c) Adjusted gross DTAs offset by gross DTLs	93,563,927	19,066,492	112,630,419
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ 206,864,124	$ 20,280,383	$ 227,144,507

NOTES TO FINANCIAL STATEMENTS

	Change		
	(7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7 + 8) Total
(a) Federal income taxes paid in prior years recoverable through loss carrybacks	$ —	$ 158,954	$ 158,954
(b) Adjusted gross DTAs expected to be realized after application of the threshold limitation (lesser of 2(b)1 and 2(b)2 below)	(2,180,240)	—	(2,180,240)
1. Adjusted gross DTAs expected to be realized following the balance sheet date	(2,180,240)	—	(2,180,240)
2. Adjusted gross DTAs allowed per limitation threshold	XXXXX	XXXXX	32,249,878
(c) Adjusted gross DTAs offset by gross DTLs	(5,485,073)	(11,237,332)	(16,722,405)
(d) DTAs admitted as the result of applications of SSAP No. 101 (2(a) + 2(b)+2(c))	$ (7,665,313)	$ (11,078,378)	$ (18,743,691)

3.

	12/31/2020	12/31/2019
(a) Ratio percentage used to determine recovery period and threshold limitation amount	810%	802%
(b) Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above	$2,610,228,462	$2,395,229,276

4. Impact of Tax Planning Strategies

(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage	12/31/2020 (1) Ordinary	12/31/2020 (2) Capital
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 277,370,206	$ 9,202,005
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%
(3) Net admitted adjusted gross DTAs amount from Note 9.A.1.(e)	$ 199,198,811	$ 9,202,005
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00%	0.00%

(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage	12/31/2019 (3) Ordinary	12/31/2019 (4) Capital
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 270,035,420	$ 25,359,973
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00%	0.00%
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ 206,864,124	$ 20,280,383
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00%	0.00%

(a) Determination of adjusted gross DTAs and net admitted DTAs by tax character as a percentage	Change (5) Ordinary (Col 1-3)	Change (6) Capital (Col 2-4)
(1) Adjusted gross DTAs amount from Note 9.A.1.(c)	$ 7,334,786	$ (16,157,968)
(2) Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies	0.00 %	0.00%
(3) Net admitted adjusted gross DTAs Amount from Note 9.A.1.(e)	$ (7,665,313)	$ (11,078,378)
(4) Percentage of net admitted adjusted gross DTAs by tax character admitted attributable to the impact of tax planning strategies	0.00 %	0.00%

(b) Does the Company's tax-planning strategies include the use of reinsurance? Yes No X

B. Regarding DTLs that are not recognized:

The company has no DTLs which have not been recognized.

NOTES TO FINANCIAL STATEMENTS

C. Current and deferred income taxes consist of the following major components:

			12/31/2020	12/31/2019	Change (Col 1 - 2)
1.	Current Income Tax				
	(a)	Federal	$ (125,863,844)	$ (69,479,872)	$ (56,383,972)
	(b)	Foreign	59,769	19,820	39,949
	(c)	Subtotal	(125,804,075)	(69,460,052)	(56,344,023)
	(d)	Federal income tax on net capital gains	97,265,832	90,381,230	6,884,602
	(e)	Utilization of capital loss carryforwards	—	—	—
	(f)	Other	—	—	—
	(g)	Federal and foreign income taxes incurred	$ (28,538,243)	$ 20,921,178	$ (49,459,421)
2.					
	(a)	Ordinary			
		(1) Discounting of unpaid losses	$ 1,886,195	$ 488,439	$ 1,397,756
		(2) Unearned premium reserve	—	—	—
		(3) Policyholder reserves	102,997,026	124,584,824	(21,587,798)
		(4) Investments	40,653,583	17,196,626	23,456,957
		(5) Deferred acquisition costs	103,775,148	91,570,434	12,204,714
		(6) Policyholder dividend accrual	—	—	—
		(7) Fixed assets	—	—	—
		(8) Compensation and benefits accrual	3,356,878	3,288,552	68,326
		(9) Pension accrual	—	—	—
		(10) Receivables - nonadmitted	11,558,200	10,643,291	914,909
		(11) Net operating loss carryforward	—	—	—
		(12) Tax credit carryforward	9,448,556	17,793,113	(8,344,557)
		(13) Other	3,694,620	4,470,141	(775,521)
		(99) Subtotal	277,370,206	270,035,420	7,334,786
	(b)	Statutory valuation allowance adjustment	—	—	—
	(c)	Nonadmitted	78,171,395	63,171,296	15,000,099
	(d)	Admitted ordinary DTAs (2a99–2b–2c)	199,198,811	206,864,124	(7,665,313)
	(e)	Capital			
		(1) Investments	9,202,005	25,359,973	(16,157,968)
		(2) Net capital loss carryforward	—	—	—
		(3) Real estate	—	—	—
		(4) Other	—	—	—
		(99) Subtotal	9,202,005	25,359,973	(16,157,968)
	(f)	Statutory valuation allowance adjustment	—	—	—
	(g)	Nonadmitted	—	5,079,590	(5,079,590)
	(h)	Admitted capital DTAs (2e99-2f-2g)	9,202,005	20,280,383	(11,078,378)
	(i)	Admitted DTAs (2d+2h)	$ 208,400,816	$ 227,144,507	$ (18,743,691)
3.					
	(a)	Ordinary			
		(1) Investments	$ 11,624,028	$ 10,553,770	$ 1,070,258
		(2) Fixed assets	1,152,557	1,214,368	(61,811)
		(3) Deferred and uncollected premium	5,891,485	6,347,946	(456,461)
		(4) Policyholder reserves	64,338,344	75,479,187	(11,140,843)
		(5) Other	335,945	1,732,536	(1,396,591)
		(99) Subtotal	83,342,359	95,327,807	(11,985,448)
	(b)	Capital			
		(1) Investments	14,125,196	19,066,492	(4,941,296)
		(2) Real estate	—	—	—
		(3) Other	—	—	—
		(99) Subtotal	14,125,196	19,066,492	(4,941,296)
	(c)	DTLs (3a99+3b99)	$ 97,467,555	$ 114,394,299	$ (16,926,744)
4.	Net DTAs/DTLs (2i-3c)		$ 110,933,261	$ 112,750,208	$ (1,816,947)

Net change in DTAs/(DTLs) (2a99+2e99-3c)	8,103,562
Surplus adjustments	
Tax effect of change in unrealized capital gain(losses)	8,804,051
Tax effect of change in accounting principles	(9,677,842)
Change in net deferred income taxes	$ 7,229,771

NOTES TO FINANCIAL STATEMENTS

D. Reconciliation of Federal Income Tax Rate to Actual Effective Rate

Among the more significant book to tax adjustments were the following:

	12/31/2020	12/31/2019
Significant statutory to tax adjustments on current taxes:		
Ordinary income tax at federal statutory rate (21%)	$ (82,265,659)	$ (28,446,233)
Capital income tax at federal statutory rate (21%)	95,689,787	91,882,498
Total income tax	13,424,128	63,436,265
Dividends received deduction	(990,389)	(823,203)
Tax credits	(26,172,473)	(35,536,809)
IMR adjustment	(4,005,672)	(5,811,708)
Prior year adjustments	67,907	909,555
Change in nonadmitted asset	(914,909)	40,413
Change in valuation basis - statutory reserves	(3,439,534)	(4,209,379)
Impact of CARES Act on 2018 Net Operating Loss	(13,933,736)	—
Other	196,664	1,626,411
Federal income tax expense (benefit)	$ (35,768,014)	$ 19,631,545
Federal and foreign taxes incurred including capital gains tax	(28,538,243)	20,921,178
Change in net deferred income taxes	(7,229,771)	(1,289,633)
Total statutory income taxes	$ (35,768,014)	$ 19,631,545

The Company's effective tax rate differs from the U.S. federal income tax rate of 21% as a result of several book to tax adjustments. This includes the impact of benefits from temporary changes to income tax law related to the Coronavirus Aid, Relief and Economic Security Act (CARES Act). The CARES Act allows companies to carryback net operating losses (NOLs) originated in 2018, 2019, or 2020 for five years. The Company elected to carryback NOLs originated in 2018 to tax years with a corporate tax rate of 35%, instead of carryforward to tax years with a corporate tax rate of 21%, which led to an increase in benefit for income taxes of $13,933,736 for the year ended December 31, 2020.

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. As of December 31, 2020, the Company had a tax credit carryforward of $9,448,556 and had no operating loss or capital loss carryforwards available to offset against future taxable income. As of December 31, 2019 the company had a tax credit carryforward of $17,793,113 and had no operating loss or capital loss carryforwards.

2. The amount of federal income taxes incurred that are available for recovery in the event of a carryback of future net capital losses is as follows:

	2020	2019	2018
Capital gain	$ 4,787,222	$ 22,442,325	$ —

3. The Company does not have any deposits admitted under Section 6603 of the Internal Revenue Code.

F. Consolidated Federal Income Tax Return

1. The Company's federal income tax return is consolidated with the following:
Symetra National Life Insurance Company
First Symetra National Life Insurance Company of New York
Symetra Reinsurance Corporation

2. The method of allocation between the companies is subject to written agreement, approved by each respective company's board of directors. Allocation is based upon separate return calculations, except that current credit for tax credits and net operating loss carryforwards are determined on the basis of the consolidated group. Intercompany tax balances are settled quarterly.

G. Federal or Foreign Federal Income Tax Loss Contingencies

The Company has no tax loss contingency for which it is reasonably possible that the total liability will significantly increase within twelve months of the reporting date.

H – I. Not applicable

NOTES TO FINANCIAL STATEMENTS

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

A. B. and C.

The following transactions were entered into by the Company with affiliates. Non-insurance transactions involving less than 0.5% of the Company's admitted assets are omitted, with the exception of cost allocation transactions which are discussed separately.

During the year ended December 31, 2020:

On December 22, 2020, the Company received a cash contribution of $300,000,000 from Symetra Financial Corporation, its parent. This amount exceeded 0.5% of the Company's admitted assets.

On December 28, 2020, a cash contribution of $17,000,000 was paid by the Company to Symetra Reinsurance Corporation, its subsidiary.

During the year ended December 31, 2019:

On March 26, 2019, a cash contribution of $10,000,000 was paid by the Company to Symetra Reinsurance Corporation, its subsidiary.

D. As of December 31, 2020 and 2019, the Company reported the following amounts due (to)/from an affiliated company, which are generally settled within 30 days:

	As of December 31,	
	2020	**2019**
Symetra Financial Corporation (Parent)	$ (18,262,451)	$ (19,570,806)
Symetra Life Separate Accounts	(4,286,600)	6,243,295
Symetra Investment Management	(3,325,781)	11,256
Symetra Assigned Benefits Service Company	(367,397)	(741,203)
WSF Receivables I, LLC	(6,518)	(6,662)
First Symetra National Life Insurance Company of New York	343,990	14,403,842
Hometown Plaza, LLC	193,840	1,613
Symetra Securities, Inc.	76,234	43,971
Symetra Reinsurance Corporation	44,046	13,990
4445 Lamont Properties	26,310	—
Clearscape Funding Corporation	20,009	19,943
Symetra National Life Insurance Company	17,802	19,111
Clio & Pierson, LLC	6,225	5,392
McGee Lane, LLC	—	(24,731)
Total	$ (25,520,291)	$ 419,011

As of December 31, 2020 and 2019, payable of $17,495,176 and $18,777,108, respectively were included in the balances owed to the Parent for long–term incentive awards and are settled when paid, generally three years after the grant date.

E. The Company has a Services and Shared Expenses Agreement with its affiliates under common ownership with the Parent, whereby the parties each agree to provide and receive from each other certain general services (related to sharing common management, personnel and facilities) and to share the expenses thereof. These expenses include charges for rent, corporate overhead, data processing systems, payroll, benefits, and other miscellaneous charges and are included in investment and general insurance expenses in the summary of operations.

Under a separate agreement the Company performs administrative services for First Symetra National Life Insurance Company of New York, its wholly-owned subsidiary. These expenses include charges for rent, corporate overhead, data processing systems, payroll, benefits, and other miscellaneous charges and are included in investment income and general insurance expenses in the summary of operations.

Effective January 1, 2020, the Company entered into an Investment Management Agreement with its affiliate, Symetra Investment Management Company, a subsidiary of Symetra Financial Corporation. The agreement provides for investment advisory services related to the Company's invested assets.

Symetra Assigned Benefits Service Company (SABSCO), an affiliate of the Company, purchased at a discount from third-party payees future payment streams from structured settlement annuity contracts assigned to and owned by SABSCO and issued by the Company. The Company issued commutation endorsements to SABSCO to commute the payment streams in the structured settlement annuity contracts. During the years ended December 31, 2020 and 2019, the Company paid $2,927,799 and $5,292,401, respectively, to SABSCO related to the commutation endorsements.

NOTES TO FINANCIAL STATEMENTS

F. The Company has not agreed to any guarantees for affiliates.

G. All outstanding shares of the Company are owned by the Parent, an insurance holding company domiciled in the state of Delaware. This control does not significantly change the operating results or financial position of the Company compared to results that would have been obtained without the control. Symetra Financial Corporation is a wholly owned subsidiary of Sumitomo Life Insurance Company, a mutual company (sougo kaisha) organized under the laws of Japan (Sumitomo Life).

H. The Company owns no shares, either directly or indirectly, in the Parent.

I. None of the Company's investments in Subsidiary, Controlled or Affiliated Companies (SCAs) exceed 10% of its admitted assets.

J. The Company did not recognize any impairment write-down for its investments in SCA's during the years ended December 31, 2020 or 2019.

K. Investments in foreign insurance subsidiaries – Not applicable

L. Investments in downstream noninsurance holding company – Not applicable

M. All SCA investments – Not applicable

N. Investments in Insurance SCAs – Not applicable

O. SCA Loss Tracking – Not applicable

11. Debt

A. Not applicable

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of Des Moines (FHLB DM). The Company has issued funding agreements to the FHLB DM to support an institutional spread program, where the Company earns income primarily from the difference between investment income earned and interest paid on the funding agreements. Maximum borrowing capacity varies and is based on a percentage of total assets, subject to the availability of eligible collateral and internal authorization limits.

(2) FHLB Capital Stock

a. Aggregate Totals

		1 Total 2+3	2 General Account	3 Separate Account
1.	Current Year			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	10,000,000	10,000,000	—
(c)	Activity Stock	75,726,000	75,726,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	$ 85,726,000	$ 85,726,000	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$3,541,075,388	XXX	XXX
2.	Prior Year-end			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	10,000,000	10,000,000	—
(c)	Activity Stock	59,548,000	59,548,000	—
(d)	Excess Stock	—	—	—
(e)	Aggregate Total (a+b+c+d)	$ 69,548,000	$ 69,548,000	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$2,112,095,000	XXX	XXX

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

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

NOTES TO FINANCIAL STATEMENTS

(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)	$3,762,752,142	$3,552,625,379	$ 1,893,150,000
2. Current Year General Account Total Collateral Pledged	3,762,752,142	3,552,625,379	1,893,150,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$2,372,924,789	$2,277,570,890	$ 1,488,700,000
5. Prior Year General Account Total Collateral Pledged	2,372,924,789	2,277,570,890	1,488,700,000
6. Prior Year Separate Accounts Total Collateral Pledged	—	—	—

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 Total Collateral Pledged (Lines 2+3)	$ 3,762,752,142	$ 3,552,625,379	$ 1,893,150,000
2. Current Year General Account Total Collateral Pledged	3,762,752,142	3,552,625,379	1,893,150,000
3. Current Year Separate Accounts Total Collateral Pledged	—	—	—
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,372,924,789	$ 2,277,570,890	$ 1,488,700,000
5. Prior Year General Account Total Collateral Pledged	2,372,924,789	2,277,570,890	1,488,700,000
6. Prior Year Separate Accounts Total Collateral Pledged	—	—	—

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreement	1,893,150,000	1,893,150,000	—	$ 1,893,150,000
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,893,150,000	$ 1,893,150,000	$ —	$ 1,893,150,000
2. Prior Year-end				
(a) Debt	$ —	$ —	$ —	XXX
(b) Funding Agreement	1,488,700,000	1,488,700,000	—	$ 1,488,700,000
(c) Other	—	—	—	XXX
(d) Aggregate Total (a+b+c)	$ 1,488,700,000	$ 1,488,700,000	$ —	$ 1,488,700,000

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Account
1. Debt	$ —	$ —	$ —
2. Funding Agreement	1,893,150,000	1,893,150,000	—
3. Other	—	—	—
4. Aggregate Total (a+b+c)	$ 1,893,150,000	$ 1,893,150,000	$ —

NOTES TO FINANCIAL STATEMENTS

c. FHLB - Prepayment Obligations

	Does the company have prepayment obligations under the following arrangements (Yes or No)
1 Debt	No
2 Funding Agreement	No
3 Other	No

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

A - D.The Company does not sponsor a defined benefit plan.

E. Defined Contribution Plan

The Company sponsors a defined 401(k) contribution plan for all eligible employees that includes matching a participant's contributions up to 6% of eligible compensation. The expense for the matching contributions was $9,994,419 and $9,829,093 for the years ended December 31, 2020 and 2019, respectively.

F. The Company does not participate in a multi-employer plan.

G. Holding Company Plans

The Company does not participate in any holding company plans as of December 31, 2020.

The Company had no legal obligation for benefits under these plans.

The Company does not offer any healthcare, life insurance, or post-retirement benefits to retired employees.

H. The Company does not participate in a cash balance or post employment benefit plan.

I. There is no impact from the Medicare Modernization Act since the Company does not participate in postretirement benefit plans.

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

A. The Company's capital is common stock, 20,000 shares authorized, issued and outstanding, $250 per share par value. There are no other classes of capital stock.

B. The Company has no preferred stock.

C. Under Iowa law, the Company may pay dividends only from the earned surplus arising from its business and must receive the prior approval of the Insurance Commissioner of the State of Iowa ("the Commissioner") to pay stockholder dividends or make any other distribution if such distributions would exceed certain statutory limitations. Iowa law gives the Commissioner discretion to disapprove requests for distributions in excess of these limits. Extraordinary dividends include those made within the preceding twelve months that exceed the greater of (i) 10% of statutory policyholder surplus as of the previous year-end or (ii) the statutory net gain from operations from the previous calendar year. Based on December 31, 2020 statutory results, the maximum dividend payout that may be made without prior approval in 2021 is $231,607,011 .

D. The Company paid no dividends during the years ending December 31, 2020 or 2019.

E. Within the limitations of (3) above, there are no restrictions placed on a portion of Company profits that may be paid as ordinary dividends to its shareholder.

F. The unassigned surplus funds were earned partly through the income of participating and nonparticipating policies. Restricted surplus held for the benefit of participating policyholders was less than $500,000 for the years ended December 31, 2020 and 2019, with the remainder being held for the benefit of the Company's shareholder.

G. Advances to surplus not repaid – Not applicable

H. The Company holds no stock for special purposes.

I. There was no change in aggregate write-ins for special surplus funds as of December 31, 2020.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized gains or (losses) was $66,756,921 and $33,029,469 as of December 31, 2020 and 2019, respectively.

K. The Company has no surplus notes.

L.- M. Not applicable

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies, and Assessments

A. Contingencies

(1) The Company has made no commitments or contingent commitments to an SCA entity.

As of December 31, 2020, the Company was invested in 24 limited partnership interests related to tax credit investments, no new investments were entered into in 2020. The Company has committed to provide capital contributions totaling approximately $351,595,881 of which the remaining $2,650,478 is expected to be contributed over a period of 7 years.

The Company has committed to provide future capital contributions for investments in limited partnerships related to it's alternative investments. As of December 31, 2020 and 2019 the amount of these unfunded commitment was $261,428,662 and $326,546,929, respectively.

As of December 31, 2020 and 2019, unfunded mortgage loan commitments were $20,032,272 and $82,180,534, respectively.

The Company outsources the majority of its information technology infrastructure. Under the terms of the service agreement, the Company agreed to pay an annual fixed service fee ranging from $11,605,778 to $12,793,335 during the term of the contract, which ends April 30, 2021. For the use of these services, the Company incurred expenses of $13,657,498 and $14,069,811 for the years ended December 31, 2020 or 2019, respectively.

The Company and its wholly owned subsidiary, Symetra Reinsurance Corporation ("SRC"), have an agreement to finance certain non-economic statutory reserves related to a block of universal life insurance policies with secondary guarantees issued by the Company. The Company pays an average annual financing fee of approximately $500,000.

(2) The Company has made no guarantees as of December 31, 2020 or 2019.

(3) Not applicable

B. Assessments

(1) The Company's liability established under SSAP No. 35R, *Guaranty Fund and Other Assessments* relating to estimated retrospective premium based guaranty fund assessments were approximately $1,100,000 and $1,300,000 as of December 31, 2020 and 2019, respectively. Changes in the liability for guaranty fund assessments are charged to operations in the period in which the Company becomes liable.

(2) Under SSAP No. 35R, the Company has related premium tax offsets as follows:

a.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2019	$ 1,740,661
b.	Decreases during current year:	
	Premium tax offset applied	(277,403)
c.	Increases during year:	
	Premium tax offset accrual adjustment	(171,411)
	Premium tax offset applied	171,411
d.	Assets recognized from paid and accrued premium tax offsets and policy surcharges as of December 31, 2020	$ 1,463,258

(3) Additional information related to guaranty fund liabilities and assets arising from assessments from insolvencies of entities that wrote long-term care is provided below.

a. Discount Rate Applied 2.50%

b. The Undiscounted and Discounted amount of the Guaranty Fund Assessments and Related Assets by insolvency;

	Guaranty Fund Assessment		Related Assets	
Name of insolvency	Undiscounted	Discounted	Undiscounted	Discounted
Penn Treaty Network America Insurance Company	$ 1,986,845	$ 2,028,160	$ 740,533	N/A
American Network Insurance Company	117,114	84,104	12,735	N/A

NOTES TO FINANCIAL STATEMENTS

c.

Name of Insolvency	Payables			Recoverables		
	Number of Jurisdictions	Range of Years	Weighted Average Number of Years	Number of Jurisdictions	Range of Years	Weighted Average Number of Years
Penn Treaty Network America Insurance Company	35	N/A	N/A	29	N/A	N/A
American Network Insurance Company	30	N/A	N/A	26	N/A	N/A

The timing and amount of guaranty fund assessments by jurisdiction are unknown.

C. The Company has no gain contingencies to report.

D. The Company does not expect that any claims related to extra contractual obligations and bad faith losses stemming from lawsuits, as of December 31, 2020, will have a material adverse effect on its financial condition, future operating results or liquidity.

E. Because of the nature of its business, the Company is subject to legal actions filed or threatened in the ordinary course of its business operations. The Company does not expect that any such litigation, pending or threatened, as of December 31, 2020, will have a material adverse effect on its financial condition, future operating results or liquidity.

F. The Company has no other contingencies.

15. Leases

A. Lessee Leasing Arrangements

(1) The amount of office and equipment rent expense was $14,398,865 and $14,911,410 for the years ended December 31, 2020 and 2019, respectively. Rent expense primarily relates to rent paid to the Parent for office space.

(2) The Company has office space and certain equipment under leases that expire at various dates through 2025, subject to certain renewal options.

The Company accounts for these leases as operating leases. Future minimum lease commitments, including cost escalation clauses, for the next five years and through 2025 are as follows:

	Minimum Rentals
2021	$ 5,735,621
2022	2,761,037
2023	1,624,271
2024	920,166
2025	604,235
Thereafter	71,965
Total	$ 11,717,295

(3) The Company is not involved in any sale-leaseback transactions.

B. Lessor leases

Not applicable

16. Information about Financial Instruments with Off-Balance Sheet Risk and Financial Instruments with Concentrations of Credit Risk.

(1) The table below summarizes the face or notional amount of the Company's financial instruments with off-balance sheet risk.

	Assets		Liabilities	
	2020	2019	2020	2019
a. Swaps	$ 1,318,137,860	$ 1,029,698,541	$ 404,009,573	$ 804,826,406
b. Futures	22,016,655	100,690,608	1,372,528	808,125
c. Options	10,516,904,023	9,336,167,740	280,120,769	637,163,394
d. Total	$11,857,058,538	$10,466,556,889	$ 685,502,870	$1,442,797,925

See Schedule DB of the Company's annual statement for additional detail.

NOTES TO FINANCIAL STATEMENTS

(2) Information regarding the Company's financial instruments with off-balance sheet risk are described in Note 8.

(3) Information regarding the Company's risks relating to counterparties are described in Note 8.

(4) The Company obtains or posts collateral based on daily market valuations in accordance with the terms of credit support annexes negotiated as part of the master agreements entered into with most counterparties. The credit support annex requires that either cash and/or U.S. Treasury securities serve as collateral to secure that portion of its anticipated obligation in excess of a specified threshold. However, because the Company has entered into such agreements with investment-grade counterparties, non-performance is not anticipated.

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

Not applicable

18. Gain or Loss to the Reporting Entity from Uninsured A&H Plans and the Uninsured Portion of Partially Insured Plans

A. ASO Plans

The gain from operations from Administrative Services Only (ASO) uninsured plans and the uninsured portion of partially insured plans was as follows during 2018:

		ASO Uninsured Plans	Uninsured Portion of Partially Insured Plans	Total ASO
a.	Net reimbursement for administrative expenses (including administrative fees) in excess of actual expenses	$ 2,912,684	$ —	$ 2,912,684
b.	Total net other income or expenses (including interest paid to or received from plans)	—	—	—
c.	Net gain or (loss) from operations	$ 2,912,684	$ —	$ 2,912,684
d.	Total claim payment volume	$ 3,765,406	$ —	$ 3,765,406

B. ASC Plans - Not applicable

C. Medicare or Other Similarly Structured Cost Based Reimbursement Contract - Not applicable

19. Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

20. Fair Value Measurements

A. Assets and Liabilities Measured at Fair Value

The Company determines the fair value of its financial instruments based on the fair value hierarchy, which favors the use of observable inputs over the use of unobservable inputs when measuring fair value.

The Company has categorized its financial instruments into the three-level hierarchy, which gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). The level assigned to a fair value measurement is based on the lowest-level input that is significant to the measurement. The fair value measurements for the Company's financial instruments are categorized as follows:

- Level 1 – Unadjusted quoted prices in active markets for identical instruments.

- Level 2 – Quoted prices for similar instruments in active markets and model-derived valuations whose inputs are observable. This category includes those financial instruments that are valued using industry-standard pricing methodologies or models. All significant inputs are observable or derived from observable information in the marketplace.

- Level 3 – Fair value estimates whose significant inputs are unobservable. This category includes financial instruments for which fair value is estimated based on industry-standard pricing methodologies and internally developed models utilizing significant inputs not based on or corroborated by readily available market information. In limited circumstances, this may also utilize estimates based on non-binding broker quotes.

NOTES TO FINANCIAL STATEMENTS

(1) Financial assets and liabilities measured and reported at fair value as of December 31, 2020:

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					
Industrial and miscellaneous	$ 25,262,009	$ —	$ 756,777	$ —	$ 26,018,786
Mutual funds	441,605	—	—	—	441,605
FHLB Common Stock	—	85,726,000	—	—	85,726,000
Total common stock	25,703,614	85,726,000	756,777	—	112,186,391
Other invested assets					
Surplus notes	—	27,005,277	—	—	27,005,277
Total other invested assets	—	27,005,277	—	—	27,005,277
Derivative assets					
Futures	9,167,392	—	—	—	9,167,392
Options	—	336,521,661	72,173,757	—	408,695,418
Total derivative assets	9,167,392	336,521,661	72,173,757	—	417,862,810
Separate account assets	1,270,281,936	24,885,517	7,647,742	—	1,302,815,195
Total assets at fair value	$1,305,152,942	$ 474,138,455	$ 80,578,276	$ —	$1,859,869,673
b. Liabilities at fair value					
Derivative liabilities					
Options	$ —	$ 1,126,998	$ 53,370	$ —	$ 1,180,368
Futures	13,140	—	—	—	13,140
Total derivative liabilities	13,140	1,126,998	53,370	—	1,193,508
Separate account liabilities	—	4,647,323	1,177,524	—	5,824,847
Total liabilities at fair value	$ 13,140	$ 5,774,321	$ 1,230,894	$ —	$ 7,018,355

NOTES TO FINANCIAL STATEMENTS

(2) Assets and liabilities measured and reported at fair value in (level 3) of the fair value hierarchy as of December 31, 2020:

Description	Beginning Balance at 1/1/2020	Transfers into level 3	Transfers out of level 3	Total gains (losses) included in Net Income	Total gains (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 12/31/2020
a. Assets:										
Bonds										
Industrial and miscellaneous	$ 220,496	$ —	$ (220,496)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total bonds	220,496	—	(220,496)	—	—	—	—	—	—	—
Common stock										
Industrial and miscellaneous	473,383	—	—	35,266	379,862	55,231	—	(90,497)	(96,468)	756,777
Total common stock	473,383	—	—	35,266	379,862	55,231	—	(90,497)	(96,468)	756,777
Other invested assets										
Warrants	1,420	—	(1,420)	—	—	—	—	—	—	—
Total other invested assets	1,420	—	(1,420)	—	—	—	—	—	—	—
Derivative assets										
Options	82,562,195	—	—	5,222,502	43,530,036	54,612,887	—	607,668	(114,361,531)	72,173,757
Total derivative assets	82,562,195	—	—	5,222,502	43,530,036	54,612,887	—	607,668	(114,361,531)	72,173,757
Separate account assets	2,291,296	—	—	1,766,452	2,936,637	—	—	—	653,357	7,647,742
Total assets	$85,548,790	$ —	$ (221,916)	$ 7,024,220	$ 46,846,535	$ 54,668,118	$ —	$517,171	$(113,804,642)	$ 80,578,276
b. Liabilities:										
Derivative liabilities										
Options	$ 1,184,538	$ —	$ —	$ 460,267	$ 46,498	$ 36,000	$ —	$(813,368)	$ (860,565)	$ 53,370
Total derivative liabilities	1,184,538	—	—	460,267	46,498	36,000	—	(813,368)	(860,565)	53,370
Separate account liabilities	353,522	—	—	(713,146)	(2,247,068)	3,424,592	—	(71,078)	430,702	1,177,524
Total liabilities	$ 1,538,060	$ —	$ —	$ (252,879)	$ (2,200,570)	$ 3,460,592	$ —	$(884,446)	$ (429,863)	$ 1,230,894

Transfers from Level 3 into Level 2 relate to securities priced by the Company's pricing services using observable market data within the valuation.

(3) Transfers into and/or out of Level 1, 2, and 3 are reported at the value as of the beginning of the period in which the transfer occurs.

(4) For bonds reported and measured at fair value, the Company determines whether the market for a security is active and if significant pricing inputs are observable. The Company predominantly utilizes third party independent pricing services to assist management in determining the fair value of its level 2 bonds. Prices received from the pricing services are not adjusted, and multiple prices for these securities are not obtained. The pricing services provide prices where observable inputs are available.

In situations where the Company is unable to obtain sufficient market-observable information upon which to estimate the fair value of a particular security, fair values are determined using internal pricing models that typically utilize significant, unobservable market inputs or inputs that are difficult to corroborate with observable market data. Such measurements are classified as Level 3 and typically include private placements and other securities that the pricing services are unable to price.

Derivatives reported and measured at fair value, which include index options and consist primarily of Standard & Poor's 500 Index® (S&P 500) options. The fair values of most options were determined using option pricing models. Significant inputs include index implied volatilities, index dividend yields, index prices, a risk-free rate, option term, and option strike price. As these inputs are observable, most options are classified as a Level 2 measurement. The fair values of other options are determined using Symetra and counterparty's proprietary pricing models and assumptions, as these inputs are not observable, such options are classified as a Level 3 measurement. Foreign currency swaps are valued using a discounted cash flow model. The significant inputs include the projected cash flows, currency spot rates, swap yield curve, and cross currency basis curve. As these inputs are observable, the foreign currency swaps valuation are classified as a Level 2 measurement.

NOTES TO FINANCIAL STATEMENTS

(5) Fair value measurements of derivative assets and liabilities as of December 31, 2020 are included in 20.A.(1) and 20.A.(2)

B. Other Fair Value Disclosures

Not applicable

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

The tables below reflect the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries and limited partnerships), subject to fair value disclosure requirements. The fair values are also categorized by the valuation hierarchy as described in Note 20A.

As of December 31, 2020

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial instruments-assets							
Bonds	$31,173,112,054	$28,488,918,279	$ 552,520	$30,682,358,647	$ 490,200,887	$ —	$ —
Redeemable preferred stocks	95,983,896	97,080,616	—	95,983,896	—	—	—
Perpetual preferred stocks	6,118,150	5,500,000	—	6,118,150	—	—	—
Common stocks	153,451,499	153,451,499	66,968,722	85,726,000	756,777	—	—
Mortgage loans	6,751,438,479	6,440,101,885	—	—	6,751,438,479	—	—
Cash	1,025,550,776	1,025,550,776	1,025,550,776	—	—	—	—
Contract loans	—	62,752,763	—	—	—	—	62,752,763
Derivatives	510,224,168	243,126,673	9,167,392	428,883,019	72,173,757	—	—
Other invested assets	386,752,163	375,515,893	—	38,241,547	—	348,510,616	—
Separate account financial instruments	7,011,878,597	6,478,337,412	1,372,174,902	5,155,536,069	484,167,626	—	—
Total assets	$47,114,509,782	$43,370,335,796	$2,474,414,312	$36,492,847,328	$ 7,798,737,526	$348,510,616	$ 62,752,763
Financial instruments-liabilities							
Derivatives	$ 30,891,151	$ 33,538,284	$ 13,140	$ 30,824,641	$ 53,370	$ —	$ —
Separate account financial instruments	5,824,847	5,824,847	—	4,647,323	1,177,524	—	—
Deposit type annuities and FHLB	3,911,003,451	3,402,828,720	—	—	3,911,003,451	—	—
Total liabilities	$ 3,947,719,449	$ 3,442,191,851	$ 13,140	$ 35,471,964	$ 3,912,234,345	$ —	$ —

Other invested assets include investments in hedge funds and private equities that are measured using the net asset value (NAV) as a practical expedient to estimate fair value. The Company utilizes the fair value option for these investments, regardless of ownership percentage, to standardize the related accounting and reporting. The investments in hedge funds have varying investment strategies, redemption terms and conditions.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2019

Type of Financial Instrument	Aggregate Fair Value	Admitted Values	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial instruments-assets							
Bonds	$29,012,468,433	$27,312,300,348	$ 65,970,022	$28,394,852,064	$ 551,646,347	$ —	$ —
Redeemable preferred stocks	98,467,108	102,541,761	—	98,467,108	—	—	—
Perpetual preferred stocks	6,143,515	5,500,000	—	6,143,515	—	—	—
Common stocks	177,915,333	177,915,334	107,893,950	69,548,000	473,383	—	—
Mortgage loans	6,473,777,370	6,237,999,433	—	—	6,473,777,370	—	—
Cash	612,396,408	612,396,408	612,396,408	—	—	—	—
Contract loans	—	50,154,301	—	—	—	—	50,154,301
Derivatives	470,464,562	464,863,253	8,983,033	378,919,334	82,562,195	—	—
Other invested assets	21,350,198	251,981,554	—	21,350,198	—	233,737,437	—
Separate account financial instruments	6,317,192,160	6,023,982,380	1,207,045,365	4,655,897,153	454,249,642	—	—
Total assets	$43,190,175,087	$41,239,634,772	$2,002,288,778	$33,625,177,372	$ 7,562,708,937	$233,737,437	$ 50,154,301
Financial instruments-liabilities							
Derivatives	$ 22,329,366	$ 22,282,466	$ 2,315,191	$ 20,014,175	$ —	$ —	$ —
Separate account financial instruments	1,365,217	1,365,217	—	1,365,217	—	—	—
Deposit type annuities and FHLB	3,544,378,058	3,120,756,229	—	—	3,544,378,058	—	
Total liabilities	$ 3,568,072,641	$ 3,144,403,912	$ 2,315,191	$ 21,379,392	$ 3,544,378,058	$ —	$ —

D. Not Practical to Estimate Fair Value:

Type of Financial Instrument	Carrying Value*	Effective Interest Rate	Maturity Date	Explanation
Contract loans:				
December 31, 2020	$ 62,752,763	2.5% to 8.0%	N/A	See below
December 31, 2019	$ 50,154,301	2.5% to 8.0%	N/A	See below

The Company's contract loans have varying interest rates ranging from 2.5% to 8.0% and do not have stated maturity dates or payment terms. Cash flow projections are not available and would require significant amounts of judgment and estimation and would not be practical given the immateriality of these assets.

E. Investments measured using NAV practical expedient pursuant to SSAP No. 100R Fair Value.

Disclosures for investments measured at fair value using the NAV per share (or its equivalent) as a practical expedient are included in 20.C.

21. Other Items

A – F. Not applicable

G. Retained Assets

(1) Retained assets are held in the general account for the benefit of the beneficiaries and can be withdrawn by the beneficiary using drafts and are reported in aggregate write-ins for liabilities.

- Interest rate paid during the year was 1.25% per annum.
- Fees charged are immaterial.
- New retained asset accounts (RAA) are no longer offered, but legacy accounts remain active.

NOTES TO FINANCIAL STATEMENTS

(2) Number and balance of retained asset accounts inforce:

	In Force			
	As of December 31, 2020		As of December 31, 2019	
	Number	Balance	Number	Balance
a. Up to and including 12 months	—	$ —	—	$ —
b. 13 to 24 months	—	—	—	—
c. 25 to 36 months	—	—	—	—
d. 37 to 48 months	—	—	—	—
e. 49 to 60 months	—	—	—	—
f. Over 60 months	490	16,652,879	544	17,639,939
g. Total	490	$ 16,652,879	544	$ 17,639,939

(3) Activity in the RAA for the year ended December 31, 2020:

		Individual Number	Individual Balance
a.	Number/balance of RAA at the beginning of the year	544	$ 17,639,939
b.	Number/balance of RAA issued/added during the year	—	—
c.	Investment earnings credited to RAA during the year	XXX	213,893
d.	Fees and other charges in RAA during the year	XXX	365
e.	Number/amount of RAA transferred to state unclaimed property funds during the year	—	—
f.	Number/amount of RAA closed/withdrawn during the year	54	1,200,588
g.	Number/balance of RAA at the end of the year	490	$ 16,652,879

H. Insurance-Linked Securities (ILS) Contracts – Not applicable

I. Amount that could be realized on life insurance where Symetra Life is owner and beneficiary - Not applicable

22. Events Subsequent

Type I: Recognized Subsequent Events:
The Company has not experienced any events that provide additional evidence with respect to conditions that existed at the date of the balance sheet and affect the estimates inherent in the process of preparing the financial statements.

Type II: Nonrecognized Subsequent Events:
The Company has not experienced any events that provide additional evidence with respect to conditions that did not exist at the date of the balance sheet but arose subsequent to that date.

Subsequent events have been considered through February 24, 2021, the date the statutory statement was issued.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

(1) Are any of the reinsurers, listed in Schedule S as non-affiliated, owned in excess of 10% or controlled, either directly or indirectly, by the Company or by any representative, officer, trustee, or director of the Company?
Yes ( ) No (X)

(2) Have any policies issued by the Company been reinsured with a company chartered in a country other than the United States (excluding U.S. Branches of such companies) which is owned in excess of 10 % or controlled directly or indirectly by an insured, a beneficiary, a creditor or an insured or any other person not primarily engaged in the insurance business?
Yes (X) No ( )

Resolution Re Ltd. is a Bermuda domiciled Class E life insurance company, which is indirectly owned by Resolution Life Group Holdings L.P., a Bermuda domiciled limited partnership (the “Partnership”), established to pool investments from third-party investors for the primary purpose of investing in businesses and assets in the life insurance industry. The Partnership is controlled by its general partner, RLGH GP Ltd., a Bermuda domiciled company (the “GP”) formed for the primary purpose of acting as the general partner of the Partnership. The GP is owned by Resolution Capital Limited, a private limited company incorporated in England and Wales (“Resolution Capital) engaged in the business of sponsoring investment opportunities, primarily in the global life insurance sector. The Partnership has limited partners that own more than 10% of its equity, and such limited partners are investors in the insurance business but not primarily engaged in the insurance business.

NOTES TO FINANCIAL STATEMENTS

Section 2 – Ceded Reinsurance Report – Part A

(1) Does the Company have any reinsurance agreements in effect under which the reinsurer may unilaterally cancel any reinsurance for reasons other than for nonpayment of premium or other similar credits?
Yes ( ) No (X)

(2) Does the reporting entity have any reinsurance agreements in effect such that the amount of losses paid or accrued through the statement date may result in a payment to the reinsurer of amounts that, in aggregate and allowing for offset of mutual credits from other reinsurance agreements with the same reinsurer, exceed the total direct premium collected under the reinsured policies?
Yes ( ) No (X)

Section 3 – Ceded Reinsurance Report – Part B

(1) What is the estimated amount of the aggregate reduction in surplus, (for agreements other than those under which the reinsurer may unilaterally cancel for reasons other than for nonpayment of premium or other similar credits that are reflected in Section 2 above) of termination of all reinsurance agreements, by either party, as of the date of this statement? Where necessary, the Company may consider the current or anticipated experience of the business reinsured in making this estimate. $0

(2) Have any new agreements been executed or existing agreements amended, since January 1 of the year of this statement, to include policies or contracts that were in force or which had existing reserves established by the Company as of the effective date of the agreement?
Yes ( ) No (X)

B. Uncollectible Reinsurance

The Company had no uncollectible reinsurance as of December 31, 2020 or 2019.

C – H. Not applicable

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. The Company estimates accrued retrospective premium adjustments for certain group health insurance policies per the terms of their contract. The contracts call for additional premium to be paid or refunded if claims experience exceeds or falls below a stated percentage of premiums.

B. The Company records accrued retrospective premium as an adjustment to earned premium.

C. For the years ended December 31, 2020 and 2019, the amount of the net premiums written by the Company that are subject to retrospective rating features was $197,144,103 or 30.5%, and $286,022,010 or 48.3%, respectively, of the total net premiums written on the Company's group health business. No other net premiums written by the Company are subject to retrospective rating features.

D – E. Not applicable

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2019 were $289,890,075. As of December 31, 2020, $147,950,198 has been paid for incurred claims and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $125,737,673 as a result of re-estimation of for unpaid claims and claim adjustment expenses primarily on group accident and health claims and guaranteed renewable individual disability claims. Original estimates are continually monitored and are updated as additional information about the expected versus actual timing of claims becomes knows.

26. Intercompany Pooling Arrangements

Not applicable

27. Structured Settlements

Not applicable

28. Health Care Receivable

Not applicable

NOTES TO FINANCIAL STATEMENTS

29. Participating Policies

For the reporting year ended December 31, 2020, premiums under ordinary life participating policies were $1,387 or less than 0.01% of total ordinary life premiums earned. The Company accounts for its policyholder dividends on a cash basis. The Company paid dividends in the amount of $3,284 to policyholders and did not allocate any additional income to such policyholders.

30. Premium Deficiency Reserves

The Company had no accident and health premium deficiency reserves as of December 31, 2020 or 2019.

31. Reserves for Life Contracts and Annuity Contracts

(1) The Company waives deduction of deferred fractional premiums upon death of insured and returns any portion of the final premium beyond the date of death. Surrender values are not promised in excess of legally computed reserves.

(2) Traditional Life Insurance
Policies for the majority of substandard lives are charged an extra premium plus the gross premium for a rated age. Mean reserves are determined by computing the regular mean reserve for the plan at any rated age and holding in addition one-half (1/2) of any extra premium charge for the year. The Company has issued a limited number of substandard policies at standard rates and may include impairments through Table 4. Mean reserves for these limited number of policies is the regular mean reserve for the plan.

Universal Life Insurance
COI charges and policy loads are higher for substandard policies. These higher charges are reflected in the reserve calculation. There is no load on the mortality for the reserve calculations.

Structured Settlement Payout Annuities
For issue years 1988 to present: Each year's mortality factor is increased by a constant, so that life expectancy from the calendar age with adjusted mortality is equal to life expectancy from the rated age with standard mortality. Reserves approach standard over time.

Non-Structured Settlement Payout Annuities
For issue years 1988 to present: Apply 25% test to life expectancy of annuitant. If the annuitant passes the test, each year's mortality factor is increased by a constant, so that life expectancy from the calendar age with adjusted mortality is equal to life expectancy from the rated age with standard mortality. Reserves approach standard over time.

(3) As of December 31, 2020 and 2019, the Company had $8,622,106,233 and $8,823,679,368, respectively, of insurance in force for which the gross premiums are less than the net premiums according to the standard valuation set by the Department. Reserves to cover the above insurance are reported in Exhibit 5, Miscellaneous Reserves Section, as $242,688,842 and $264,157,665 as of December 31, 2020 and 2019, respectively, and were included in aggregate reserves.

(4) The Tabular Interest has been determined by formula as described in the instructions.

(5) In the determination of Tabular Interest on funds not involving life contingencies for each valuation rate of interest, the Tabular interest is calculated as the change in reserves minus premiums plus benefits.

(6) There were no reserve changes for the year ended December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

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

The Company's annuity reserves and deposit fund liabilities, including those held in separate account liabilities as of December 31, 2020, are summarized as follows:

	A. INDIVIDUAL ANNUITIES	General Account	Separate Account with Guarantees	Separate Account NonGuaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	$ 7,091,768,414	$ —	$ —	$ 7,091,768,414	26.7 %
b.	At book value less surrender charge of 5 percent or more	9,036,185,558	—	305,447,663	9,341,633,221	35.1 %
c.	At fair value	—	—	376,097,762	376,097,762	1.4 %
d.	Total with market value adjustment or at fair value (total of a through c)	16,127,953,972	—	681,545,425	16,809,499,397	63.1 %
e.	At book value without adjustment (minimal or no charge or adjustment)	5,559,248,175	—	—	5,559,248,175	20.9 %
(2)	Not subject to discretionary withdrawal	4,257,549,425	—	—	4,257,549,425	16.0 %
(3)	Total (gross: direct + assumed)	25,944,751,572	—	681,545,425	26,626,296,997	100.0 %
(4)	Reinsurance ceded	33,408,921	—	—	33,408,921	
(5)	Total net	$25,911,342,651	$ —	$ 681,545,425	$26,592,888,076	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	$ 492,207,874	$ —	$ —	$ 492,207,874	

	B. GROUP ANNUITIES	General Account	Separate Account with Guarantees	Separate Account NonGuaranteed	Total	Percent of Total
(1)	Subject to discretionary withdrawal:					
a.	With market value adjustment	$ 69,629,975	$ —	$ —	$ 69,629,975	9.3 %
b.	At book value less surrender charge of 5% or more	—	—	—	—	— %
c.	At fair value	—	—	180,049,536	180,049,536	24.4 %
d.	Total with market value adjustment or at fair value (total of a through c)	69,629,975	—	180,049,536	249,679,511	33.8 %
e.	At book value without adjustment (minimal or no charge or adjustment)	487,005,439	—	—	487,005,439	66.0 %
(2)	Not subject to discretionary withdrawal	1,323,765	—	—	1,323,765	0.2 %
(3)	Total (gross: direct + assumed)	557,959,179	—	180,049,536	738,008,715	100.0 %
(4)	Reinsurance ceded	—	—	—	—	
(5)	Total net	$ 557,959,179	$ —	$ 180,049,536	$ 738,008,715	
(6)	Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

NOTES TO FINANCIAL STATEMENTS

C. DEPOSIT-TYPE CONTRACTS	General Account	Separate Account with Guarantees	Separate Account NonGuaranteed	Total	Percent of Total
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 69,592,509	$ —	$ —	$ 69,592,509	2.0 %
b. At book value less surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	595,009	595,009	— %
d. Total with market value adjustment or at fair value (total of a through c)	69,592,509	—	595,009	70,187,518	2.0 %
e. At book value without adjustment (minimal or no charge or adjustment)	38,159,206	—	—	38,159,206	1.1 %
(2) Not subject to discretionary withdrawal	3,400,992,029	—	—	3,400,992,029	96.9 %
(3) Total (gross: direct + assumed)	3,508,743,744	—	595,009	3,509,338,753	100.0 %
(4) Reinsurance ceded	72,372,411	—	—	72,372,411	
(5) Total net	$ 3,436,371,333	$ —	$ 595,009	$ 3,436,966,342	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

D. Life & accident & health annual statement:

(1)	Exhibit 5, annuities section, total (net)	$ 26,469,301,830
(2)	Exhibit 5, supplementary contracts with life contingencies section, total (net)	—
(3)	Exhibit 7 deposit-type contracts, line 14, Column 1	3,436,371,333
(4)	Subtotal	$ 29,905,673,163
	Separate accounts annual statement	
(5)	Exhibit 3 line 0299999, Column 2	$ 861,594,961
(6)	Exhibit 3, line 0399999, Column 2	—
(7)	Policyholder dividend and coupon accumulations	—
(8)	Policyholder premiums	—
(9)	Guaranteed interest contracts	—
(10)	Other contract deposit funds	595,009
(11)	Subtotal	$ 862,189,970
(12)	Combined total	$ 30,767,863,133

NOTES TO FINANCIAL STATEMENTS

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

The Company's life reserves by withdrawal characteristics, including those held in separate account liabilities as of December 31, 2020, are summarized as follows:

A. General Account

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans			
	a. Term policies with cash value	$ —	$ 1,555,705	$ 8,341,230
	b. Universal life	1,127,508,949	1,128,119,040	1,244,307,944
	c. Universal life with secondary guarantees	1,039,175,032	658,497,125	1,665,154,798
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	480,521,257	306,611,195	322,960,922
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	56,821,046	59,753,738
	h. Variable life	—	—	—
	i. Variable universal life	45,746,795	45,746,795	52,899,285
	j. Misc. reserves	—	2,976,994	2,976,994
(2)	Not subject to discretionary withdrawal or no cash value			
	a. Term policies without cash value	XXX	XXX	399,661,376
	b. Accidental death benefits	XXX	XXX	233,574
	c. Disability - active lives	XXX	XXX	918,732
	d. Disability - disabled lives	XXX	XXX	33,106,544
	e. Misc. reserves	XXX	XXX	271,554,138
(3)	Total (gross direct + assumed)	2,692,952,033	2,200,327,900	4,061,869,275
(4)	Reinsurance ceded	—	—	1,202,478,090
(5)	Total (net) (3) - (4)	$2,692,952,033	$2,200,327,900	$2,859,391,185

B. Separate Account with Guarantees

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans			
	a. Term policies with cash value	$ —	$ —	$ —
	b. Universal life	4,751,267,236	4,751,267,236	4,751,267,240
	c. Universal life with secondary guarantees	—	—	—
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	—	—	—
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	—	—
	h. Variable life	—	—	—
	i. Variable universal life	—	—	—
	j. Misc. reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash value			
	a. Term policies without cash value	XXX	XXX	—
	b. Accidental death benefits	XXX	XXX	—
	c. Disability - active lives	XXX	XXX	—
	d. Disability - disabled lives	XXX	XXX	—
	e. Misc. reserves	XXX	XXX	—
(3)	Total (gross direct + assumed)	4,751,267,236	4,751,267,236	4,751,267,240
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (3) - (4)	$4,751,267,236	$4,751,267,236	$4,751,267,240

NOTES TO FINANCIAL STATEMENTS

C. Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(1)	Subject to discretionary withdrawal, surrender values, or policy loans			
	a. Term policies with cash value	$ —	$ —	$ —
	b. Universal life	—	—	—
	c. Universal life with secondary guarantees	—	—	—
	d. Indexed universal life	—	—	—
	e. Indexed universal life with secondary guarantees	—	—	—
	f. Indexed life	—	—	—
	g. Other permanent cash value life insurance	—	—	—
	h. Variable life	—	—	—
	i. Variable universal life	701,624,316	692,485,347	692,573,568
	j. Misc. reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash value			
	a. Term policies without cash value	XXX	XXX	—
	b. Accidental death benefits	XXX	XXX	—
	c. Disability - active lives	XXX	XXX	—
	d. Disability - disabled lives	XXX	XXX	—
	e. Misc. reserves	XXX	XXX	—
(3)	Total (gross direct + assumed)	701,624,316	692,485,347	692,573,568
(4)	Reinsurance ceded	—	—	—
(5)	Total (net) (3) - (4)	$ 701,624,316	$ 692,485,347	$ 692,573,568

D. Life & Accident & Health Annual Statement

(1)	Exhibit 5 Life Insurance Section Total (net)	$ 2,708,292,664
(2)	Exhibit 5 Accidental Death Benefits Section, Total (net)	233,574
(3)	Exhibit 5 Disability - Active Lives Section, Total (net)	918,730
(4)	Exhibit 5 Disability - Disabled Lives Section, Total (net)	32,248,577
(5)	Exhibit 5 Misc Reserves, Total (net)	117,697,640
(6)	Subtotal	$ 2,859,391,185
	Separate Account Annual Statement	
(7)	Exhibit 3 line 0199999, Column 2	$ 5,443,840,808
(8)	Exhibit 3, line 0499999, Column 2	—
(9)	Exhibit 3, line 0599999, Column 2	—
(10)	Subtotal (Lines (7) to (9))	5,443,840,808
(11)	Combined Total (6) and (10)	$ 8,303,231,993

34. Premium and Annuity Considerations Deferred and Uncollected

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2020 are as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$ —	$ —
(2)	Ordinary – new business	9,508,374	9,505,381
(3)	Ordinary – renewal	541,788	13,228,167
(4)	Credit life	—	—
(5)	Group life	10,682,567	10,682,567
(6)	Group annuity	—	—
(7)	Total	$ 20,732,729	$ 33,416,115

NOTES TO FINANCIAL STATEMENTS

The deferred and uncollected life insurance premiums and annuity considerations as of December 31, 2019 are as follows:

	Type	Gross	Net of Loading
(1)	Industrial	$ —	$ —
(2)	Ordinary – new business	5,457,194	4,457,869
(3)	Ordinary – renewal	2,710,992	17,312,437
(4)	Credit life	—	—
(5)	Group life	9,998,459	9,998,459
(6)	Group annuity	—	—
(7)	Total	$ 18,166,645	$ 31,768,765

35. Separate Accounts

A. Separate Account Activity

(1) The Company utilizes separate accounts to record and account for assets and liabilities for the Company's variable universal life, variable life, variable annuities, registered index-linked annuities (RILA), variable corporate owned life insurance (COLI), and BOLI products. In accordance with Iowa Insurance Division procedures for approving items within the separate account, the separate account classification for the Company's products are supported by Iowa State Insurance Code Section 508A. See Note 1.

(2) In accordance with contract provisions relating to the Company's products recorded within the separate accounts, most of the assets are legally insulated from the general account, preventing such assets from being generally available to satisfy claims resulting from the general account. For BOLI, the Company allows interest income above the required policy account values to remain within the separate account. The amount accumulated over and above the required policy account values is not considered to be legally insulated. For RILA, the Company modified its determination of legally insulated in 2020 to include only contracts issued in Texas, Alaska, and Washington, as those states require the full account value to be legally insulated. Previously, the Company used the excess of assets over reserves and other liabilities up to certain threshold to remain within the separate account for contracts issued in all states.. The amount accumulated over and above the required policy account values or reserve was not considered to be legally insulated. Prior period amounts have been updated to reflect this change.

Separate account assets as of December 31, 2020 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
BOLI	$ 4,751,267,234	$ 171,452,240	$ 4,922,719,474
RILA	24,319,617	310,026,925	334,346,542
Variable annuities	556,971,946	—	556,971,946
COLI	533,502,054	—	533,502,054
Variable universal life	151,644,525	—	151,644,525
Variable life	16,608,342	—	16,608,342
Total	$ 6,034,313,718	$ 481,479,165	$ 6,515,792,883

Separate account assets as of December 31, 2019 are attributed to the following products:

Product	Legally Insulated	Not Legally Insulated	Total
BOLI	$ 4,667,269,199	$ 129,252,772	$ 4,796,521,971
RILA	8,574,210	123,802,946	132,377,156
Variable annuities	524,596,966	—	524,596,966
Variable universal life	475,838,536	—	475,838,536
COLI	113,540,038	—	113,540,038
Variable life	13,685,779	—	13,685,779
Total	$ 5,803,504,728	$ 253,055,718	$ 6,056,560,446

NOTES TO FINANCIAL STATEMENTS

(3) In accordance with contract provisions relating to the Company's products recorded within the separate account, some separate account liabilities are guaranteed by the general account. These guarantees are described below in Note 35.B.

To compensate the general account for the risk taken, the separate account has paid risk charges as follows for the past five (5) years:

a.	2020	$ 13,640
b.	2019	10,699
c.	2018	8,788
d.	2017	6,016
e.	2016	2,939

The total separate account guarantees paid by the general account for the past five (5) years:

Year ending	Separate Account Guarantees
2020	$ 429,897
2019	448,450
2018	501,435
2017	884,468
2016	708,215

(4) The Company does not engage in securities lending transactions within the separate account.

B. General Nature and Characteristics of Separate Account Business

The Company administers segregated asset accounts (separate accounts) for variable policyholders including annuity, COLI, life and universal life policies. The assets of these separate accounts consist of funds, primarily mutual funds, and are reported at fair value. The liabilities of these separate accounts represent reserves established to meet withdrawal and future benefit payment provisions of contracts with these policyholders. The assets of the separate accounts are not subject to liabilities arising out of any other business the Company may conduct. Investment risks associated with fair value changes are borne by the policyholders.

The Company also administers separate accounts for BOLI policyholders. The assets of these accounts include bonds and mortgage loans. Bonds are held at amortized cost and mortgage loans are held at outstanding principal loan balance less any recognized impairment. The liabilities of these separate accounts represent reserves established to meet withdrawal and future benefit payment provisions of contracts with the policyholders. The majority of these assets are legally segregated and are not subject to claims that arise out of the Company's other business activities.

In 2019, the Company began administering separate accounts relating to indexed funds for RILA policyholders. Assets in these accounts include bonds, mortgage loans, and derivatives. Bonds are held at amortized cost, mortgage loans are held at outstanding principal loan balance less any recognized impairment, and derivatives are marked to market. The liabilities of these separate accounts represent reserves established to equal the policyholder cash surrender value on indexed funds. Except for contracts issued in Texas, Alaska, and Washington, these assets are not legally segregated and are subject to claims that arise out of the Company's other business activities.

The operations of all separate accounts, excluding investment gains (losses) allocable solely to the policyholders, are combined with the general account of the Company in the statements of income under the appropriate captions. Transactions such as premium deposits, surrenders and withdrawals are offset by a corresponding increase or decrease in net transfers to the separate accounts.

For variable universal life contracts, the Company offers a secondary guarantee that the policy remains in force even if the policy account value is below zero.

For variable annuity contracts with minimum guaranteed death benefits (GMDB), the Company contractually guarantees total deposits made to the contract, less any partial withdrawals, in the event of death. The Company offers four types of GMDB contracts consisting of return of premium and three versions of ratchet, which are evaluated every fifth, sixth or eighth year, respectively. For these four types of benefits, the Company contractually guarantees total deposits made to the contract, less any partial withdrawals, in the event of death. The ratchet reset benefit is equal to the immediately preceding GMDB or is "stepped up" to the account value on the evaluation date, if higher. The GMDB is held in Exhibit 5, miscellaneous reserves section, of the Company's general account statement. The Company reinsurers nearly all of the GMDB risk on its individual variable annuity contracts. Therefore, the recorded liability is not material.

NOTES TO FINANCIAL STATEMENTS

Information regarding the separate accounts of the Company as of December 31, 2020 is as follows:

	Nonindexed Guarantee Less than /equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the year ended December 31, 2020	$ —	$ —	$ 261,224,700	$ 261,224,700
2. Reserves as of December 31, 2020				
For accounts with assets at:				
a. Fair value	$ —	$ —	$ 1,249,315,881	$ 1,249,315,881
b. Amortized cost	2,243,065,554	2,508,201,682	305,447,663	5,056,714,899
c. Total reserves	$ 2,243,065,554	$ 2,508,201,682	1,554,763,544	6,306,030,780
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
1. With market value adjustment	—	—	—	—
2. At book value without market value adjustments and with current surrender charge of 5%	—	—	305,447,663	305,447,663
3. At fair value	—	—	1,249,315,881	1,249,315,881
4. At book value without market value adjustment and with current surrender charge less than 5%	2,243,065,554	2,508,201,682	—	4,751,267,236
5. Subtotal	2,243,065,554	2,508,201,682	1,554,763,544	6,306,030,780
b. Not subject to discretionary withdrawal	—	—	—	—
c. Total	$ 2,243,065,554	$ 2,508,201,682	$ 1,554,763,544	$ 6,306,030,780
*Line 2(c) should equal line 3(c)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

Information regarding the separate accounts of the Company as of December 31, 2019 is as follows:

	Nonindexed Guarantee Less than /equal to 4%	Nonindexed Guarantee More than 4%	Nonguaranteed Separate Accounts	Total
1. Premiums, considerations or deposits for the year ended December 31, 2019	$ —	$ —	$ 251,279,341	$ 251,279,341
2. Reserves as of December 31, 2019				
For accounts with assets at:				
a. Fair value	—	—	1,122,247,830	1,122,247,830
b. Amortized cost	2,210,068,670	2,457,200,529	115,720,280	4,782,989,479
c. Total reserves	$ 2,210,068,670	$ 2,457,200,529	$ 1,237,968,110	$ 5,905,237,309
3. By withdrawal characteristics				
a. Subject to discretionary withdrawal	$ —	$ —	$ —	$ —
1. With market value adjustment	—	—	—	—
2. At book value without market value adjustments and with current surrender charge of 5%	—	—	115,720,280	115,720,280
3. At fair value	—	—	1,122,247,830	1,122,247,830
4. At book value without market value adjustment and with current surrender charge less than 5%	2,210,068,671	2,457,200,529	—	4,667,269,200
5. Subtotal	2,210,068,671	2,457,200,529	1,237,968,110	5,905,237,310
b. Not subject to discretionary withdrawal	—	—	—	—
c. Total	$ 2,210,068,671	$ 2,457,200,529	$ 1,237,968,110	$ 5,905,237,310
*Line 2(c) should equal line 3(c)				
4. Reserves for asset default risk in lieu of AVR	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

C. Reconciliation of Net Transfers To (From) Separate Accounts

1. Transfers as reported in the Summary of Operations of the Separate Accounts Statement:

		2020	2019
a.	Transfers to Separate Accounts (Page 4, Line 1.4)	$ 571,527,622	$ 424,723,728
b.	Transfers from Separate Accounts (Page 4, Line 10)	474,813,835	352,191,629
c.	Net Transfers to (from) Separate Accounts (a)-(b)	$ 96,713,787	$ 72,532,099

2. Reconciling Adjustments:

a.	Deposits in free look period	$ —	$ (2,885,054)
b.	Timing differences between general and separate account	(350,302)	168,822
	Total	$ (350,302)	$ (2,716,232)

3. Transfers as reported in the Summary of Operations of the Life, Accident and Health Annual Statement (1c) + (2) = (Page 4 Line 26) $ 96,363,485 $ 69,815,867

36. Loss/Claim Adjustment Expenses

The liability balance for unpaid accident and health loss/claim adjustment expenses as of December 31, 2020 and December 31, 2019 was $10,851,385 and $9,308,631 respectively, and is included in accident and health reserves. The Company incurred $7,755,729 and paid $6,212,975 of loss/claim adjustment expenses in the current year, of which $2,643,299 of the paid amount was attributable to insured or covered events of prior years. For the year ended December 31, 2019, $7,006,601 of loss/claim adjustment expense was incurred and $6,487,994 was paid, of which $2,383,180 of the paid amount was attributable to insured or covered events of prior years. The Company did not take into account estimated anticipated salvage and subrogation in its determination of the liability for unpaid claims or losses.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 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, 1A and 2

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent, or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [X] No [ ] N/A [ ]

1.3 State Regulating? ..... Iowa

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

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

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

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

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2015

3.2 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. 12/31/2015

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/28/2017

3.4 By what department or departments?
Iowa .....

3.5 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]

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

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 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

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

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [X] No [ ]

7.2 If yes,
7.21 State the percentage of foreign control; ..... 100.0 %
7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporation or government, manager or attorney in fact).

1 Nationality	2 Type of Entity
Japan	Mutual Company (Sougo Kaisha)

GENERAL INTERROGATORIES

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
Symetra Securities, Inc.	Bellevue, WA	NO	NO	NO	YES

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?
KPMG LLP
Suite 2900
1918 Eighth Avenue
Seattle, WA 98101-1259

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?
Jacob Anderson, FSA, CERA, MAAA
VP and Corporate Actuary
Symetra Life Insurance Company
777 108th Ave NE, Suite 1200
MS: SC15-133
Bellevue, WA 98004

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [X] No [ ]

12.11 Name of real estate holding company ..... Various

12.12 Number of parcels involved 22

12.13 Total book/adjusted carrying value ..... $ 41,854,717

12.2 If, yes provide explanation:
Investments in tax credit partnerships (Schedule BA)

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 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.

14.11 If the response to 14.1 is No, please explain:

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

14.21 If the response to 14.2 is yes, provide information related to amendment(s).
In March 2020, the Board of Directors approved changes to Symetra's Code of Business Conduct (the Code) under the Political Contributions; lobbying section. These changes were made to modernize the governance process for reviewing and approving corporate lobbying and political contributions.

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

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):

20.11 To directors or other officers ..... $ 0

20.12 To stockholders not officers ..... $ 0

20.13 Trustees, supreme or grand (Fraternal Only) ..... $

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):

20.21 To directors or other officers ..... $ 0

20.22 To stockholders not officers ..... $ 0

20.23 Trustees, supreme or grand (Fraternal Only) ..... $

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:

21.21 Rented from others ..... $

21.22 Borrowed from others ..... $

21.23 Leased from others ..... $

21.24 Other ..... $

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [X] No [ ]

22.2 If answer is yes:

22.21 Amount paid as losses or risk adjustment $ 0

22.22 Amount paid as expenses ..... $ 851,514

22.23 Other amounts paid ..... $ 0

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

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 0

INVESTMENT

24.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 24.03) ..... Yes [X] No [ ]

24.02 If no, give full and complete information relating thereto

24.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

24.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. ..... $

24.05 For the reporting entity's securities lending program, report amount of collateral for other programs. ..... $

24.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? ..... Yes [ ] No [ ] N/A [X]

24.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? ..... Yes [ ] No [ ] N/A [X]

24.08 Does the reporting entity or the reporting entity 's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

24.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

24.091	Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$
24.092	Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$
24.093	Total payable for securities lending reported on the liability page.	$

25.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity, or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 24.03). Yes [X] No [ ]

25.2 If yes, state the amount thereof at December 31 of the current year:

25.21	Subject to repurchase agreements	$ 0
25.22	Subject to reverse repurchase agreements	$ 0
25.23	Subject to dollar repurchase agreements	$ 0
25.24	Subject to reverse dollar repurchase agreements	$ 0
25.25	Placed under option agreements	$ 0
25.26	Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$ 0
25.27	FHLB Capital Stock	$ 85,726,000
25.28	On deposit with states	$ 6,890,292
25.29	On deposit with other regulatory bodies	$ 0
25.30	Pledged as collateral - excluding collateral pledged to an FHLB	$ 63,227,512
25.31	Pledged as collateral to FHLB - including assets backing funding agreements	$ 3,552,625,379
25.32	Other	$ 0

25.3 For category (25.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

26.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [X] No [ ]

26.2 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.

LINES 26.3 through 26.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

26.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [X]

26.4 If the response to 26.3 is YES, does the reporting entity utilize:

26.41	Special accounting provision of SSAP No. 108	Yes [ ] No [ ]
26.42	Permitted accounting practice	Yes [ ] No [ ]
26.43	Other accounting guidance	Yes [ ] No [ ]

26.5 By responding YES to 26.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

27.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

27.2 If yes, state the amount thereof at December 31 of the current year. $

28. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian's Address
JP Morgan Chase	4 New York Plaza - 12th Floor Mail Code NY1-E290 New York, NY 10004-2413

GENERAL INTERROGATORIES

28.02 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)

28.03 Have there been any changes, including name changes, in the custodian(s) identified in 28.01 during the current year? ..... Yes [ ] No [X]

28.04 If yes, give full and complete information relating thereto:

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

28.05 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
Symetra Investment Management Company	A
MetLife Investment Management, LLC	U
Principal Global Investors, LLC	U
Principal Real Estate Investors, LLC	U
Wellington Management Company, LLP	U
Tortoise Capital Advisors, LLC	U
J. P. Morgan Investment Management Inc.	U
KKR Credit Advisors (US) LLC	U

28.0597 For those firms/individuals listed in the table for Question 28.05, 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]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

28.06 For those firms or individuals listed in the table for 28.05 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
N/A	Symetra Investment Management Company	549300GPUSUTJ741PG93	N/A	OS
142463	MetLife Investment Management, LLC	EAU072Q8FCR1SOXGYJ21	SEC	DS
107038	J. P. Morgan Investment Management Inc.	549300W78QHV4XMM6K69	SEC	DS
109002	Principal Global Investors, LLC	549300BABIOZPCNHMB89	SEC	DS
109008	Principal Real Estate Investors, LLC	549300MQOXJ8V8FMMS34	SEC	DS
106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS
123711	Tortoise Capital Advisors, LLC	2549002CGOZK5RQVXG26	SEC	DS
146629	KKR Credit Advisors (US) LLC	1LNBL034HQLF73FT3218	SEC	DS

29.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

29.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
29.2999 - Total		

29.3 For each mutual fund listed in the table above, complete the following schedule:

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

GENERAL INTERROGATORIES

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

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
30.1 Bonds	28,488,918,279	31,173,112,054	2,684,193,775
30.2 Preferred stocks	102,580,616	102,102,046	(478,570)
30.3 Totals	28,591,498,895	31,275,214,100	2,683,715,205

30.4 Describe the sources or methods utilized in determining the fair values:

The Company has elected to use the same pricing methodology and sources as utilized for obtaining GAAP fair values in which the security would sell in an arm's length transaction between a willing buyer and seller in possession of the same information. The Company uses quoted market prices from independent third-party pricing services or public market information to determine the fair value of its investments when such information is available. When such information is not available for investments, as in the case of securities that are not publicly traded, we determine fair value using other valuation techniques. Such techniques include evaluating discounted cash flows, identifying comparable securities with quoted market prices, and using internally prepared valuations based on certain modeling and pricing methods.

31.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? Yes [ ] No [X]

31.2 If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? Yes [ ] No [ ]

31.3 If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

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

32.2 If no, list exceptions:

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

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

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

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

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

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

36. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
   a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
   b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
   c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
   d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 36.a - 36.c are reported as long-term investments.

   Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

OTHER

37.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 606,271

37.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
SP Dow Jones Indices LLC	235,000
AM Best Rating Services, Inc.	99,800
Moody's Investor Service	208,000

38.1 Amount of payments for legal expenses, if any? ..... $ 2,454,189

38.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid

39.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ 48,152

39.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
American Council of Life Insurers	30,645

GENERAL INTERROGATORIES

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

Life, Accident and Health Companies/Fraternal Benefit Societies:

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U.S. business only ..... $

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? ..... $

1.31 Reason for excluding:

.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. ..... $

1.5 Indicate total incurred claims on all Medicare Supplement insurance. ..... $

1.6 Individual policies:

Most current three years:

1.61 Total premium earned ..... $

1.62 Total incurred claims ..... $

1.63 Number of covered lives .....

All years prior to most current three years

1.64 Total premium earned ..... $

1.65 Total incurred claims ..... $

1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:

1.71 Total premium earned ..... $

1.72 Total incurred claims ..... $

1.73 Number of covered lives .....

All years prior to most current three years

1.74 Total premium earned ..... $

1.75 Total incurred claims ..... $

1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator	464,525,958	433,313,378
2.2	Premium Denominator	4,233,988,467	4,138,516,765
2.3	Premium Ratio (2.1/2.2)	0.110	0.105
2.4	Reserve Numerator	128,060,647	124,311,744
2.5	Reserve Denominator	29,597,999,796	28,505,405,496
2.6	Reserve Ratio (2.4/2.5)	0.004	0.004

3.1 Does this reporting entity have Separate Accounts? ..... Yes [X] No [ ]

3.2 If yes, has a Separate Accounts Statement been filed with this Department? ..... Yes [X] No [ ] N/A [ ]

3.3 What portion of capital and surplus funds of the reporting entity covered by assets in the Separate Accounts statement, is not currently distributable from the Separate Accounts to the general account for use by the general account? ..... $ 0

3.4 State the authority under which Separate Accounts are maintained:

Sections IAC Rule 191.33.6 and IAC Rule 191.31.4 of the Iowa Administrative Code .....

3.5 Was any of the reporting entity's Separate Accounts business reinsured as of December 31? ..... Yes [ ] No [X]

3.6 Has the reporting entity assumed by reinsurance any Separate Accounts business as of December 31? ..... Yes [ ] No [X]

3.7 If the reporting entity has assumed Separate Accounts business, how much, if any, reinsurance assumed receivable for reinsurance of Separate Accounts reserve expense allowances is included as a negative amount in the liability for "Transfers to Separate Accounts due or accrued (net)"? ..... $

4. For reporting entities having sold annuities to another insurer where the insurer purchasing the annuities has obtained a release of liability from the claimant (payee) as the result of the purchase of an annuity from the reporting entity only:

4.1 Amount of loss reserves established by these annuities during the current year: ..... $

4.2 List the name and location of the insurance company purchasing the annuities and the statement value on the purchase date of the annuities.

1 P&C Insurance Company And Location	2 Statement Value on Purchase Date of Annuities (i.e., Present Value)
.....	.....

GENERAL INTERROGATORIES

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

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

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

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

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

6.1 Are any of the captive affiliates reported on Schedule S, Part 3, authorized reinsurers? ..... Yes [X] No [ ] N/A [ ]

6.2 If the answer to 6.1 is yes, please provide the following:

1	2	3	4	Assets Supporting Reserve Credit		
				5	6	7
Company Name	NAIC Company Code	Domiciliary Jurisdiction	Reserve Credit	Letters of Credit	Trust Agreements	Other
Symetra Reinsurance Corporation	00000	IA	248,459,874	0	0	248,459,874

7. Provide the following for individual ordinary life insurance* policies (U.S. business only) for the current year (prior to reinsurance assumed or ceded):

7.1 Direct Premium Written ..... $ 696,104,755

7.2 Total Incurred Claims ..... $ 264,142,517

7.3 Number of Covered Lives 166,767

*Ordinary Life Insurance Includes
Term (whether full underwriting,limited underwriting,jet issue,"short form app")
Whole Life (whether full underwriting,limited underwriting,jet issue,"short form app")
Variable Life (with or without secondary gurarantee)
Universal Life (with or without secondary gurarantee)
Variable Universal Life (with or without secondary gurarantee)

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

8.1 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 [ ]

Life, Accident and Health Companies Only:

9.1 Are personnel or facilities of this reporting entity used by another entity or entities or are personnel or facilities of another entity or entities used by this reporting entity (except for activities such as administration of jointly underwritten group contracts and joint mortality or morbidity studies)? ..... Yes [X] No [ ]

9.2 Net reimbursement of such expenses between reporting entities:

9.21 Paid ..... $ 0

9.22 Received ..... $ 11,555,665

10.1 Does the reporting entity write any guaranteed interest contracts? ..... Yes [ ] No [X]

10.2 If yes, what amount pertaining to these lines is included in:

10.21 Page 3, Line 1 ..... $

10.22 Page 4, Line 1 ..... $

11. For stock reporting entities only:

11.1 Total amount paid in by stockholders as surplus funds since organization of the reporting entity: ..... $ 963,960,291

12. Total dividends paid stockholders since organization of the reporting entity:

12.11 Cash ..... $ 1,652,900,000

12.12 Stock ..... $ 0

13.1 Does the reporting entity reinsure any Workers' Compensation Carve-Out business defined as: ..... Yes [ ] No [X]

Reinsurance (including retrocessional reinsurance) assumed by life and health insurers of medical, wage loss and death benefits of the occupational illness and accident exposures, but not the employers liability exposures, of business originally written as workers' compensation insurance.

13.2 If yes, has the reporting entity completed the Workers' Compensation Carve-Out Supplement to the Annual Statement? ..... Yes [ ] No [ ]

13.3 If 13.1 is yes, the amounts of earned premiums and claims incurred in this statement are:

	1 Reinsurance Assumed	2 Reinsurance Ceded	3 Net Retained
13.31 Earned premium			
13.32 Paid claims			
13.33 Claim liability and reserve (beginning of year)			
13.34 Claim liability and reserve (end of year)			
13.35 Incurred claims			

GENERAL INTERROGATORIES

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

13.4 If reinsurance assumed included amounts with attachment points below $1,000,000, the distribution of the amounts reported in Lines 13.31 and 13.34 for Column (1) are:

	Attachment Point	1 Earned Premium	2 Claim Liability and Reserve
13.41	<$25,000		
13.42	$25,000 - 99,999		
13.43	$100,000 - 249,999		
13.44	$250,000 - 999,999		
13.45	$1,000,000 or more		

13.5 What portion of earned premium reported in 13.31, Column 1 was assumed from pools? $

Fraternal Benefit Societies Only:

14. Is the reporting entity organized and conducted on the lodge system, with ritualistic form of work and representative form of government? Yes [ ] No [ ]
15. How often are meetings of the subordinate branches required to be held?
16. How are the subordinate branches represented in the supreme or governing body?
17. What is the basis of representation in the governing body?
18.1 How often are regular meetings of the governing body held?
18.2 When was the last regular meeting of the governing body held?
18.3 When and where will the next regular or special meeting of the governing body be held?
18.4 How many members of the governing body attended the last regular meeting?
18.5 How many of the same were delegates of the subordinate branches?
19. How are the expenses of the governing body defrayed?
20. When and by whom are the officers and directors elected?
21. What are the qualifications for membership?
22. What are the limiting ages for admission?
23. What is the minimum and maximum insurance that may be issued on any one life?
24. Is a medical examination required before issuing a benefit certificate to applicants? Yes [ ] No [ ]
25. Are applicants admitted to membership without filing an application with and becoming a member of a local branch by ballot and initiation? Yes [ ] No [ ]
26.1 Are notices of the payments required sent to the members? Yes [ ] No [ ] N/A [ ]
26.2 If yes, do the notices state the purpose for which the money is to be used? Yes [ ] No [ ]
27. What proportion of first and subsequent year's payments may be used for management expenses?
    27.11 First Year %
    27.12 Subsequent Years %
28.1 Is any part of the mortuary, disability, emergency or reserve fund, or the accretions from or payments for the same, used for expenses? Yes [ ] No [ ]
28.2 If so, what amount and for what purpose? $
29.1 Does the reporting entity pay an old age disability benefit? Yes [ ] No [ ]
29.2 If yes, at what age does the benefit commence?
30.1 Has the constitution or have the laws of the reporting entity been amended during the year? Yes [ ] No [ ]
30.2 If yes, when?
31. Have you filed with this Department all forms of benefit certificates issued, a copy of the constitution and all of the laws, rules and regulations in force at the present time? Yes [ ] No [ ]
32.1 State whether all or a portion of the regular insurance contributions were waived during the current year under premium-paying certificates on account of meeting attained age or membership requirements? Yes [ ] No [ ]
32.2 If so, was an additional reserve included in Exhibit 5? Yes [ ] No [ ] N/A [ ]
32.3 If yes, explain
33.1 Has the reporting entity reinsured, amalgamated with, or absorbed any company, order, society, or association during the year? Yes [ ] No [ ]
33.2 If yes, was there any contract agreement, or understanding, written or oral, expressed or implied, by means of which any officer, director, trustee, or any other person, or firm, corporation, society or association, received or is to receive any fee, commission, emolument, or compensation of any nature whatsoever in connection with, on an account of such reinsurance, amalgamation, absorption, or transfer of membership or funds? Yes [ ] No [ ] N/A [ ]
34. Has any present or former officer, director, trustee, incorporator, or any other persons, or any firm, corporation, society or association, any claims of any nature whatsoever against this reporting entity, which is not included in the liabilities on Page 3 of this statement? Yes [ ] No [ ]
35.1 Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus? Yes [ ] No [ ]
35.2 If yes, what is the date of the original lien and the total outstanding balance of liens that remain in surplus?

Date	Outstanding Lien Amount

FIVE-YEAR HISTORICAL DATA

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

		1 2020	2 2019	3 2018	4 2017	5 2016
	Life Insurance in Force					
	(Exhibit of Life Insurance)					
1.	Ordinary - whole life and endowment (Line 34, Col. 4)	40,066,126	35,737,588	32,130,904	28,887,936	25,229,167
2.	Ordinary - term (Line 21, Col. 4, less Line 34, Col. 4)	27,273,707	25,956,179	25,331,956	26,187,249	26,385,329
3.	Credit life (Line 21, Col. 6)					
4.	Group, excluding FEGLI/SGLI (Line 21, Col. 9 less Lines 43 & 44, Col. 4)	62,847,959	58,920,436	53,309,408	48,821,845	33,921,341
5.	Industrial (Line 21, Col. 2)					
6.	FEGLI/SGLI (Lines 43 & 44, Col. 4)					
7.	Total (Line 21, Col. 10)	130,187,792	120,614,203	110,772,268	103,897,030	85,535,837
7.1	Total in force for which VM-20 deterministic/stochastic reserves are calculated	8,800,167				XXX
	New Business Issued					
	(Exhibit of Life Insurance)					
8.	Ordinary - whole life and endowment (Line 34, Col. 2)	5,396,306	4,305,174	4,011,231	4,338,172	3,555,082
9.	Ordinary - term (Line 2, Col. 4, less Line 34, Col. 2)	3,659,188	2,972,361	1,158,549	1,204,992	1,241,378
10.	Credit life (Line 2, Col. 6)					
11.	Group (Line 2, Col. 9)	10,083,703	14,220,525	10,888,178	18,288,551	10,217,156
12.	Industrial (Line 2, Col. 2)					
13.	Total (Line 2, Col. 10)	19,139,197	21,498,060	16,057,958	23,831,715	15,013,616
	Premium Income - Lines of Business					
	(Exhibit 1 - Part 1)					
14.	Industrial life (Line 20.4, Col. 2)					
15.1	Ordinary-life insurance (Line 20.4, Col. 3)	581,417,454	428,152,896	110,066,837	387,801,902	336,090,049
15.2	Ordinary-individual annuities (Line 20.4, Col. 4)	2,844,301,971	2,968,131,629	(804,286,689)	2,860,017,336	3,332,139,321
16	Credit life (group and individual) (Line 20.4, Col. 5)					
17.1	Group life insurance (Line 20.4, Col. 6)	141,568,785	129,075,185	116,531,810	90,119,588	66,122,602
17.2	Group annuities (Line 20.4, Col. 7)	19,938,723	20,863,719	22,373,412	23,847,084	25,059,992
18.1	A & H-group (Line 20.4, Col. 8)	646,498,420	591,992,907	823,684,416	754,052,012	661,929,638
18.2	A & H-credit (group and individual) (Line 20.4, Col. 9)					
18.3	A & H-other (Line 20.4, Col. 10)	263,116	300,429	331,983	383,307	427,253
19.	Aggregate of all other lines of business (Line 20.4,Col. 11)					
20.	Total	4,233,988,469	4,138,516,765	268,701,769	4,116,221,229	4,421,768,855
	Balance Sheet (Pages 2 & 3)					
21.	Total admitted assets excluding Separate Accounts business (Page 2, Line 26, Col. 3)	37,747,649,461	36,185,339,559	32,201,493,688	30,868,082,052	28,835,671,479
22.	Total liabilities excluding Separate Accounts business (Page 3, Line 26)	35,608,187,213	34,189,509,917	30,215,720,506	28,776,054,754	26,882,660,426
23.	Aggregate life reserves (Page 3, Line 1)	29,328,794,278	28,275,507,689	26,700,241,190	25,446,844,429	23,648,336,989
23.1	Excess VM-20 deterministic/stochastic reserve over NPR related to Line 7.1	22,875,594				XXX
24.	Aggregate A & H reserves (Page 3, Line 2)	197,589,489	168,723,408	148,457,141	115,118,091	88,287,812
25.	Deposit-type contract funds (Page 3, Line 3)	3,436,371,333	3,153,027,033	1,840,102,645	1,873,553,639	1,935,612,443
26.	Asset valuation reserve (Page 3, Line 24.01)	386,359,726	351,149,512	233,674,934	338,050,404	335,880,642
27.	Capital (Page 3, Lines 29 and 30)	5,000,000	5,000,000	5,000,000	5,000,000	5,000,000
28.	Surplus (Page 3, Line 37)	2,311,070,109	2,136,618,222	2,121,566,314	2,213,910,267	2,077,383,954
	Cash Flow (Page 5)					
29.	Net Cash from Operations (Line 11)	1,025,099,141	1,682,804,261	1,657,958,029	1,883,300,843	2,478,579,969
	Risk-Based Capital Analysis					
30.	Total adjusted capital	2,721,161,724	2,507,979,486	2,372,534,085	2,567,225,339	2,426,600,663
31.	Authorized control level risk - based capital	322,328,564	298,685,179	296,267,011	304,625,644	293,510,632
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets					
	(Page 2, Col. 3) (Line No. /Page 2, Line 12, Col. 3) x 100.0					
32.	Bonds (Line 1)	76.6	76.8	78.9	75.7	76.2
33.	Stocks (Lines 2.1 and 2.2)	1.2	1.3	1.1	3.2	3.2
34.	Mortgage loans on real estate(Lines 3.1 and 3.2)	17.3	17.6	18.0	18.1	17.6
35.	Real estate (Lines 4.1, 4.2 and 4.3)					
36.	Cash, cash equivalents and short-term investments (Line 5)	2.8	1.7	0.7	1.0	0.9
37.	Contract loans (Line 6)	0.2	0.1	0.2	0.2	0.2
38.	Derivatives (Page 2, Line 7)	0.7	1.3	0.6	1.2	1.1
39.	Other invested assets (Line 8)	1.1	0.9	0.4	0.5	0.7
40.	Receivables for securities (Line 9)	0.1	0.3	0.1	0.1	0.1
41.	Securities lending reinvested collateral assets (Line 10)					
42.	Aggregate write-ins for invested assets (Line 11)					
43.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2020	2 2019	3 2018	4 2017	5 2016
	Investments in Parent, Subsidiaries and Affiliates					
44.	Affiliated bonds (Schedule D Summary, Line 12, Col. 1)	11,547,445				
45.	Affiliated preferred stocks (Schedule D Summary, Line 18, Col. 1)					
46.	Affiliated common stocks (Schedule D Summary Line 24, Col. 1),	180,182,792	167,535,130	157,965,060	135,864,796	133,970,473
47.	Affiliated short-term investments (subtotal included in Schedule DA Verification, Col. 5, Line 10)					
48.	Affiliated mortgage loans on real estate					
49.	All other affiliated					
50.	Total of above Lines 44 to 49	191,730,237	167,535,130	157,965,060	135,864,796	133,970,473
51.	Total Investment in Parent included in Lines 44 to 49 above					
	Total Nonadmitted and Admitted Assets					
52.	Total nonadmitted assets (Page 2, Line 28, Col. 2)	133,210,440	118,933,222	90,215,177	91,771,165	130,269,702
53.	Total admitted assets (Page 2, Line 28, Col. 3)	44,263,442,344	42,241,900,005	37,859,874,158	36,482,771,553	34,289,243,454
	Investment Data					
54.	Net investment income (Exhibit of Net Investment Income)	1,105,481,192	1,331,779,526	1,260,157,349	1,239,845,023	1,179,730,484
55.	Realized capital gains (losses) (Page 4, Line 34, Column 1)	206,167,470	236,615,530	(3,165,151)	95,747,801	(10,238,238)
56.	Unrealized capital gains (losses) (Page 4, Line 38, Column 1)	26,359,602	2,677,132	(145,166,071)	85,443,840	47,521,560
57.	Total of above Lines 54, 55 and 56	1,338,008,264	1,571,072,188	1,111,826,127	1,421,036,664	1,217,013,806
	Benefits and Reserve Increases (Page 6)					
58.	Total contract/certificate benefits - life (Lines 10, 11, 12, 13, 14 and 15, Col. 1 minus Lines 10, 11,12, 13, 14 and 15, Cols. 6, 7 and 8)	3,170,376,852	2,790,168,788	2,830,329,806	2,476,713,683	2,206,826,639
59.	Total contract/certificate benefits - A & H (Lines 13 & 14, Col. 6)	432,669,632	415,223,118	557,844,996	516,609,906	411,392,660
60.	Increase in life reserves - other than group and annuities (Line 19, Col. 2)	341,912,747	115,117,863	(131,508,059)	248,795,368	265,736,406
61.	Increase in A & H reserves (Line 19, Col. 6)	28,866,082	20,266,267	40,676,198	26,830,280	56,901,525
62.	Dividends to policyholders and refunds to members (Line 30, Col. 1)	3,284	(38)	3,407	3,389	3,790
	Operating Percentages					
63.	Insurance expense percent (Page 6, Col. 1, Lines 21, 22 & 23, less Line 6)/(Page 6, Col. 1, Line 1 plus Exhibit 7, Col. 2, Line 2) x 100.0	16.5	16.2	345.0	15.1	13.9
64.	Lapse percent (ordinary only) [(Exhibit of Life Insurance, Col. 4, Lines 14 & 15) / 1/2 (Exhibit of Life Insurance, Col. 4, Lines 1 & 21)] x 100.0	5.2	5.2	4.9	3.5	4.2
65.	A & H loss percent (Schedule H, Part 1, Lines 5 and 6, Col. 2)	72.7	72.5	72.8	71.8	70.8
66.	A & H cost containment percent (Schedule H, Pt. 1, Line 4, Col. 2)	0.0	0.0	0.0	0.0	0.0
67.	A & H expense percent excluding cost containment expenses (Schedule H, Pt. 1, Line 10, Col. 2)	28.3	29.1	23.8	24.4	26.4
	A & H Claim Reserve Adequacy					
68.	Incurred losses on prior years' claims - group health (Schedule H, Part 3, Line 3.1 Col. 2)	273,260,392	240,783,645	238,523,829	189,782,634	174,911,552
69.	Prior years' claim liability and reserve - group health (Schedule H, Part 3, Line 3.2 Col. 2)	289,235,008	297,163,141	254,149,780	200,450,317	154,569,052
70.	Incurred losses on prior years' claims-health other than group (Schedule H, Part 3, Line 3.1 Col. 1 less Col. 2)	427,479	247,884	331,514	333,632	389,581
71.	Prior years' claim liability and reserve-health other than group (Schedule H, Part 3, Line 3.2 Col. 1 less Col. 2)	655,067	531,453	521,388	500,100	766,015
	Net Gains From Operations After Dividends to Policyholders/Members' Refunds and Federal Income Taxes by Lines of Business (Page 6.x, Line 33)					
72.	Industrial life (Page 6.1, Col. 2)					
73.	Ordinary - life (Page 6.1, Col. 1 less Cols. 2, 10 and 12)	(51,919,680)	(49,938,675)	(63,436,324)	(78,749,156)	(108,167,557)
74.	Ordinary - individual annuities (Page 6, Col. 4)	(224,220,330)	(31,271,331)	(89,966,235)	228,556,832	146,843,524
75.	Ordinary-supplementary contracts	XXX	XXX	(1,129,075)	177,846	(332,152)
76.	Credit life (Page 6.1, Col. 10 plus Page 6.2, Col. 7)					
77.	Group life (Page 6.2, Col. 1 Less Cols. 7 and 9)	(14,106,837)	6,022,834	(871,028)	(9,413,481)	(3,839,828)
78.	Group annuities (Page 6, Col. 5)	(6,493,116)	(6,961,534)	(7,638,851)	(8,031,278)	(8,646,710)
79.	A & H-group (Page 6.5, Col. 3)			47,233,478	39,297,519	27,342,058
80.	A & H-credit (Page 6.5, Col. 10)					
81.	A & H-other (Page 6.5, Col. 1 less Cols. 3 and 10)	30,802,802	16,150,508	296,186	262,527	418,643
82.	Aggregate of all other lines of business (Page 6, Col. 8)					
83.	Fraternal (Page 6, Col. 7)					
84.	Total (Page 6, Col. 1)	(265,937,161)	(65,998,198)	(115,511,849)	172,100,809	53,617,978

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? Yes [ ] No [ ]

If no, please explain:

ANNUAL STATEMENT FOR THE YEAR 2020 OF THE Symetra Life Insurance Company

DIRECT BUSINESS IN THE STATE OF Grand Total — DURING THE YEAR 2020

NAIC Group Code 1129 — NAIC Company Code 68608

LIFE INSURANCE

DIRECT PREMIUMS AND ANNUITY CONSIDERATIONS	1 Ordinary	2 Credit Life (Group and Individual)	3 Group	4 Industrial	5 Total
1. Life insurance	696,486,421		149,488,354		845,974,776
2. Annuity considerations	2,846,741,326		19,938,723		2,866,680,049
3. Deposit-type contract funds	69,484,322	XXX	116,694	XXX	69,601,016
4. Other considerations					
5. Totals (Sum of Lines 1 to 4)	3,612,712,069		169,543,772		3,782,255,841
DIRECT DIVIDENDS TO POLICYHOLDERS/REFUNDS TO MEMBERS					
Life insurance:					
6.1 Paid in cash or left on deposit	2,863				2,863
6.2 Applied to pay renewal premiums	259				259
6.3 Applied to provide paid-up additions or shorten the endowment or premium-paying period	162				162
6.4 Other					
6.5 Totals (Sum of Lines 6.1 to 6.4)	3,284				3,284
Annuities:					
7.1 Paid in cash or left on deposit					
7.2 Applied to provide paid-up annuities					
7.3 Other					
7.4 Totals (Sum of Lines 7.1 to 7.3)					
8. Grand Totals (Lines 6.5 plus 7.4)	3,284				3,284
DIRECT CLAIMS AND BENEFITS PAID					
9. Death benefits	249,583,387		124,605,803		374,189,190
10. Matured endowments	94,205				94,205
11. Annuity benefits	344,792,175		8,161,823		352,953,998
12. Surrender values and withdrawals for life contracts	2,492,767,591		69,038,306		2,561,805,897
13. Aggregate write-ins for miscellaneous direct claims and benefits paid					
14. All other benefits, except accident and health	542,075				542,075
15. Totals	3,087,779,433		201,805,932		3,289,585,365
DETAILS OF WRITE-INS					
1301.					
1302.					
1303.					
1398. Summary of Line 13 from overflow page					
1399. Totals (Lines 1301 thru 1303 plus 1398) (Line 13 above)					

DIRECT DEATH BENEFITS AND MATURED ENDOWMENTS INCURRED	Ordinary 1 No. of Pols. & Certifs.	Ordinary 2 Amount	Credit Life (Group and Individual) 3 No. of Ind.Pols. & Gr. Certifs.	Credit Life (Group and Individual) 4 Amount	Group 5 No. of Certifs.	Group 6 Amount	Industrial 7 No. of Pols. & Certifs.	Industrial 8 Amount	Total 9 No. of Pols. & Certifs.	Total 10 Amount
16. Unpaid December 31, prior year	130	23,128,351			199	7,241,543			329	30,369,895
17. Incurred during current year	1,654	263,676,921			3,508	136,045,347			5,162	399,722,268
Settled during current year:										
18.1 By payment in full	1,585	249,677,592			3,382	124,605,803			4,967	374,283,395
18.2 By payment on compromised claims										
18.3 Totals paid	1,585	249,677,592			3,382	124,605,803			4,967	374,283,395
18.4 Reduction by compromise										
18.5 Amount rejected										
18.6 Total settlements	1,585	249,677,592			3,382	124,605,803			4,967	374,283,395
19. Unpaid Dec. 31, current year (16+17-18.6)	199	37,127,680			325	18,681,088			524	55,808,768
POLICY EXHIBIT					No. of Policies					
20. In force December 31, prior year	173,079	61,693,767,052		(a)	1,170	58,920,436,454			174,249	120,614,203,506
21. Issued during year	5,735	9,055,493,569			160	10,083,703,189			5,895	19,139,196,758
22. Other changes to in force (Net)	(11,925)	(3,409,427,516)			(170)	(6,156,180,274)			(12,095)	(9,565,607,790)
23. In force December 31 of current year	166,889	67,339,833,105		(a)	1,160	62,847,959,369			168,049	130,187,792,474

(a) Includes Individual Credit Life Insurance prior year $ ..... , current year $ .....

Includes Group Credit Life Insurance Loans less than or equal to 60 months at issue, prior year $ ..... , current year $ .....

Loans greater than 60 months at issue BUT NOT GREATER THAN 120 MONTHS, prior year $ ..... , current year $ .....

ACCIDENT AND HEALTH INSURANCE

	1 Direct Premiums	2 Direct Premiums Earned	3 Policyholder Dividends Paid, Refunds to Members or Credited on Direct Business	4 Direct Losses Paid	5 Direct Losses Incurred
24. Group Policies (b)	928,484,294	929,542,421		676,040,296	709,067,407
24.1 Federal Employees Health Benefits Plan premium (b)					
24.2 Credit (Group and Individual)					
24.3 Collectively renewable policies/certificates (b)					
24.4 Medicare Title XVIII exempt from state taxes or fees					
Other Individual Policies:					
25.1 Non-cancelable (b)					
25.2 Guaranteed renewable (b)	266,233	282,882		285,692	377,089
25.3 Non-renewable for stated reasons only (b)					
25.4 Other accident only					
25.5 All other (b)					
25.6 Totals (sum of Lines 25.1 to 25.5)	266,233	282,882		285,692	377,089
26. Totals (Lines 24 + 24.1 + 24.2 + 24.3 + 24.4 + 25.6)	928,750,527	929,825,302		676,325,988	709,444,496

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products 0 and number of persons insured under indemnity only products 52,427 .

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance)

		Industrial		Ordinary		Credit Life (Group and Individual)		Group			10
		1	2	3	4	5	6	Number of 7	Number of 8	9	
		Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Individual Policies and Group Certificates	Amount of Insurance	Policies	Certificates	Amount of Insurance	Total Amount of Insurance
1.	In force end of prior year			173,079	61,693,767			1,170	1,228,561	58,920,436	120,614,203
2.	Issued during year			5,735	9,055,494			160	174,191	10,083,703	19,139,197
3.	Reinsurance assumed				1,057						1,057
4.	Revived during year			338	152,888						152,888
5.	Increased during year (net)				52,721			1	10,131	843,014	895,735
6.	Subtotals, Lines 2 to 5			6,073	9,262,160			161	184,322	10,926,717	20,188,877
7.	Additions by dividends during year	XXX		XXX		XXX		XXX	XXX		
8.	Aggregate write-ins for increases										
9.	Totals (Lines 1 and 6 to 8)			179,152	70,955,927			1,331	1,412,883	69,847,153	140,803,080
	Deductions during year:										
10.	Death			1,583	264,877			XXX	3,018	122,038	386,915
11.	Maturity			30	254			XXX			254
12.	Disability							XXX			
13.	Expiry			560	24,497						24,497
14.	Surrender			4,639	1,535,159				16	650	1,535,809
15.	Lapse			5,451	1,791,307			171	154,975	6,876,506	8,667,813
16.	Conversion							XXX	XXX	XXX	
17.	Decreased (net)										
18.	Reinsurance										
19.	Aggregate write-ins for decreases										
20.	Totals (Lines 10 to 19)			12,263	3,616,094			171	158,009	6,999,194	10,615,288
21.	In force end of year (b) (Line 9 minus Line 20)			166,889	67,339,833			1,160	1,254,874	62,847,959	130,187,792
22.	Reinsurance ceded end of year	XXX		XXX	34,484,811	XXX		XXX	XXX	1,035,523	35,520,334
23.	Line 21 minus Line 22	XXX		XXX	32,855,022	XXX	(a)	XXX	XXX	61,812,436	94,667,458
	DETAILS OF WRITE-INS										
0801.											
0802.											
0803.											
0898.	Summary of remaining write-ins for Line 8 from overflow page.										
0899.	TOTALS (Lines 0801 thru 0803 plus 0898) (Line 8 above)										
1901.											
1902.											
1903.											
1998.	Summary of remaining write-ins for Line 19 from overflow page.										
1999.	TOTALS (Lines 1901 thru 1903 plus 1998) (Line 19 above)										

Life, Accident and Health Companies Only:

(a) Group $ ..... ; Individual $ .....

Fraternal Benefit Societies Only:

(b) Paid-up insurance included in the final totals of Line 21 (including additions to certificates) number of certificates ..... , Amount $ .....

Additional accidental death benefits included in life certificates were in amount $ ..... , Does the society collect any contributions from members for general expenses of the society under fully paid-up certificates? Yes [ ] No [ ]

If not, how are such expenses met?

.....

EXHIBIT OF LIFE INSURANCE

($000 Omitted for Amounts of Life Insurance) (Continued)

ADDITIONAL INFORMATION ON INSURANCE IN FORCE END OF YEAR

		Industrial		Ordinary	
		1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
24.	Additions by dividends	XXX		XXX	13
25.	Other paid-up insurance			5,430	33,902
26.	Debit ordinary insurance	XXX	XXX		

ADDITIONAL INFORMATION ON ORDINARY INSURANCE

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
	Term Insurance Excluding Extended Term Insurance	1 Number of Policies	2 Amount of Insurance	3 Number of Policies	4 Amount of Insurance
27.	Term policies - decreasing			1,704	46,227
28.	Term policies - other	1,342	3,635,439	60,012	26,919,367
29.	Other term insurance - decreasing	XXX		XXX	
30.	Other term insurance	XXX	23,749	XXX	295,781
31.	Totals (Lines 27 to 30)	1,342	3,659,188	61,716	27,261,375
	Reconciliation to Lines 2 and 21:				
32.	Term additions	XXX		XXX	
33.	Totals, extended term insurance	XXX	XXX	744	12,332
34.	Totals, whole life and endowment	4,393	5,396,306	104,429	40,066,126
35.	Totals (Lines 31 to 34)	5,735	9,055,494	166,889	67,339,833

CLASSIFICATION OF AMOUNT OF INSURANCE BY PARTICIPATING STATUS

		Issued During Year (Included in Line 2)		In Force End of Year (Included in Line 21)	
		1 Non-Participating	2 Participating	3 Non-Participating	4 Participating
36	Industrial				
37.	Ordinary	9,055,494		67,339,687	146
38.	Credit Life (Group and Individual)				
39.	Group	10,083,703		62,847,959	
40.	Totals (Lines 36 to 39)	19,139,197		130,187,646	146

ADDITIONAL INFORMATION ON CREDIT LIFE AND GROUP INSURANCE

		Credit Life		Group	
		1 Number of Individual Policies and Group Certificates	2 Amount of Insurance	3 Number of Certificates	4 Amount of Insurance
41.	Amount of insurance included in Line 2 ceded to other companies	XXX		XXX	90,753
42.	Number in force end of year if the number under shared groups is counted on a pro-rata basis		XXX	1,254,874	XXX
43.	Federal Employees' Group Life Insurance included in Line 21				
44.	Servicemen's Group Life Insurance included in Line 21				
45.	Group Permanent Insurance included in Line 21				

ADDITIONAL ACCIDENTAL DEATH BENEFITS

46.	Amount of additional accidental death benefits in force end of year under ordinary policies	98,041

BASIS OF CALCULATION OF ORDINARY TERM INSURANCE

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

47.1 Face amount as of last policy anniversary

47.2 Family policies: $3000 per unit for some products and face amount as of last policy anniversary for some products. Wife rider on family policies: Commuted value on some products and $115 per unit or more depending on issue age of wife on some products. Child rider on family policies: $200 per unit on some products and $2000 per unit on some products. Child riders attached to policies other than family policies: $1000 per unit.

POLICIES WITH DISABILITY PROVISIONS

		Industrial		Ordinary		Credit		Group	
		1	2	3	4	5	6	7	8
	Disability Provisions	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Policies	Amount of Insurance	Number of Certifi-cates	Amount of Ins rance
48.	Waiver of Premium			5,538	564,163			918,247	50,240,386
49.	Disability Income			174	221				
50.	Extended Benefits			XXX	XXX				
51.	Other								
52.	Total		(a)	5,712	(a) 564,384		(a)	918,247	(a) 50,240,386

(a) See the Annual Audited Financial Reports section of the annual statement instructions

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

SUPPLEMENTARY CONTRACTS

		Ordinary		Group	
		1 Involving Life Contingencies	2 Not Involving Life Contingencies	3 Involving Life Contingencies	4 Not Involving Life Contingencies
1.	In force end of prior year		96		
2.	Issued during year		43		
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Total (Lines 1 to 4)		139		
	Deductions during year:				
6.	Decreased (net)		14		
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)		14		
9.	In force end of year (line 5 minus line 8)		125		
10.	Amount on deposit		(a) 6,675,361		(a)
11.	Income now payable				
12.	Amount of income payable	(a)	(a) 2,759	(a)	(a)

ANNUITIES

		Ordinary		Group	
		1 Immediate	2 Deferred	3 Contracts	4 Certificates
1.	In force end of prior year	34,413	210,231	4,259	17,341
2.	Issued during year	679	16,237	6	212
3.	Reinsurance assumed				
4.	Increased during year (net)				
5.	Totals (Lines 1 to 4)	35,092	226,468	4,265	17,553
	Deductions during year:				
6.	Decreased (net)	2,655	19,726	166	1,041
7.	Reinsurance ceded				
8.	Totals (Lines 6 and 7)	2,655	19,726	166	1,041
9.	In force end of year (line 5 minus line 8)	32,437	206,742	4,099	16,512
	Income now payable:				
10.	Amount of income payable	(a) 590,151,985	XXX	XXX	(a) 7,330,230
	Deferred fully paid:				
11.	Account balance	XXX	(a) 22,236,673,514	XXX	(a) 33,575,048
	Deferred not fully paid:				
12.	Account balance	XXX	(a) 1,080,932,974	XXX	(a) 703,108,117

ACCIDENT AND HEALTH INSURANCE

		Group		Credit		Other	
		1 Certificates	2 Premiums in Force	3 Policies	4 Premiums in Force	5 Policies	6 Premiums in Force
1.	In force end of prior year	2,587,625	967,469,155			476	322,450
2.	Issued during year	444,269	234,558,820				
3.	Reinsurance assumed	3,951	682,714				
4.	Increased during year (net)		XXX		XXX		XXX
5.	Totals (Lines 1 to 4)	3,035,845	XXX		XXX	476	XXX
	Deductions during year:						
6.	Conversions		XXX	XXX	XXX	XXX	XXX
7.	Decreased (net)	592,921	XXX		XXX	45	XXX
8.	Reinsurance ceded		XXX		XXX		XXX
9.	Totals (Lines 6 to 8)	592,921	XXX		XXX	45	XXX
10.	In force end of year (line 5 minus line 9)	2,442,924	(a) 941,369,685		(a)	431	(a) 282,882

DEPOSIT FUNDS AND DIVIDEND ACCUMULATIONS

		1 Deposit Funds Contracts	2 Dividend Accumulations Contracts
1.	In force end of prior year	240	63
2.	Issued during year	2	
3.	Reinsurance assumed		
4.	Increased during year (net)		
5.	Totals (Lines 1 to 4)	242	63
	Deductions During Year:		
6.	Decreased (net)	22	4
7.	Reinsurance ceded		
8.	Totals (Lines 6 and 7)	22	4
9.	In force end of year (line 5 minus line 8)	220	59
10.	Amount of account balance	(a) 72,654,876	(a) 330,369

(a) See the Annual Audited Financial Reports section of the annual statement instructions.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	218,883,837
2.	Current year's realized pre-tax capital gains/(losses) of $ 192,699,177 transferred into the reserve net of taxes of $ 40,466,825	152,232,352
3.	Adjustment for current year's liability gains/(losses) released from the reserve	
4.	Balance before reduction for amount transferred to Summary of Operations (Line 1 + Line 2 + Line 3)	371,116,189
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	40,200,016
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	330,916,173

AMORTIZATION

	Year of Amortization	1 Reserve as of December 31, Prior Year	2 Current Year's Realized Capital Gains/(Losses) Transferred into the Reserve Net of Taxes	3 Adjustment for Current Year's Liability Gains/(Losses) Released From the Reserve	4 Balance Before Reduction for Current Year's Amortization (Cols. 1 + 2 + 3)
1.	2020	30,851,670	9,348,346		40,200,016
2.	2021	26,627,846	18,695,629		45,323,475
3.	2022	22,833,892	17,628,240		40,462,132
4.	2023	19,692,745	15,444,206		35,136,951
5.	2024	16,953,761	13,088,547		30,042,308
6.	2025	15,873,259	10,658,261		26,531,520
7.	2026	14,556,368	9,072,783		23,629,151
8.	2027	12,994,505	8,089,906		21,084,411
9.	2028	11,113,308	7,087,495		18,200,803
10.	2029	9,186,671	6,093,255		15,279,926
11.	2030	7,616,982	5,056,003		12,672,985
12.	2031	6,376,292	4,321,180		10,697,472
13.	2032	5,342,096	3,954,453		9,296,549
14.	2033	4,716,131	3,576,389		8,292,520
15.	2034	3,908,235	3,148,003		7,056,238
16.	2035	3,059,749	2,734,237		5,793,986
17.	2036	2,227,786	2,393,908		4,621,694
18.	2037	1,330,385	2,163,402		3,493,787
19.	2038	508,457	1,878,767		2,387,224
20.	2039	11,234	1,626,495		1,637,729
21.	2040	(40,410)	1,327,929		1,287,519
22.	2041	107,503	1,121,997		1,229,500
23.	2042	218,755	939,261		1,158,016
24.	2043	403,282	795,508		1,198,790
25.	2044	536,626	621,299		1,157,925
26.	2045	575,556	453,182		1,028,738
27.	2046	506,437	321,612		828,049
28.	2047	406,843	255,828		662,671
29.	2048	278,801	182,734		461,535
30.	2049	109,072	116,950		226,022
31.	2050 and Later		36,547		36,547
32.	Total (Lines 1 to 31)	218,883,837	152,232,352		371,116,189

ASSET VALUATION RESERVE

	Default Component			Equity Component			
	1 Other Than Mortgage Loans	2 Mortgage Loans	3 Total (Cols. 1 + 2)	4 Common Stock	5 Real Estate and Other Invested Assets	6 Total (Cols. 4 + 5)	7 Total Amount (Cols. 3 + 6)
1. Reserve as of December 31, prior year	235,462,049	55,480,273	290,942,322	20,600,834	39,606,354	60,207,187	351,149,510
2. Realized capital gains/(losses) net of taxes - General Account	233,498,946	(39,500)	233,459,446	(45,003,762)	(3,207,901)	(48,211,663)	185,247,783
3. Realized capital gains/(losses) net of taxes - Separate Accounts	27,798,136		27,798,136				27,798,136
4. Unrealized capital gains/(losses) net of deferred taxes - General Account	21,608,772		21,608,772	11,511,226	23,016,562	34,527,788	56,136,560
5. Unrealized capital gains/(losses) net of deferred taxes - Separate Accounts	497,439		497,439				497,439
6. Capital gains credited/(losses charged) to contract benefits, payments or reserves							
7. Basic contribution	52,515,770	9,802,364	62,318,134		282,796	282,796	62,600,930
8. Accumulated balances (Lines 1 through 5 - 6 + 7)	571,381,112	65,243,137	636,624,249	(12,891,702)	59,697,811	46,806,108	683,430,358
9. Maximum reserve	257,923,494	57,231,147	315,154,641	14,808,446	56,396,640	71,205,086	386,359,727
10. Reserve objective	153,804,243	44,090,006	197,894,249	14,499,833	56,045,171	70,545,004	268,439,253
11. 20% of (Line 10 - Line 8)	(83,515,374)	(4,230,626)	(87,746,000)	5,478,307	(730,528)	4,747,779	(82,998,221)
12. Balance before transfers (Lines 8 + 11)	487,865,738	61,012,511	548,878,249	(7,413,395)	58,967,283	51,553,887	600,432,137
13. Transfers	(15,869,834)	(3,781,364)	(19,651,198)	22,221,841	(2,570,643)	19,651,198	
14. Voluntary contribution							
15. Adjustment down to maximum/up to zero	(214,072,411)		(214,072,411)				(214,072,411)
16. Reserve as of December 31, current year (Lines 12 + 13 + 14 + 15)	257,923,493	57,231,147	315,154,640	14,808,446	56,396,640	71,205,085	386,359,726

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		LONG-TERM BONDS										
1.		Exempt Obligations	808,485,564	XXX	XXX	808,485,564	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	3,038,679,476	XXX	XXX	3,038,679,476	0.0005	1,519,340	0.0016	4,861,887	0.0033	10,027,642
2.2	1	NAIC Designation Category 1.B	311,283,173	XXX	XXX	311,283,173	0.0005	155,642	0.0016	498,053	0.0033	1,027,234
2.3	1	NAIC Designation Category 1.C	1,632,141,848	XXX	XXX	1,632,141,848	0.0005	816,071	0.0016	2,611,427	0.0033	5,386,068
2.4	1	NAIC Designation Category 1.D	1,379,980,765	XXX	XXX	1,379,980,765	0.0005	689,990	0.0016	2,207,969	0.0033	4,553,937
2.5	1	NAIC Designation Category 1.E	1,440,163,039	XXX	XXX	1,440,163,039	0.0005	720,082	0.0016	2,304,261	0.0033	4,752,538
2.6	1	NAIC Designation Category 1.F	3,147,493,150	XXX	XXX	3,147,493,150	0.0005	1,573,747	0.0016	5,035,989	0.0033	10,386,727
2.7	1	NAIC Designation Category 1.G	2,837,184,832	XXX	XXX	2,837,184,832	0.0005	1,418,592	0.0016	4,539,496	0.0033	9,362,710
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	13,786,926,283	XXX	XXX	13,786,926,283	XXX	6,893,463	XXX	22,059,082	XXX	45,496,857
3.1	2	NAIC Designation Category 2.A	4,577,312,188	XXX	XXX	4,577,312,188	0.0021	9,612,356	0.0064	29,294,798	0.0106	48,519,509
3.2	2	NAIC Designation Category 2.B	5,436,639,703	XXX	XXX	5,436,639,703	0.0021	11,416,943	0.0064	34,794,494	0.0106	57,628,381
3.3	2	NAIC Designation Category 2.C	2,842,961,906	XXX	XXX	2,842,961,906	0.0021	5,970,220	0.0064	18,194,956	0.0106	30,135,396
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	12,856,913,797	XXX	XXX	12,856,913,797	XXX	26,999,519	XXX	82,284,248	XXX	136,283,286
4.1	3	NAIC Designation Category 3.A	359,373,711	XXX	XXX	359,373,711	0.0099	3,557,800	0.0263	9,451,529	0.0376	13,512,452
4.2	3	NAIC Designation Category 3.B	318,306,493	XXX	XXX	318,306,493	0.0099	3,151,234	0.0263	8,371,461	0.0376	11,968,324
4.3	3	NAIC Designation Category 3.C	158,713,830	XXX	XXX	158,713,830	0.0099	1,571,267	0.0263	4,174,174	0.0376	5,967,640
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	836,394,034	XXX	XXX	836,394,034	XXX	8,280,301	XXX	21,997,163	XXX	31,448,416
5.1	4	NAIC Designation Category 4.A	60,328,860	XXX	XXX	60,328,860	0.0245	1,478,057	0.0572	3,450,811	0.0817	4,928,868
5.2	4	NAIC Designation Category 4.B	72,881,411	XXX	XXX	72,881,411	0.0245	1,785,595	0.0572	4,168,817	0.0817	5,954,411
5.3	4	NAIC Designation Category 4.C	52,197,894	XXX	XXX	52,197,894	0.0245	1,278,848	0.0572	2,985,720	0.0817	4,264,568
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	185,408,165	XXX	XXX	185,408,165	XXX	4,542,500	XXX	10,605,347	XXX	15,147,847
6.1	5	NAIC Designation Category 5.A	7,486,510	XXX	XXX	7,486,510	0.0630	471,650	0.1128	844,478	0.1880	1,407,464
6.2	5	NAIC Designation Category 5.B	4,865,240	XXX	XXX	4,865,240	0.0630	306,510	0.1128	548,799	0.1880	914,665
6.3	5	NAIC Designation Category 5.C	1,618,998	XXX	XXX	1,618,998	0.0630	101,997	0.1128	182,623	0.1880	304,372
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	13,970,748	XXX	XXX	13,970,748	XXX	880,157	XXX	1,575,900	XXX	2,626,501
7.	6	NAIC 6	819,688	XXX	XXX	819,688	0.0000		0.2370	194,266	0.2370	194,266
8.		Total Unrated Multi-class Securities Acquired by Conversion		XXX	XXX		XXX		XXX		XXX	
9.		Total Long-Term Bonds (1+2.8+3.4+4.4+5.4+6.4+7+8)	28,488,918,279	XXX	XXX	28,488,918,279	XXX	47,595,940	XXX	138,716,007	XXX	231,197,172
		PREFERRED STOCKS										
10.	1	Highest Quality	33,606,148	XXX	XXX	33,606,148	0.0005	16,803	0.0016	53,770	0.0033	110,900
11.	2	High Quality	59,224,468	XXX	XXX	59,224,468	0.0021	124,371	0.0064	379,037	0.0106	627,779
12.	3	Medium Quality	9,750,000	XXX	XXX	9,750,000	0.0099	96,525	0.0263	256,425	0.0376	366,600
13.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
14.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
15.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
16.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
17.		Total Preferred Stocks (Sum of Lines 10 through 16)	102,580,616	XXX	XXX	102,580,616	XXX	237,699	XXX	689,231	XXX	1,105,280

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		SHORT-TERM BONDS										
18.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0005		0.0016		0.0033	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0005		0.0016		0.0033	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0005		0.0016		0.0033	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0005		0.0016		0.0033	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0005		0.0016		0.0033	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0005		0.0016		0.0033	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0005		0.0016		0.0033	
19.8		Subtotal NAIC 1 (19.1+19.2+19.3+19.4+19.5+19.6+19.7)		XXX	XXX		XXX		XXX		XXX	
20.1	2	NAIC Designation Category 2.A		XXX	XXX		0.0021		0.0064		0.0106	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0021		0.0064		0.0106	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0021		0.0064		0.0106	
20.4		Subtotal NAIC 2 (20.1+20.2+20.3)		XXX	XXX		XXX		XXX		XXX	
21.1	3	NAIC Designation Category 3.A		XXX	XXX		0.0099		0.0263		0.0376	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0263		0.0376	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0099		0.0263		0.0376	
21.4		Subtotal NAIC 3 (21.1+21.2+21.3)		XXX	XXX		XXX		XXX		XXX	
22.1	4	NAIC Designation Category 4.A		XXX	XXX		0.0245		0.0572		0.0817	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0245		0.0572		0.0817	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0245		0.0572		0.0817	
22.4		Subtotal NAIC 4 (22.1+22.2+22.3)		XXX	XXX		XXX		XXX		XXX	
23.1	5	NAIC Designation Category 5.A		XXX	XXX		0.0630		0.1128		0.1880	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0630		0.1128		0.1880	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0630		0.1128		0.1880	
23.4		Subtotal NAIC 5 (23.1+23.2+23.3)		XXX	XXX		XXX		XXX		XXX	
24.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
25.		Total Short-Term Bonds (18+19.8+20.4+21.4+22.4+23.4+24)		XXX	XXX		XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	7,829,334	XXX	XXX	7,829,334	0.0005	3,915	0.0016	12,527	0.0033	25,837
27.	1	Highest Quality	87,012	XXX	XXX	87,012	0.0005	44	0.0016	139	0.0033	287
28.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
29.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
30.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
31.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
32.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
33.		Total Derivative Instruments	7,916,346	XXX	XXX	7,916,346	XXX	3,958	XXX	12,666	XXX	26,124
34.		Total (Lines 9 + 17 + 25 + 33)	28,599,415,241	XXX	XXX	28,599,415,241	XXX	47,837,598	XXX	139,417,905	XXX	232,328,576

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		MORTGAGE LOANS										
		In Good Standing:										
35.		Farm Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
36.		Farm Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
37.		Farm Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
38.		Farm Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
39.		Farm Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
40.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
41.		Residential Mortgages - All Other			XXX		0.0015		0.0034		0.0046	
42.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
43.		Commercial Mortgages - All Other - CM1 - Highest Quality	5,860,508,197		XXX	5,860,508,197	0.0011	6,446,559	0.0057	33,404,897	0.0074	43,367,761
44.		Commercial Mortgages - All Other - CM2 - High Quality	454,975,078		XXX	454,975,078	0.0040	1,819,900	0.0114	5,186,716	0.0149	6,779,129
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	108,776,568		XXX	108,776,568	0.0069	750,558	0.0200	2,175,531	0.0257	2,795,558
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality	15,842,042		XXX	15,842,042	0.0120	190,105	0.0343	543,382	0.0428	678,039
47.		Commercial Mortgages - All Other - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
		Overdue, Not in Process:										
48.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
49.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
51.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
52.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure:										
53.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
54.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
56.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
57.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
58.		Total Schedule B Mortgages (Sum of Lines 35 through 57)	6,440,101,885		XXX	6,440,101,885	XXX	9,207,122	XXX	41,310,526	XXX	53,620,487
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	6,440,101,885		XXX	6,440,101,885	XXX	9,207,122	XXX	41,310,526	XXX	53,620,487

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	66,968,721	XXX	XXX	66,968,721	0.0000		0.2065 (a)	13,829,711	0.2065 (a)	13,829,711
2.		Unaffiliated - Private	756,777	XXX	XXX	756,777	0.0000		0.1945	147,193	0.1945	147,193
3.		Federal Home Loan Bank	85,726,000	XXX	XXX	85,726,000	0.0000		0.0061	522,929	0.0097	831,542
4.		Affiliated - Life with AVR	180,182,793	XXX	XXX	180,182,793	0.0000		0.0000		0.0000	
		Affiliated - Investment Subsidiary:										
5.		Fixed Income - Exempt Obligations					XXX		XXX		XXX	
6.		Fixed Income - Highest Quality					XXX		XXX		XXX	
7.		Fixed Income - High Quality					XXX		XXX		XXX	
8.		Fixed Income - Medium Quality					XXX		XXX		XXX	
9.		Fixed Income - Low Quality					XXX		XXX		XXX	
10.		Fixed Income - Lower Quality					XXX		XXX		XXX	
11.		Fixed Income - In/Near Default					XXX		XXX		XXX	
12.		Unaffiliated Common Stock - Public					0.0000		0.1580 (a)		0.1580 (a)	
13.		Unaffiliated Common Stock - Private					0.0000		0.1945		0.1945	
14.		Real Estate					(b)		(b)		(b)	
15.		Affiliated - Certain Other (See SVO Purposes and Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
16.		Affiliated - All Other		XXX	XXX		0.0000		0.1945		0.1945	
17.		Total Common Stock (Sum of Lines 1 through 16)	333,634,291			333,634,291	XXX		XXX	14,499,833	XXX	14,808,446
		REAL ESTATE										
18.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
19.		Investment Properties					0.0000		0.0912		0.0912	
20.		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
21.		Total Real Estate (Sum of Lines 18 through 20)					XXX		XXX		XXX	
		OTHER INVESTED ASSETS INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF BONDS										
22.		Exempt Obligations		XXX	XXX		0.0000		0.0000		0.0000	
23.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
24.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
25.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
26.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
27.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
28.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
29.		Total with Bond Characteristics (Sum of Lines 22 through 28)		XXX	XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF PREFERRED STOCKS										
30.	1	Highest Quality	18,220,121	XXX	XXX	18,220,121	0.0005	9,110	0.0016	29,152	0.0033	60,126
31.	2	High Quality	8,785,156	XXX	XXX	8,785,156	0.0021	18,449	0.0064	56,225	0.0106	93,123
32.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
33.	4	Low Quality		XXX	XXX		0.0245		0.0572		0.0817	
34.	5	Lower Quality		XXX	XXX		0.0630		0.1128		0.1880	
35.	6	In or Near Default		XXX	XXX		0.0000		0.2370		0.2370	
36.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
37.		Total with Preferred Stock Characteristics (Sum of Lines 30 through 36)	27,005,277	XXX	XXX	27,005,277	XXX	27,559	XXX	85,377	XXX	153,249
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF MORTGAGE LOANS										
		In Good Standing Affiliated:										
38.		Mortgages - CM1 - Highest Quality			XXX		0.0011		0.0057		0.0074	
39.		Mortgages - CM2 - High Quality			XXX		0.0040		0.0114		0.0149	
40.		Mortgages - CM3 - Medium Quality			XXX		0.0069		0.0200		0.0257	
41.		Mortgages - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
42.		Mortgages - CM5 - Low Quality			XXX		0.0183		0.0486		0.0628	
43.		Residential Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
44.		Residential Mortgages - All Other		XXX	XXX		0.0015		0.0034		0.0046	
45.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0003		0.0007		0.0011	
		Overdue, Not in Process Affiliated:										
46.		Farm Mortgages			XXX		0.0480		0.0868		0.1371	
47.		Residential Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
48.		Residential Mortgages - All Other			XXX		0.0029		0.0066		0.0103	
49.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0006		0.0014		0.0023	
50.		Commercial Mortgages - All Other			XXX		0.0480		0.0868		0.1371	
		In Process of Foreclosure Affiliated:										
51.		Farm Mortgages			XXX		0.0000		0.1942		0.1942	
52.		Residential Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
53.		Residential Mortgages - All Other			XXX		0.0000		0.0149		0.0149	
54.		Commercial Mortgages - Insured or Guaranteed			XXX		0.0000		0.0046		0.0046	
55.		Commercial Mortgages - All Other			XXX		0.0000		0.1942		0.1942	
56.		Total Affiliated (Sum of Lines 38 through 55)			XXX		XXX		XXX		XXX	
57.		Unaffiliated - In Good Standing With Covenants			XXX		(c)		(c)		(c)	
58.		Unaffiliated - In Good Standing Defeased With Government Securities			XXX		0.0011		0.0057		0.0074	
59.		Unaffiliated - In Good Standing Primarily Senior			XXX		0.0040		0.0114		0.0149	
60.		Unaffiliated - In Good Standing All Other			XXX		0.0069		0.0200		0.0257	
61.		Unaffiliated - Overdue, Not in Process			XXX		0.0480		0.0868		0.1371	
62.		Unaffiliated - In Process of Foreclosure			XXX		0.0000		0.1942		0.1942	
63.		Total Unaffiliated (Sum of Lines 57 through 62)			XXX		XXX		XXX		XXX	
64.		Total with Mortgage Loan Characteristics (Lines 56 + 63)			XXX		XXX		XXX		XXX	

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

Line Number	NAIC Designation	Description	1 Book/Adjusted Carrying Value	2 Reclassify Related Party Encumbrances	3 Add Third Party Encumbrances	4 Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	Basic Contribution 5 Factor	Basic Contribution 6 Amount (Cols.4 x 5)	Reserve Objective 7 Factor	Reserve Objective 8 Amount (Cols. 4 x 7)	Maximum Reserve 9 Factor	Maximum Reserve 10 Amount (Cols. 4 x 9)
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF COMMON STOCK										
65.		Unaffiliated Public		XXX	XXX		0.0000		0.1580 (a)		0.1580 (a)	
66.		Unaffiliated Private		XXX	XXX		0.0000		0.1945		0.1945	
67.		Affiliated Life with AVR		XXX	XXX		0.0000		0.0000		0.0000	
68.		Affiliated Certain Other (See SVO Purposes & Procedures Manual)		XXX	XXX		0.0000		0.1580		0.1580	
69.		Affiliated Other - All Other		XXX	XXX		0.0000		0.1945		0.1945	
70.		Total with Common Stock Characteristics (Sum of Lines 65 through 69)		XXX	XXX		XXX		XXX		XXX	
		INVESTMENTS WITH THE UNDERLYING CHARACTERISTICS OF REAL ESTATE										
71.		Home Office Property (General Account only)					0.0000		0.0912		0.0912	
72.		Investment Properties					0.0000		0.0912		0.0912	
73		Properties Acquired in Satisfaction of Debt					0.0000		0.1337		0.1337	
74.		Total with Real Estate Characteristics (Sum of Lines 71 through 73)					XXX		XXX		XXX	
		LOW INCOME HOUSING TAX CREDIT INVESTMENTS										
75.		Guaranteed Federal Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
76.		Non-guaranteed Federal Low Income Housing Tax Credit	40,428,165			40,428,165	0.0063	254,697	0.0120	485,138	0.0190	768,135
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit	85,665			85,665	0.0063	540	0.0120	1,028	0.0190	1,628
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	40,513,830			40,513,830	XXX	255,237	XXX	486,166	XXX	769,763
		ALL OTHER INVESTMENTS										
81.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
82.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
83.		Other Invested Assets - Schedule BA	351,098,914	XXX		351,098,914	0.0000		0.1580	55,473,628	0.1580	55,473,628
84.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
85.		Total All Other (Sum of Lines 81, 82, 83 and 84)	351,098,914	XXX		351,098,914	XXX		XXX	55,473,628	XXX	55,473,628
86.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80 and 85)	418,618,021			418,618,021	XXX	282,796	XXX	56,045,172	XXX	56,396,640

(a) Times the company's weighted average portfolio beta (Minimum .1215, Maximum .2431).
(b) Determined using the same factors and breakdowns used for directly owned real estate.
(c) This will be the factor associated with the risk category determined in the company generated worksheet.

ASSET VALUATION RESERVE

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

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

NONE

SCHEDULE F

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

1 Contract Numbers	2 Claim Numbers	3 State of Residence of Claimant	4 Year of Claim for Death or Disability	5 Amount Claimed	6 Amount Paid During the Year	7 Amount Resisted Dec. 31 of Current Year	8 Why Compromised or Resisted
AA6114869/AA6120 468	18L0287 & 18L0286	NJ	2018	25,000,000		182,226	Pending Litigation
0199999. Death Claims - Ordinary				25,000,000		182,226	XXX
0599999. Death Claims - Disposed Of				25,000,000		182,226	XXX
1099999. Additional Accidental Death Benefits Claims - Disposed Of							XXX
1599999. Disability Benefits Claims - Disposed Of							XXX
2099999. Matured Endowments Claims - Disposed Of							XXX
2599999. Annuities with Life Contingency Claims - Disposed Of							XXX
2699999. Claims Disposed of During Current Year				25,000,000		182,226	XXX
3199999. Death Claims - Resisted							XXX
3699999. Additional Accidental Death Benefits Claims - Resisted							XXX
4199999. Disability Benefits Claims - Resisted							XXX
4699999. Matured Endowments Claims - Resisted							XXX
5199999. Annuities with Life Contingencies Claims - Resisted							XXX
5299999. Claims Resisted During Current Year							XXX
5399999 - Totals				25,000,000		182,226	XXX

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT

	Total		Group Accident and Health		Credit Accident and Health (Group and Individual)		Collectively Renewable		Other Individual Contracts									
									Non-Cancelable		Guaranteed Renewable		Non-Renewable for Stated Reasons Only		Other Accident Only		All Other	
	1 Amount	2 %	3 Amount	4 %	5 Amount	6 %	7 Amount	8 %	9 Amount	10 %	11 Amount	12 %	13 Amount	14 %	15 Amount	16 %	17 Amount	18 %
PART 1. - ANALYSIS OF UNDERWRITING OPERATIONS																		
1. Premiums written	635,030,377	XXX	634,767,261	XXX		XXX		XXX		XXX	263,116	XXX		XXX		XXX		XXX
2. Premiums earned	635,155,500	XXX	634,901,239	XXX		XXX		XXX		XXX	254,261	XXX		XXX		XXX		XXX
3. Incurred claims	461,587,680	72.7	461,282,697	72.7							304,983	119.9						
4. Cost containment expenses	1,561	0.0	1,561	0.0														
5. Incurred claims and cost containment expenses (Lines 3 and 4)	461,589,241	72.7	461,284,258	72.7							304,983	119.9						
6. Increase in contract reserves	(43,109)	0.0	73,733	0.0							(116,842)	(46.0)						
7. Commissions (a)	46,724,560	7.4	46,724,505	7.4							55	0.0						
8. Other general insurance expenses	111,147,836	17.5	111,147,836	17.5														
9. Taxes, licenses and fees	21,929,133	3.5	21,929,133	3.5														
10. Total other expenses incurred	179,801,529	28.3	179,801,474	28.3							55	0.0						
11. Aggregate write-ins for deductions																		
12. Gain from underwriting before dividends or refunds	(6,192,161)	(1.0)	(6,258,226)	(1.0)							66,065	26.0						
13. Dividends or refunds																		
14. Gain from underwriting after dividends or refunds	(6,192,161)	(1.0)	(6,258,226)	(1.0)							66,065	26.0						
DETAILS OF WRITE-INS																		
1101.																		
1102.																		
1103.																		
1198. Summary of remaining write-ins for Line 11 from overflow page																		
1199. Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)																		

(a) Includes $ ..... reported as "Contract, membership and other fees retained by agents."

SCHEDULE H - ACCIDENT AND HEALTH EXHIBIT (Continued)

	1	2	3	4	Other Individual Contracts				
			Credit Accident and Health (Group and Individual)		5	6	7	8	9
	Total	Group Accident and Health		Collectively Renewable	Non-Cancelable	Guaranteed Renewable	Non-Renewable for Stated Reasons Only	Other Accident Only	All Other
PART 2. - RESERVES AND LIABILITIES									
A. Premium Reserves:									
1. Unearned premiums	49,456					49,456			
2. Advance premiums	3,889,928	3,889,928							
3. Reserve for rate credits	4,461,894	4,461,894							
4. Total premium reserves, current year	8,401,278	8,351,822				49,456			
5. Total premium reserves, prior year	6,742,613	6,684,302				58,311			
6. Increase in total premium reserves	1,658,665	1,667,520				(8,855)			
B. Contract Reserves:									
1. Additional reserves (a)	2,985,345	2,110,793				874,552			
2. Reserve for future contingent benefits									
3. Total contract reserves, current year	2,985,345	2,110,793				874,552			
4. Total contract reserves, prior year.	3,028,454	2,037,060				991,394			
5. Increase in contract reserves	(43,109)	73,733				(116,842)			
C. Claim Reserves and Liabilities:									
1. Total current year	322,565,879	321,822,517				743,362			
2. Total prior year	289,890,075	289,235,008				655,067			
3. Increase	32,675,804	32,587,509				88,295			
PART 3. - TEST OF PRIOR YEAR'S CLAIM RESERVES AND LIABILITIES									
1. Claims paid during the year:									
1.1 On claims incurred prior to current year	147,950,198	147,839,116				111,082			
1.2 On claims incurred during current year	280,961,678	280,856,072				105,606			
2. Claim reserves and liabilities, December 31, current year:									
2.1 On claims incurred prior to current year	125,737,673	125,421,276				316,397			
2.2 On claims incurred during current year	196,828,206	196,401,241				426,965			
3. Test:									
3.1 Lines 1.1 and 2.1	273,687,871	273,260,392				427,479			
3.2 Claim reserves and liabilities, December 31, prior year	289,890,075	289,235,008				655,067			
3.3 Line 3.1 minus Line 3.2	(16,202,204)	(15,974,616)				(227,588)			
PART 4. - REINSURANCE									
A. Reinsurance Assumed:									
1. Premiums written	899,258	899,258							
2. Premiums earned	899,258	899,258							
3. Incurred claims	265,803	265,803							
4. Commissions	213,241	213,241							
B. Reinsurance Ceded:									
1. Premiums written	297,361,706	297,341,940				19,766			
2. Premiums earned	297,361,706	297,341,940				19,766			
3. Incurred claims	248,122,680	247,531,209				591,471			
4. Commissions	42,495,730	42,495,730							

(a) Includes $ ..... premium deficiency reserve.

SCHEDULE H - PART 5 - HEALTH CLAIMS

	1 Medical	2 Dental	3 Other	4 Total
A. Direct:				
1. Incurred Claims	674,174,368		35,270,189	709,444,557
2. Beginning Claim Reserves and Liabilities	405,593,188		1,174,430	406,767,618
3. Ending Claim Reserves and Liabilities	438,620,358		1,265,827	439,886,185
4. Claims Paid	641,147,198		35,178,792	676,325,990
B. Assumed Reinsurance:				
5. Incurred Claims	265,803			265,803
6. Beginning Claim Reserves and Liabilities	213,178			213,178
7. Ending Claim Reserves and Liabilities	138,164			138,164
8. Claims Paid	340,817			340,817
C. Ceded Reinsurance:				
9. Incurred Claims	248,050,572		72,108	248,122,680
10. Beginning Claim Reserves and Liabilities	195,880,634		566,529	196,447,163
11. Ending Claim Reserves and Liabilities	185,338,148		528,267	185,866,415
12. Claims Paid	258,593,058		110,370	258,703,428
D. Net:				
13. Incurred Claims	426,389,599		35,198,081	461,587,680
14. Beginning Claim Reserves and Liabilities	209,925,732		607,901	210,533,633
15. Ending Claim Reserves and Liabilities	253,420,374		737,560	254,157,934
16. Claims Paid	382,894,957		35,068,422	417,963,379
E. Net Incurred Claims and Cost Containment Expenses:				
17. Incurred Claims and Cost Containment Expenses	426,391,160		35,198,081	461,589,241
18. Beginning Reserves and Liabilities	209,925,731		607,901	210,533,632
19. Ending Reserves and Liabilities	253,420,374		737,560	254,157,934
20. Paid Claims and Cost Containment Expenses	382,896,517		35,068,422	417,964,939

SCHEDULE S - PART 1 - SECTION 1

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

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Amount of In Force at End of Year	9 Reserve	10 Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total General Account - U.S. Affiliates												
0699999. Total General Account - Non-U.S. Affiliates												
0799999. Total General Account - Affiliates												
66109	35-0838945	06/10/1988	Midwestern United Life Insurance Company	IN	CO/I	FA		1,872,098				
66168	41-0417830	06/01/1981	Minnesota Life Insurance Company	MN	OTH/G	OL	147,957		1,393			
86231	39-0989781	12/01/2001	Transamerica Life Insurance Company	IA	COFW/I	OL	186,592,629	105,275,427		19,000		105,275,427
0899999. General Account - U.S. Non-Affiliates							186,740,586	107,147,525	1,393	19,000		105,275,427
1099999. Total General Account - Non-Affiliates							186,740,586	107,147,525	1,393	19,000		105,275,427
1199999. Total General Account							186,740,586	107,147,525	1,393	19,000		105,275,427
1499999. Total Separate Accounts - U.S. Affiliates												
1799999. Total Separate Accounts - Non-U.S. Affiliates												
1899999. Total Separate Accounts - Affiliates												
2199999. Total Separate Accounts - Non-Affiliates												
2299999. Total Separate Accounts												
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)							186,740,586	107,147,525	1,393	19,000		105,275,427
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)												
9999999 - Totals							186,740,586	107,147,525	1,393	19,000		105,275,427

SCHEDULE S - PART 1 - SECTION 2

Reinsurance Assumed Accident and Health Insurance Listed by Reinsured Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsured	5 Domiciliary Jurisdiction	6 Type of Reinsurance Assumed	7 Type of Business Assumed	8 Premiums	9 Unearned Premiums	10 Reserve Liability Other Than for Unearned Premiums	11 Reinsurance Payable on Paid and Unpaid Losses	12 Modified Coinsurance Reserve	13 Funds Withheld Under Coinsurance
0399999. Total - U.S. Affiliates												
0699999. Total - Non-U.S. Affiliates												
0799999. Total - Affiliates												
53473	05-0158952	01/01/2018	Blue Cross Blue Shield of Rhode Island	RI	OTH/G	SLEL	899,258			138,164		
0899999. U.S. Non-Affiliates							899,258			138,164		
1099999. Total - Non-Affiliates							899,258			138,164		
1199999. Total U.S. (Sum of 0399999 and 0899999)							899,258			138,164		
1299999. Total Non-U.S. (Sum of 0699999 and 0999999)												
9999999 - Totals							899,258			138,164		

SCHEDULE S - PART 2

Reinsurance Recoverable on Paid and Unpaid Losses Listed by Reinsuring Company as of December 31, Current Year

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Company	5 Domiciliary Jurisdiction	6 Paid Losses	7 Unpaid Losses
00000	47-2354842	10/01/2014	Symetra Reinsurance Corporation	IA	3,215,106	
0199999. Life and Annuity - U.S. Affiliates - Captive					3,215,106	
0399999. Total Life and Annuity - U.S. Affiliates					3,215,106	
0699999. Total Life and Annuity - Non-U.S. Affiliates						
0799999. Total Life and Annuity - Affiliates					3,215,106	
86258	13-2572994	01/01/2009	General Re Life Corp.	CT		46,620
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		1,443
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN		49,100
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	404,033	800,000
66346	58-0828824	09/17/2018	Munich American Reassurance Company	GA		600,000
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	470,652	605,000
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	882,139	1,570,000
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO		40,000
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO		123,250
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	5,033	
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	324,500	3,265,500
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO		46,760
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	42,364	
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	512,442	915,691
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	904,842	475,521
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	98,746	2,797,745
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO		8,659
93572	43-1235868	09/17/2018	RGA Reinsurance Company	MO		399,600
97071	13-3126819	01/01/1993	SCOR Global Life USA Reinsurance Co	DE		12,445
97071	13-3126819	01/01/2006	SCOR Global Life USA Reinsurance Co	DE		8,500
97071	13-3126819	07/01/2008	SCOR Global Life USA Reinsurance Co	DE	5,033	
97071	13-3126819	09/01/2008	SCOR Global Life USA Reinsurance Co	DE		1,077,441
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	(8,984)	
68713	84-0499703	04/01/2002	Security Life of Denver Insurance Company	CO	937,319	250,000
71706	57-0290111	06/01/1970	Standard Life and Casualty Insurance Company	UT	2,113	
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	MO		49,816
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO		24,890
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	MO	57,486	14,162
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	MO		313,218
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO		17,000
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	MO	10,065	
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	49,500	1,126,941
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	MO	120,121	
80659	82-4533188	09/17/2018	US Business of Canada Life Assurance Company	MI		200,400
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN		21,250
0899999. Life and Annuity - U.S. Non-Affiliates					4,817,404	14,860,952
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD.	CHE	6,092,868	
0999999. Life and Annuity - Non-U.S. Non-Affiliates					6,092,868	
1099999. Total Life and Annuity - Non-Affiliates					10,910,272	14,860,952
1199999. Total Life and Annuity					14,125,378	14,860,952
1499999. Total Accident and Health - U.S. Affiliates						
1799999. Total Accident and Health - Non-U.S. Affiliates						
1899999. Total Accident and Health - Affiliates						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Company	MI		
88340	59-2859797	10/01/2018	Hannover Life Reassurance Company of America	FL	1,198,822	7,057,038
88340	59-2859797	10/01/2020	Hannover Life Reassurance Company of America	FL		116,264
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT		367
18975	04-3149694	01/01/2014	HPHC Insurance Company Inc	MA	749,444	857,988
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Co.	IN	5,802	
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	16,398	
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO		31,228
93572	43-1235868	01/01/2017	RGA Reinsurance Company	MO	18,484	
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO	54,259	
93572	43-1235868	01/01/2019	RGA Reinsurance Company	MO		14,663
82627	06-0839705	06/26/2016	Swiss Re Life and Health America, Inc	MO	225,999	46,730
80659	82-4533188	01/01/2019	US Business of Canada Life Assurance Company	MI	63,889,188	77,916,287
1999999. Accident and Health - U.S. Non-Affiliates					66,158,396	86,040,565
2199999. Total Accident and Health - Non-Affiliates					66,158,396	86,040,565
2299999. Total Accident and Health					66,158,396	86,040,565
2399999. Total U.S. (Sum of 0399999, 0899999, 1499999 and 1999999)					74,190,906	100,901,517
2499999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999 and 2099999)					6,092,868	
9999999 Totals - Life, Annuity and Accident and Health					80,283,774	100,901,517

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
00000	47-2354842	10/01/2014	Symetra Reinsurance Corporation	IA	COFW/I	AXXX	582,651,744	248,459,875	235,083,671	10,335,223				191,623,941
0199999. General Account - Authorized U.S. Affiliates - Captive							582,651,744	248,459,875	235,083,671	10,335,223				191,623,941
90581	91-1079693	04/01/2018	Symetra Natl Life Ins Co	IA	OTH/I	AXXX				2,249,563				
0299999. General Account - Authorized U.S. Affiliates - Other										2,249,563				
0399999. Total General Account - Authorized U.S. Affiliates							582,651,744	248,459,875	235,083,671	12,584,786				191,623,941
0699999. Total General Account - Authorized Non-U.S. Affiliates														
0799999. Total General Account - Authorized Affiliates							582,651,744	248,459,875	235,083,671	12,584,786				191,623,941
68365	04-2729166	07/01/1999	AXA Corp Solutions Life Reins Co	DE	OTH/I	VA				33,244				
60348	22-1771521	01/01/2009	Ace Life Insurance Company	CT	YRT/I	XXXLO	1,000,000	2,911	2,601	4,381				
62308	06-0303370	01/01/1995	Connecticut Gen Life Ins Co	CT	OTH/I	VA				172				
62308	06-0303370	07/01/1996	Connecticut Gen Life Ins Co	CT	OTH/I	VA				11,058				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	AXXX	20,655,705	69,970	63,534	192,413				
86258	13-2572994	12/01/1986	General Re Life Corp.	CT	YRT/I	XXXLO	250,000	1,794	1,625	2,901				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	DIS				82				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	AXXX	1,972,714	25,346	27,250	38,803				
86258	13-2572994	06/01/2004	General Re Life Corp.	CT	YRT/I	XXXLO	82,810,250	291,104	312,955	376,433				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	ADB				2,353				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	AXXX	225,843	870	766	2,139				
86258	13-2572994	01/01/2009	General Re Life Corp.	CT	YRT/I	XXXLO	81,603,042	242,707	220,483	317,327				
86258	13-2572994	07/01/2012	General Re Life Corp.	CT	YRT/I	AXXX	65,074,997	338,236	290,375	417,352				
88340	59-2859797	02/01/2013	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	386,703,078	597,347	597,090	751,951				
88340	59-2859797	05/01/2015	Hannover Life Reassur Co of Amer	FL	YRT/I	AXXX	799,392,409	1,400,164	1,243,317	1,419,799				
88340	59-2859797	05/01/2015	Hannover Life Reassur Co of Amer	FL	YRT/I	OL	4,201,276	7,522	5,885	5,413				
88340	59-2859797	10/01/2017	Hannover Life Reassur Co of Amer	FL	CO/I	FA		22,728,428	26,021,152	1,505,938				
88340	59-2859797	10/01/2017	Hannover Life Reassur Co of Amer	FL	CO/I	IA		7,211,233	9,886,625	488,877				
88340	59-2859797	08/01/2018	Hannover Life Reassur Co of Amer	FL	YRT/I	AXXX	263,061,275	216,263	110,097	175,892				
70815	06-0838648	01/01/2006	Hartford Life & Accident Ins Co	CT	CO/G	OL	204,080	17,444	25,742					
70815	06-0838648	01/01/2011	Hartford Life & Accident Ins Co	CT	CO/G	OL	125,959,400	35,093	227,317	280,733				
74780	86-0214103	07/01/1987	Integrity Life Insurance Company	OH	MCO/I	OL	12,052,804			163,217			376,989	
65676	35-0472300	02/01/1982	Lincoln National Life Insurance Co.	IN	YRT/I	OL	340,209	1,452	4,884	1,973				
65676	35-0472300	01/01/1983	Lincoln National Life Insurance Co.	IN	CO/I	FA		3,470,020	3,537,001	34,000				
65676	35-0472300	03/01/1983	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000			1,104				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	ADB				1,035				
65676	35-0472300	01/01/1984	Lincoln National Life Insurance Co.	IN	YRT/I	OL	47,600,122	52,641	58,982	619,829				
65676	35-0472300	10/31/1985	Lincoln National Life Insurance Co.	IN	CO/I	OL	320,000	4,266	3,610	624				
65676	35-0472300	07/01/1998	Lincoln National Life Insurance Co.	IN	YRT/I	OL	100,000	378	356	739				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	ADB				545				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	CO/I	XXXL	667,734,100	5,113,971	10,658,617	1,756,728				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	AXXX	18,076,279	78,325	58,331	119,452				
65676	35-0472300	01/01/2000	Lincoln National Life Insurance Co.	IN	YRT/I	XXXLO	2,600,000	21,093	36,285	4,371				
93580	84-0849721	04/01/2017	M Life Insurance Company	CO	YRT/I	OL	55,151,590	80,847	67,084	80,593				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	OL	362,727	906	824	4,221				
66346	58-0828824	12/01/1988	Munich American Reassurance Company	GA	CO/I	XXXL	100,000			1,133				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	DIS				177				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	AXXX	18,690,372	99,251	89,791	170,039				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	XXXLO	53,160,000	236,086	310,865	241,149				
66346	58-0828824	01/01/1998	Munich American Reassurance Company	GA	YRT/I	OL	2,100,000	3,049	5,632	11,263				
66346	58-0828824	07/01/1999	Munich American Reassurance Company	GA	OTH/I	VA				85,233				
66346	58-0828824	04/02/2007	Munich American Reassurance Company	GA	YRT/I	OL	79,270			154				
66346	58-0828824	09/17/2018	Munich American Reassurance Company	GA	YRT/I	XXXLO	1,464,634,083	773,232	322,277	636,514				
66346	58-0828824	09/17/2018	Munich American Reassurance Company	GA	YRT/I	AXXX	1,476,244							
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	AXXX	450,523,621	787,477	710,244	872,565				
88099	75-1608507	05/01/2015	Optimum Re Insurance Company	TX	YRT/I	OL	219,321	276	234	169				
93572	43-1235868	11/01/1988	RGA Reinsurance Company	MO	YRT/I	OL	1,054,300	1,799	1,721	9,226				
93572	43-1235868	01/01/1990	RGA Reinsurance Company	MO	YRT/I	OL	2,937,167	10,859	17,547	40,572				
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	AXXX	99,631	196	1,306	32				

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1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
93572	43-1235868	04/15/1996	RGA Reinsurance Company	MO	YRT/I	OL	6,556,166	46,242	44,415	76,198				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	ADB				1,131				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	805,203,654	6,204,725	13,522,917	3,062,581				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	AXXX	187,176	1,865	1,720	3,221				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	XXXL0	14,175,000	125,515	266,231	77,682				
93572	43-1235868	01/01/1998	RGA Reinsurance Company	MO	YRT/I	OL	2,098,831	10,904	9,867	21,382				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	ADB				43				
93572	43-1235868	06/01/1998	RGA Reinsurance Company	MO	CO/I	XXXL	20,256,436	71,497	359,802	264,107				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	ADB				163				
93572	43-1235868	02/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	32,530,923	449,095	407,430	318,409				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	ADB				1,645				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	CO/I	XXXL	3,844,463,480	103,687,146	115,917,130	7,052,411				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	AXXX	3,350,318	9,087	8,207	19,950				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	OL	7,488,968	23,542	21,776	48,954				
93572	43-1235868	04/01/2002	RGA Reinsurance Company	MO	YRT/I	XXXL0	23,335,750	505,964	563,309	42,142				
93572	43-1235868	07/01/2002	RGA Reinsurance Company	MO	CO/I	XXXL	168,048,417	2,954,981	3,357,470	663,845				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	ADB				1,052				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	CO/I	XXXL	1,413,059,363	25,381,833	26,833,025	2,529,305				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	OL	4,377,523	9,423	8,839	21,082				
93572	43-1235868	01/01/2006	RGA Reinsurance Company	MO	YRT/I	XXXL0	19,577,376	263,575	269,062	19,944				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	AXXX	28,539,623	174,040	167,344	266,805				
93572	43-1235868	07/01/2008	RGA Reinsurance Company	MO	YRT/I	OL	810,854			4,352				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	ADB				6,249				
93572	43-1235868	09/01/2008	RGA Reinsurance Company	MO	YRT/I	XXXL0	4,755,575,102	8,261,236	7,775,444	8,162,990				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	ADB				1,933				
93572	43-1235868	01/01/2009	RGA Reinsurance Company	MO	YRT/I	XXXL0	86,162,931	268,375	243,331	371,396				
93572	43-1235868	07/01/2012	RGA Reinsurance Company	MO	YRT/I	AXXX	212,016,121	1,206,462	1,117,994	1,428,013				
93572	43-1235868	03/01/2013	RGA Reinsurance Company	MO	YRT/I	XXXL0	51,175,427	106,993	95,617	97,064				
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	539,553,636	805,430	358,202	4,729,411				
93572	43-1235868	12/01/2014	RGA Reinsurance Company	MO	YRT/G	OL	182,700,000			2,747,965				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	AXXX	1,344,715,875	2,701,614	2,364,568	2,603,199				
93572	43-1235868	05/01/2015	RGA Reinsurance Company	MO	YRT/I	OL	657,961	827	702	522				
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	YRT/G	OL	187,106,250			1,399,180				
93572	43-1235868	09/17/2018	RGA Reinsurance Company	MO	YRT/I	XXXL0	972,028,299	513,335	215,772	456,694				
93572	43-1235868	09/17/2018	RGA Reinsurance Company	MO	YRT/I	AXXX	983,179							
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	CO/I	ADB				103				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	CO/I	OL	2,187,322	11,618	10,469	51,635				
97071	13-3126819	04/01/1985	SCOR Global Life USA Reins Co	DE	YRT/I	XXXL0	250,000	1,786	1,618	3,598				
97071	13-3126819	07/01/1986	SCOR Global Life USA Reins Co	DE	YRT/I	OL	62,478	221	209	908				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reins Co	DE	CO/I	OL	1,679,824	5,928	5,993	23,428				
97071	13-3126819	01/01/1989	SCOR Global Life USA Reins Co	DE	CO/I	DIS				146				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	DIS				53				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	3,136,830	6,515	5,979	35,043				
97071	13-3126819	01/01/1993	SCOR Global Life USA Reins Co	DE	YRT/I	OL	2,103,006	10,773	10,036	47,180				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	DIS				54				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	2,449,274	6,167	5,573	26,266				
97071	13-3126819	06/01/1996	SCOR Global Life USA Reins Co	DE	YRT/I	OL	11,680,848	29,896	27,924	107,596				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	DIS				36				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	5,847,557	22,345	20,113	42,552				
97071	13-3126819	01/01/1998	SCOR Global Life USA Reins Co	DE	YRT/I	XXXL0	24,185,000	125,339	148,743	143,145				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	4,220,678	51,196	47,828	61,579				
97071	13-3126819	03/01/2003	SCOR Global Life USA Reins Co	DE	YRT/I	XXXL0	17,025,000	89,292	85,728	75,448				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	ADB				71				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	XXXL	26,019,862	693,645	709,517	79,321				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	CO/I	DIS				272				
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	443,394	1,976	1,924	2,728				

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								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
97071	13-3126819	01/01/2006	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	25,500	338	310	22				
64688	75-6020048	03/01/2003	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	2,978,152	9,836	8,935	14,333				
64688	75-6020048	07/01/2008	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	10,925,875	27,803	25,394	44,987				
64688	75-6020048	07/01/2008	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	45,750	109	101	92				
64688	75-6020048	09/01/2008	SCOR Global Life USA Reins Co	DE	YRT/I	ADB				357				
64688	75-6020048	09/01/2008	SCOR Global Life USA Reins Co	DE	YRT/I	AXXX	10,258,472	37,995	32,831	61,008				
64688	75-6020048	09/01/2008	SCOR Global Life USA Reins Co	DE	YRT/I	XXXLO	495,471,613	769,536	715,939	809,034				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	ADB				95				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	XXXL	143,022,112	2,507,587	2,602,263	189,931				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	CO/I	DIS				431				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	AXXX	666,606	3,416	2,951	3,715				
87572	23-2038295	01/01/2006	Scottish Re (U.S.), Inc.	DE	YRT/I	OL	620,132	1,272	1,200	1,387				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	ADB				288				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	XXXL	713,642,018	15,998,897	18,089,735	905,919				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	CO/I	DIS				3,859				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	AXXX	39,751,463	155,903	146,148	139,588				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	XXXLO	400,000	1,297	1,182	762				
68713	84-0499703	04/01/2002	Security Life of Denver Ins Co	CO	YRT/I	OL	1,927,125	6,221	5,785	5,175				
82627	06-0839705	12/01/1971	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	10,452	381	366	487				
82627	06-0839705	06/25/1979	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	44,864			(86)				
82627	06-0839705	01/01/1980	Swiss Re Life & Health America, Inc.	MO	CO/I	OL	37,141			(1,196)				
82627	06-0839705	02/01/1982	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	56,642	342	306	1,428				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	MO	YRT/I	ADB				64				
82627	06-0839705	07/01/1984	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	7,927,221	38,281	32,283	139,314				
82627	06-0839705	01/01/1985	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	339,879	824	728	13,508				
82627	06-0839705	04/01/1985	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,128,264	13,278	13,178	30,437				
82627	06-0839705	07/01/1986	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	1,279,087	2,933	2,797	13,447				
82627	06-0839705	01/01/1987	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	197,300	2,631	3,648	5,148				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	17,042,188	33,131	36,796	162,356				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	37,500,002	295,264	348,886	395,144				
82627	06-0839705	01/01/1990	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	29,776,624	69,798	66,830	315,115				
82627	06-0839705	04/01/1995	Swiss Re Life & Health America, Inc.	MO	OTH/I	VA				209				
82627	06-0839705	12/01/1995	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	171,691,669			1,832,946				
82627	06-0839705	07/01/1996	Swiss Re Life & Health America, Inc.	MO	OTH/I	VA				12,397				
82627	06-0839705	03/01/2002	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	13,280,263	55,522	56,179	172,091				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	ADB				146				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	CO/I	XXXL	94,369,054	2,574,412	2,636,917	239,528				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	33,842	26	24	33				
82627	06-0839705	01/01/2006	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	2,692,500	49,025	49,918	3,489				
82627	06-0839705	04/01/2007	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	6,491,006			65,520				
82627	06-0839705	07/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	21,841,756	83,545	75,609	149,593				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	ADB				1,061				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	11,626,495	41,523	35,598	98,455				
82627	06-0839705	09/01/2008	Swiss Re Life & Health America, Inc.	MO	YRT/I	XXXLO	873,311,880	1,452,278	1,352,791	1,837,416				
82627	06-0839705	06/01/2012	Swiss Re Life & Health America, Inc.	MO	OTH/I	VA				9,393				
82627	06-0839705	07/01/2012	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	441,396,476	2,273,237	1,957,152	2,352,243				
82627	06-0839705	02/01/2013	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	261,085,941	405,547	404,734	527,579				
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	AXXX	922,037,855	1,689,276	1,505,140	1,613,197				
82627	06-0839705	05/01/2015	Swiss Re Life & Health America, Inc.	MO	YRT/I	OL	5,643,642	9,265	7,237	6,925				
86231	39-0989781	01/01/1980	Transamerica Life Ins Co	IA	YRT/I	OL	39,670			(9,074)				
86231	39-0989781	02/01/1982	Transamerica Life Ins Co	IA	YRT/I	OL	306,342	3,113	2,844	13,114				
80659	82-4533188	07/01/2008	US Business of Canada Life Assur Co	MI	YRT/I	AXXX	3,958,080	11,849	10,696	17,522				
80659	82-4533188	05/01/2015	US Business of Canada Life Assur Co	MI	YRT/I	AXXX	890,853,160	1,521,637	1,344,456	1,544,352				
80659	82-4533188	05/01/2015	US Business of Canada Life Assur Co	MI	YRT/I	OL	10,261,755	5,780	4,533	4,432				
80659	82-4533188	09/17/2018	US Business of Canada Life Assur Co	MI	YRT/I	XXXLO	521,005,782	267,601	113,212	238,955				
80659	82-4533188	09/17/2018	US Business of Canada Life Assur Co	MI	YRT/I	AXXX	493,066							

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	ADB				416				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	XXXL	550,148,291	14,144,339	14,550,891	903,121				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	CO/I	DIS				3,202				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	AXXX	3,969,746	17,552	14,250	43,310				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	XXXLO	2,669,255	41,387	39,823	10,323				
66133	41-1760577	01/19/2005	Wilton Reassurance Company	MN	YRT/I	OL	1,382,163	3,674	3,400	7,198				
0899999. General Account - Authorized U.S. Non-Affiliates							25,786,315,792	243,390,620	276,238,229	63,041,341			376,989	
1099999. Total General Account - Authorized Non-Affiliates							25,786,315,792	243,390,620	276,238,229	63,041,341			376,989	
1199999. Total General Account Authorized							26,368,967,536	491,850,495	511,321,900	75,626,127			376,989	191,623,941
1499999. Total General Account - Unauthorized U.S. Affiliates														
1799999. Total General Account - Unauthorized Non-U.S. Affiliates														
1899999. Total General Account - Unauthorized Affiliates														
74071	75-1281078	04/01/2018	FNL Insurance Company, LTD	HI	COFW/I	AXXX	2,238,178,069	520,374,137	469,367,433	23,356,890				386,426,174
71706	57-0290111	06/01/1970	Standard Life & Cas Ins Co	UT	YRT/I	OL	84,306			6,082				
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,238,262,375	520,374,137	469,367,433	23,362,972				386,426,174
00000	AA-3194154	05/01/2003	Chubb Tempest Life Reinsurance Ltd	BMU	YRT/I	VA				262,675				
00000		07/01/2018	Resolution Re Ltd.	BMU	MCO/I	OA							4,930,412,105	
2099999. General Account - Unauthorized Non-U.S. Non-Affiliates										262,675			4,930,412,105	
2199999. Total General Account - Unauthorized Non-Affiliates							2,238,262,375	520,374,137	469,367,433	23,625,647			4,930,412,105	386,426,174
2299999. Total General Account Unauthorized							2,238,262,375	520,374,137	469,367,433	23,625,647			4,930,412,105	386,426,174
2599999. Total General Account - Certified U.S. Affiliates														
2899999. Total General Account - Certified Non-U.S. Affiliates														
2999999. Total General Account - Certified Affiliates														
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	COFW/I	AXXX	1,836,738,005	204,584,636	168,937,454	3,274,023				139,339,115
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	YRT/I	AXXX	5,076,366,788	19,078,500	16,800,996	23,550,829				
3199999. General Account - Certified Non-U.S. Non-Affiliates							6,913,104,793	223,663,136	185,738,450	26,824,852				139,339,115
3299999. Total General Account - Certified Non-Affiliates							6,913,104,793	223,663,136	185,738,450	26,824,852				139,339,115
3399999. Total General Account Certified							6,913,104,793	223,663,136	185,738,450	26,824,852				139,339,115
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates														
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates														
4099999. Total General Account - Reciprocal Jurisdiction Affiliates														
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates														
4499999. Total General Account Reciprocal Jurisdiction														
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction, and Certified							35,520,334,704	1,235,887,768	1,166,427,783	126,076,626			4,930,789,094	717,389,230
4899999. Total Separate Accounts - Authorized U.S. Affiliates														
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates														
5299999. Total Separate Accounts - Authorized Affiliates														
5599999. Total Separate Accounts - Authorized Non-Affiliates														
5699999. Total Separate Accounts Authorized														
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates														
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates														
6399999. Total Separate Accounts - Unauthorized Affiliates														
6699999. Total Separate Accounts - Unauthorized Non-Affiliates														
6799999. Total Separate Accounts Unauthorized														
7099999. Total Separate Accounts - Certified U.S. Affiliates														
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates														
7499999. Total Separate Accounts - Certified Affiliates														
7799999. Total Separate Accounts - Certified Non-Affiliates														
7899999. Total Separate Accounts Certified														
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates														
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates														
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates														
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates														

SCHEDULE S - PART 3 - SECTION 1

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

1	2	3	4	5	6	7	8	Reserve Credit Taken		11	Outstanding Surplus Relief		14	15
								9	10		12	13		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Amount in Force at End of Year	Current Year	Prior Year	Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
8999999. Total Separate Accounts Reciprocal Jurisdiction														
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified														
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							28,607,229,911	1,012,224,632	980,689,333	98,989,099			376,989	578,050,115
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)							6,913,104,793	223,663,136	185,738,450	27,087,527			4,930,412,105	139,339,115
9999999 - Totals							35,520,334,704	1,235,887,768	1,166,427,783	126,076,626			4,930,789,094	717,389,230

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
0399999. Total General Account - Authorized U.S. Affiliates													
0699999. Total General Account - Authorized Non-U.S. Affiliates													
0799999. Total General Account - Authorized Affiliates													
84824	04-6145677	12/01/1988	Commonwealth Ann & Life Ins Co	MA	QA/G	LTDI			9,120				
68322	84-0467907	12/01/1985	Great West Life & Ann Ins Co	CO	QA/G	LTDI			5,330				
88340	59-2859797	10/01/2018	Hannover Life Reassurance Company of America	FL	OTH/G	SLEL	10,537,693						
88340	59-2859797	10/01/2020	Hannover Life Reassurance Company of America	FL	OTH/G	SLEL	75,988						
70815	06-0838648	01/01/2011	Hartford Life and Accident Insurance Company	CT	QA/G	A	95,882						
70815	06-0838648	03/01/2011	Hartford Life and Accident Insurance Company	CT	QA/G	LTDI			492,266				
65676	35-0472300	10/05/1987	Lincoln National Life Insurance Company	IN	OTH/G	A	2,391						
65676	35-0472300	01/01/1995	Lincoln National Life Insurance Company	IN	OTH/I	LTDI	19,766		540,784				
65978	13-5581829	12/01/1990	Metropolitan Life Ins Co	NY	QA/G	LTDI			22,813				
66346	58-0828824	12/01/1990	Munich Amer Reassur Co	GA	QA/G	LTDI			134,620				
68381	36-0883760	12/01/1987	Reliance Standard Life Insurance Company	IL	QA/G	LTDI			5,403,690				
68381	36-0883760	01/01/2012	Reliance Standard Life Insurance Company	IL	QA/G	LTDI			15,285				
68381	36-0883760	04/01/2012	Reliance Standard Life Insurance Company	IL	QA/G	LTDI	(2,149,032)						
93572	43-1235868	01/01/2014	RGA Reinsurance Company	MO	OTH/G	A	523,514						
93572	43-1235868	10/01/2016	RGA Reinsurance Company	MO	OTH/G	SLEL	(274,219)						
93572	43-1235868	10/01/2017	RGA Reinsurance Company	MO	OTH/G	SLEL	(576,006)						
82627	06-0839705	06/26/2016	Swiss Re Life and Health America, Inc	MO	OTH/G	LTDI	2,366,962		6,158,535				
34894	06-1117063	12/01/1997	Trenwick Amer Reins Corp	CT	QA/G	LTDI			38,641				
62235	01-0278678	12/01/1982	Unum Life Ins Co of Amer	ME	QA/G	LTDI			18,615,141				
80659	82-4533188	01/01/2019	US Business of Canada Life Assurance Company	MI	QA/G	SLEL	270,767,574		535,366				78,451,652
0899999. General Account - Authorized U.S. Non-Affiliates							281,390,513		31,971,591				78,451,652
1099999. Total General Account - Authorized Non-Affiliates							281,390,513		31,971,591				78,451,652
1199999. Total General Account Authorized							281,390,513		31,971,591				78,451,652
1499999. Total General Account - Unauthorized U.S. Affiliates													
1799999. Total General Account - Unauthorized Non-U.S. Affiliates													
1899999. Total General Account - Unauthorized Affiliates													
18975	04-3149694	01/01/2014	Harvard Pilgrim Health Care Insurance Company	MA	QA/G	SLEL	2,573,205						
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Company	MI	QA/G	SLEL	(692)						57,942
1999999. General Account - Unauthorized U.S. Non-Affiliates							2,572,513						57,942
2199999. Total General Account - Unauthorized Non-Affiliates							2,572,513						57,942
2299999. Total General Account Unauthorized							2,572,513						57,942
2599999. Total General Account - Certified U.S. Affiliates													
2899999. Total General Account - Certified Non-U.S. Affiliates													
2999999. Total General Account - Certified Affiliates													
3299999. Total General Account - Certified Non-Affiliates													
3399999. Total General Account Certified													
3699999. Total General Account - Reciprocal Jurisdiction U.S. Affiliates													
3999999. Total General Account - Reciprocal Jurisdiction Non-U.S. Affiliates													
4099999. Total General Account - Reciprocal Jurisdiction Affiliates													
4399999. Total General Account - Reciprocal Jurisdiction Non-Affiliates													
4499999. Total General Account Reciprocal Jurisdiction													
4599999. Total General Account Authorized, Unauthorized, Reciprocal Jurisdiction and Certified							283,963,026		31,971,591				78,509,594
4899999. Total Separate Accounts - Authorized U.S. Affiliates													
5199999. Total Separate Accounts - Authorized Non-U.S. Affiliates													
5299999. Total Separate Accounts - Authorized Affiliates													
5599999. Total Separate Accounts - Authorized Non-Affiliates													
5699999. Total Separate Accounts Authorized													
5999999. Total Separate Accounts - Unauthorized U.S. Affiliates													
6299999. Total Separate Accounts - Unauthorized Non-U.S. Affiliates													
6399999. Total Separate Accounts - Unauthorized Affiliates													
6699999. Total Separate Accounts - Unauthorized Non-Affiliates													

SCHEDULE S - PART 3 - SECTION 2

Reinsurance Ceded Accident and Health Insurance Listed by Reinsuring Company as of December 31, Current Year

1	2	3	4	5	6	7	8	9	10	Outstanding Surplus Relief		13	14
										11	12		
NAIC Company Code	ID Number	Effective Date	Name of Company	Domiciliary Jurisdiction	Type of Reinsurance Ceded	Type of Business Ceded	Premiums	Unearned Premiums (Estimated)	Reserve Credit Taken Other than for Unearned Premiums	Current Year	Prior Year	Modified Coinsurance Reserve	Funds Withheld Under Coinsurance
6799999. Total Separate Accounts Unauthorized													
7099999. Total Separate Accounts - Certified U.S. Affiliates													
7399999. Total Separate Accounts - Certified Non-U.S. Affiliates													
7499999. Total Separate Accounts - Certified Affiliates													
7799999. Total Separate Accounts - Certified Non-Affiliates													
7899999. Total Separate Accounts Certified													
8199999. Total Separate Accounts - Reciprocal Jurisdiction U.S. Affiliates													
8499999. Total Separate Accounts - Reciprocal Jurisdiction Non-U.S. Affiliates													
8599999. Total Separate Accounts - Reciprocal Jurisdiction Affiliates													
8899999. Total Separate Accounts - Reciprocal Jurisdiction Non-Affiliates													
8999999. Total Separate Accounts Reciprocal Jurisdiction													
9099999. Total Separate Accounts Authorized, Unauthorized, Reciprocal Jurisdiction and Certified													
9199999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2599999, 3099999, 3699999, 4199999, 4899999, 5399999, 5999999, 6499999, 7099999, 7599999, 8199999 and 8699999)							283,963,026		31,971,591				78,509,594
9299999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2899999, 3199999, 3999999, 4299999, 5199999, 5499999, 6299999, 6599999, 7399999, 7699999, 8499999 and 8799999)													
9999999 - Totals							283,963,026		31,971,591				78,509,594

SCHEDULE S - PART 4

Reinsurance Ceded to Unauthorized Companies

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Reserve Credit Taken	6 Paid and Unpaid Losses Recoverable (Debit)	7 Other Debits	8 Total (Cols.5+6+7)	9 Letters of Credit	10 Issuing or Confirming Bank Reference Number (a)	11 Trust Agreements	12 Funds Deposited by and Withheld from Reinsurers	13 Other	14 Miscellaneous Balances (Credit)	15 Sum of Cols. 9+11+12+13 +14 but not in Excess of Col. 8
0399999. Total General Account - Life and Annuity U.S. Affiliates									XXX					
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates									XXX					
0799999. Total General Account - Life and Annuity Affiliates									XXX					
74071	75-1281078	04/01/2018	FNL Insurance Company, LTD	520,374,137			520,374,137			138,967,811	386,426,174		521,175	520,374,137
71706	57-0290111	06/22/1970	Standard Life and Casualty Insurance Co											
0899999. General Account - Life and Annuity U.S. Non-Affiliates				520,374,137			520,374,137		XXX	138,967,811	386,426,174		521,175	520,374,137
00000		07/01/2018	Resolution Re Ltd.							816,831,010			17,940,940	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates									XXX	816,831,010			17,940,940	
1099999. Total General Account - Life and Annuity Non-Affiliates				520,374,137			520,374,137		XXX	955,798,821	386,426,174		18,462,115	520,374,137
1199999. Total General Account Life and Annuity				520,374,137			520,374,137		XXX	955,798,821	386,426,174		18,462,115	520,374,137
1499999. Total General Account - Accident and Health U.S. Affiliates									XXX					
1799999. Total General Account - Accident and Health Non-U.S. Affiliates									XXX					
1899999. Total General Account - Accident and Health Affiliates									XXX					
60134	38-3291563	01/01/2015	Alliance Health and Life Insurance Co								57,942			
18975	04-3149694	01/01/2014	HPHC Insurance Company Inc		1,607,432		1,607,432			934,492			682,104	1,607,432
1999999. General Account - Accident and Health U.S. Non-Affiliates					1,607,432		1,607,432		XXX	934,492	57,942		682,104	1,607,432
2199999. Total General Account - Accident and Health Non-Affiliates					1,607,432		1,607,432		XXX	934,492	57,942		682,104	1,607,432
2299999. Total General Account Accident and Health					1,607,432		1,607,432		XXX	934,492	57,942		682,104	1,607,432
2399999. Total General Account				520,374,137	1,607,432		521,981,569		XXX	956,733,313	386,484,116		19,144,219	521,981,569
2699999. Total Separate Accounts - U.S. Affiliates									XXX					
2999999. Total Separate Accounts - Non-U.S. Affiliates									XXX					
3099999. Total Separate Accounts - Affiliates									XXX					
3399999. Total Separate Accounts - Non-Affiliates									XXX					
3499999. Total Separate Accounts									XXX					
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)				520,374,137	1,607,432		521,981,569		XXX	139,902,303	386,484,116		1,203,279	521,981,569
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)									XXX	816,831,010			17,940,940	
9999999 - Totals				520,374,137	1,607,432		521,981,569		XXX	956,733,313	386,484,116		19,144,219	521,981,569

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 5

Reinsurance Ceded to Certified Reinsurers as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Collateral							23	24	25	26
															16	17	18	19	20	21	22				
NAIC Company Code	ID Number	Effective Date	Name of Reinsurer	Domiciliary Jurisdiction	Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% - 100%)	Reserve Credit Taken	Paid and Unpaid Losses Recoverable (Debit)	Other Debits	Total Recoverable/ Reserve Credit Taken (Col. 9 + 10 + 11)	Miscellaneous Balances (Credit)	Net Obligation Subject to Collateral (Col. 12 - 13)	Dollar Amount of Collateral Required for Full Credit (Col. 14 Times Col. 8)	Multiple Beneficiary Trust	Letters of Credit	Issuing or Confirming Bank Reference Number (a)	Trust Agreements	Funds Deposited by and Withheld from Reinsurers	Other	Total Collateral Provided (Col. 16 + 17 + 19 + 20 + 21)	Percent of Collateral Provided for Net Obligation Subject to Collateral (Col. 22 / Col. 14)	Percent Credit Allowed on Net Obligation Subject to Collateral (Col. 23 / Col. 8, not to Exceed 100%)	Amount of Credit Allowed for Net Obligation Subject to Collateral (Col. 14 x Col. 24)	Liability for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 14 - Col. 25)
0399999. Total General Account - Life and Annuity U.S. Affiliates																	XXX					XXX	XXX		
0699999. Total General Account - Life and Annuity Non-U.S. Affiliates																	XXX					XXX	XXX		
0799999. Total General Account - Life and Annuity Affiliates																	XXX					XXX	XXX		
00000	CR-1460100	10/01/2019	New Reinsurance Company LTD	CHE	2	05/09/2018	10.0	223,663	6,093	22,231	251,987	211	251,776	25,178					139,339		139,339	55.3	100.0	251,776	
0999999. General Account - Life and Annuity Non-U.S. Non-Affiliates								223,663	6,093	22,231	251,987	211	251,776	25,178			XXX		139,339		139,339	XXX	XXX	251,776	
1099999. Total General Account - Life and Annuity Non-Affiliates								223,663	6,093	22,231	251,987	211	251,776	25,178			XXX		139,339		139,339	XXX	XXX	251,776	
1199999. Total General Account Life and Annuity								223,663	6,093	22,231	251,987	211	251,776	25,178			XXX		139,339		139,339	XXX	XXX	251,776	
1499999. Total General Account - Accident and Health U.S. Affiliates																	XXX					XXX	XXX		
1799999. Total General Account - Accident and Health Non-U.S. Affiliates																	XXX					XXX	XXX		
1899999. Total General Account - Accident and Health Affiliates																	XXX					XXX	XXX		
2199999. Total General Account - Accident and Health Non-Affiliates																	XXX					XXX	XXX		
2299999. Total General Account Accident and Health																	XXX					XXX	XXX		
2399999. Total General Account								223,663	6,093	22,231	251,987	211	251,776	25,178			XXX		139,339		139,339	XXX	XXX	251,776	
2699999. Total Separate Accounts - U.S. Affiliates																	XXX					XXX	XXX		
2999999. Total Separate Accounts - Non-U.S. Affiliates																	XXX					XXX	XXX		
3099999. Total Separate Accounts - Affiliates																	XXX					XXX	XXX		
3399999. Total Separate Accounts - Non-Affiliates																	XXX					XXX	XXX		
3499999. Total Separate Accounts																	XXX					XXX	XXX		
3599999. Total U.S. (Sum of 0399999, 0899999, 1499999, 1999999, 2699999 and 3199999)																	XXX					XXX	XXX		
3699999. Total Non-U.S. (Sum of 0699999, 0999999, 1799999, 2099999, 2999999 and 3299999)								223,663	6,093	22,231	251,987	211	251,776	25,178			XXX		139,339		139,339	XXX	XXX	251,776	
9999999 - Totals								223,663	6,093	22,231	251,987	211	251,776	25,178			XXX		139,339		139,339	XXX	XXX	251,776	

(a)

Issuing or Confirming Bank Reference Number	Letters of Credit Code	American Bankers Association (ABA) Routing Number	Issuing or Confirming Bank Name	Letters of Credit Amount

NONE

SCHEDULE S - PART 6

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

		1 2020	2 2019	3 2018	4 2017	5 2016
	A. OPERATIONS ITEMS					
1.	Premiums and annuity considerations for life and accident and health contracts	410,040	612,161	4,466,021	94,991	65,322
2.	Commissions and reinsurance expense allowances	52,107	56,424	(248,975)	5,894	9,582
3.	Contract claims	374,819	386,912	81,891	119,490	76,231
4.	Surrender benefits and withdrawals for life contracts	(3,392)	(692)	(845)	(178)	(10)
5.	Dividends to policyholders and refunds to members					
6.	Reserve adjustments on reinsurance ceded	(39,842)	(21,177)	3,976,803	28	24
7.	Increase in aggregate reserve for life and accident and health contracts	60,458	230,714	407,402	20,188	(41,336)
	B. BALANCE SHEET ITEMS					
8.	Premiums and annuity considerations for life and accident and health contracts deferred and uncollected	73,860	92,284	17,030	8,304	16,013
9.	Aggregate reserves for life and accident and health contracts	1,267,859	1,201,656	963,511	556,098	535,910
10.	Liability for deposit-type contracts	72,372	85,060	97,401	15	19
11.	Contract claims unpaid	100,902	89,076	12,209	17,999	14,887
12.	Amounts recoverable on reinsurance	80,284	88,726	13,893	17,655	10,831
13.	Experience rating refunds due or unpaid	41,901	27,588	6,910	5,666	5,197
14.	Policyholders' dividends and refunds to members (not included in Line 10)					
15.	Commissions and reinsurance expense allowances due	899	711	904	786	721
16.	Unauthorized reinsurance offset			4,355	4,467	1
17.	Offset for reinsurance with Certified Reinsurers					
	C. UNAUTHORIZED REINSURANCE (DEPOSITS BY AND FUNDS WITHHELD FROM)					
18.	Funds deposited by and withheld from (F)	386,484	351,643	320,126	4,380	3,563
19.	Letters of credit (L)					
20.	Trust agreements (T)	956,733	846,440	746,893	646	741
21.	Other (O)			(4,306)	(4,380)	
	D. REINSURANCE WITH CERTIFIED REINSURERS (DEPOSITS BY AND FUNDS WITHHELD FROM)					
22.	Multiple Beneficiary Trust					
23.	Funds deposited by and withheld from (F)	139,339	166,510			
24.	Letters of credit (L)					
25.	Trust agreements (T)					
26.	Other (O)					

SCHEDULE S - PART 7

Restatement of Balance Sheet to Identify Net Credit for Ceded Reinsurance

		1 As Reported (net of ceded)	2 Restatement Adjustments	3 Restated (gross of ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	37,168,471,751		37,168,471,751
2.	Reinsurance (Line 16)	222,687,181	(222,687,181)	
3.	Premiums and considerations (Line 15)	(35,054,310)	73,860,466	38,806,156
4.	Net credit for ceded reinsurance	XXX	1,046,085,563	1,046,085,563
5.	All other admitted assets (balance)	391,544,839		391,544,839
6.	Total assets excluding Separate Accounts (Line 26)	37,747,649,461	897,258,848	38,644,908,309
7.	Separate Account assets (Line 27)	6,515,792,883		6,515,792,883
8.	Total assets (Line 28)	44,263,442,344	897,258,848	45,160,701,192
	LIABILITIES, CAPITAL AND SURPLUS (Page 3)			
9.	Contract reserves (Lines 1 and 2)	29,526,383,767	1,267,858,602	30,794,242,369
10.	Liability for deposit-type contracts (Line 3)	3,436,371,333	72,372,411	3,508,743,744
11.	Claim reserves (Line 4)	189,414,932	100,901,517	290,316,449
12.	Policyholder dividends/member refunds/reserves (Lines 5 through 7)			
13.	Premium & annuity considerations received in advance (Line 8)	4,720,270		4,720,270
14.	Other contract liabilities (Line 9)	353,428,519	(18,050,452)	335,378,067
15.	Reinsurance in unauthorized companies (Line 24.02 minus inset amount)			
16.	Funds held under reinsurance treaties with unauthorized reinsurers (Line 24.03 minus inset amount)	386,484,115	(386,484,115)	
17.	Reinsurance with Certified Reinsurers (Line 24.02 inset amount)			
18.	Funds held under reinsurance treaties with Certified Reinsurers (Line 24.03 inset amount)	139,339,115	(139,339,115)	
19.	All other liabilities (balance)	1,572,045,162		1,572,045,162
20.	Total liabilities excluding Separate Accounts (Line 26)	35,608,187,213	897,258,848	36,505,446,061
21.	Separate Account liabilities (Line 27)	6,339,185,022		6,339,185,022
22.	Total liabilities (Line 28)	41,947,372,235	897,258,848	42,844,631,083
23.	Capital & surplus (Line 38)	2,316,070,109	XXX	2,316,070,109
24.	Total liabilities, capital & surplus (Line 39)	44,263,442,344	897,258,848	45,160,701,192

	NET CREDIT FOR CEDED REINSURANCE	
25.	Contract reserves	1,267,858,602
26.	Claim reserves	100,901,517
27.	Policyholder dividends/reserves	
28.	Premium & annuity considerations received in advance	
29.	Liability for deposit-type contracts	72,372,411
30.	Other contract liabilities	(18,050,452)
31.	Reinsurance ceded assets	222,687,181
32.	Other ceded reinsurance recoverables	
33.	Total ceded reinsurance recoverables	1,645,769,259
34.	Premiums and considerations	73,860,466
35.	Reinsurance in unauthorized companies	
36.	Funds held under reinsurance treaties with unauthorized reinsurers	386,484,115
37.	Reinsurance with Certified Reinsurers	
38.	Funds held under reinsurance treaties with Certified Reinsurers	139,339,115
39.	Other ceded reinsurance payables/offsets	
40.	Total ceded reinsurance payable/offsets	599,683,696
41.	Total net credit for ceded reinsurance	1,046,085,563

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS (b)

Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 through 5 (b)	Deposit-Type Contracts
1.	Alabama AL	L	7,639,366	46,053,945	10,426,569		64,119,880	172,000
2.	Alaska AK	L	1,808,181	3,574,212	4,728,511		10,110,903	
3.	Arizona AZ	L	24,233,011	68,342,171	18,373,796		110,948,977	682,875
4.	Arkansas AR	L	5,358,372	14,250,761	4,564,793		24,173,926	192,579
5.	California CA	L	110,656,733	474,673,342	61,403,189		646,733,265	11,677,097
6.	Colorado CO	L	10,342,154	38,699,768	30,091,786		79,133,707	2,333,699
7.	Connecticut CT	L	11,783,371	65,465,256	8,938,928		86,187,555	1,104,991
8.	Delaware DE	L	37,961,231	20,545,628	1,837,904		60,344,763	170,223
9.	District of Columbia DC	L	1,896,242	3,213,783	4,272,643		9,382,669	113,243
10.	Florida FL	L	62,469,999	335,504,479	70,241,032		468,215,510	14,011,847
11.	Georgia GA	L	23,367,408	82,905,569	25,984,609		132,257,586	1,596,777
12.	Hawaii HI	L	11,809,139	14,974,845	678,885		27,462,868	180,000
13.	Idaho ID	L	4,149,279	16,502,564	1,814,111		22,465,954	400,715
14.	Illinois IL	L	30,829,234	128,033,555	52,056,415		210,919,204	2,243,233
15.	Indiana IN	L	19,471,820	46,443,006	37,775,334		103,690,160	523,241
16.	Iowa IA	L	8,621,864	8,152,562	8,604,551		25,378,976	
17.	Kansas KS	L	8,187,447	6,163,048	6,040,587		20,391,082	1,054,148
18.	Kentucky KY	L	7,228,346	35,072,184	13,809,010		56,109,541	556,002
19.	Louisiana LA	L	8,454,553	30,174,888	10,554,498		49,183,939	866,161
20.	Maine ME	L	1,246,851	15,224,027	2,922,630		19,393,508	100,000
21.	Maryland MD	L	10,180,525	60,983,014	32,183,294		103,346,833	564,157
22.	Massachusetts MA	L	20,816,517	52,345,685	23,548,639		96,710,841	315,569
23.	Michigan MI	L	22,859,079	105,035,659	29,188,424		157,083,162	600,967
24.	Minnesota MN	L	16,415,711	21,802,374	5,609,771		43,827,857	318,411
25.	Mississippi MS	L	3,608,410	8,330,977	3,925,240		15,864,627	244,890
26.	Missouri MO	L	20,101,612	21,464,033	15,575,625		57,141,270	952,224
27.	Montana MT	L	2,648,420	2,801,102	8,098,624		13,548,146	138,543
28.	Nebraska NE	L	7,013,212	7,451,623	6,013,782		20,478,617	
29.	Nevada NV	L	12,749,577	20,822,311	6,292,374		39,864,262	224,958
30.	New Hampshire NH	L	1,982,023	13,705,028	7,051,094		22,738,145	470,465
31.	New Jersey NJ	L	39,170,723	153,817,000	41,733,983		234,721,706	350,000
32.	New Mexico NM	L	2,132,159	6,719,710	2,490,511		11,342,380	240,000
33.	New York NY	N	12,581,539	568,967	14,757,600		27,908,105	
34.	North Carolina NC	L	21,138,294	69,195,890	31,236,439		121,570,622	1,020,676
35.	North Dakota ND	L	3,102,087	1,461,669	504,876		5,068,631	
36.	Ohio OH	L	22,647,221	131,671,070	34,924,667		189,242,958	1,322,914
37.	Oklahoma OK	L	17,577,843	12,288,524	12,554,623		42,420,990	158,534
38.	Oregon OR	L	10,984,876	69,051,602	9,067,003		89,103,482	2,403,507
39.	Pennsylvania PA	L	30,835,048	147,715,626	38,039,926		216,590,600	2,825,690
40.	Rhode Island RI	L	2,749,627	11,443,249	1,389,709		15,582,584	
41.	South Carolina SC	L	10,078,267	30,756,338	11,815,447		52,650,052	1,016,143
42.	South Dakota SD	L	3,231,076	4,268,442	734,262		8,233,780	
43.	Tennessee TN	L	15,606,121	75,417,383	19,264,590		110,288,093	2,062,077
44.	Texas TX	L	59,912,138	168,370,767	67,820,434		296,103,339	11,862,535
45.	Utah UT	L	11,925,705	22,127,913	10,832,790		44,886,408	622,967
46.	Vermont VT	L	625,215	993,037	1,209,694		2,827,946	339,360
47.	Virginia VA	L	13,931,715	43,556,617	35,686,468		93,174,800	366,820
48.	Washington WA	L	32,146,660	103,273,789	30,084,214		165,504,663	2,547,294
49.	West Virginia WV	L	1,794,077	9,784,042	2,844,682		14,422,801	34,419
50.	Wisconsin WI	L	15,688,729	30,915,373	43,129,147		89,733,249	619,067
51.	Wyoming WY	L	1,817,986	4,234,682	5,943,356		11,996,024	
52.	American Samoa AS	N						
53.	Guam GU	N	6,215				6,215	
54.	Puerto Rico PR	L	6,575		47,250		53,825	
55.	U.S. Virgin Islands VI	N	11,407		29,284		40,691	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	232,914	336,960	515		570,389	
58.	Aggregate Other Alien OT	XXX	150,876		2,409		153,285	
59.	Subtotal	XXX	845,974,776	2,866,680,050	928,750,527		4,641,405,353	69,601,017
90.	Reporting entity contributions for employee benefits plans	XXX						
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	162				162	
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	542,075		16,649		558,724	
94.	Aggregate or other amounts not allocable by State	XXX						
95.	Totals (Direct Business)	XXX	846,517,013	2,866,680,050	928,767,176		4,641,964,239	69,601,017
96.	Plus reinsurance assumed	XXX		1,393	899,258		900,651	
97	Totals (All Business)	XXX	846,517,013	2,866,681,443	929,666,434		4,642,864,890	69,601,017
98.	Less reinsurance ceded	XXX	126,243,640	2,531,488	299,687,831		428,462,958	
99.	Totals (All Business) less Reinsurance Ceded	XXX	720,273,373	2,864,149,956	(c) 629,978,603		4,214,401,932	69,601,017
	DETAILS OF WRITE-INS							
58001.	ZZZ OTHER ALIEN	XXX	150,876		2,409		153,285	
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	150,876		2,409		153,285	
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:

L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 51

R - Registered - Non-domiciled RRGs

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

Q - Qualified - Qualified or accredited reinsurer

N - None of the above - Not allowed to write business in the state 6

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

The company allocates insurance premium and annuity considerations to the state in which the policy is issued.

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

SCHEDULE T - PART 2

INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.		Direct Business Only					
		1 Life (Group and Individual)	2 Annuities (Group and Individual)	3 Disability Income (Group and Individual)	4 Long-Term Care (Group and Individual)	5 Deposit-Type Contracts	6 Totals
1. Alabama	AL	7,639,366	46,053,945	3,325,247		172,000	57,190,558
2. Alaska	AK	1,808,181	3,574,212	1,713,707			7,096,100
3. Arizona	AZ	24,233,011	68,342,171	890,401		682,875	94,148,458
4. Arkansas	AR	5,358,372	14,250,761	812,621		192,579	20,614,333
5. California	CA	110,656,733	474,673,342	5,245,225		11,677,097	602,252,397
6. Colorado	CO	10,342,154	38,699,768	1,223,160		2,333,699	52,598,781
7. Connecticut	CT	11,783,371	65,465,256	1,081,599		1,104,991	79,435,217
8. Delaware	DE	37,961,231	20,545,628	152,746		170,223	58,829,828
9. District of Columbia	DC	1,896,242	3,213,783	399,176		113,243	5,622,444
10. Florida	FL	62,469,999	335,504,479	7,111,450		14,011,847	419,097,775
11. Georgia	GA	23,367,408	82,905,569	1,136,668		1,596,777	109,006,422
12. Hawaii	HI	11,809,139	14,974,845	388,656		180,000	27,352,640
13. Idaho	ID	4,149,279	16,502,564	504,669		400,715	21,557,227
14. Illinois	IL	30,829,234	128,033,555	3,705,682		2,243,233	164,811,704
15. Indiana	IN	19,471,820	46,443,006	7,650,334		523,241	74,088,401
16. Iowa	IA	8,621,864	8,152,562	1,570,468			18,344,894
17. Kansas	KS	8,187,447	6,163,048	1,713,126		1,054,148	17,117,769
18. Kentucky	KY	7,228,346	35,072,184	2,883,388		556,002	45,739,920
19. Louisiana	LA	8,454,553	30,174,888	2,964,276		866,161	42,459,878
20. Maine	ME	1,246,851	15,224,027	3,952,762		100,000	20,523,640
21. Maryland	MD	10,180,525	60,983,014	223,375		564,157	71,951,071
22. Massachusetts	MA	20,816,517	52,345,685	871,072		315,569	74,348,843
23. Michigan	MI	22,859,079	105,035,659	4,374,100		600,967	132,869,805
24. Minnesota	MN	16,415,711	21,802,374	858,319		318,411	39,394,816
25. Mississippi	MS	3,608,410	8,330,977	776,371		244,890	12,960,648
26. Missouri	MO	20,101,612	21,464,033	2,420,988		952,224	44,938,857
27. Montana	MT	2,648,420	2,801,102	704,763		138,543	6,292,827
28. Nebraska	NE	7,013,212	7,451,623	2,130,900			16,595,735
29. Nevada	NV	12,749,577	20,822,311	2,472,198		224,958	36,269,044
30. New Hampshire	NH	1,982,023	13,705,028	826,251		470,465	16,983,767
31. New Jersey	NJ	39,170,723	153,817,000	2,904,626		350,000	196,242,349
32. New Mexico	NM	2,132,159	6,719,710	114,958		240,000	9,206,828
33. New York	NY	12,581,539	568,967	2,565,078			15,715,583
34. North Carolina	NC	21,138,294	69,195,890	3,281,267		1,020,676	94,636,126
35. North Dakota	ND	3,102,087	1,461,669	66,322			4,630,078
36. Ohio	OH	22,647,221	131,671,070	7,557,937		1,322,914	163,199,142
37. Oklahoma	OK	17,577,843	12,288,524	3,922,302		158,534	33,947,203
38. Oregon	OR	10,984,876	69,051,602	742,651		2,403,507	83,182,636
39. Pennsylvania	PA	30,835,048	147,715,626	5,759,281		2,825,690	187,135,645
40. Rhode Island	RI	2,749,627	11,443,249	206,859			14,399,734
41. South Carolina	SC	10,078,267	30,756,338	815,292		1,016,143	42,666,040
42. South Dakota	SD	3,231,076	4,268,442	46,781			7,546,299
43. Tennessee	TN	15,606,121	75,417,383	5,517,757		2,062,077	98,603,338
44. Texas	TX	59,912,138	168,370,767	6,687,174		11,862,535	246,832,613
45. Utah	UT	11,925,705	22,127,913	965,132		622,967	35,641,717
46. Vermont	VT	625,215	993,037	248,643		339,360	2,206,256
47. Virginia	VA	13,931,715	43,556,617	1,918,950		366,820	59,774,102
48. Washington	WA	32,146,660	103,273,789	8,003,068		2,547,294	145,970,811
49. West Virginia	WV	1,794,077	9,784,042	120,034		34,419	11,732,573
50. Wisconsin	WI	15,688,729	30,915,373	3,433,606		619,067	50,656,774
51. Wyoming	WY	1,817,986	4,234,682	83,521			6,136,189
52. American Samoa	AS						
53. Guam	GU	6,215					6,215
54. Puerto Rico	PR	6,575		918			7,493
55. U.S. Virgin Islands	VI	11,407		27,636			39,043
56. Northern Mariana Islands	MP						
57. Canada	CAN	232,914	336,960				569,874
58. Aggregate Other Alien	OT	150,876		2,251			153,127
59. Total		845,974,776	2,866,680,050	119,075,744		69,601,017	3,901,331,586

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

Name	FEI #	NAIC #	Domicile	Ownership
Symetra Financial Corporation	20-0978027		DE	100% Sumitomo Life Insurance Company
Symetra Life Insurance Company	91-0742147	68608	IA	100% Symetra Financial Corporation
Symetra National Life Insurance Company	91-1079693	90581	IA	100% Symetra Life Insurance Company
First Symetra National Life Insurance Company of New York	91-1367496	78417	NY	100% Symetra Life Insurance Company
Symetra Reinsurance Corporation	47-2354842		IA	100% Symetra Life Insurance Company
Symetra Assigned Benefits Service Company	91-1246870		WA	100% Symetra Financial Corporation
Symetra Securities, Inc.	91-0824835		WA	100% Symetra Financial Corporation
Clearscape Funding Corporation	20-3820455		WA	100% Symetra Financial Corporation
WSF Receivables I, LLC	26-1099574		FL	100% Clearscape Funding Corporation
Symetra Investment Management Company	84-2356467		DE	100% Symetra Financial Corporation
Hometown Plaza Retail Center, LLC	35-2670516		DE	100% Symetra Financial Corporation
Clio & Pierson, LLC	36-4897711		DE	100% Symetra Financial Corporation
4445 Lamont Properties, LLC	85-3730085		DE	100% Symetra Financial Corporation

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? (Y/N)	16 *
			20-0978027				SYMETRA FINANCIAL CORPORATION	DE	UDP		Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP	68608	91-0742147				SYMETRA LIFE INSURANCE COMPANY	IA		SYMETRA FINANCIAL CORPORATION			SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP	90581	91-1079693				SYMETRA NATIONAL LIFE INSURANCE COMPANY	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP	78417	91-1367496				FIRST SYMETRA NATIONAL LIFE INS CO OF NY	NY	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
4855	SUMITOMO LIFE INSURANCE GROUP		47-2354842				SYMETRA REINSURANCE CORPORATION	IA	DS	SYMETRA LIFE INSURANCE COMPANY	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			91-1246870				SYMETRA ASSIGNED BENEFITS SERVICE COMPANY	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			91-0824835				SYMETRA SECURITIES, INC.	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			20-3820455				CLEARSCAPE FUNDING CORPORATION	WA	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			26-1099574				WSF RECEIVABLES I, LLC	FL	NIA	CLEARSCAPE FUNDING CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			84-2356467				SYMETRA INVESTMENT MANAGEMENT COMPANY	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			35-2670516				HOMETOWN PLAZA RETAIL CENTER, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			36-4897711				CLIO & PIERSON, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	
			85-3730085				4445 LAMONT PROPERTIES, LLC	DE	NIA	SYMETRA FINANCIAL CORPORATION	Ownership	100.000	SUMITOMO LIFE INSURANCE COMPANY	N	

Asterisk	Explanation

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

1 NAIC Company Code	2 ID Number	3 Names of Insurers and Parent, Subsidiaries or Affiliates	4 Shareholder Dividends	5 Capital Contributions	6 Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	7 Income/ (Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	8 Management Agreements and Service Contracts	9 Income/ (Disbursements) Incurred Under Reinsurance Agreements	10 *	11 Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	12 Totals	13 Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
	20-0978027	SYMETRA FINANCIAL CORPORATION		(300,000,000)							(300,000,000)	
68608	91-0742147	SYMETRA LIFE INSURANCE COMPANY		283,000,000	2,322,720			5,446,548			290,769,268	248,459,874
90581	91-1079693	SYMETRA NATIONAL LIFE INSURANCE COMPANY						2,260,368			2,260,368	
	47-2354842	SYMETRA REINSURANCE CORPORATION		17,000,000				(7,706,916)			9,293,084	(248,459,874)
	83-3730085	4445 LAMONT PROPERTIES, LLC			(2,322,720)						(2,322,720)	
9999999 Control Totals									XXX			

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of WAIVED to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
2.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required, by March 1?	YES
4.	Will an actuarial opinion be filed by March 1?	YES
	APRIL FILING	
5.	Will Management's Discussion and Analysis be filed by April 1?	YES
6.	Will the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
7.	Will the Adjustments to the Life, Health & Annuity Guaranty Association Model Act Assessment Base Reconciliation Exhibit (if required) be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	YES
8.	Will the Supplemental Investment Risks Interrogatories be filed by April 1?	YES
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES
	AUGUST FILING	
11.	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?	YES

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. 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.

	MARCH FILING	
12.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1? (Not applicable to fraternal benefit societies)	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
15.	Will the actuarial opinion on participating and non-participating policies as required in Interrogatories 1 and 2 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
16.	Will the actuarial opinion on non-guaranteed elements as required in interrogatory #3 to Exhibit 5 be filed with the state of domicile and electronically with the NAIC by March 1?	YES
17.	Will the actuarial opinion on X-Factors be filed with the state of domicile and electronically with the NAIC by March 1?	YES
18.	Will the actuarial opinion on Separate Accounts Funding Guaranteed Minimum Benefit be filed with the state of domicile and electronically with the NAIC by March 1?	NO
19.	Will the actuarial opinion on Synthetic Guaranteed Investment Contracts be filed with the state of domicile and electronically with the NAIC by March 1?	NO
20.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	NO
21.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC by March 1?	YES
22.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC by March 1?	NO
23.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	NO
24.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC by March 1?	YES
25.	Will the C-3 RBC Certifications required under C-3 Phase I be filed with the state of domicile and electronically with the NAIC by March 1?	YES
26.	Will the C-3 RBC Certifications required under C-3 Phase II be filed with the state of domicile and electronically with the NAIC by March 1?	YES

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

27.	Will the Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
28.	Will the actuarial opinion required by the Modified Guaranteed Annuity Model Regulation be filed with the state of domicile and electronically with the NAIC by March 1?	NO
~~29.~~	~~Will the Actuarial Certifications Related to Hedging required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
~~30.~~	~~Will the Financial Officer Certification Related to Clearly Defined Hedging Strategy required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
~~31.~~	~~Will the Management Certification That the Valuation Reflects Management's Intent required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
~~32.~~	~~Will the Actuarial Certification Related to the Reserves required by Actuarial Guideline XLIII be filed with the state of domicile and electronically with the NAIC by March 1?~~	
33.	Will the Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities be filed with the state of domicile and electronically with the NAIC by March 1?	NO
34.	Will the Worker's Compensation Carve-Out Supplement be filed by March 1? (Not applicable to fraternal benefit societies)	NO
35.	Will Supplemental Schedule O be filed with the state of domicile and the NAIC by March 1?	YES
36.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
37.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
38.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
39.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
40.	Will the VM-20 Reserves Supplement be filed with the state of domicile and the NAIC by March 1?	YES
	APRIL FILING	
41.	Will the confidential Regulatory Asset Adequacy Issues Summary (RAAIS) required by the Valuation Manual be filed with the state of domicile by April 1?	YES
42.	Will the Long-Term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
43.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1? (Not applicable to fraternal benefit societies)	NO
44.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	YES
45.	Will the Supplemental Health Care Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
46.	Will the regulator only (non-public) Supplemental Health Care Exhibit's Expense Allocation Report be filed with the state of domicile and the NAIC by April 1?	NO
47.	Will the confidential Actuarial Memorandum required by Actuarial Guideline XXXVIII 8D be filed with the state of domicile by April 30?	YES
48.	Will the Supplemental Term and Universal Life Insurance Reinsurance Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
49.	Will the Variable Annuities Supplement be filed with the state of domicile and the NAIC by April 1?	YES
50.	Will the confidential Executive Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
51.	Will the confidential Life Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
52.	Will the confidential Variable Annuities Summary of the PBR Actuarial Report be filed with the state of domicile by April 1?	YES
	AUGUST FILING	
53.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

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Bar Codes:

12. SIS Stockholder Information Supplement [Document Identifier 420]

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

14. Trusteed Surplus Statement [Document Identifier 490]

18. Actuarial Opinion on Separate Accounts Funding Guaranteed Minimum Benefit [Document Identifier 443]

19. Actuarial Opinion on Synthetic Guaranteed Investment Contracts [Document Identifier 444]

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

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

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

27. Actuarial Certifications Related to Annuity Nonforfeiture Ongoing Compliance for Equity Indexed Annuities [Document Identifier 452]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

28. Modified Guaranteed Annuity Model Regulation [Document Identifier 453]

33. Actuarial Certification regarding the use of 2001 Preferred Class Tables required by the Model Regulation Permitting the Recognition of Preferred Mortality Tables for Use in Determining Minimum Reserve Liabilities [Document Identifier 454]

34. Workers' Compensation Carve-Out Supplement [Document Identifier 495]

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

37. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

38. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

39. Relief from the Requirements for Audit Committees [Document Identifier 226]

42. Long-Term Care Experience Reporting Forms [Document Identifier 306]

43. Credit Insurance Experience Exhibit [Document Identifier 230]

45. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]

46. Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Year			Prior Year
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504. Premium and state taxes receivable				1,376,587
2597. Summary of remaining write-ins for Line 25 from overflow page				1,376,587

Additional Write-ins for Liabilities Line 25

	1 Current Year	2 Prior Year
2504. Accrued interest on policy claims	490,248	390,645
2505. Founders premium benefit certificates	3,978	3,717
2597. Summary of remaining write-ins for Line 25 from overflow page	494,226	394,362

Additional Write-ins for Exhibit 2 Line 9.3

	Insurance				5	6	7
	1	Accident and Health		4			
	Life	2 Cost Containment	3 All Other	All Other Lines of Business	Investment	Fraternal	Total
09.304. Amortization of Goodwill			1,359,431				1,359,431
09.397. Summary of remaining write-ins for Line 9.3 from overflow page			1,359,431				1,359,431

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

	1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
2504.			
2597. Summary of remaining write-ins for Line 25 from overflow page			

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	808,485,564	2.175	808,485,564		808,485,564	2.175
1.02 All other governments	93,666,512	0.252	93,666,511		93,666,511	0.252
1.03 U.S. states, territories and possessions, etc. guaranteed	7,435,509	0.020	7,435,509		7,435,509	0.020
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	25,703,970	0.069	25,703,970		25,703,970	0.069
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	964,420,128	2.595	964,420,128		964,420,128	2.595
1.06 Industrial and miscellaneous	26,325,229,490	70.827	26,325,229,490		26,325,229,490	70.827
1.07 Hybrid securities	239,585,949	0.645	239,585,949		239,585,949	0.645
1.08 Parent, subsidiaries and affiliates	11,547,445	0.031	11,547,445		11,547,445	0.031
1.09 SVO identified funds	498,643	0.001	498,643		498,643	0.001
1.10 Unaffiliated Bank loans	12,345,069	0.033	12,345,069		12,345,069	0.033
1.11 Total long-term bonds	28,488,918,279	76.648	28,488,918,279		28,488,918,279	76.648
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	102,580,616	0.276	102,580,616		102,580,616	0.276
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	102,580,616	0.276	102,580,616		102,580,616	0.276
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	25,262,009	0.068	25,262,009		25,262,009	0.068
3.02 Industrial and miscellaneous Other (Unaffiliated)	86,482,777	0.233	86,482,777		86,482,777	0.233
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other	180,182,792	0.485	180,182,792		180,182,792	0.485
3.05 Mutual funds	41,706,713	0.112	41,706,713		41,706,713	0.112
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Total common stocks	333,634,291	0.898	333,634,291		333,634,291	0.898
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages	6,440,101,885	17.327	6,440,101,885		6,440,101,885	17.327
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans	6,440,101,885	17.327	6,440,101,885		6,440,101,885	17.327
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	559,712,229	1.506	559,712,229		559,712,229	1.506
6.02 Cash equivalents (Schedule E, Part 2)	465,838,547	1.253	465,838,547		465,838,547	1.253
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	1,025,550,776	2.759	1,025,550,776		1,025,550,776	2.759
7. Contract loans	62,752,763	0.169	62,752,763		62,752,763	0.169
8. Derivatives (Schedule DB)	243,126,673	0.654	243,126,673		243,126,673	0.654
9. Other invested assets (Schedule BA)	420,940,740	1.133	420,940,740		420,940,740	1.133
10. Receivables for securities	50,865,728	0.137	50,865,728		50,865,728	0.137
11. Securities Lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	37,168,471,751	100.000	37,168,471,751		37,168,471,751	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		6,237,999,433
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	744,655,950	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	5,421,399	750,077,349
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8		
6.	Total gain (loss) on disposals, Part 3, Column 18		(50,000)
7.	Deduct amounts received on disposals, Part 3, Column 15		547,924,897
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		6,440,101,885
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		6,440,101,885
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		6,440,101,885

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		326,798,601
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	26,705,526	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	70,656,893	97,362,419
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		2,265
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	29,134,889	
	5.2 Totals, Part 3, Column 9		29,134,889
6.	Total gain (loss) on disposals, Part 3, Column 19		(1,776,019)
7.	Deduct amounts received on disposals, Part 3, Column 16		2,953,697
8.	Deduct amortization of premium and depreciation		25,343,103
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	2,284,615	
	10.2 Totals, Part 3, Column 11		2,284,615
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		420,940,740
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		420,940,740

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		27,765,792,572
2.	Cost of bonds and stocks acquired, Part 3, Column 7		5,581,712,704
3.	Accrual of discount		15,284,521
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(127,485)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	(3,443,439)	
	4.4. Part 4, Column 11	13,731,631	10,160,707
5.	Total gain (loss) on disposals, Part 4, Column 19		130,259,341
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		4,541,363,416
7.	Deduct amortization of premium		85,704,737
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	39,538,567	
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	25,341,397	64,879,964
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	2,899,550	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	342,552	
	9.4. Part 4, Column 13	53,325,072	56,567,174
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		40,678,704
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		28,925,133,186
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		28,925,133,186

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	808,485,564	844,987,167	811,364,780	807,257,835
Governments	2.	Canada	1,498,661	1,704,970	1,659,700	1,450,000
(Including all obligations guaranteed by governments)	3.	Other Countries	92,167,851	100,105,110	89,457,699	92,052,075
	4.	Totals	902,152,075	946,797,247	902,482,179	900,759,910
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	7,435,509	8,059,016	7,708,751	7,125,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	25,703,970	29,686,648	25,121,740	25,651,181
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7.	Totals	964,420,128	1,029,533,090	972,604,446	947,966,046
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans and Hybrid Securities (unaffiliated)	8.	United States	19,200,021,342	21,322,443,035	19,359,395,641	18,850,848,598
	9.	Canada	1,060,689,602	1,188,190,846	1,067,244,469	1,046,507,535
	10.	Other Countries	6,316,948,207	6,636,343,742	6,381,312,140	6,298,457,926
	11.	Totals	26,577,659,151	29,146,977,624	26,807,952,250	26,195,814,058
Parent, Subsidiaries and Affiliates	12.	Totals	11,547,445	12,058,428	11,639,697	10,913,000
	13.	Total Bonds	28,488,918,279	31,173,112,053	28,727,509,063	28,088,229,195
PREFERRED STOCKS	14.	United States	102,580,616	102,102,046	102,572,975	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	102,580,616	102,102,046	102,572,975	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	102,580,616	102,102,046	102,572,975	
COMMON STOCKS	20.	United States	149,210,241	149,210,241	146,523,996	
Industrial and Miscellaneous (unaffiliated)	21.	Canada	4,241,258	4,241,258	4,915,482	
	22.	Other Countries				
	23.	Totals	153,451,499	153,451,499	151,439,478	
Parent, Subsidiaries and Affiliates	24.	Totals	180,182,792	180,182,792	138,000,000	
	25.	Total Common Stocks	333,634,291	333,634,291	289,439,478	
	26.	Total Stocks	436,214,907	435,736,337	392,012,453	
	27.	Total Bonds and Stocks	28,925,133,186	31,608,848,389	29,119,521,516	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	38,734,734	213,147,705	481,452,986	63,266,208	11,883,931	XXX	808,485,564	2.8	482,810,379	1.8	787,785,562	20,700,002
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	38,734,734	213,147,705	481,452,986	63,266,208	11,883,931	XXX	808,485,564	2.8	482,810,379	1.8	787,785,562	20,700,002
2. All Other Governments												
2.1 NAIC 1	8,888,064	26,863,955		29,609,910	21,274,805	XXX	86,636,734	0.3	76,505,271	0.3	1,498,661	85,138,073
2.2 NAIC 2	259,121	1,036,482	734,175			XXX	2,029,778	0.0	2,032,474	0.0		2,029,778
2.3 NAIC 3				5,000,000		XXX	5,000,000	0.0			5,000,000	
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals	9,147,184	27,900,437	734,175	34,609,910	21,274,805	XXX	93,666,511	0.3	78,537,745	0.3	6,498,661	87,167,851
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,462,723	5,850,892	121,894			XXX	7,435,509	0.0	7,489,613	0.0	7,435,509	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	1,462,723	5,850,892	121,894			XXX	7,435,509	0.0	7,489,613	0.0	7,435,509	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		2,390,612	21,693,358	1,620,000		XXX	25,703,970	0.1	30,767,665	0.1	25,703,970	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals		2,390,612	21,693,358	1,620,000		XXX	25,703,970	0.1	30,767,665	0.1	25,703,970	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	142,118,297	355,520,004	243,382,610	142,074,103	19,914,833	XXX	903,009,847	3.2	788,306,569	2.9	877,283,826	25,726,021
5.2 NAIC 2	4,906,095	22,059,208	21,763,951	4,004,254	8,630,000	XXX	61,363,509	0.2	63,365,666	0.2	9,167,543	52,195,965
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6				46,772		XXX	46,772	0.0	26,376	0.0	46,772	
5.7 Totals	147,024,392	377,579,212	265,146,561	146,125,129	28,544,833	XXX	964,420,128	3.4	851,698,610	3.1	886,498,142	77,921,986

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	751,927,199	5,813,334,011	4,580,344,333	726,535,688	874,003,719	XXX	12,746,144,951	44.7	12,952,173,995	47.4	5,967,590,517	6,778,554,434
6.2 NAIC 2	768,620,547	5,496,921,884	4,117,086,699	993,488,860	1,195,260,052	XXX	12,571,378,043	44.1	11,945,039,273	43.7	8,188,312,444	4,383,065,599
6.3 NAIC 3	70,856,789	447,301,859	220,050,053	30,638,972	43,832,366	XXX	812,680,039	2.9	503,293,351	1.8	544,949,122	267,730,917
6.4 NAIC 4	22,617,776	135,865,682	17,616,928	4,129,392	119,838	XXX	180,349,616	0.6	174,484,563	0.6	54,547,666	125,801,950
6.5 NAIC 5	2,925,425	9,117,968	1,927,356			XXX	13,970,748	0.0	15,549,266	0.1	2,452,996	11,517,752
6.6 NAIC 6		643,839			62,254	XXX	706,092	0.0	1,372,928	0.0		706,092
6.7 Totals	1,616,947,737	11,903,185,243	8,937,025,368	1,754,792,913	2,113,278,229	XXX	26,325,229,490	92.4	25,591,913,376	93.7	14,757,852,745	11,567,376,745
7. Hybrid Securities												
7.1 NAIC 1					17,995,272	XXX	17,995,272	0.1	17,995,054	0.1	17,995,272	
7.2 NAIC 2	22,447,875	18,852,715	96,077,418	19,908,362	52,810,010	XXX	210,096,380	0.7	229,331,899	0.8	174,323,352	35,773,028
7.3 NAIC 3		1,584,967	6,912,855		2,996,475	XXX	11,494,297	0.0	14,621,419	0.1	10,994,297	500,000
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals	22,447,875	20,437,682	102,990,273	19,908,362	73,801,757	XXX	239,585,949	0.8	261,948,372	1.0	203,312,922	36,273,028
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2		11,547,445				XXX	11,547,445	0.0			11,547,445	
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals		11,547,445				XXX	11,547,445	0.0			11,547,445	
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	498,643	498,643	0.0	495,927	0.0	498,643	
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	498,643	498,643	0.0	495,927	0.0	498,643	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3		7,055,776	163,922			XXX	7,219,698	0.0	2,838,122	0.0	5,963,922	1,255,776
10.4 NAIC 4		2,215,737	2,842,811			XXX	5,058,548	0.0	3,732,900	0.0	2,911,560	2,146,988
10.5 NAIC 5						XXX						
10.6 NAIC 6	66,823					XXX	66,823	0.0	67,639	0.0		66,823
10.7 Totals	66,823	9,271,513	3,006,733			XXX	12,345,069	0.0	6,638,660	0.0	8,875,482	3,469,586

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
11. Total Bonds Current Year												
11.1 NAIC 1	(d) 943,131,017	6,417,107,180	5,326,995,181	963,105,909	945,072,561		14,595,411,847	51.2	XXX	XXX	7,685,293,317	6,910,118,530
11.2 NAIC 2	(d) 796,233,639	5,550,417,734	4,235,662,243	1,017,401,476	1,256,700,062	498,643	12,856,913,798	45.1	XXX	XXX	8,383,849,428	4,473,064,370
11.3 NAIC 3	(d) 70,856,789	455,942,602	227,126,830	35,638,972	46,828,841		836,394,034	2.9	XXX	XXX	566,907,341	269,486,693
11.4 NAIC 4	(d) 22,617,776	138,081,419	20,459,739	4,129,392	119,838		185,408,164	0.7	XXX	XXX	57,459,226	127,948,938
11.5 NAIC 5	(d) 2,925,425	9,117,968	1,927,356				(c) 13,970,748	0.0	XXX	XXX	2,452,996	11,517,752
11.6 NAIC 6	(d) 66,823	643,839		46,772	62,254		(c) 819,688	0.0	XXX	XXX	46,772	772,915
11.7 Totals	1,835,831,468	12,571,310,742	9,812,171,349	2,020,322,522	2,248,783,556	498,643	(b) 28,488,918,279	100.0	XXX	XXX	16,696,009,081	11,792,909,199
11.8 Line 11.7 as a % of Col. 7	6.4	44.1	34.4	7.1	7.9	0.0	100.0	XXX	XXX	XXX	58.6	41.4
12. Total Bonds Prior Year												
12.1 NAIC 1	987,533,832	5,727,535,762	5,751,858,584	771,791,759	1,117,328,609		XXX	XXX	14,356,048,546	52.6	8,509,158,843	5,846,889,702
12.2 NAIC 2	861,378,733	4,567,757,462	4,380,884,883	1,277,177,972	1,152,570,262	495,927	XXX	XXX	12,240,265,240	44.8	8,576,458,870	3,663,806,370
12.3 NAIC 3	28,904,907	359,637,303	102,130,887	24,355,659	5,724,134		XXX	XXX	520,752,891	1.9	347,430,136	173,322,755
12.4 NAIC 4	27,325,812	114,526,036	34,978,219	1,387,396			XXX	XXX	178,217,463	0.7	74,480,407	103,737,056
12.5 NAIC 5	1,585,620	4,765,932	4,504,619	4,693,095			XXX	XXX	(c) 15,549,266	0.1	2,557,802	12,991,463
12.6 NAIC 6		1,395,310		26,376	45,257		XXX	XXX	(c) 1,466,943	0.0	26,376	1,440,567
12.7 Totals	1,906,728,905	10,775,617,804	10,274,357,193	2,079,432,257	2,275,668,262	495,927	XXX	XXX	(b) 27,312,300,348	100.0	17,510,112,435	9,802,187,913
12.8 Line 12.7 as a % of Col. 9	7.0	39.5	37.6	7.6	8.3	0.0	XXX	XXX	100.0	XXX	64.1	35.9
13. Total Publicly Traded Bonds												
13.1 NAIC 1	545,594,481	3,155,161,796	2,723,315,045	604,023,876	657,198,118		7,685,293,317	27.0	8,509,158,843	31.2	7,685,293,317	XXX
13.2 NAIC 2	574,671,999	3,887,208,952	2,411,840,702	550,217,828	959,411,303	498,643	8,383,849,428	29.4	8,576,458,870	31.4	8,383,849,428	XXX
13.3 NAIC 3	40,258,113	297,424,788	170,668,192	11,727,408	46,828,841		566,907,341	2.0	347,430,136	1.3	566,907,341	XXX
13.4 NAIC 4	9,889,452	39,996,655	7,426,847	26,435	119,838		57,459,226	0.2	74,480,407	0.3	57,459,226	XXX
13.5 NAIC 5	1,229,483	920,408	303,105				2,452,996	0.0	2,557,802	0.0	2,452,996	XXX
13.6 NAIC 6				46,772			46,772	0.0	26,376	0.0	46,772	XXX
13.7 Totals	1,171,643,528	7,380,712,599	5,313,553,892	1,166,042,320	1,663,558,099	498,643	16,696,009,081	58.6	17,510,112,435	64.1	16,696,009,081	XXX
13.8 Line 13.7 as a % of Col. 7	7.0	44.2	31.8	7.0	10.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.9 Line 13.7 as a % of Line 11.7, Col. 7, Section 11	4.1	25.9	18.7	4.1	5.8	0.0	58.6	XXX	XXX	XXX	58.6	XXX
14. Total Privately Placed Bonds												
14.1 NAIC 1	397,536,535	3,261,945,383	2,603,680,135	359,082,032	287,874,444		6,910,118,530	24.3	5,846,889,702	21.4	XXX	6,910,118,530
14.2 NAIC 2	221,561,640	1,663,208,782	1,823,821,541	467,183,648	297,288,759		4,473,064,370	15.7	3,663,806,370	13.4	XXX	4,473,064,370
14.3 NAIC 3	30,598,676	158,517,815	56,458,638	23,911,564			269,486,693	0.9	173,322,755	0.6	XXX	269,486,693
14.4 NAIC 4	12,728,324	98,084,764	13,032,892	4,102,958			127,948,938	0.4	103,737,056	0.4	XXX	127,948,938
14.5 NAIC 5	1,695,942	8,197,560	1,624,251				11,517,752	0.0	12,991,463	0.0	XXX	11,517,752
14.6 NAIC 6	66,823	643,839			62,254		772,915	0.0	1,440,567	0.0	XXX	772,915
14.7 Totals	664,187,941	5,190,598,143	4,498,617,457	854,280,202	585,225,456		11,792,909,199	41.4	9,802,187,913	35.9	XXX	11,792,909,199
14.8 Line 14.7 as a % of Col. 7	5.6	44.0	38.1	7.2	5.0		100.0	XXX	XXX	XXX	XXX	100.0
14.9 Line 14.7 as a % of Line 11.7, Col. 7, Section 11	2.3	18.2	15.8	3.0	2.1		41.4	XXX	XXX	XXX	XXX	41.4

(a) Includes $ 8,517,995,764 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ current year of bonds with Z designations and $ 525,814,557 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ current year, $ prior year of bonds with 5GI designations and $ current year, $ prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	17,727,329	174,149,072	460,384,863	49,223,046	10,864,063	XXX	712,348,372	2.5	364,786,198	1.3	712,348,372	
1.02 Residential Mortgage-Backed Securities	17,971,528	29,528,020	12,841,955	2,662,521		XXX	63,004,024	0.2	104,550,061	0.4	63,004,024	
1.03 Commercial Mortgage-Backed Securities	2,046,236	5,512,048	3,277,961	1,484,226	112,698	XXX	12,433,168	0.0	13,474,120	0.0	12,433,166	2
1.04 Other Loan-Backed and Structured Securities	989,641	3,958,566	4,948,207	9,896,414	907,171	XXX	20,700,000	0.1				20,700,000
1.05 Totals	38,734,734	213,147,705	481,452,986	63,266,208	11,883,931	XXX	808,485,564	2.8	482,810,379	1.8	787,785,562	20,700,002
2. All Other Governments												
2.01 Issuer Obligations	9,147,184	27,900,437	734,175	34,609,910	21,274,805	XXX	93,666,511	0.3	78,537,745	0.3	6,498,661	87,167,851
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals	9,147,184	27,900,437	734,175	34,609,910	21,274,805	XXX	93,666,511	0.3	78,537,745	0.3	6,498,661	87,167,851
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,462,723	5,850,892	121,894			XXX	7,435,509	0.0	7,489,613	0.0	7,435,509	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	1,462,723	5,850,892	121,894			XXX	7,435,509	0.0	7,489,613	0.0	7,435,509	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		2,390,612	21,693,358	1,620,000		XXX	25,703,970	0.1	30,767,665	0.1	25,703,970	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals		2,390,612	21,693,358	1,620,000		XXX	25,703,970	0.1	30,767,665	0.1	25,703,970	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	117,259,137	274,403,454	219,062,277	76,128,733	6,830,000	XXX	693,683,602	2.4	665,676,300	2.4	624,391,615	69,291,986
5.02 Residential Mortgage-Backed Securities	27,713,344	93,732,556	37,988,323	67,066,455	12,590,590	XXX	239,091,269	0.8	175,748,817	0.6	239,091,269	
5.03 Commercial Mortgage-Backed Securities	515,759	3,284,097	3,040,020	2,929,941	494,243	XXX	10,264,060	0.0	1,483,494	0.0	10,264,060	
5.04 Other Loan-Backed and Structured Securities	1,536,151	6,159,105	5,055,941		8,630,000	XXX	21,381,197	0.1	8,790,000	0.0	12,751,197	8,630,000
5.05 Totals	147,024,392	377,579,212	265,146,561	146,125,129	28,544,833	XXX	964,420,128	3.4	851,698,610	3.1	886,498,142	77,921,986
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,105,742,728	8,796,859,678	6,505,987,685	1,501,684,026	2,029,116,245	XXX	19,939,390,362	70.0	20,309,140,152	74.4	13,905,414,113	6,033,976,249
6.02 Residential Mortgage-Backed Securities	18,757,362	52,071,548	27,690,795	26,387,805	9,763,769	XXX	134,671,279	0.5	158,289,084	0.6	32,539,046	102,132,233
6.03 Commercial Mortgage-Backed Securities	69,531,777	473,532,356	238,944,681	21,176,471	17,647,059	XXX	820,832,343	2.9	949,913,633	3.5	617,112,095	203,720,248
6.04 Other Loan-Backed and Structured Securities	422,915,869	2,580,721,661	2,164,402,208	205,544,611	56,751,156	XXX	5,430,335,506	19.1	4,174,570,507	15.3	202,787,491	5,227,548,014
6.05 Totals	1,616,947,737	11,903,185,243	8,937,025,368	1,754,792,913	2,113,278,229	XXX	26,325,229,490	92.4	25,591,913,376	93.7	14,757,852,745	11,567,376,745
7. Hybrid Securities												
7.01 Issuer Obligations	12,518,193	20,437,682	80,586,954		22,327,747	XXX	135,870,577	0.5	99,062,047	0.4	133,076,287	2,794,290
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities	9,929,682		22,403,318	19,908,362	51,474,010	XXX	103,715,372	0.4	162,886,325	0.6	70,236,634	33,478,738
7.05 Totals	22,447,875	20,437,682	102,990,273	19,908,362	73,801,757	XXX	239,585,949	0.8	261,948,372	1.0	203,312,922	36,273,028
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations		11,547,445				XXX	11,547,445	0.0			11,547,445	
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals		11,547,445				XXX	11,547,445	0.0			11,547,445	

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 11.08	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	498,643	498,643	0.0	495,927	0.0	498,643	
9.02 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
9.03 Totals	XXX	XXX	XXX	XXX	XXX	498,643	498,643	0.0	495,927	0.0	498,643	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired	66,823	9,271,513	3,006,733			XXX	12,345,069	0.0	6,638,660	0.0	8,875,482	3,469,586
10.03 Totals	66,823	9,271,513	3,006,733			XXX	12,345,069	0.0	6,638,660	0.0	8,875,482	3,469,586
11. Total Bonds Current Year												
11.01 Issuer Obligations	1,263,857,294	9,313,539,273	7,288,571,206	1,663,265,716	2,090,412,860	XXX	21,619,646,349	75.9	XXX	XXX	15,426,415,973	6,193,230,376
11.02 Residential Mortgage-Backed Securities	64,442,235	175,332,124	78,521,073	96,116,781	22,354,359	XXX	436,766,571	1.5	XXX	XXX	334,634,338	102,132,233
11.03 Commercial Mortgage-Backed Securities	72,093,772	482,328,500	245,262,662	25,590,637	18,253,999	XXX	843,529,572	3.0	XXX	XXX	639,809,321	203,720,251
11.04 Other Loan-Backed and Structured Securities	435,371,344	2,590,839,332	2,196,809,675	235,349,387	117,762,337	XXX	5,576,132,075	19.6	XXX	XXX	285,775,323	5,290,356,752
11.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	498,643	498,643	0.0	XXX	XXX	498,643	
11.06 Affiliated Bank Loans						XXX			XXX	XXX		
11.07 Unaffiliated Bank Loans	66,823	9,271,513	3,006,733			XXX	12,345,069	0.0	XXX	XXX	8,875,482	3,469,586
11.08 Totals	1,835,831,468	12,571,310,742	9,812,171,349	2,020,322,522	2,248,783,556	498,643	28,488,918,279	100.0	XXX	XXX	16,696,009,081	11,792,909,199
11.09 Line 11.08 as a % of Col. 7	6.4	44.1	34.4	7.1	7.9	0.0	100.0	XXX	XXX	XXX	58.6	41.4
12. Total Bonds Prior Year												
12.01 Issuer Obligations	1,200,256,871	8,159,062,339	8,211,660,723	1,832,025,488	2,152,454,301	XXX	XXX	XXX	21,555,459,721	78.9	16,141,490,492	5,413,969,229
12.02 Residential Mortgage-Backed Securities	93,352,278	241,585,754	62,398,931	35,117,935	6,133,064	XXX	XXX	XXX	438,587,962	1.6	327,675,115	110,912,847
12.03 Commercial Mortgage-Backed Securities	174,805,504	440,931,028	284,317,424	30,380,009	34,437,282	XXX	XXX	XXX	964,871,247	3.5	678,772,636	286,098,611
12.04 Other Loan-Backed and Structured Securities	438,314,252	1,932,434,991	1,710,945,148	181,908,826	82,643,616	XXX	XXX	XXX	4,346,246,832	15.9	358,699,339	3,987,547,493
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	495,927	XXX	XXX	495,927	0.0	495,927	
12.06 Affiliated Bank Loans						XXX	XXX	XXX				
12.07 Unaffiliated Bank Loans		1,603,693	5,034,967			XXX	XXX	XXX	6,638,660	0.0	2,978,927	3,659,733
12.08 Totals	1,906,728,905	10,775,617,804	10,274,357,193	2,079,432,257	2,275,668,262	495,927	XXX	XXX	27,312,300,348	100.0	17,510,112,435	9,802,187,913
12.09 Line 12.08 as a % of Col. 9	7.0	39.5	37.6	7.6	8.3	0.0	XXX	XXX	100.0	XXX	64.1	35.9
13. Total Publicly Traded Bonds												
13.01 Issuer Obligations	975,637,754	6,826,652,100	4,948,474,694	1,045,634,305	1,630,017,121	XXX	15,426,415,973	54.1	16,141,490,492	59.1	15,426,415,973	XXX
13.02 Residential Mortgage-Backed Securities	52,748,953	136,649,338	54,910,682	75,386,599	14,938,766	XXX	334,634,338	1.2	327,675,115	1.2	334,634,338	XXX
13.03 Commercial Mortgage-Backed Securities	66,645,083	335,490,430	232,652,701	4,414,167	606,941	XXX	639,809,321	2.2	678,772,636	2.5	639,809,321	XXX
13.04 Other Loan-Backed and Structured Securities	76,611,738	74,600,299	75,960,763	40,607,250	17,995,272	XXX	285,775,323	1.0	358,699,339	1.3	285,775,323	XXX
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	498,643	498,643	0.0	495,927	0.0	498,643	XXX
13.06 Affiliated Bank Loans						XXX						XXX
13.07 Unaffiliated Bank Loans		7,320,431	1,555,051			XXX	8,875,482	0.0	2,978,927	0.0	8,875,482	XXX
13.08 Totals	1,171,643,528	7,380,712,599	5,313,553,892	1,166,042,320	1,663,558,099	498,643	16,696,009,081	58.6	17,510,112,435	64.1	16,696,009,081	XXX
13.09 Line 13.08 as a % of Col. 7	7.0	44.2	31.8	7.0	10.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
13.10 Line 13.08 as a % of Line 11.08, Col. 7, Section 11	4.1	25.9	18.7	4.1	5.8	0.0	58.6	XXX	XXX	XXX	58.6	XXX
14. Total Privately Placed Bonds												
14.01 Issuer Obligations	288,219,541	2,486,887,173	2,340,096,512	617,631,411	460,395,739	XXX	6,193,230,376	21.7	5,413,969,229	19.8	XXX	6,193,230,376
14.02 Residential Mortgage-Backed Securities	11,693,282	38,682,785	23,610,390	20,730,183	7,415,593	XXX	102,132,233	0.4	110,912,847	0.4	XXX	102,132,233
14.03 Commercial Mortgage-Backed Securities	5,448,690	146,838,071	12,609,961	21,176,471	17,647,059	XXX	203,720,251	0.7	286,098,611	1.0	XXX	203,720,251
14.04 Other Loan-Backed and Structured Securities	358,759,605	2,516,239,033	2,120,848,911	194,742,138	99,767,065	XXX	5,290,356,752	18.6	3,987,547,493	14.6	XXX	5,290,356,752
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
14.06 Affiliated Bank Loans						XXX					XXX	
14.07 Unaffiliated Bank Loans	66,823	1,951,081	1,451,682			XXX	3,469,586	0.0	3,659,733	0.0	XXX	3,469,586
14.08 Totals	664,187,941	5,190,598,143	4,498,617,457	854,280,202	585,225,456		11,792,909,199	41.4	9,802,187,913	35.9	XXX	11,792,909,199
14.09 Line 14.08 as a % of Col. 7	5.6	44.0	38.1	7.2	5.0		100.0	XXX	XXX	XXX	XXX	100.0
14.10 Line 14.08 as a % of Line 11.08, Col. 7, Section 11	2.3	18.2	15.8	3.0	2.1		41.4	XXX	XXX	XXX	XXX	41.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year					
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase (decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)			433,598,107
2.	Cost paid/(consideration received) on additions:			
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	247,469,074		
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	114,240,411		361,709,485
3.	Unrealized valuation increase/(decrease):			
	3.1 Section 1, Column 17	39,614,611		
	3.2 Section 2, Column 19	(132,521,035)		(92,906,424)
4.	SSAP No. 108 Adjustments			
5.	Total gain (loss) on termination recognized, Section 2, Column 22			369,523,971
6.	Considerations received/(paid) on terminations, Section 2, Column 15			577,879,983
7.	Amortization:			
	7.1 Section 1, Column 19	(114,417,889)		
	7.2 Section 2, Column 21	(117,361,342)		(231,779,231)
8.	Adjustment to the book/adjusted carrying value of hedged item:			
	8.1 Section 1, Column 20			
	8.2 Section 2, Column 23			
9.	Total foreign exchange change in book/adjusted carrying value:			
	9.1 Section 1, Column 18	(38,162,279)		
	9.2 Section 2, Column 20	(23,669,508)		(61,831,787)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)			200,434,138
11.	Deduct nonadmitted assets			
12.	Statement value at end of current period (Line 10 minus Line 11)			200,434,138

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)			7,288,403
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			1,547,704
3.1	Add:			
	Change in variation margin on open contracts - Highly effective hedges			
	3.11 Section 1, Column 15, current year minus			
	3.12 Section 1, Column 15, prior year			
	Change in variation margin on open contracts - All other			
	3.13 Section 1, Column 18, current year minus	318,146		
	3.14 Section 1, Column 18, prior year	1,694,281	(1,376,135)	(1,376,135)
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	318,146		
	3.24 Section 1, Column 19, prior year plus	1,694,281		
	3.25 SSAP No. 108 Adjustments		(1,376,135)	(1,376,135)
3.3	Subtotal (Line 3.1 minus Line 3.2)			
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)	(19,977,358)		
4.2	Less:			
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)			
	4.22 Amount recognized (Section 2, Column 16)	(19,977,358)		
	4.23 SSAP No. 108 Adjustments		(19,977,358)	
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)			8,836,107
7.	Deduct total nonadmitted amounts			
8.	Statement value at end of current period (Line 6 minus Line 7)			8,836,107

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	200,434,138	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	8,836,107	
3.	Total (Line 1 plus Line 2)		209,270,245
4.	Part D, Section 1, Column 5	243,126,673	
5.	Part D, Section 1, Column 6	(33,538,284)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(318,144)

		Fair Value Check	
7.	Part A, Section 1, Column 16	470,178,764	
8.	Part B, Section 1, Column 13	318,145	
9.	Total (Line 7 plus Line 8)		470,496,909
10.	Part D, Section 1, Column 8	502,196,350	
11.	Part D, Section 1, Column 9	(31,699,440)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	17,503,163	
14.	Part B, Section 1, Column 20	946,720	
15.	Part D, Section 1, Column 11	18,449,883	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,295		1,295	
2. Cost of cash equivalents acquired	1,198,797,079		1,198,797,079	
3. Accrual of discount				
4. Unrealized valuation increase (decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	732,959,827		732,959,827	
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)	465,838,547		465,838,547	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	465,838,547		465,838,547	

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0830		TACOMA	WA		05/20/1997	4.950	53,901						1,394,478	03/12/1997
1202		BELLEVUE	WA		05/31/2001	5.625	85,085						4,222,707	03/30/2001
1247		TARZANA	CA		12/18/2001	6.800	131,548						3,222,105	08/03/2001
1282		SIGNAL HILL	CA		04/04/2002	4.850	105,350						4,023,528	12/17/2001
1295		CERRITOS	CA		05/09/2002	6.750	164,277						4,013,971	03/06/2002
1318		LOGAN	UT		09/17/2002	5.500	148,683						1,834,198	07/12/2002
1345		FRESNO	CA		04/04/2003	5.750	36,657						1,247,362	11/12/2002
1406		TUSTIN	CA		08/28/2003	5.750	122,874						1,753,006	07/01/2003
1410		RENTON	WA		09/24/2003	4.750	1,164,860						7,523,807	08/01/2003
1436		LAGUNA BEACH	CA		12/29/2003	4.850	477,930						2,866,667	11/04/2003
1480		TACOMA	WA		10/28/2004	6.250	387,104						1,598,836	09/01/2004
1488		FRESNO	CA		12/28/2004	5.900	1,289,348						3,599,669	11/23/2004
1502		VERADALE	WA		05/03/2005	5.600	502,392						1,122,049	03/08/2005
1504		LITTLETON	CO		05/05/2005	5.710	241,090						1,666,293	03/11/2005
1519		LOS ANGELES	CA		06/23/2005	4.750	623,532						1,894,927	04/12/2005
1520		LOS ANGELES	CA		06/23/2005	4.750	443,425						2,207,449	04/12/2005
1522		YAKIMA	WA		07/15/2005	5.850	481,511						1,750,823	04/15/2005
1524		BEND	OR		06/23/2005	4.350	327,845						1,930,478	04/19/2005
1535		LAS VEGAS	NV		07/06/2005	4.750	247,456						1,963,636	05/17/2005
1540		SACRAMENTO	CA		03/14/2003	6.850	320,958						5,723,205	01/08/2003
1542		SEATTLE	WA		02/26/2002	6.750	152,870						2,982,175	01/02/2002
1545		FOLSOM	CA		01/18/2006	6.135	22,022						2,650,779	07/21/2005
1548		CITY OF INDUSTRY	CA		09/01/2005	4.750	907,297						2,571,429	07/29/2005
1550		CHANDLER	AZ		09/29/2005	5.650	492,730						1,629,042	08/01/2005
1552		TUCSON	AZ		10/14/2005	5.700	656,647						1,752,921	08/04/2005
1553		CASPER	WY		11/16/2005	6.125	180,476						1,085,916	08/15/2005
1559		WAYNEVILLE	NC		09/09/2005	5.940	2,845,416						7,975,639	03/15/2004
1567		KENT	WA		12/02/2005	5.750	425,892						2,614,807	10/06/2005
1569		SUNNYVALE	CA		12/28/2005	5.750	576,141						9,078,723	10/18/2005
1582		BELLINGHAM	WA		04/18/2006	4.500	1,341,024						3,494,700	12/28/2005
1586		FRESNO	CA		03/13/2006	5.840	766,728						4,133,949	01/04/2006
1591		INDIANA	PA		04/27/2006	4.200	479,083						2,699,867	01/26/2006
1598		GRANADA HILLS	CA		04/19/2006	6.200	34,985						2,476,760	02/21/2006
1603		LAKE FOREST	CA		05/17/2006	4.625	460,004						5,201,541	03/16/2006
1616		ARCADIA	CA		05/27/2004	6.500	1,849,817						4,992,214	04/14/2004
1617		FRESNO	CA		06/27/2006	6.690	655,756						1,602,729	05/09/2006
1623		FRESNO	CA		09/13/2006	6.580	1,577,853						6,634,305	05/30/2006
1636		HEALDSBURG	CA		10/13/2006	3.950	657,867						5,419,355	08/18/2006
1687		OCALA	FL		08/15/2007	6.920	592,564						999,892	07/16/2007
1690		SALEM	OR		08/29/2007	6.520	718,109						1,739,223	08/22/2001
1696		FRESNO	CA		08/15/2007	4.900	1,424,582						3,772,558	05/14/2007
1697		VAN NUYS	CA		09/12/2007	6.490	787,849						2,699,133	07/25/2007
1704		LYNNWOOD	WA		09/11/2007	6.510	1,182,858						3,837,883	08/10/2007
1713		BELFAIR	WA		09/21/2007	6.300	1,488,205						11,246,316	09/14/2007
1715		GARDNERVILLE	NV		10/04/2007	6.120	1,984,915						4,836,707	09/24/2007
1723		POMONA	CA		10/31/2007	6.540	1,095,649						4,002,844	09/13/2007
1725		ODESSA	TX		10/09/2007	6.540	936,785						3,166,953	09/17/2007
1726		COLLEGE STATION	TX		10/09/2007	6.590	1,012,858						3,442,340	09/17/2007
1733		BELL	CA		11/27/2007	6.375	446,668						5,821,786	09/25/2007
1742		ORLANDO	FL		01/28/2008	6.500	483,128						1,208,624	12/18/2007
1756		LAKE OSWEGO	OR		03/28/2008	6.250	1,184,025						2,269,740	01/31/2008
1760		MOUNTLAKE TERRACE	WA		05/01/2008	4.600	1,074,703						3,977,316	02/07/2008
1762		BOCA RATON	FL		04/07/2008	6.625	1,147,349						6,812,521	01/18/2008
1768		BURNSVILLE	MN		04/11/2008	4.500	920,303						6,208,800	03/25/2008
1769		DILWORTH	MN		04/11/2008	4.500	687,207						8,272,309	03/31/2008
1770		SHAKOPEE	MN		04/25/2008	6.000	1,298,486						8,773,661	03/28/2008
1771		SPOKANE VALLEY	WA		04/25/2008	6.100	1,290,126						3,425,585	03/28/2008
1799		JACKSONVILLE	FL		08/01/2008	6.710	415,077						3,302,750	06/30/2008
1806		GILROY	CA		09/19/2008	4.500	1,760,262						3,536,393	08/14/2008
1809		RANCHO CUCAMONGA	CA		10/02/2008	4.950	2,629,986						5,866,526	07/28/2008
1814		SPARKS	NV		08/27/2008	6.710	443,736						3,405,401	08/05/2008

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
1821		SAN JOSE	CA		11/10/2008	6.620	2,035,481						17,217,234	09/22/2008
1831		MARION	IN		11/14/2008	6.800	1,542,157						1,460,210	10/02/2008
1844		GRAND PRAIRIE	TX		01/23/2009	7.550	736,721						2,326,923	11/26/2008
1872		KAHULUI	HI		05/15/2009	7.850	1,228,764						5,270,795	10/14/2008
1883		PASADENA	TX		07/08/2009	6.625	2,794,796						3,556,922	06/03/2009
1931		BALTIMORE	MD		12/28/2009	7.375	3,769,224						8,942,038	11/16/2009
1955		MONTEREY PARK	CA		02/08/2010	7.350	7,527,771						18,839,539	11/26/2009
1961		PITTSBURG	CA		01/29/2010	7.000	1,207,029						5,649,289	12/22/2009
1978		RENTON	WA		03/12/2010	6.900	3,667,119						8,148,089	02/05/2010
1979		SAN DIEGO	CA		04/05/2010	3.900	1,543,634						5,508,429	02/26/2010
1985		STUDIO CITY	CA		04/19/2010	7.180	709,128						2,583,099	03/12/2010
1988		ADDISON	IL		06/25/2010	4.350	878,802						2,664,118	03/09/2010
1989		FLORISSANT	MO		06/25/2010	4.350	1,157,066						2,996,497	03/10/2010
1999		CARLSBAD	CA		04/26/2010	7.070	3,545,112						9,560,052	03/16/2010
2004		LOS ANGELES	CA		06/30/2010	5.500	3,389,480						9,385,669	03/31/2010
2008		MANHATTAN BEACH	CA		06/16/2010	7.500	2,683,043						12,585,916	12/23/2009
2010		PEARLAND	TX		07/30/2010	7.050	1,437,430						3,785,493	04/05/2010
2014		TORRANCE	CA		07/26/2010	6.940	384,555						6,513,882	04/14/2010
2021		DRIGGS	ID		06/22/2010	3.800	489,665						1,574,402	05/14/2010
2022		CLOVIS	CA		06/29/2010	4.100	2,056,174						5,477,306	05/06/2010
2025		SOUTH JORDAN	UT		07/01/2010	3.600	1,261,994						3,099,974	05/10/2010
2030		DENVER	CO		07/28/2010	7.110	2,741,697						8,899,369	05/12/2010
2031		SUNRISE	FL		07/01/2010	6.930	841,882						4,028,401	05/26/2010
2045		DAYTONA BEACH	FL		07/13/2010	4.750	3,056,755						6,951,630	06/02/2010
2056		DEER PARK	IL		07/21/2010	6.900	928,994						3,828,532	03/31/2010
2065		SAN ANTONIO	TX		09/08/2010	7.050	3,311,518						7,238,293	08/19/2010
2069		ALLEN	TX		09/01/2010	6.550	543,481						2,538,036	07/12/2010
2070		GREENVILLE	SC		07/30/2010	4.000	2,377,175						9,676,413	07/01/2010
2072		DULUTH	GA		10/04/2010	6.450	969,955						2,358,988	06/10/2010
2076		EAST LANSING	MI		11/03/2010	6.100	2,719,868						4,746,211	10/01/2010
2078		SEATTLE	WA		10/15/2010	6.450	949,950						9,406,027	07/22/2010
2080		SAN FRANCISCO	CA		11/23/2010	5.900	1,251,754						6,826,096	09/28/2010
2081		SUMMERFIELD	FL		11/17/2010	6.750	1,873,803						2,963,422	07/08/2010
2083		SANTA ROSA	CA		10/06/2010	3.600	2,013,913						2,950,831	07/16/2010
2084		ELK GROVE	CA		10/06/2010	4.500	5,265,965						9,806,207	07/30/2010
2098		STOCKTON	CA		10/19/2010	6.400	939,559						4,404,960	09/02/2010
2099		FORT MEYERS	FL		09/17/2010	6.500	324,295						1,396,407	08/26/2010
2118		HOUSTON	TX		11/01/2010	6.100	5,521,354						18,032,643	09/16/2010
2119		HOUSTON	TX		11/01/2010	6.100	1,192,114						5,251,681	09/13/2010
2129		INDIANAPOLIS	IN		12/30/2010	5.450	560,598						1,692,768	11/07/2010
2130		INDIANAPOLIS	IN		12/30/2010	5.450	618,959						1,872,751	11/10/2010
2134		SAN JOSE	CA		12/13/2010	6.000	1,305,407						9,524,553	10/06/2010
2136		BEDMINISTER	NJ		12/09/2010	6.000	1,298,033						3,338,238	10/06/2010
2140		DALLAS	TX		12/03/2010	5.950	2,934,993						6,453,333	10/04/2010
2146		DOWNERS GROVE	IL		12/14/2010	5.950	1,788,244						7,818,364	11/30/2010
2156		DENVER	CO		12/29/2010	5.850	3,651,063						12,581,640	11/19/2010
2164		NEWPORT BEACH	CA		01/27/2011	5.930	1,734,117						3,492,143	10/31/2010
2165		SAN CLEMENTE	CA		01/27/2011	5.730	1,436,976						2,706,535	11/19/2010
2167		SOUTH SAN FRANCISCO	CA		02/14/2011	5.750	2,144,314						7,193,632	11/10/2010
2168		LOS ANGELES	CA		03/22/2011	6.100	543,459						1,758,128	11/22/2010
2170		LOS ANGELES	CA		03/22/2011	6.100	1,165,487						3,175,888	11/22/2010
2177		LA JOLLA	CA		01/31/2011	5.900	1,878,300						3,277,360	12/13/2010
2178		LOS ANGELES	CA		03/01/2011	6.100	1,315,667						2,802,718	11/22/2010
2182		SAN DIEGO	CA		12/16/2010	5.950	1,036,629						1,629,396	11/29/2010
2183		SALEM	OR		02/22/2011	5.620	1,345,990						10,621,548	12/22/2010
2200		SHOREWOOD	IL		01/26/2011	5.850	1,087,702						3,673,120	12/17/2010
2206		VENTURA	CA		02/17/2011	5.800	587,295						8,740,357	12/10/2010
2207		PADUCAH	KY		02/08/2011	5.700	3,265,628						11,176,339	12/13/2010
2213		CLEARWATER	FL		05/25/2011	5.650	989,761						8,464,113	04/22/2011
2218		CULVER CITY	CA		02/10/2011	5.500	94,868						4,814,927	12/20/2010
2221		HAZELHURST	MS		04/06/2011	6.850	1,704,335						4,099,063	10/01/2010

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2225		ATLANTA	GA		03/17/2011	6.240	1,132,914						2,954,448	01/31/2011
2227		CULVER CITY	CA		03/21/2011	5.950	2,164,186						14,121,183	01/28/2011
2228		NORTH OAKS	MN		02/28/2011	5.650	2,480,414						6,281,627	01/11/2011
2229		SAN DIEGO	CA		03/10/2011	3.920	1,915,261						4,278,596	01/12/2011
2233		SANTA CLARA	CA		04/05/2011	6.230	1,088,953						2,859,818	01/14/2010
2235		SANTA CLARITA	CA		04/28/2011	6.250	3,554,064						7,543,174	12/27/2010
2236		SAN JOSE	CA		02/28/2011	4.000	1,258,176						5,432,488	01/20/2011
2240		TULSA	OK		03/24/2011	5.990	445,178						2,760,541	01/25/2011
2243		MOUNTLAKE TERRACE	WA		03/25/2011	5.790	1,461,503						5,047,163	02/03/2011
2250		HOUSTON	TX		03/29/2011	5.500	4,421,705						5,061,191	02/08/2011
2251		ANAHEIM	CA		04/19/2011	5.920	4,221,758						19,662,420	01/15/2011
2253		CRESTWOOD	IL		06/13/2011	6.010	2,691,154						6,993,043	04/04/2011
2257		FOLSOM	CA		03/30/2011	6.240	1,792,860						4,075,022	01/24/2011
2260		LAS VEGAS	NV		04/14/2011	6.320	565,184						5,279,924	03/03/2011
2261		VISTA	CA		04/25/2011	6.100	2,181,322						6,272,968	02/22/2011
2263		RIALTO	CA		04/27/2011	6.510	1,970,590						4,490,111	02/25/2011
2266		BENICIA	CA		05/11/2011	6.050	1,082,965						3,562,566	03/07/2011
2269		SAN ANTONIO	TX		03/31/2011	6.220	903,712						2,514,651	02/10/2011
2274		POWAY	CA		04/18/2011	6.600	2,102,820						8,508,082	11/30/2010
2281		SPENCER	IN		04/29/2011	6.180	1,912,953						3,717,828	04/01/2011
2284		ELMHURST	IL		06/13/2011	6.010	2,335,493						4,171,058	04/11/2011
2288		SAN LUIS OBISPO	CA		07/29/2011	4.250	3,719,417						3,189,611	04/05/2011
2289		BROOKFIELD	WI		05/13/2011	5.950	1,039,673						4,488,907	04/06/2011
2292		STANTON	CA		05/04/2011	5.900	3,382,041						8,226,305	03/31/2011
2295		CARRBORO	NC		05/25/2011	6.120	1,208,364						3,371,506	05/09/2011
2302		CRANBERRY	PA		06/10/2011	5.950	936,796						3,308,325	04/01/2011
2303		MCDONOUGH	GA		06/30/2011	4.250	1,556,475						5,932,034	04/13/2011
2306		CANOGA PARK	CA		07/28/2011	5.920	2,738,203						5,817,663	04/26/2011
2310		SOUTHAMPTON	PA		06/17/2011	3.950	1,877,102						4,668,238	04/21/2011
2314		BURNSVILLE	MN		12/22/2011	6.000	1,208,798						2,726,814	05/09/2011
2315		EDMONDS	WA		06/10/2011	5.900	597,312						5,297,034	04/11/2011
2317		SAN JOSE	CA		08/01/2011	5.950	960,138						7,511,230	05/10/2011
2318		SOLON	OH		05/04/2011	3.500	2,395,134						7,836,480	04/11/2011
2319		SPRINGFIELD	GA		06/09/2011	6.200	3,055,910						7,083,482	04/25/2011
2320		HOUSTON	TX		06/24/2011	6.000	2,488,588						5,646,390	04/29/2011
2328		HOUSTON	TX		06/01/2011	6.090	1,101,956						1,771,889	04/25/2011
2334		PORTLAND	OR		08/25/2011	6.100	2,216,483						10,518,680	05/31/2011
2335		BAKERSFIELD	CA		10/17/2011	5.800	2,715,185						5,975,238	06/22/2011
2338		WEST JORDAN	UT		07/01/2011	5.960	4,490,109						9,891,174	04/20/2011
2339		ALGONQUIN	IL		06/02/2011	3.950	1,421,222						3,186,957	04/14/2011
2340		HIALEAH	FL		07/27/2011	6.040	2,031,157						5,122,278	04/29/2011
2341		MONROVIA	CA		06/30/2011	5.970	1,015,317						3,367,985	04/19/2011
2342		HANFORD	CA		08/16/2011	5.520	81,029						1,709,830	05/10/2011
2343		LAKE WYLIE	SC		06/30/2011	6.060	3,015,124						6,683,400	05/03/2011
2345		ROHNERT PARK	CA		06/30/2011	6.130	1,785,112						3,683,499	05/31/2011
2353		CLEBURNE	TX		09/23/2011	6.320	966,768						2,906,210	08/02/2011
2354		MESQUITE	TX		09/23/2011	6.320	1,070,440						4,364,128	08/02/2011
2355		MIDLAND	TX		09/23/2011	6.320	932,309						2,783,007	07/26/2011
2356		MAPLE GROVE	MN		07/01/2011	5.650	1,661,865						4,168,775	05/31/2011
2360		AUSTIN	TX		07/11/2011	5.750	529,048						2,928,619	06/16/2011
2362		ROSEVILLE	CA		09/01/2011	5.350	161,073						5,295,694	05/13/2011
2364		THOUSAND OAKS	CA		08/09/2011	6.050	1,496,425						3,921,563	05/15/2011
2365		ARVADA	CO		06/30/2011	5.650	1,949,900						4,789,781	05/24/2011
2366		HILLSBORO	OR		06/30/2011	4.650	4,679,550						21,600,865	05/27/2011
2369		MARRERO	LA		10/07/2011	6.060	1,996,610						4,719,999	08/11/2011
2371		SAN ANTONIO	TX		07/01/2011	5.750	831,555						1,438,409	05/24/2011
2377		BROADVIEW HEIGHTS	OH		07/15/2011	6.125	1,120,205						2,369,623	06/20/2011
2379		CHICAGO	IL		08/25/2011	5.900	660,530						1,387,314	06/21/2011
2381		KALAMAZOO	MI		08/01/2011	5.900	1,020,240						1,955,467	06/17/2011
2382		SACRAMENTO	CA		08/30/2011	5.720	2,593,198						9,672,855	06/13/2011
2385		SAN BERNARDINO	CA		08/09/2011	5.700	2,457,129						6,214,031	06/15/2011

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
2392		FOX LAKE	IL		09/30/2011	5.900	995,581						2,111,030	06/22/2011
2393		SACRAMENTO	CA		08/01/2011	4.950	1,834,567						7,168,385	06/22/2011
2394		PARAMOUNT	CA		08/02/2011	5.320	4,788,551						14,255,214	06/15/2011
2395		MADISON	WI		08/19/2011	5.850	4,717,524						10,779,876	07/15/2011
2398		CANOGA PARK	CA		12/15/2011	5.510	1,178,284						4,276,294	07/18/2011
2401		TWIN FALLS	ID		11/09/2011	5.600	5,417,820						12,191,080	07/14/2011
2402		OAKLAND	CA		09/27/2011	5.400	4,257,075						16,429,843	07/11/2011
2404		DENVER	CO		09/20/2011	4.950	924,950						2,356,464	07/25/2011
2406		LARAMIE	WY		11/09/2011	5.540	4,938,247						6,962,760	07/14/2011
2411		HAPEVILLE	GA		09/28/2011	6.000	957,001						2,739,355	07/25/2011
2412		RANCHO CUCAMONGA	CA		09/23/2011	5.620	1,162,437						4,864,317	06/25/2011
2417		PHOENIX	AZ		08/22/2011	5.750	1,483,426						3,336,404	07/11/2011
2418		COLORADO SPRINGS	CO		10/04/2011	5.600	1,330,259						4,606,800	06/28/2011
2421		ANAHEIM	CA		09/27/2011	5.650	8,359,799						26,796,030	07/27/2011
2422		FORT LAUDERDALE	FL		11/01/2011	5.400	3,370,211						9,537,802	08/30/2011
2428		ALVIN	TX		10/14/2011	5.400	4,886,785						11,167,060	07/29/2011
2429		POTTSTOWN	PA		09/30/2011	5.250	1,401,298						1,462,113	06/28/2011
2430		ENID	OK		09/30/2011	5.250	1,327,164						2,722,456	08/02/2011
2432		CLEVELAND	OH		09/30/2011	5.250	3,944,425						4,991,313	07/12/2011
2433		AUSTELL	GA		09/30/2011	5.250	2,457,867						4,218,490	07/19/2011
2434		SOLON	OH		09/30/2011	5.250	4,344,601						5,226,795	07/07/2011
2435		ST PETERSBURG	FL		09/30/2011	5.250	1,208,524						1,476,563	07/18/2011
2438		FAYETTEVILLE	NC		10/11/2011	5.250	3,182,263						15,435,566	08/05/2011
2443		TYLER	TX		11/28/2011	5.520	4,758,868						7,768,702	07/25/2011
2444		PEARLAND	TX		12/29/2011	5.650	893,905						6,462,105	07/27/2011
2448		EMERYVILLE	CA		09/29/2011	5.900	2,129,563						6,613,038	07/28/2011
2449		BARRINGTON	IL		12/30/2011	5.450	2,047,916						5,836,288	08/17/2011
2453		LINTHICUM	MD		09/29/2011	5.750	1,253,637						4,723,115	06/20/2011
2455		NORTH LAS VEGAS	NV		10/27/2011	5.500	5,069,725						11,857,928	10/07/2011
2460		DUNEDIN	FL		10/25/2011	5.413	1,175,920						1,667,967	08/29/2011
2461		WALNUT CREEK	CA		12/08/2011	5.500	4,319,492						11,109,134	08/12/2011
2462		THOUSAND OAKS	CA		12/15/2011	5.500	934,537						2,636,660	08/15/2011
2468		DOWNERS GROVE	IL		11/03/2011	5.750	1,774,205						3,639,812	09/12/2011
2477		LA CROSSE	WI		12/08/2011	5.800	5,939,850						14,389,004	10/12/2011
2480		HOUSTON	TX		12/21/2011	5.500	1,163,378						5,122,338	09/06/2011
2482		DAYTON	OH		01/06/2012	5.500	931,545						2,868,503	09/26/2011
2490		PALATINE	IL		10/26/2012	4.450	3,429,223						9,029,124	09/13/2011
2492		CARRBORO	NC		12/28/2011	5.500	1,112,771						3,522,265	09/23/2011
2498		COLORADO SPRINGS	CO		12/09/2011	5.400	1,307,460						3,912,745	09/27/2011
2504		INDIAN WELLS	CA		11/28/2011	5.250	3,031,446						8,131,075	09/30/2011
2511		ROGERS	MN		05/18/2012	5.560	1,430,731						3,887,794	10/28/2011
2512		ANNANDALE	VA		03/12/2012	5.300	6,308,723						8,115,128	10/17/2011
2515		CHICAGO	IL		12/12/2011	5.300	858,863						1,883,732	11/08/2011
2519		HICKSVILLE	NY		01/05/2012	5.375	1,014,580						3,228,236	11/26/2011
3006		RALEIGH	NC		11/22/2011	5.375	1,354,736						4,560,588	10/21/2011
3016		LYNNWOOD	WA		01/11/2012	5.150	6,629,593						18,855,768	01/04/2012
3020		CAMPBELL	CA		12/29/2011	5.300	753,228						3,605,653	11/15/2011
3026		TEMPLETON	CA		02/17/2012	5.350	751,625						8,790,585	11/18/2011
3031		INDIANAPOLIS	IN		12/27/2011	5.500	1,175,978						3,166,458	11/07/2011
3037		MONTEREY PARK	CA		04/19/2012	4.450	2,015,305						4,722,279	01/21/2011
3041		APPLE VALLEY	CA		11/16/2011	5.350	1,231,788						7,386,697	10/24/2011
3045		PORTLAND	OR		12/14/2011	5.050	3,881,498						16,274,561	10/26/2011
3047		LITTLETON	CO		12/09/2011	5.200	1,291,719						3,435,002	10/27/2011
3048		BELLEVUE	WA		01/17/2012	5.250	1,216,630						7,674,261	09/13/2011
3050		CHANDLER	AZ		01/03/2012	5.450	1,619,390						3,883,368	10/24/2011
3053		ARROYO GRANDE	CA		12/27/2011	4.900	166,477						3,565,382	12/01/2011
3063		HOUSTON	TX		01/18/2012	5.500	1,441,958						3,322,356	11/30/2011
3080		PORTLAND	OR		02/29/2012	5.530	4,281,127						17,098,703	12/02/2011
3082		COLUMBIA	SC		03/05/2012	4.650	3,406,774						6,372,986	01/06/2012
3083		MARTINSVILLE	VA		04/17/2012	5.450	6,376,612						15,700,336	03/21/2012
3089		WOODSIDE	NY		03/23/2012	5.250	2,241,070						7,380,992	12/28/2011

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3096	CF	PORT ARTHUR	TX		01/31/2012	5.250	2,129,305						7,483,850	12/16/2011
3111		BRYAN	TX		02/17/2012	5.500	1,037,031						1,073,694	12/09/2011
3114		LAYTON	UT		03/05/2012	5.250	2,587,758						3,501,608	12/20/2011
3121		COLUMBUS	OH		02/29/2012	5.250	2,561,916						4,478,582	12/20/2011
3122		SEATTLE	WA		05/03/2012	5.450	1,112,331						11,349,955	02/15/2012
3125		DOVER	NJ		03/23/2012	5.200	2,786,799						6,142,309	12/22/2011
3126		DOVER	NJ		03/23/2012	5.200	1,353,511						3,329,802	12/22/2011
3130		SARASOTA	FL		04/27/2012	6.200	1,891,095						5,163,199	01/25/2012
3132		LAS VEGAS	NV		01/13/2012	5.150	2,993,791						26,507,249	12/14/2011
3136		LONG ISLAND CITY	NY		06/22/2012	5.400	1,437,158						6,232,933	02/16/2012
3138		ST LOUIS	MO		03/20/2012	5.250	1,161,491						4,002,394	01/13/2012
3142		SACRAMENTO	CA		02/21/2012	5.500	1,106,814						3,643,464	01/16/2012
3145		SEATTLE	WA		03/14/2012	5.300	1,657,489						5,089,928	02/14/2012
3155		SAN ANTONIO	TX		10/05/2012	4.850	2,190,519						5,027,776	07/25/2012
3161		WINCHESTER	VA		04/10/2012	5.500	1,397,538						7,080,067	02/03/2012
3167		LANCASTER	TX		03/01/2012	5.400	1,695,132						2,367,677	02/06/2012
3169		PHOENIX	AZ		03/15/2012	5.650	142,666						2,354,684	02/08/2012
3171		CHARLOTTESVILLE	VA		06/12/2012	5.300	2,576,692						5,296,482	03/05/2012
3174		KIRKLAND	WA		01/18/2013	3.700	1,231,940						2,905,613	11/16/2012
3176		OVERLAND PARK	KS		07/13/2012	5.250	1,083,145						6,020,396	05/02/2012
3178		SAN ANTONIO	TX		03/28/2012	5.200	3,413,370						9,500,152	02/13/2012
3192		YUKON	OK		05/31/2012	5.000	946,105						3,838,952	03/20/2012
3214		FAYETTEVILLE	NC		04/24/2012	5.070	1,021,388						2,436,273	02/20/2012
3223		PANAMA CITY BEACH	FL		05/18/2012	5.230	3,269,875						10,321,365	04/11/2012
3233		GREENWOOD	IN		07/05/2012	5.200	2,391,707						3,680,813	04/15/2012
3237		GREENVILLE	NC		04/26/2012	5.050	1,171,243						2,415,817	03/08/2012
3240		SANTA ANA	CA		07/18/2012	5.050	1,330,018						2,952,694	06/11/2012
3245	CF	BURIEN	WA		07/31/2012	5.050	1,531,949						3,660,464	06/11/2012
3252		VALDOSTA	GA		05/23/2012	5.220	1,566,674						3,130,840	03/30/2012
3264		LAS VEGAS	NV		07/31/2012	4.375	1,634,322						3,344,445	04/03/2012
3265		LAS VEGAS	NV		07/31/2012	4.375	2,451,482						6,368,224	04/05/2012
3273	CF	CHESAPEAKE	VA		06/28/2012	5.350	4,494,626						12,660,234	05/04/2012
3275		CARPENTERSVILLE	IL		06/11/2012	5.100	945,056						704,176	03/31/2012
3276	CF	SAN MARCOS	CA		06/04/2012	5.125	1,969,776						5,486,351	04/05/2012
3279		LITTLETON	CO		04/18/2012	5.200	867,903						3,162,594	03/30/2012
3285		HOUSTON	TX		05/23/2012	4.800	3,739,302						8,833,105	04/04/2012
3297	CF	LAS VEGAS	NV		06/22/2012	5.450	2,358,314						4,200,677	04/30/2012
3300		NEW CASTLE	DE		08/28/2012	4.950	1,894,112						5,276,833	05/18/2012
3301		NEW CASTLE	DE		08/28/2012	4.950	841,787						2,415,433	05/27/2012
3302		NEW CASTLE	DE		08/28/2012	4.950	1,473,158						5,113,138	05/16/2012
3307	CF	ARCADIA	CA		07/24/2012	4.850	6,113,942						15,649,794	05/02/2012
3310		VENICE	FL		05/10/2012	4.950	1,571,908						6,047,968	04/20/2012
3311		SAN ANTONIO	TX		07/25/2012	5.000	3,448,511						7,277,032	05/23/2012
3316		NILES	IL		09/28/2012	5.000	1,059,343						3,061,825	08/01/2012
3319		TUCSON	AZ		06/29/2012	5.100	639,751						4,057,920	05/30/2012
3320		TUCSON	AZ		06/08/2012	5.250	910,962						2,669,650	05/30/2012
3325	CF	HOUSTON	TX		08/17/2012	5.000	2,333,508						8,342,852	06/14/2012
3329		RICHMOND	KY		07/30/2012	5.250	3,298,501						11,359,722	06/06/2012
3335		SCOTTSDALE	AZ		05/30/2012	5.280	952,212						3,034,429	03/15/2012
3336		MIDVALE	UT		06/29/2012	4.625	6,250,230						9,145,173	05/23/2012
3339		NAPERVILLE	IL		08/31/2012	4.550	4,157,370						8,571,636	03/30/2012
3341		GOLDSBORO	NC		09/28/2012	4.950	2,397,701						6,014,506	06/15/2012
3343	CF	RENO	NV		07/25/2012	4.900	2,611,885						10,517,979	05/18/2012
3344	CF	SAN DIEGO	CA		06/29/2012	5.050	1,660,567						8,211,874	06/13/2012
3346		BEVERLY HILLS	CA		05/23/2013	5.050	1,103,985						4,362,502	09/11/2012
3348		TORRANCE	CA		07/18/2012	5.000	1,677,481						2,681,242	05/18/2012
3349		BROOKINGS	OR		07/20/2012	4.850	1,530,493						4,665,413	05/24/2012
3350	CF	MEDFORD	OR		10/10/2012	4.950	1,694,926						8,792,128	08/15/2012
3351		MESA	AZ		06/22/2012	5.375	1,628,767						3,670,418	05/10/2012
3352		ST PAUL	MN		07/31/2012	5.375	680,205						1,628,741	05/17/2012
3359	CF	CHESAPEAKE	VA		08/29/2012	4.750	1,617,932						4,332,461	07/03/2012

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3360		SANTA CRUZ	CA		07/26/2012	5.000	1,747,371						4,613,745	06/04/2012
3361	CF	STRONGSVILLE	OH		03/15/2013	4.650	2,558,383						4,594,778	02/05/2013
3364		BROOKFIELD	WI		09/11/2012	4.600	5,097,771						10,394,027	04/16/2012
3366		NEWARK	DE		11/02/2012	5.250	2,776,652						5,896,423	07/30/2012
3367		SANTA MARIA	CA		09/13/2012	4.900	1,337,817						4,250,000	08/08/2012
3373		ARDEN HILLS	MN		10/17/2012	5.000	2,719,151						6,446,016	06/14/2012
3374		HIRAM	GA		09/24/2012	4.750	2,313,017						6,176,471	07/11/2012
3375		TUCSON	AZ		09/10/2012	4.800	2,378,782						6,676,201	07/26/2012
3377		JENNINGS	MO		08/01/2012	4.700	1,176,413						2,473,531	06/14/2012
3380		GRAND PRAIRIE	TX		07/16/2012	4.750	2,284,179						4,818,667	06/21/2012
3382		Santa Clarita	CA		11/08/2012	4.950	1,201,743						2,680,652	07/26/2012
3384		THORNTON	CO		08/08/2012	5.000	1,303,318						2,734,950	06/15/2012
3385		NILES	IL		08/30/2012	4.950	2,008,516						3,915,568	06/28/2012
3394		ST PETERSBURG	FL		09/20/2012	4.600	410,199						4,904,450	08/08/2012
3395	CF	NAPLES	FL		08/30/2012	4.700	1,505,591						2,540,399	07/03/2012
3398		PANORAMA CITY	CA		09/20/2012	4.900	819,731						3,551,158	07/19/2012
3401		DENVILLE	NJ		09/20/2012	4.850	2,962,943						8,714,373	07/11/2012
3402		DRAPER	UT		09/28/2012	4.750	2,167,060						4,879,154	08/17/2012
3407	CF	TEMECULA	CA		08/30/2012	4.700	3,253,034						7,383,892	07/10/2012
3411		DALLAS	TX		09/25/2012	4.700	1,022,224						1,827,360	07/11/2012
3413		ORLANDO	FL		12/19/2012	4.750	5,785,327						12,139,715	06/30/2012
3420		STERLING HEIGHTS	MI		09/20/2012	4.950	1,878,590						3,777,778	07/17/2012
3424		FARMINGTON	NM		11/30/2012	5.000	727,271						2,210,213	08/06/2012
3436	CF	BLUFFTON	SC		10/03/2012	4.750	1,977,121						5,584,848	08/15/2012
3437		DALLAS	TX		08/20/2012	4.500	6,872,892						18,118,655	08/03/2012
3442	CF	WASHINGTON	DC		11/28/2012	4.750	2,823,514						9,032,453	09/26/2012
3444		BELLEVUE	WA		08/31/2012	4.910	9,294,802						20,405,626	07/15/2012
3451		PITTSBURGH	PA		11/16/2012	5.370	1,442,466						3,073,380	09/04/2012
3452	CF	SEATTLE	WA		10/05/2012	4.350	4,399,248						16,411,981	09/07/2012
3455		ABINGDON	MD		11/01/2012	4.420	4,198,895						19,709,435	09/24/2012
3458		NOVI	MI		11/19/2012	4.640	3,787,416						12,248,414	09/14/2012
3459		SALT LAKE CITY	UT		11/09/2012	4.700	1,068,957						2,653,709	09/19/2012
3460		CHANHASSEN	MN		11/05/2012	4.840	1,965,178						4,052,363	09/17/2012
3463		SAN DIEGO	CA		12/31/2012	4.650	4,783,969						11,568,948	09/12/2012
3465		LOS ANGELES	CA		12/28/2012	4.650	3,986,546						11,214,068	09/17/2012
3466		FRESNO	CA		10/17/2012	4.550	1,772,515						4,912,607	08/15/2012
3467		GRAPEVINE	TX		12/13/2012	4.500	1,907,805						4,466,425	10/15/2012
3470	CF	ELGIN	IL		10/26/2012	4.750	1,608,633						3,409,782	09/01/2012
3474		ORLANDO	FL		01/24/2013	4.500	1,513,932						5,705,644	09/05/2012
3476		AUSTIN	TX		12/05/2012	4.550	3,191,461						7,440,315	09/30/2012
3477		SAN RAFAEL	CA		12/18/2012	4.600	2,126,196						9,883,794	09/24/2012
3478		COLUMBIA	MD		11/01/2012	4.510	8,929,914						21,953,398	09/25/2012
3479		HAMPSTEAD	MD		11/01/2012	4.630	2,321,416						9,542,822	09/21/2012
3480		PHOENIX	AZ		10/24/2012	4.680	693,761						4,071,429	09/17/2012
3481		CANTON	OH		11/16/2012	4.740	5,343,932						12,793,919	09/20/2012
3485		METAIRIE	LA		11/26/2012	4.670	1,987,927						3,642,196	09/28/2012
3486		WEATHERFORD	TX		10/09/2012	4.800	970,433						2,546,018	09/04/2012
3487		DALLAS	TX		09/24/2012	4.550	3,935,857						12,417,104	08/22/2012
3489		AUSTIN	TX		10/17/2012	4.650	1,896,661						7,904,365	09/27/2012
3490	CF	SAN ANGELO	TX		11/15/2012	4.650	2,687,108						5,782,599	10/04/2012
3491		ALGONQUIN	IL		10/26/2012	4.750	1,410,000						2,795,963	08/31/2012
3497		FALLSTON	MD		11/27/2012	4.550	2,255,871						5,768,123	10/29/2012
3498		WHEATON	IL		12/11/2012	4.450	1,288,796						3,192,715	10/05/2012
3503		ODESSA	FL		10/30/2012	4.650	2,037,085						5,688,347	09/28/2012
3504	CF	SAN ANTONIO	TX		11/30/2012	4.550	4,413,909						10,102,098	10/11/2012
3512		OGDEN	UT		12/21/2012	4.350	4,431,448						10,770,684	10/26/2012
3516		LANDOVER	MD		06/17/2013	4.400	2,167,442						6,253,221	01/06/2013
3517		GRAND PRAIRIE	TX		10/29/2012	4.950	1,637,295						3,033,308	09/30/2012
3530		ORLANDO	FL		12/06/2012	4.650	1,575,860						7,312,307	10/16/2012
3533		SANTA ANA	CA		12/31/2012	4.700	1,741,358						5,491,916	10/04/2012
3535		AUSTIN	TX		12/28/2012	4.650	1,703,472						5,613,397	10/15/2012

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3536		BURNSVILLE	MN		01/14/2013	4.450	501,991						1,636,418	10/08/2012
3537		EDINA	MN		01/14/2013	4.450	444,669						1,640,405	10/11/2012
3539		GARLAND	TX		12/26/2012	4.450	1,036,616						3,279,823	10/12/2012
3546	CF	SANTA MONICA	CA		01/29/2013	4.500	2,469,613						7,120,646	11/06/2012
3554		FAYETTEVILLE	NC		12/19/2012	4.250	2,615,650						9,801,067	10/26/2012
3557	CF	SHERWOOD	OR		12/27/2012	4.650	2,312,151						8,489,907	11/20/2012
3559		RALEIGH	NC		12/20/2012	4.550	1,276,638						2,043,406	11/05/2012
3561		NASHVILLE	TN		04/05/2013	4.700	2,391,744						6,984,036	10/24/2012
3562		DOWNERS GROVE	IL		02/11/2013	4.500	3,712,152						7,843,145	11/14/2012
3563		SANTA ANA	CA		02/28/2013	4.550	738,171						2,068,347	11/14/2012
3566		SANTA MONICA	CA		12/06/2012	6.200	3,958,242						14,929,607	10/22/2012
3567		TUKWILA	WA		12/04/2012	4.360	4,221,643						12,144,828	10/26/2012
3568		BELLEVUE	WA		12/14/2012	4.350	1,502,502						3,209,795	10/26/2012
3570		RANCHO CORDOVA	CA		12/21/2012	4.550	2,960,539						6,533,819	10/11/2012
3573		BREA	CA		02/07/2013	4.850	1,659,078						9,877,720	10/25/2012
3577		AUSTIN	TX		12/28/2012	4.400	3,878,497						20,390,558	11/12/2012
3579		SHAKER HEIGHTS	OH		02/27/2013	4.700	732,084						1,154,099	01/15/2013
3580	CF	FRESNO	CA		05/28/2013	5.100	1,564,919						6,835,211	11/14/2012
3582		ONTARIO	CA		06/27/2013	4.750	733,397						2,308,421	12/03/2012
3583		FRESNO	CA		04/03/2013	4.900	1,137,640						2,353,612	01/23/2013
3584	CF	BELLEVUE	WA		12/14/2012	4.350	2,063,999						3,797,234	11/19/2012
3589		NORTHRIDGE	CA		02/28/2013	5.200	811,554						3,201,808	01/02/2013
3590		WESTLAKE	OH		02/26/2013	4.750	2,020,139						9,982,475	11/23/2012
3592		SAN FRANCISCO	CA		02/27/2013	4.650	1,476,302						4,417,728	12/19/2012
3594		ROCHESTER	NY		03/15/2013	4.500	962,122						3,043,775	01/04/2013
3601		CLOVIS	CA		02/28/2013	4.700	730,208						1,799,381	01/10/2013
3612		DALLAS	TX		12/05/2012	4.650	626,430						1,108,774	11/14/2012
3623		FORT COLLINS	CO		04/05/2013	4.350	5,590,634						11,261,906	01/12/2013
3627		SALT LAKE CITY	UT		02/05/2013	4.500	566,974						2,007,329	12/06/2012
3630		PORT ARTHUR	TX		03/01/2013	4.600	1,236,928						3,692,525	01/31/2013
3631		MURRAY	UT		02/01/2013	4.750	2,003,436						4,784,217	12/21/2012
3639		SEGUIN	TX		02/01/2013	4.650	1,186,582						4,362,028	01/04/2013
3648		BURNSVILLE	MN		02/28/2013	4.700	883,780						2,795,104	01/25/2013
3651		MODESTO	CA		03/28/2013	4.700	3,989,164						9,564,292	01/21/2013
3653		BUENA PARK	CA		02/28/2013	4.400	797,041						7,676,243	01/02/2013
3655		ORANGE	CA		03/28/2013	4.650	1,553,474						4,395,528	02/08/2013
3656		PLAINFIELD	IN		04/15/2013	4.750	2,542,194						16,308,899	01/22/2013
3660		TUCSON	AZ		03/20/2013	4.520	138,920						1,451,559	02/08/2013
3662		TUCSON	AZ		03/20/2013	4.520	198,115						1,395,225	02/08/2013
3664		GRAPEVINE	TX		03/20/2013	4.540	2,808,743						10,446,163	02/04/2013
3671		COMMERCE	MI		03/11/2013	4.670	1,179,841						3,487,167	02/01/2013
3673		CONROE	TX		03/26/2013	4.400	1,027,085						3,989,286	01/22/2013
3676		KENTWOOD	MI		08/06/2013	4.550	461,815						1,488,465	03/21/2013
3677		SAN JOSE	CA		04/11/2013	4.550	1,949,940						8,559,368	02/05/2013
3683		FONTANA	CA		02/27/2013	4.950	2,010,476						4,450,062	01/30/2013
3686		WESTMINSTER	CA		05/23/2013	4.350	11,843,054						37,854,366	03/24/2013
3691		HOUSTON	TX		03/22/2013	4.400	3,970,761						10,371,646	01/17/2013
3692		ISLANDIA	NY		03/22/2013	4.500	1,304,983						3,871,600	01/22/2013
3695		LACEY	WA		05/01/2013	4.400	1,009,866						5,574,826	02/26/2013
3702		PEORIA	AZ		03/05/2013	4.400	2,632,967						6,631,034	02/07/2013
3703		INGLEWOOD	CA		06/17/2013	4.500	6,477,507						14,423,827	03/21/2013
3704	CF	LYNNWOOD	WA		03/18/2013	4.350	3,645,243						11,142,627	02/05/2013
3705		DU QUOIN	IL		03/22/2013	4.400	798,868						2,302,993	01/29/2013
3708		LAKEWOOD	NY		04/24/2013	4.600	640,997						1,413,936	03/09/2013
3711		LODI	CA		07/10/2013	4.150	508,726						3,853,365	02/20/2013
3715		PIKESVILLE	MD		04/01/2013	4.680	3,668,655						7,399,703	02/27/2013
3716		PIKESVILLE	MD		05/29/2013	4.610	1,037,072						1,423,442	03/22/2013
3717		PORTLAND	OR		04/30/2013	4.500	9,450,587						25,587,437	03/13/2013
3720		OCALA	FL		05/06/2013	4.650	1,182,753						2,897,418	02/08/2013
3723		MILWAUKIE	OR		04/30/2013	4.750	1,633,346						4,615,260	02/27/2013
3726		SALT LAKE CITY	UT		04/10/2013	4.700	725,314						1,515,197	02/20/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3733		RAYTOWN	MO		03/22/2013	4.550	778,092						1,457,484	03/11/2013
3734		EMERYVILLE	CA		03/27/2013	4.501	3,302,197						8,215,038	02/21/2013
3735		SEATTLE	WA		04/12/2013	4.560	1,947,952						5,989,913	03/08/2013
3743		ROME	GA		07/12/2013	5.080	4,030,198						8,257,157	05/03/2013
3744		JEFFERSON CITY	MO		09/20/2013	4.500	5,871,112						10,596,533	06/18/2013
3745		SAMMAMISH	WA		04/05/2013	4.610	1,157,500						3,375,963	03/11/2013
3746		SANFORD	FL		05/08/2013	4.750	1,149,518						2,474,093	03/31/2013
3750		MT PLEASANT	TX		06/03/2013	4.450	1,917,645						5,114,095	04/21/2013
3753		LILBURN	GA		05/29/2013	4.275	124,082						3,526,591	04/17/2013
3765		PORTLAND	OR		06/06/2013	4.520	824,845						6,803,378	03/28/2013
3768		CANOGA PARK	CA		06/28/2013	4.840	2,389,650						6,344,242	04/03/2013
3769		REDWOOD CITY	CA		06/28/2013	4.520	738,604						3,020,635	05/01/2013
3770		THORNTON	CO		05/01/2013	4.860	1,790,621						3,908,582	03/25/2013
3771		SPARKS	NV		05/03/2013	4.550	584,285						1,841,513	04/03/2013
3774		SANTA MONICA	CA		09/26/2013	4.800	1,308,507						10,524,168	07/24/2013
3775		SHEBOYGAN	WI		04/04/2013	4.650	1,217,014						3,134,271	03/26/2013
3778		MILL VALLEY	CA		10/15/2013	5.030	4,411,896						11,980,206	08/16/2013
3782		SAN DIEGO	CA		06/18/2013	4.700	1,138,799						2,934,448	04/17/2013
3789	CF	SANTA MONICA	CA		06/13/2013	4.400	1,614,530						6,255,546	04/30/2013
3795	CF	COLORADO SPRINGS	CO		07/09/2013	4.700	1,582,348						3,745,161	04/22/2013
3800		MADISON HEIGHTS	MI		08/19/2013	4.700	1,035,371						2,571,590	06/19/2013
3801		COLLEGE STATION	TX		06/24/2013	4.750	4,831,792						7,287,879	04/18/2013
3802	CF	CLEVELAND HEIGHTS	OH		11/01/2013	4.900	2,132,546						3,745,710	05/31/2013
3805		CLIFFSIDE PARK	NJ		12/31/2013	4.950	762,394						1,751,903	06/27/2013
3808	CF	ALBUQUERQUE	NM		05/30/2013	4.400	2,052,883						4,389,239	04/30/2013
3818		LAS VEGAS	NV		07/30/2013	4.500	2,888,229						9,260,953	06/19/2013
3819		VALLEJO	CA		08/01/2013	4.450	1,304,939						2,308,358	05/30/2013
3821		VALLEJO	CA		08/01/2013	4.450	2,916,880						6,066,941	05/30/2013
3825	CF	SEATTLE	WA		06/28/2013	4.400	1,634,172						5,212,011	05/10/2013
3826		WESTFIELD	IN		05/30/2013	4.500	957,888						1,540,760	05/08/2013
3827		ASHTABULA	OH		08/30/2013	4.500	485,647						1,676,039	06/28/2013
3837		FLORENCE	KY		07/30/2013	4.660	561,667						1,992,551	05/29/2013
3838		CHINO HILLS	CA		08/28/2013	5.110	1,121,498						3,252,865	05/28/2013
3849		LONGVIEW	TX		08/08/2013	4.970	2,566,786						6,111,946	07/12/2013
3851		ANGELS CAMP	CA		07/22/2013	4.560	3,078,298						5,316,850	06/03/2013
3854		WEST VALLEY CITY	UT		08/01/2013	4.400	737,609						1,581,694	06/03/2013
3859		BLOOMFIELD HILLS	MI		08/19/2013	4.700	754,311						1,925,678	06/20/2013
3860		BEVERLY HILLS	MI		08/19/2013	4.700	1,612,149						4,347,834	06/20/2013
3864		HAWTHORNE	CA		09/12/2013	5.100	3,135,696						11,323,037	06/12/2013
3867	CF	OLATHE	KS		09/30/2013	4.450	1,917,249						2,880,738	07/01/2013
3868		CHULA VISTA	CA		09/19/2013	4.710	1,067,355						3,543,063	07/29/2013
3869		CARLSBAD	CA		09/23/2013	4.710	1,067,355						3,974,445	07/25/2013
3870	CF	CHICAGO	IL		10/18/2013	5.130	2,404,651						4,610,262	07/29/2013
3872		SONOMA	CA		09/09/2013	4.700	1,975,729						6,459,754	07/22/2013
3874	CF	EL CAJON	CA		09/12/2013	4.500	2,532,310						4,902,426	07/26/2013
3876		GRESHAM	OR		09/18/2013	5.250	1,532,933						4,353,614	07/25/2013
3881		AUSTIN	TX		09/05/2013	4.650	1,477,199						4,956,398	06/21/2013
3886		SAN ANTONIO	TX		09/11/2013	5.030	766,217						1,525,509	07/12/2013
3888		SAN ANTONIO	TX		09/11/2013	5.030	652,255						1,059,559	07/15/2013
3889		NEW BRAUNFELS	TX		09/26/2013	4.900	1,994,795						5,848,916	07/31/2013
3891		SOLON	OH		08/22/2013	4.750	1,258,922						3,932,430	07/08/2013
3893		LAKEWOOD	OH		09/18/2013	4.650	2,459,579						5,460,308	07/09/2013
3897		PENDLETON	OR		09/30/2013	4.720	563,723						1,898,973	06/28/2013
3898		PORTLAND	OR		09/30/2013	4.720	479,181						1,551,983	06/28/2013
3899		PFLUGERVILLE	TX		08/29/2013	4.600	687,892						1,446,538	07/05/2013
3900		VAN NUYS	CA		09/04/2013	4.850	671,369						2,676,598	08/12/2013
3901		BRIGHTON	MI		10/04/2013	5.320	1,167,629						2,978,083	08/09/2013
3904		HOLLYWOOD	CA		09/25/2013	4.750	1,370,515						3,864,814	07/11/2013
3906		DEPEW	NY		09/20/2013	4.800	915,587						2,551,467	07/19/2013
3914		KENNEWICK	WA		10/01/2013	5.130	2,254,586						6,089,978	07/17/2013
3916		HENDERSON	NV		08/02/2013	4.660	2,881,082						7,788,853	06/21/2013

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
3917		DEER PARK	TX		09/11/2013	4.610	1,102,141						2,099,442	08/05/2013
3918		KENNESAW	GA		09/11/2013	4.610	1,570,334						3,382,818	07/31/2013
3920		MIAMI	FL		07/31/2013	4.790	2,633,464						7,286,554	07/11/2013
3923		LAS VEGAS	NV		08/27/2013	4.580	1,895,989						6,804,462	07/17/2013
3929		FARMINGTON	NM		09/12/2013	4.860	2,686,469						5,543,022	07/24/2013
3932		BAY SHORE	NY		10/30/2013	5.090	678,730						2,202,751	08/24/2013
3936		NANTUCKET	MA		10/15/2013	5.290	1,317,328						1,855,351	08/20/2013
3944		MERCED	CA		09/30/2013	4.900	568,998						3,972,687	07/31/2013
3945		TAMPA	FL		01/24/2014	5.250	2,107,671						4,183,140	10/08/2013
3947		HENDERSON	NV		11/05/2013	5.100	463,491						2,293,124	09/23/2013
3948	CF	MARYLAND HEIGHTS	MO		10/23/2013	4.900	5,376,868						10,772,262	08/08/2013
3960	CF	SANTA ROSA	CA		10/15/2013	4.950	2,815,731						5,646,155	09/04/2013
3964		GLENDALE	AZ		12/02/2013	5.150	1,087,685						2,977,907	10/15/2013
3973		WOODMERE	OH		12/04/2013	4.800	1,287,317						3,609,404	09/19/2013
3977		PLEASANTON	CA		09/30/2013	5.000	2,500,923						5,651,676	08/28/2013
3979		CLEVELAND	OH		12/04/2013	4.800	880,773						2,429,730	09/19/2013
3980		CLEVELAND	OH		12/04/2013	4.800	968,885						2,123,026	09/19/2013
3987		BIRMINGHAM	AL		11/01/2013	4.250	1,902,799						4,897,832	09/30/2013
3989		ANTIOCH	CA		10/08/2013	5.350	2,261,406						3,152,311	09/25/2013
3990		GREENVILLE	TX		10/24/2013	5.350	1,203,448						1,786,002	09/09/2013
3993		AVONDALE	AZ		11/22/2013	4.940	1,577,714						4,842,486	10/14/2013
3994		LAYTON	UT		05/27/2014	5.380	861,519						1,326,122	09/23/2013
3997		SIOUX FALLS	SD		11/14/2013	4.950	2,401,287						5,848,388	10/21/2013
3998		TUCSON	AZ		12/06/2013	5.160	1,252,788						2,882,351	09/27/2013
3999	CF	LA HABRA	CA		02/19/2014	5.150	2,187,532						4,299,031	12/27/2013
4000		EL SEGUNDO	CA		12/10/2013	5.350	4,440,270						9,176,315	10/09/2013
4004		NORCROSS	GA		12/10/2013	4.900	942,242						2,840,713	11/07/2013
4006		LOS ANGELES	CA		12/04/2013	4.940	582,905						1,678,529	10/18/2013
4007		VAN NUYS	CA		12/04/2013	4.940	874,358						2,546,771	10/18/2013
4009		COLORADO SPRINGS	CO		10/29/2013	5.350	1,274,023						4,871,143	10/09/2013
4011	CF	VACAVILLE	CA		11/27/2013	5.100	1,762,400						4,297,976	10/15/2013
4013		BRIGHTON	CO		03/05/2014	5.300	913,411						1,722,817	10/21/2013
4014		UNIVERSITY HEIGHTS	OH		12/20/2013	5.300	2,036,241						2,835,867	11/08/2013
4018	CF	WESTLAKE VILLAGE	CA		02/03/2014	5.000	3,564,001						9,458,955	12/23/2013
4019		PFLUGERVILLE	TX		01/28/2014	5.140	755,413						1,348,800	10/22/2013
4020	CF	BLYTHE	CA		12/11/2013	5.440	1,305,150						2,126,808	10/23/2013
4022	CF	SAN FRANCISCO	CA		12/26/2013	5.100	1,512,726						3,874,835	11/30/2013
4025		SAN FRANCISCO	CA		04/16/2014	5.150	1,065,928						2,726,918	03/26/2014
4027		FORT MEYERS	FL		12/05/2013	5.300	1,523,294						4,998,000	11/04/2013
4029		GREENSBORO	NC		12/30/2013	5.200	1,275,005						6,332,153	12/04/2013
4030		VENTURA	CA		12/26/2013	5.250	5,312,994						23,586,980	11/25/2013
4031		TUCSON	AZ		12/30/2013	5.250	1,328,174						4,226,704	11/27/2013
4033		LAS VEGAS	NV		01/24/2014	4.750	2,252,420						3,111,055	11/27/2013
4035		TEMPLE	TX		11/21/2013	4.930	996,151						3,696,308	10/23/2013
4038		EL DORADO HILLS	CA		12/02/2013	5.070	644,427						1,711,051	10/31/2013
4041		ROCKVILLE CENTRE	NY		01/21/2014	5.150	956,942						4,460,305	12/05/2013
4043	CF	FRESNO	CA		04/01/2014	4.970	1,095,561						2,033,056	02/20/2014
4045		HILLSBORO	OR		11/27/2013	5.080	1,832,663						4,274,604	10/20/2013
4049	CF	DENVILLE	NJ		12/19/2013	5.050	4,536,060						12,709,858	12/05/2013
4052		CEDAR PARK	TX		12/20/2013	4.800	552,238						2,688,385	11/21/2013
4053		AUSTIN	TX		12/20/2013	4.800	447,382						2,361,232	11/21/2013
4055		LANCASTER	CA		04/23/2014	5.130	1,086,671						1,097,012	02/19/2014
4057	CF	SEATTLE	WA		02/07/2014	4.750	3,502,618						7,954,902	12/20/2013
4058		DENVILLE	NJ		12/19/2013	5.050	3,987,526						6,935,571	12/03/2013
4060		CLINTON TOWNSHIP	MI		01/15/2014	4.900	1,129,463						2,484,473	11/05/2013
4062		BALTIMORE	MD		03/11/2014	5.180	785,117						1,665,724	01/26/2014
4065		PLAINFIELD	IL		02/12/2014	5.670	1,724,207						4,373,040	12/11/2013
4067		PHOENIX	OR		12/04/2013	4.820	1,444,878						4,354,615	11/15/2013
4070		INDIANAPOLIS	IN		12/20/2013	4.500	8,531,575						19,508,551	11/27/2013
4071		WEST HOLLYWOOD	CA		12/20/2013	5.000	1,667,772						4,333,987	11/25/2013
4082		ST LOUIS PARK	MN		02/20/2014	5.160	1,892,579						2,976,865	12/17/2013

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4084		KENOSHA	WI		01/21/2014	5.560	560,604						1,369,551	12/10/2013
4097		MONTCLAIR	CA		02/12/2014	4.970	478,956						1,985,100	01/06/2014
4101		BALTIMORE	MD		12/31/2013	4.140	6,076,844						33,846,038	12/18/2013
4102		SANTA ROSA	CA		01/15/2014	5.250	4,746,257						24,469,633	11/26/2013
4103		SAN MARCOS	CA		12/23/2013	4.740	3,849,060						21,170,436	12/12/2013
4111		CULVER CITY	CA		02/26/2014	4.970	905,100						1,906,045	01/29/2014
4115	CF	ROSEBURG	OR		02/28/2014	5.140	1,221,438						2,908,335	02/05/2014
4116		BRANDON	FL		04/28/2014	5.150	653,422						1,536,917	01/10/2014
4118	CF	ANTIOCH	CA		03/03/2014	5.110	3,885,292						12,546,752	01/24/2014
4119		CATHEDRAL CITY	CA		09/25/2014	4.450	1,370,932						4,786,388	08/19/2014
4120		MANDEVILLE	LA		02/27/2014	5.140	2,018,823						2,825,600	02/05/2014
4122		REDONDO BEACH	CA		04/09/2014	5.450	645,626						1,640,698	02/26/2014
4124	CF	LOS ANGELES	CA		02/13/2014	5.060	2,053,701						4,391,797	01/15/2014
4125		KIRKLAND	WA		03/20/2014	5.300	930,141						2,523,715	01/31/2014
4126		CLERMONT	FL		07/17/2014	4.860	1,932,583						4,386,530	03/26/2014
4129		DEPEW	NY		09/17/2015	4.990	1,265,804						2,114,884	09/19/2014
4130	CF	SACRAMENTO	CA		02/26/2014	5.020	2,013,547						4,477,361	12/06/2013
4132	CF	FOLSOM	CA		03/26/2014	5.150	2,952,850						6,371,572	02/14/2014
4134	CF	SAN LUIS OBISPO	CA		05/30/2014	5.050	4,331,455						8,214,454	05/16/2014
4136	CF	BEAVERTON	OR		04/01/2014	4.950	3,519,875						8,673,548	02/14/2014
4137	CF	NIAGARA FALLS	NY		09/24/2014	4.650	6,035,663						14,931,986	08/21/2014
4139		LEMON GROVE	CA		05/08/2014	4.750	1,906,285						13,192,862	02/12/2014
4140	CF	SAN FRANCISCO	CA		04/15/2014	4.500	2,335,443						6,596,261	03/04/2014
4142	CF	INDIANAPOLIS	IN		04/18/2014	4.890	2,158,552						5,114,691	03/17/2014
4147	CF	RAVENNA	OH		05/19/2014	5.200	1,077,409						4,139,651	03/13/2014
4150		FAYETTEVILLE	NC		04/04/2014	4.500	510,583						8,684,299	03/03/2014
4151		LITTLETON	CO		03/28/2014	4.720	1,061,136						2,575,570	03/10/2014
4152		DENVER	CO		03/28/2014	4.720	709,767						1,484,756	03/10/2014
4153		COLORADO SPRINGS	CO		03/28/2014	4.720	723,822						1,835,065	03/10/2014
4154		ARVADA	CO		06/02/2014	4.930	937,852						2,260,449	03/10/2014
4155		CENTENNIAL	CO		06/02/2014	4.930	873,908						2,080,444	03/10/2014
4156		THORNTON	CO		06/02/2014	4.930	873,908						2,117,387	03/10/2014
4157		KETCHIKAN	AK		06/02/2014	4.930	653,655						1,605,039	03/12/2014
4159	CF	GILROY	CA		05/13/2014	4.800	3,311,854						11,614,709	03/28/2014
4162		SACRAMENTO	CA		03/31/2014	5.050	1,543,596						6,622,808	02/28/2014
4163		LAKE FOREST	CA		07/31/2014	5.120	7,165,632						14,504,889	03/11/2014
4168		POOLER	GA		07/22/2014	5.000	1,360,356						3,218,097	03/11/2014
4170		SAN DIEGO	CA		02/28/2014	5.100	3,361,783						18,056,308	02/20/2014
4174	CF	TORRANCE	CA		04/16/2014	4.920	2,570,866						5,750,888	02/18/2014
4176		KERRVILLE	TX		04/28/2014	4.750	1,549,299						4,102,605	03/31/2014
4177		PFLUGERVILLE	TX		04/28/2014	4.750	697,621						2,100,488	03/28/2014
4179		WOOSTER	OH		06/10/2014	5.150	3,913,361						6,804,103	03/20/2014
4180		MOUNTAIN VIEW	CA		05/19/2014	4.700	6,633,234						16,824,894	02/27/2014
4182		PROVO	UT		05/01/2014	4.710	1,093,125						1,301,724	03/20/2014
4183	CF	PONTIAC	MI		05/09/2014	4.820	3,180,399						10,666,667	04/23/2014
4185		GLENDALE	AZ		05/01/2014	4.750	2,258,816						4,270,831	03/24/2014
4189		BEREA	OH		04/28/2014	5.100	475,356						981,867	03/14/2014
4192		GREENWOOD VILLAGE	CO		06/13/2014	4.880	988,684						2,525,272	04/16/2014
4193		NORTHRIDGE	CA		06/18/2014	4.450	2,974,906						8,607,277	03/28/2014
4194		NORTHRIDGE	CA		06/18/2014	4.450	2,514,005						5,949,314	03/28/2014
4195		CANOGA PARK	CA		06/18/2014	4.450	1,466,503						4,358,929	03/28/2014
4199	CF	PORTLAND	OR		05/29/2014	4.400	801,735						6,900,000	04/10/2014
4200		CHANDLER	AZ		03/31/2014	4.850	715,723						4,702,234	03/21/2014
4201		AKRON	OH		05/08/2014	4.980	4,466,346						5,637,429	03/25/2014
4202	CF	MAYFIELD VILLAGE	OH		05/02/2014	4.400	2,448,578						4,944,218	03/31/2014
4203	CF	COPLEY	OH		06/11/2014	4.600	1,124,667						4,522,411	04/24/2014
4204		NILES	IL		05/14/2014	5.090	2,294,967						4,638,601	03/31/2014
4210		ARVADA	CO		06/13/2014	4.600	1,085,076						2,162,003	03/31/2014
4211	CF	MARTINEZ	CA		04/29/2014	4.740	3,231,747						10,553,810	03/19/2014
4213	CF	WESTBURY	NY		06/30/2014	4.530	4,819,068						9,658,563	05/08/2014
4216		TEMPE	AZ		07/17/2014	5.020	2,620,336						5,256,532	04/03/2014

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4218		PALM DESERT	CA		05/30/2014	4.700	9,607,494						20,921,748	04/28/2014
4221	CF	SACRAMENTO	CA		04/30/2014	4.770	1,034,990						2,906,069	03/26/2014
4222	CF	SAN FRANCISCO	CA		06/04/2014	4.700	1,853,635						6,513,989	05/06/2014
4224		BROOKLYN	NY		08/22/2014	4.530	2,322,125						4,119,511	07/18/2014
4226	CF	QUEEN CREEK	AZ		04/15/2014	4.700	1,810,992						3,898,069	04/01/2014
4227		CLEVELAND	OH		06/06/2014	5.030	1,539,344						2,051,089	05/06/2014
4228		FORT WALTON BEACH	FL		06/30/2014	5.000	1,801,827						4,868,240	04/11/2014
4229	CF	SAN MARCOS	TX		06/20/2014	4.550	839,836						2,805,972	05/07/2014
4230	CF	TUCSON	AZ		06/23/2014	4.720	2,226,848						6,230,055	04/29/2014
4232		JOLIET	IL		07/01/2014	4.650	1,708,666						3,838,197	05/02/2014
4233		PHOENIX	AZ		05/12/2014	4.700	1,152,458						2,354,405	04/08/2014
4234		ENGLEWOOD	CO		05/06/2014	4.650	3,807,815						7,630,355	04/10/2014
4237	CF	SAN FRANCISCO	CA		05/15/2014	4.780	2,609,102						7,644,200	04/23/2014
4238	CF	DEER PARK	TX		09/02/2014	4.750	3,052,739						5,373,077	04/25/2014
4243		FORT WALTON BEACH	FL		06/30/2014	5.000	1,632,244						4,843,848	04/11/2014
4245	CF	COLORADO SPRINGS	CO		10/31/2014	4.700	886,037						2,048,875	05/08/2014
4246	CF	RAEFORD	NC		06/11/2014	4.680	2,326,499						5,803,685	04/17/2014
4247		TUCSON	AZ		05/08/2014	4.770	998,818						2,724,790	04/17/2014
4252	CF	CHILLICOTHE	OH		06/19/2014	4.870	2,074,613						4,213,987	04/28/2014
4254	CF	MESA	AZ		06/17/2014	4.720	1,576,265						2,601,587	04/24/2014
4257		VILLE PLATTE	LA		06/02/2014	4.950	523,976						1,336,733	04/24/2014
4265		PORT ARTHUR	TX		05/30/2014	4.580	712,536						1,913,334	04/22/2014
4269		COMMERCE CITY	CO		10/20/2014	4.970	1,395,692						2,925,135	05/20/2014
4270		COLORADO SPRINGS	CO		06/27/2014	4.910	972,536						2,655,286	05/21/2014
4271		MANSURA	LA		09/02/2014	5.150	907,325						2,943,036	05/22/2014
4272		SCOTTSDALE	AZ		06/05/2014	4.400	2,143,812						2,941,225	04/29/2014
4273		TEMPLE TERRACE	FL		05/29/2014	5.050	556,862						1,401,925	04/25/2014
4278	CF	DRAPER	UT		07/03/2014	4.730	1,433,275						3,952,127	05/19/2014
4279		SILVERDALE	WA		07/01/2014	4.750	1,012,155						3,897,992	04/29/2014
4280		LOS ANGELES	CA		07/18/2014	4.700	1,394,125						3,051,632	05/27/2014
4281		RENO	NV		07/03/2014	4.900	5,003,189						12,593,773	01/31/2014
4282		RENO	NV		07/03/2014	4.900	4,526,695						10,967,319	01/31/2014
4284	CF	RENO	NV		07/11/2014	4.900	5,956,178						14,538,925	01/13/2014
4285		SACRAMENTO	CA		05/27/2014	4.780	2,857,388						6,543,665	01/31/2014
4287		SACRAMENTO	CA		07/07/2014	4.700	1,983,617						5,391,012	05/22/2014
4288	CF	WILLIAMSVILLE	NY		07/21/2014	4.700	5,280,778						7,989,000	05/12/2014
4291		SIOUX FALLS	SD		06/06/2014	4.700	1,819,932						4,784,295	05/12/2014
4297		LAS VEGAS	NV		08/08/2014	4.600	2,259,525						4,147,957	07/10/2014
4299	CF	CORAL GABLES	FL		06/12/2014	4.950	1,185,848						3,094,549	05/08/2014
4300		STONE MOUNTAIN	GA		06/23/2014	4.860	718,619						1,711,323	05/27/2014
4303		ANTIOCH	CA		07/25/2014	4.750	490,447						1,742,682	05/31/2014
4307	CF	MIDVALE	UT		07/15/2014	4.710	908,485						2,108,000	05/03/2014
4309	CF	WATSONVILLE	CA		07/14/2014	4.660	1,842,861						6,293,713	05/29/2014
4312		ROTHSCHILD	WI		07/23/2014	4.600	1,208,682						7,326,662	05/30/2014
4315		DENVER	CO		08/01/2014	4.850	2,118,972						6,311,345	06/27/2014
4318		CANASTOTA	NY		09/11/2014	4.800	3,163,810						7,773,651	08/04/2014
4319		FREDONIA	NY		09/11/2014	4.800	3,298,440						8,183,580	08/05/2014
4323		ROUND ROCK	TX		07/10/2014	4.760	740,245						1,938,190	06/10/2014
4326		AUBURN HILLS	MI		08/15/2014	4.750	715,286						1,651,661	06/17/2014
4329	CF	BURLINGAME	CA		09/12/2014	4.450	4,878,984						13,946,502	07/31/2014
4330		SOUTH JORDAN	UT		08/28/2014	4.810	1,565,864						3,347,830	07/18/2014
4331	CF	JACKSONVILLE	FL		07/09/2014	4.650	1,716,918						4,845,308	06/03/2014
4337		JACKSON	TN		07/23/2014	4.610	3,793,889						6,372,620	06/10/2014
4340	CF	SARATOGA	CA		07/02/2014	4.600	3,632,031						6,778,272	06/10/2014
4341		EL CAJON	CA		08/13/2014	5.600	1,725,240						4,678,267	07/16/2014
4344	CF	CYPRESS	TX		07/10/2014	4.570	2,093,050						6,139,838	05/30/2014
4345		ALLEN	TX		07/01/2014	4.950	1,461,135						3,872,371	06/17/2014
4347		LOS LUNAS	NM		07/15/2014	4.640	664,516						1,403,448	06/16/2014
4349		VANCOUVER	WA		07/15/2014	4.640	579,139						1,299,293	06/16/2014
4353		ST CHARLES	MO		09/02/2014	4.500	5,116,821						5,798,630	07/01/2014
4355	CF	FORT WAYNE	IN		08/29/2014	4.860	2,341,684						4,976,021	07/28/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4359	CF	BRONX	NY		10/16/2014	4.510	3,818,950						11,628,883	08/07/2014
4360		MIAMI	FL		08/13/2014	4.570	996,216						1,297,535	06/26/2014
4362		EL PASO	TX		08/19/2014	4.580	1,760,431						4,258,291	07/15/2014
4368	CF	WAXHAW	NC		11/19/2014	4.500	1,891,979						4,361,846	08/05/2014
4369		PFLUGERVILLE	TX		09/12/2014	4.630	640,129						1,727,392	07/07/2014
4370		SHAKER HEIGHTS	OH		08/29/2014	4.950	1,273,470						1,651,807	07/11/2014
4371		NORTH CANTON	OH		08/20/2014	5.120	1,208,727						1,345,802	07/18/2014
4375	CF	MERCER ISLAND	WA		08/13/2014	4.670	1,354,797						3,783,502	06/30/2014
4378		PENSACOLA	FL		09/11/2014	5.940	3,340,567						10,006,803	07/08/2014
4380		RENTON	WA		10/30/2014	4.700	945,201						2,748,918	08/27/2014
4389		MAYWOOD	IL		10/31/2014	5.050	613,410						1,258,987	08/05/2014
4390		BOTHELL	WA		08/28/2014	4.480	1,732,500						4,455,866	07/15/2014
4392		VERO BEACH	FL		08/07/2014	4.540	1,488,942						4,488,613	07/11/2014
4397	CF	WHITESTONE	NY		10/23/2014	4.750	4,264,100						13,331,015	08/27/2014
4399	CF	VAN NUYS	CA		08/29/2014	4.600	1,868,567						5,331,366	07/24/2014
4401		INGLESIDE	TX		08/08/2014	4.460	931,922						2,525,076	07/21/2014
4403		BRIDGETON	MO		09/08/2014	4.800	1,605,981						5,110,072	07/24/2014
4404	CF	PHOENIX	AZ		12/22/2014	4.450	758,448						3,366,700	11/10/2014
4407		SHERWOOD	OR		08/19/2014	4.810	2,904,309						5,813,768	07/21/2014
4408		LAS VEGAS	NV		10/14/2014	4.680	1,574,627						4,702,279	08/19/2014
4411	CF	THOUSAND OAKS	CA		09/11/2014	5.900	2,782,696						8,111,541	06/25/2014
4412		RAYTOWN	MO		09/22/2014	4.950	569,479						1,073,000	08/15/2014
4413		PICKERINGTON	OH		09/24/2014	4.500	2,221,399						6,048,000	08/11/2014
4416	CF	PICO RIVERA	CA		12/12/2014	4.590	1,794,957						8,954,264	10/14/2014
4417	CF	PALM HARBOR	FL		09/15/2014	4.470	1,310,635						2,372,400	07/24/2014
4418		MOUNTAIN VIEW	CA		08/28/2014	4.650	2,031,344						6,302,814	07/29/2014
4420		COVINGTON	LA		10/30/2014	4.190	2,881,953						5,147,923	08/20/2014
4422		FLOWERTY BRANCH	GA		09/12/2014	5.180	547,622						1,134,641	08/05/2014
4424		LOS ANGELES	CA		10/31/2014	4.690	2,053,395						5,620,490	08/13/2014
4427	CF	DALLAS	TX		10/06/2014	4.460	2,154,526						4,152,695	08/28/2014
4428		CLOVIS	CA		10/16/2014	4.650	558,616						1,537,124	08/18/2014
4429		CLOVIS	CA		10/16/2014	4.650	558,616						1,751,133	08/18/2014
4433		DES MOINES	IA		10/17/2014	4.570	2,120,479						4,950,380	09/03/2014
4434		CEDAR RAPIDS	IA		10/17/2014	4.570	3,356,856						4,938,897	09/03/2014
4436		AUSTIN	TX		11/17/2014	4.450	1,491,715						2,064,370	10/09/2014
4437		CHICAGO	IL		10/22/2014	4.700	1,363,134						2,103,732	08/27/2014
4438		MORTON GROVE	IL		10/22/2014	4.700	766,763						1,600,750	08/25/2014
4440		TUCSON	AZ		08/28/2014	4.430	897,541						1,815,774	08/05/2014
4443		TACOMA	WA		08/28/2014	4.450	1,769,922						3,315,269	08/12/2014
4448		WASHINGTON	DC		01/22/2015	5.170	2,552,546						5,103,570	09/19/2014
4451	CF	MALVERN	PA		09/16/2014	4.100	1,677,804						6,294,490	07/29/2014
4455		SAN FRANCISCO	CA		11/12/2014	4.410	7,726,509						18,204,286	09/09/2014
4456		REDDING	CA		10/21/2014	4.350	4,269,019						12,350,187	09/03/2014
4457	CF	AUBURNDALE	FL		11/14/2014	4.400	2,339,557						5,845,788	09/29/2014
4459	CF	ALBUQUERQUE	NM		10/06/2014	4.500	1,527,265						3,225,302	08/28/2014
4461		CHULA VISTA	CA		10/23/2014	4.400	6,806,239						14,915,382	08/25/2014
4462		CARSON CITY	NV		12/11/2014	4.720	6,079,064						14,498,358	09/04/2014
4463		LAS VEGAS	NV		11/24/2014	4.620	1,020,491						4,868,885	08/27/2014
4465	CF	COMPTON	CA		10/15/2014	5.350	2,189,642						6,048,508	08/27/2014
4466	CF	CHARLOTTE	NC		10/01/2014	4.250	2,212,157						4,817,204	08/22/2014
4467	CF	SAN ANTONIO	TX		10/30/2014	4.400	3,946,073						10,380,504	09/23/2014
4468	CF	BATON ROUGE	LA		10/02/2014	4.450	2,408,864						4,509,871	09/03/2014
4469	CF	GILBERT	AZ		09/26/2014	4.630	2,375,513						4,603,756	09/03/2014
4470	CF	DAYTON	NV		10/23/2014	4.400	2,787,593						5,490,441	09/04/2014
4475	CF	JACKSONVILLE	FL		09/30/2014	4.500	1,153,239						2,540,375	08/29/2014
4476	CF	LAS VEGAS	NV		09/29/2014	4.360	5,478,359						15,545,569	08/18/2014
4477		GREENSBORO	NC		09/22/2014	4.880	787,516						962,800	08/26/2014
4479	CF	RICHMOND	VA		09/18/2014	4.480	1,797,216						3,270,929	08/27/2014
4482	CF	BALTIMORE	MD		11/26/2014	4.500	1,984,117						6,339,022	10/17/2014
4484	CF	MURRIETA	CA		10/01/2014	4.550	1,172,444						2,369,338	09/01/2014
4485		LOMBARD	IL		01/05/2015	4.430	1,999,226						5,277,650	09/12/2014

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4486		NAPERVILLE	IL		01/05/2015	4.430	1,845,439						5,969,084	09/12/2014
4490		LOS ANGELES	CA		12/04/2014	4.400	1,500,000						11,659,775	09/09/2014
4492	CF	COLORADO SPRINGS	CO		10/14/2014	4.650	1,702,189						4,744,348	09/16/2014
4495	CF	LAS VEGAS	NV		11/25/2014	4.450	1,614,962						3,869,537	09/19/2014
4497	CF	DEER PARK	TX		12/11/2014	4.320	1,678,956						3,144,469	11/19/2014
4498	CF	HOUSTON	TX		12/11/2014	4.350	1,871,374						3,263,743	11/19/2014
4500	CF	RICHMOND	VA		12/19/2014	4.650	1,212,409						2,457,399	11/17/2014
4501	CF	ORLANDO	FL		11/10/2014	4.360	1,475,813						3,448,527	09/19/2014
4502	CF	DINUBA	CA		09/29/2014	4.360	998,594						4,053,787	09/17/2014
4503	CF	PORTLAND	OR		09/30/2014	4.500	1,607,597						4,082,429	08/22/2014
4506		BREA	CA		11/14/2014	4.490	678,122						3,893,129	09/22/2014
4507		HAVERHILL	MA		10/09/2014	4.750	2,158,130						3,599,762	09/09/2014
4516	CF	SANTA ANA	CA		10/30/2014	4.420	783,543						4,860,241	09/16/2014
4517	CF	EUGENE	OR		11/07/2014	4.680	1,699,178						3,954,408	09/11/2014
4520		MONROVIA	CA		12/22/2014	5.990	1,447,406						3,252,919	09/17/2014
4522		FARMERS BRANCH	TX		12/31/2014	4.090	7,430,093						26,695,368	11/06/2014
4523		SPRING	TX		11/25/2014	4.460	892,661						2,816,284	10/08/2014
4524		LYNNWOOD	WA		10/31/2014	5.000	2,513,650						4,737,890	09/18/2014
4526		GOODYEAR	AZ		10/08/2014	4.530	2,200,292						10,671,307	09/12/2014
4527		SAN JOSE	CA		10/29/2014	4.700	4,004,206						9,695,200	09/23/2014
4528	CF	NASVILLE	TN		11/05/2014	4.510	1,233,981						2,108,662	10/02/2014
4531		NORTHRIDGE	CA		12/11/2014	4.880	1,375,381						2,395,911	10/22/2014
4532	CF	GRETNA	LA		12/01/2014	4.500	3,021,814						5,103,860	10/07/2014
4533		COVINA	CA		12/08/2014	4.400	1,277,233						3,302,500	11/19/2014
4534		SAN LUIS OBISPO	CA		01/13/2015	5.040	1,556,084						3,509,910	11/14/2014
4538	CF	HUNTINGTON BEACH	CA		12/17/2014	4.650	4,760,769						10,488,533	10/24/2014
4539	CF	HILLSBORO	OR		11/25/2014	4.550	6,059,485						11,429,009	10/29/2014
4540		LAWRENCEVILLE	GA		12/11/2014	4.450	1,789,934						2,444,251	11/20/2014
4542	CF	ORLANDO	FL		12/23/2014	4.570	6,645,048						20,572,912	11/05/2014
4543		FOLSOM	CA		11/26/2014	4.660	4,168,851						8,546,438	10/21/2014
4544		LAS VEGAS	NV		12/23/2014	4.730	2,583,251						6,096,838	10/15/2014
4547		ROME	GA		10/23/2014	4.660	871,917						2,163,406	10/08/2014
4551		UNION CITY	CA		12/02/2014	4.550	6,621,841						18,882,148	10/20/2014
4554	CF	CLEVELAND	OH		12/31/2014	4.150	1,608,592						3,592,129	10/28/2014
4557		SUNNYVALE	CA		12/04/2014	4.520	3,566,849						13,390,022	10/24/2014
4563		VERO BEACH	FL		11/18/2014	4.880	714,724						2,165,200	10/22/2014
4564		SEATTLE	WA		12/31/2014	4.650	8,981,119						32,223,237	11/10/2014
4567	CF	WEST CHESTER	OH		12/17/2014	4.000	3,701,733						20,392,392	11/11/2014
4568		HOUSTON	TX		11/10/2014	4.750	671,568						2,886,153	10/16/2014
4569		INDIANAPOLIS	IN		11/06/2014	4.710	12,526,995						29,431,534	10/17/2014
4571		DENVER	CO		11/25/2014	4.650	1,343,218						3,037,089	10/21/2014
4572	CF	SAINT PETERS	MO		12/11/2014	4.350	1,658,718						3,888,988	11/20/2014
4573		UNION	MO		12/11/2014	4.350	1,360,999						3,134,446	11/20/2014
4574		SAINT PETERS	MO		12/11/2014	4.350	1,148,343						2,681,907	11/20/2014
4576		TALLAHASSEE	FL		11/24/2014	4.640	1,263,925						2,126,645	11/04/2014
4577		PLAINFIELD	IN		12/18/2014	4.600	2,040,927						4,458,253	11/13/2014
4578		CANOGA PARK	CA		12/01/2014	4.340	1,399,298						2,577,853	11/10/2014
4579		HERKIMER	NY		03/24/2015	4.800	3,200,450						7,718,124	02/13/2015
4584		DEER PARK	TX		12/30/2014	4.600	1,070,001						2,537,512	11/12/2014
4585		DEER PARK	TX		01/28/2015	4.600	1,273,476						2,759,642	11/12/2014
4586	CF	NOVI	MI		12/30/2014	4.500	3,479,738						9,331,678	11/05/2014
4588	CF	SEATTLE	WA		12/18/2014	4.350	4,453,431						9,074,664	11/04/2014
4590	CF	NEWPORT BEACH	CA		12/01/2014	4.520	1,063,993						4,444,815	10/24/2014
4592		EUGENE	OR		12/18/2014	4.350	829,359						1,254,967	11/13/2014
4593	CF	VENICE	FL		01/30/2015	4.250	2,816,592						8,311,198	11/13/2014
4596		ROCKINGHAM	NC		01/09/2015	4.200	772,248						2,560,159	11/10/2014
4597		HOUSTON	TX		12/22/2014	4.500	3,121,829						4,406,674	11/26/2014
4598	CF	OGDEN	UT		12/12/2014	4.350	2,977,186						5,132,669	11/03/2014
4599		EDINBURG	TX		01/12/2015	4.250	803,966						1,709,664	11/18/2014
4600		HOUSTON	TX		01/30/2015	5.500	755,305						1,737,784	12/03/2014
4601		SANTA CLARITA	CA		12/17/2014	4.650	2,346,231						6,176,982	11/18/2014

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4602	CF	ALHAMBRA	CA		04/01/2015	4.350	2,687,605						4,466,338	12/29/2014
4605	CF	SYLMAR	CA		12/31/2014	4.350	1,701,249						4,355,174	11/24/2014
4609		TRACY	CA		01/26/2015	4.250	4,304,670						7,397,607	11/24/2014
4610	CF	RIVERSIDE	CA		02/13/2015	4.790	1,747,462						4,735,657	11/21/2014
4611		ALBERTVILLE	AL		12/29/2014	4.100	930,880						1,702,474	11/06/2014
4612		FARMINGTON	UT		12/30/2014	4.350	1,024,683						2,665,760	11/10/2014
4615	CF	SHAWNEE	KS		02/11/2015	4.660	1,320,427						2,391,415	12/18/2014
4616		LAS VEGAS	NV		01/21/2015	4.410	2,314,420						7,409,123	12/15/2014
4618	CF	FAIRLAWN	OH		01/28/2015	4.550	801,219						1,726,962	12/17/2014
4620		CHICAGO	IL		02/10/2015	4.490	472,940						817,782	12/10/2014
4621	CF	HOUSTON	TX		02/18/2015	4.250	4,759,384						15,971,265	12/04/2014
4622		DALLAS	TX		03/11/2015	4.640	1,293,788						3,458,023	12/09/2014
4623		STAFFORD	TX		01/08/2015	4.540	1,280,835						3,388,418	12/08/2014
4624	CF	POOLER	GA		05/01/2015	4.660	1,195,598						2,506,155	12/15/2014
4629		CANTON	OH		02/23/2015	4.340	4,236,074						6,758,247	12/17/2014
4635	CF	HEBRON	KY		02/27/2015	4.320	1,032,773						2,587,908	01/12/2015
4636	CF	COLUMBIA	TN		03/17/2015	4.600	1,043,307						2,309,548	02/12/2015
4649	CF	COSTA MESA	CA		01/20/2015	4.730	1,976,642						3,905,000	12/18/2014
4650	CF	SPRING	TX		02/04/2015	4.410	1,862,648						3,847,449	12/08/2014
4653	CF	WESLEY CHAPEL	FL		02/27/2015	4.660	1,680,543						3,972,299	12/23/2014
4654	CF	PHOENIX	AZ		05/08/2015	4.350	1,811,136						5,115,204	01/29/2015
4660	CF	DEER PARK	TX		03/03/2015	4.440	1,285,340						2,350,674	12/30/2014
4662		TEMPE	AZ		01/23/2015	4.670	652,393						1,499,200	12/19/2014
4664		INDIO	CA		01/29/2015	4.610	796,094						2,981,663	01/02/2015
4665		FLUSHING	NY		02/17/2015	4.650	3,785,704						9,670,892	01/12/2015
4667	CF	SAN DIEGO	CA		02/13/2015	4.250	1,427,815						4,246,614	01/07/2015
4668	CF	PHOENIX	AZ		02/03/2015	4.300	3,131,806						8,480,934	12/18/2014
4669	CF	SEATTLE	WA		05/07/2015	4.300	7,207,899						13,207,488	04/06/2015
4671	CF	ROCKWALL	TX		04/23/2015	4.250	2,981,848						10,232,812	02/28/2015
4672		DOWNEY	CA		03/19/2015	4.600	1,480,693						3,972,629	01/15/2015
4673		GREECE	NY		02/27/2015	4.800	824,182						2,133,333	01/27/2015
4674		FREDONIA	NY		02/27/2015	4.800	694,261						2,097,067	01/27/2015
4678		ORMOND BEACH	FL		01/28/2015	4.600	1,042,111						2,759,233	01/07/2015
4680		ANN ARBOR	MI		03/26/2015	4.150	1,593,630						3,732,062	02/22/2015
4681		LOS ANGELES	CA		04/03/2015	5.540	1,072,130						1,844,331	02/05/2015
4683		CHARLOTTESVILLE	VA		02/13/2015	4.350	898,411						7,118,824	01/12/2015
4685	CF	CHULA VISTA	CA		03/04/2015	4.250	1,394,053						7,825,093	01/06/2015
4687		BROOKFIELD	WI		03/31/2015	5.500	297,284						645,461	02/02/2015
4688	CF	NORTH LAS VEGAS	NV		03/16/2015	4.250	1,553,374						5,701,437	01/19/2015
4690		MURRIETA	CA		03/03/2015	4.550	905,923						2,048,688	01/23/2015
4692		COLUMBUS	OH		03/20/2015	4.700	1,230,459						5,500,485	02/18/2015
4693		PHOENIX	AZ		03/31/2015	4.650	5,780,011						12,162,586	03/03/2015
4694		LOS ANGELES	CA		02/18/2015	4.650	1,290,581						2,155,249	01/16/2015
4696		BISHOP	CA		02/27/2015	4.750	5,172,182						21,621,325	01/16/2015
4697	CF	GERMANTOWN	TN		02/13/2015	4.460	1,525,439						3,111,252	01/20/2015
4698	CF	ALBANY	GA		02/27/2015	4.150	1,105,368						3,013,333	02/12/2015
4700		PFLUGERVILLE	TX		04/22/2015	4.750	814,346						1,630,347	01/28/2015
4701	CF	LAS VEGAS	NV		05/22/2015	4.120	5,645,776						12,834,661	03/24/2015
4702		FLORENCE	KY		03/30/2015	4.250	1,194,251						2,672,166	02/18/2015
4707		RIVERDALE	UT		04/13/2015	4.400	1,765,481						6,160,196	01/22/2015
4709		LOS ANGELES	CA		03/23/2015	4.200	1,170,176						4,240,824	02/11/2015
4712		CHICAGO	IL		04/13/2015	4.200	1,114,898						1,583,953	03/03/2015
4713		PACIFICA	CA		03/20/2015	4.400	1,287,863						8,807,112	02/06/2015
4714		KIRKLAND	WA		04/22/2015	4.350	3,206,600						9,292,128	02/09/2015
4716		LONG BEACH	CA		05/19/2015	4.150	1,440,863						2,550,469	03/31/2015
4718		BOULDER	CO		04/14/2015	4.200	1,170,245						2,809,194	04/07/2015
4719	CF	OREM	UT		04/01/2015	4.150	2,477,703						7,119,681	02/10/2015
4721	CF	LEWISVILLE	TX		03/17/2015	4.150	3,969,001						6,146,846	02/03/2015
4722	CF	SPOKANE	WA		04/07/2015	4.200	2,796,895						9,881,225	02/19/2015
4723	CF	HOUSTON	TX		05/22/2015	4.350	3,269,062						8,078,848	03/16/2015
4726	CF	GLENDALE HEIGHTS	IL		06/05/2015	4.260	5,544,711						11,556,890	03/30/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4730		REDMOND	WA		04/22/2015	4.350	921,898						2,336,371	02/18/2015
4734		SCHERTZ	TX		06/23/2015	4.750	637,890						1,494,883	03/06/2015
4735		MESA	AZ		03/18/2015	4.250	694,512						1,058,773	02/19/2015
4736	CF	CLIFTON PARK	NY		05/07/2015	4.150	1,478,317						2,206,819	03/12/2015
4739	CF	BALTIMORE	MD		05/19/2015	4.050	10,758,442						40,469,757	03/25/2015
4741		CLEVELAND	OH		03/20/2015	4.500	550,547						716,694	03/06/2015
4744		LOS ANGELES	CA		04/02/2015	4.500	1,382,078						5,518,611	03/16/2015
4747	CF	JACKSONVILLE	FL		03/31/2015	4.300	1,533,189						6,369,140	02/25/2015
4750		INDIANAPOLIS	IN		08/28/2015	4.200	2,969,748						7,855,475	03/18/2015
4753		OCEANSIDE	CA		06/02/2015	4.530	735,547						1,530,827	03/16/2015
4754	CF	SAN FRANCISCO	CA		06/30/2015	4.050	3,002,262						9,904,832	03/31/2015
4755	CF	AUSTIN	TX		04/30/2015	4.190	4,512,176						7,676,375	03/13/2015
4760		TRACY	CA		05/15/2015	4.110	858,508						2,508,220	04/10/2015
4762		SUN VALLEY	CA		04/15/2015	4.740	1,406,793						2,878,764	03/06/2015
4763		WOODLAND HILLS	CA		06/01/2015	4.290	1,815,950						3,766,940	03/13/2015
4764		BUCKEYE	AZ		04/15/2015	4.270	6,269,071						14,890,573	03/10/2015
4766	CF	CATHEDRAL CITY	CA		04/09/2015	4.160	1,524,515						2,470,386	03/16/2015
4767		MILL CREEK	WA		05/28/2015	4.370	3,422,571						11,010,760	03/17/2015
4768		MOUNT VERNON	OH		05/12/2015	4.370	899,895						1,911,731	03/30/2015
4769		FORT PIERCE	FL		06/22/2015	4.150	3,653,161						10,718,511	06/03/2015
4770		TUKWILA	WA		05/21/2015	5.250	1,140,249						3,444,079	05/14/2015
4771		ATASCADERO	CA		05/14/2015	4.250	4,241,765						10,004,823	04/10/2015
4773		FORTUNA	CA		04/16/2015	4.440	1,044,112						2,070,043	03/12/2015
4774		HOUSTON	TX		07/09/2015	4.400	4,062,046						12,349,863	06/25/2015
4776	CF	DEPEW	NY		12/14/2015	4.300	1,884,750						4,646,563	10/13/2015
4777		HOUSTON	TX		05/06/2015	4.780	715,631						1,530,917	03/18/2015
4784		ATLANTA	GA		05/19/2015	3.800	656,769						7,816,715	04/23/2015
4788	CF	CHICAGO	IL		05/28/2015	4.400	2,568,189						5,224,653	04/03/2015
4789		BAKERSFIELD	CA		05/20/2015	4.520	4,579,153						11,598,088	04/08/2015
4791		PASSAIC	NJ		04/30/2015	4.350	3,440,394						5,282,661	03/25/2015
4795		AUSTIN	TX		05/22/2015	4.750	790,109						1,862,927	04/27/2015
4796		VANCOUVER	WA		06/09/2015	4.260	2,417,340						5,403,553	03/30/2015
4797		SAN DIEGO	CA		06/23/2015	4.300	6,863,493						12,449,100	04/24/2015
4798	CF	PERRYSBURG	OH		05/21/2015	4.530	856,439						1,690,116	04/17/2015
4799	CF	SACRAMENTO	CA		06/11/2015	4.320	2,919,589						5,662,327	04/20/2015
4801		ALBERTVILLE	AL		09/04/2015	4.720	3,012,023						12,346,387	07/15/2015
4803	CF	HOUSTON	TX		05/22/2015	4.450	2,298,920						5,268,138	05/15/2015
4809	CF	ORANGE	CA		05/22/2015	4.550	2,597,011						9,678,145	04/02/2015
4813		SAN MATEO	CA		09/28/2015	4.400	3,053,811						9,092,580	07/31/2015
4814	CF	SAN MATEO	CA		09/28/2015	4.400	1,308,776						3,958,284	07/31/2015
4825	CF	HOUSTON	TX		05/19/2015	4.190	3,095,383						6,762,353	04/07/2015
4826	CF	SALT LAKE CITY	UT		05/28/2015	4.350	1,851,449						4,526,459	04/16/2015
4831		VERNON HILLS	IL		06/24/2015	4.500	2,698,249						2,598,237	04/15/2015
4832	CF	PARAMUS	NJ		06/25/2015	4.050	5,809,559						17,763,371	04/14/2015
4833	CF	STOCKTON	CA		09/21/2015	4.320	1,089,110						4,502,998	07/29/2015
4834	CF	PORT ST LUCIE	FL		05/20/2015	4.100	1,845,435						2,793,886	04/23/2015
4837	CF	APPLE VALLEY	CA		06/03/2015	4.250	3,280,062						8,477,792	04/29/2015
4839		CLEVELAND	OH		06/15/2015	4.500	1,261,645						949,191	04/22/2015
4840	CF	HOUSTON	TX		05/21/2015	4.250	2,249,263						3,816,312	04/20/2015
4841	CF	VENICE	CA		06/05/2015	4.030	4,800,000						13,461,747	04/22/2015
4842	CF	SANTA MONICA	CA		06/05/2015	4.030	3,500,000						9,922,248	04/22/2015
4843	CF	VENICE	CA		06/05/2015	4.050	2,400,000						7,391,707	04/22/2015
4844	CF	VENICE	CA		06/05/2015	4.030	1,896,371						13,031,232	04/22/2015
4845	CF	CAROL STREAM	IL		08/03/2015	4.140	909,438						3,327,561	05/16/2015
4846	CF	SAN DIMAS	CA		05/29/2015	4.100	1,888,352						4,055,257	04/13/2015
4847	CF	VAN NUYS	CA		05/29/2015	4.100	1,888,352						4,259,950	04/14/2015
4850	CF	LOMBARD	IL		06/18/2015	4.050	2,938,628						6,576,141	05/07/2015
4851		NORTH HOLLYWOOD	CA		06/25/2015	4.000	1,430,389						5,322,627	05/20/2015
4852	CF	MISSOULA	MT		09/30/2015	4.250	13,923,283						29,056,924	05/21/2015
4856		TOOELE	UT		06/25/2015	4.000	3,009,306						6,396,000	04/16/2015
4857		SEATTLE	WA		08/19/2015	4.310	8,490,808						13,233,552	06/12/2015

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
4864	CF	GILBERT	AZ		07/15/2015	4.300	4,504,875						7,872,510	06/01/2015
4867	CF	COLUMBUS	OH		07/14/2015	4.250	1,781,928						7,324,424	05/29/2015
4869	CF	OREM	UT		06/29/2015	4.000	1,073,865						1,951,618	04/27/2015
4870	CF	SAN DIEGO	CA		03/01/2016	4.150	8,036,461						28,029,373	08/12/2015
4871		SAN DIEGO	CA		06/17/2015	4.300	5,252,320						12,341,153	05/05/2015
4872	CF	BRADENTON	FL		07/16/2015	4.430	1,297,642						2,521,586	06/03/2015
4881		POTEAU	OK		06/30/2015	4.270	7,631,537						16,682,810	05/13/2015
4884		WESTMINSTER	CA		07/31/2015	4.550	3,916,140						10,780,552	04/29/2015
4888	CF	CORONA	CA		05/20/2015	4.150	2,028,019						4,688,789	04/30/2015
4891		HOUSTON	TX		08/14/2015	4.350	993,173						3,025,269	06/20/2015
4893		HOUSTON	TX		05/21/2015	3.900	1,087,535						3,857,884	05/18/2015
4894	CF	LAS VEGAS	NV		05/21/2015	3.900	1,398,260						10,639,739	05/18/2015
4900	CF	WEST PALM BEACH	FL		06/10/2015	3.990	1,338,207						2,664,270	05/11/2015
4901		CHICAGO	IL		06/10/2015	3.990	1,243,586						2,206,039	05/13/2015
4902		HEBRON	KY		08/28/2015	4.150	2,715,707						5,907,321	07/24/2015
4906	CF	VENICE	CA		07/09/2015	5.450	4,866,203						13,329,123	05/15/2015
4907	CF	VENICE	CA		06/30/2015	4.100	1,980,698						2,700,873	05/22/2015
4908	CF	MARYSVILLE	WA		07/06/2015	4.150	2,116,616						7,473,054	05/22/2015
4909	CF	SALEM	OR		06/09/2015	4.100	3,368,992						6,950,539	05/13/2015
4910	CF	SANDY	UT		07/02/2015	4.250	769,469						1,317,981	05/14/2015
4911	CF	TRACY	CA		07/08/2015	4.150	2,073,420						4,738,446	05/21/2015
4913	CF	SEATTLE	WA		07/09/2015	4.240	2,596,100						5,109,619	06/05/2015
4916	CF	KENT	WA		07/24/2015	4.290	2,165,407						5,773,982	06/17/2015
4921		NORTHRIDGE	CA		08/10/2015	4.650	2,833,361						9,099,476	06/12/2015
4923		HOUSTON	TX		09/22/2015	4.490	3,146,008						4,273,091	06/18/2015
4925	CF	BEAVERTON	OR		07/29/2015	6.125	857,525						4,183,896	05/22/2015
4926	CF	WORTHINGTON	OH		10/01/2015	4.350	2,730,326						5,696,096	08/31/2015
4927		WAYNE	NJ		08/03/2015	4.570	4,071,689						10,299,880	06/02/2015
4928		VALENCIA	CA		07/30/2015	4.250	763,284						3,072,250	06/11/2015
4932	CF	GEORGETOWN	TX		08/12/2015	4.120	1,244,617						7,215,440	06/22/2015
4934	CF	ELMHURST	IL		02/02/2016	4.560	2,702,796						5,158,700	08/24/2015
4936		FORSYTH	GA		07/22/2015	4.420	1,625,467						2,970,881	06/10/2015
4938	CF	SAN DIEGO	CA		07/15/2015	4.600	1,654,956						3,756,611	06/15/2015
4939	CF	NAMPA	ID		06/29/2015	4.200	2,975,157						5,432,066	05/21/2015
4940	CF	SAN ANTONIO	TX		06/29/2015	4.200	2,393,061						4,644,764	06/09/2015
4941		PHOENIX	AZ		07/17/2015	5.150	734,679						4,375,497	05/26/2015
4943	CF	THOUSAND OAKS	CA		12/02/2015	4.150	1,926,478						3,912,622	09/22/2015
4946	CF	TRACY	CA		09/25/2015	4.330	1,917,173						3,922,916	09/09/2015
4949		WHITE LAKE	MI		07/27/2015	4.360	1,181,110						2,434,900	06/10/2015
4950	CF	OAK CREEK	WI		09/11/2015	4.410	2,567,593						4,135,572	07/31/2015
4951		MARIETTA	GA		07/21/2015	4.290	2,026,551						3,678,036	06/03/2015
4965	CF	UNIVERSAL CITY	TX		07/30/2015	4.260	2,068,700						5,814,932	06/10/2015
4969		SAN MATEO	CA		09/21/2015	4.440	1,229,388						4,143,303	08/06/2015
4970		LITTLE ROCK	AR		09/23/2015	4.450	269,351						2,883,750	06/22/2015
4973		TUKWILA	WA		09/28/2015	4.300	1,088,724						3,154,396	06/18/2015
4974		WATERFORD	MI		07/27/2015	4.360	547,938						1,117,689	05/26/2015
4975		SAN FRANCISCO	CA		09/21/2015	4.440	1,639,185						4,255,920	08/06/2015
4976		LUFKIN	TX		10/19/2015	4.310	5,287,377						15,836,319	06/19/2015
4977		CYPRESS	TX		07/20/2015	4.470	2,957,606						5,305,770	06/24/2015
4978	CF	AUBURN	WA		06/19/2015	4.380	3,679,235						9,090,870	06/09/2015
4979	CF	HUTTO	TX		07/01/2015	4.230	967,575						1,971,249	05/29/2015
4984		CHAGRIN FALLS	OH		07/31/2015	4.650	1,703,707						2,679,477	07/07/2015
4987		RAYMORE	MO		10/01/2015	4.390	1,544,009						2,134,335	07/09/2015
4988	CF	DOWNEY	CA		06/30/2015	4.290	4,146,335						9,424,229	06/09/2015
4992	CF	MILWAUKEE	WI		07/22/2015	4.500	4,780,412						11,127,081	07/02/2015
4995		CANOGA PARK	CA		10/01/2015	4.170	611,476						1,583,321	07/16/2015
4998	CF	WILLOUGHBY	OH		08/13/2015	4.600	1,064,539						2,380,074	07/01/2015
4999		HOUMA	LA		08/13/2015	4.410	704,329						1,356,722	07/22/2015
5000		INDEPENDENCE	MO		07/29/2015	4.410	744,096						1,345,798	07/14/2015
5001		BEACH CITY	TX		07/29/2015	4.410	669,035						1,331,768	07/22/2015
5003		BOLINGBROOK	IL		08/28/2015	4.510	1,471,404						1,825,290	08/06/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5004		BEND	OR		07/31/2015	4.150	452,864						3,378,401	06/30/2015
5005		CEDAR PARK	TX		08/26/2015	4.530	876,796						1,898,938	07/16/2015
5007	CF	RIALTO	CA		08/26/2015	4.350	3,477,745						7,896,939	07/07/2015
5009	CF	PORTLAND	OR		08/26/2015	4.360	1,507,842						3,453,442	07/20/2015
5010	CF	STAFFORD	TX		12/01/2015	4.250	3,093,378						7,428,354	11/12/2015
5014		MOBILE	AL		10/08/2015	4.340	574,896						1,464,899	08/17/2015
5022		TRACY	CA		10/02/2015	4.520	601,159						4,729,843	07/30/2015
5024	CF	BECKLEY	WV		12/08/2015	4.050	5,822,167						14,865,663	10/05/2015
5027		ATLANTA	GA		09/17/2015	4.680	2,169,121						4,461,032	08/24/2015
5028		ANN ARBOR	MI		10/13/2015	4.480	3,705,589						7,239,544	08/03/2015
5029	CF	CINCINNATI	OH		08/14/2015	4.460	2,108,171						3,817,661	07/21/2015
5030		GLEN HEAD	NY		08/06/2015	4.670	1,614,560						3,248,243	07/17/2015
5031		CLAREMONT	CA		09/22/2015	4.780	874,400						1,388,305	07/17/2015
5032		CHINO	CA		10/05/2015	4.500	985,854						1,899,807	07/27/2015
5034	CF	PENNSAUKEN	NJ		08/27/2015	4.320	895,848						1,946,305	07/21/2015
5036	CF	ALHAMBRA	CA		12/01/2015	4.300	2,499,448						7,116,689	08/06/2015
5037		JACKSONVILLE BEACH	FL		09/18/2015	4.440	641,750						1,229,916	08/13/2015
5038		TALLAHASSEE	FL		09/15/2015	4.680	1,317,366						2,764,953	07/02/2015
5041	CF	KIRKLAND	WA		09/16/2015	4.540	2,305,577						6,346,841	07/30/2015
5045		FEDERAL WAY	WA		09/10/2015	4.510	1,313,111						6,191,560	07/21/2015
5046	CF	LAS VEGAS	NV		09/03/2015	4.330	1,563,215						4,706,171	07/26/2015
5049		COSTA MESA	CA		10/23/2015	4.430	1,826,364						4,888,757	09/10/2015
5050	CF	SAN DIEGO	CA		10/23/2015	4.230	2,041,622						6,177,814	09/15/2015
5051		SAN DIEGO	CA		10/23/2015	4.230	926,021						2,535,324	09/15/2015
5052	CF	SAN DIEGO	CA		10/23/2015	4.430	1,855,569						4,745,787	09/15/2015
5054		CLINTON	CT		10/13/2015	4.660	3,762,765						6,464,316	08/19/2015
5055		OAK LAWN	IL		09/14/2015	4.730	1,417,874						2,966,207	08/11/2015
5056		REDMOND	WA		10/20/2015	4.480	1,111,676						3,093,497	09/11/2015
5057		ROSEVILLE	MI		09/11/2015	4.750	2,015,946						3,930,103	07/30/2015
5059	CF	PORTLAND	OR		09/28/2015	4.450	822,176						2,638,234	08/07/2015
5060		PASADENA	CA		10/14/2015	4.470	3,395,308						7,832,792	08/03/2015
5062	CF	ALBUQUERQUE	NM		12/31/2015	4.200	2,061,846						4,453,437	11/09/2015
5063		COLORADO SPRINGS	CO		09/23/2015	4.320	818,854						1,812,696	09/02/2015
5064		RANCHO CORDOVA	CA		09/14/2015	3.900	2,382,248						5,049,228	07/30/2015
5065		FUQUAY VARINA	NC		08/21/2015	4.470	1,236,404						2,761,599	07/14/2015
5067		MARION	IA		09/28/2015	4.500	1,517,994						2,251,423	08/11/2015
5068		CHANDLER	TX		09/25/2015	4.180	436,324						1,437,440	08/10/2015
5070		DALLAS	TX		09/10/2015	4.290	3,167,361						4,487,663	08/20/2015
5071		SYRACUSE	NY		10/15/2015	4.770	3,158,566						6,188,402	08/13/2015
5072		BAKERSFIELD	CA		11/20/2015	4.500	2,915,641						6,689,191	09/28/2015
5073		GEORGETOWN	TX		09/08/2015	4.690	2,305,826						5,362,687	08/12/2015
5074		FULLERTON	CA		11/06/2015	4.460	1,273,116						3,700,520	08/21/2015
5075		LEXINGTON	KY		10/15/2015	4.480	2,964,471						5,598,122	09/11/2015
5079		PASADENA	CA		10/02/2015	4.500	2,718,456						21,099,986	08/24/2015
5084		VENTURA	CA		09/29/2015	4.080	1,171,193						1,728,579	09/02/2015
5085		RESEDA	CA		09/29/2015	4.080	433,135						926,223	06/08/2015
5086	CF	SOUTHLAKE	TX		09/30/2015	4.380	2,573,022						4,907,502	07/31/2015
5089		CHESAPEAKE	VA		10/09/2015	4.350	1,629,336						1,738,667	10/09/2015
5091		HIGHLANDS RANCH	CO		10/16/2015	4.040	1,043,153						2,071,429	09/03/2015
5092		TUCSON	AZ		09/24/2015	4.560	1,232,219						2,349,357	08/25/2015
5094	CF	WORTHINGTON	OH		12/09/2015	4.550	2,878,897						5,508,807	10/29/2015
5095	CF	DUBLIN	OH		12/09/2015	4.550	2,725,878						5,279,624	10/28/2015
5097	CF	RIVERSIDE	CA		09/24/2015	4.300	2,787,133						5,629,149	08/21/2015
5098		ROUND LAKE BEACH	IL		10/09/2015	4.650	1,498,085						3,144,452	08/24/2015
5099	CF	CHESAPEAKE	VA		10/20/2015	4.900	1,647,901						4,506,631	08/31/2015
5101	CF	LOS ANGELES	CA		10/14/2015	4.340	2,949,914						8,201,992	08/31/2015
5103	CF	GROVETOWN	GA		05/19/2016	4.260	1,481,064						2,440,853	01/29/2016
5105	CF	CLEARLAKE	CA		10/16/2015	4.280	3,281,360						8,123,312	10/05/2015
5106		SAINT LOUIS	MO		11/20/2015	4.000	1,250,869						3,706,764	09/04/2015
5107		O FALLON	MO		11/20/2015	4.000	1,250,869						3,671,153	09/04/2015
5109		ST PETERSBURG	FL		12/14/2015	4.470	6,445,825						13,129,473	12/04/2015

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5114		IRVINE	CA		10/16/2015	4.380	4,356,103						9,805,557	09/02/2015
5115	CF	FRESNO	CA		11/10/2015	4.090	11,945,416						24,614,455	10/15/2015
5116		SULPHUR	LA		11/30/2015	4.040	731,199						1,847,155	09/23/2015
5117		MONONA	WI		09/29/2015	4.120	3,179,044						3,991,386	09/08/2015
5118	CF	CHULA VISTA	CA		12/09/2015	4.200	4,948,186						10,706,436	11/03/2015
5120		SAN FRANCISCO	CA		10/23/2015	4.290	839,688						6,044,083	08/31/2015
5122		ROSEMONT	IL		10/20/2015	4.220	1,402,324						2,855,319	08/31/2015
5124		MIDVALE	UT		10/27/2015	4.340	699,123						1,316,920	10/09/2015
5125		SALT LAKE CITY	UT		10/28/2015	4.150	1,930,544						6,991,224	09/16/2015
5126	CF	INDIANAPOLIS	IN		10/16/2015	4.150	1,164,685						4,066,322	09/10/2015
5127	CF	WEST JORDAN	UT		10/19/2015	4.300	1,467,061						3,698,807	08/28/2015
5128	CF	MILWAUKEE	WI		10/02/2015	4.410	4,095,540						8,835,460	08/18/2015
5130	CF	LOS ANGELES	CA		11/04/2015	4.150	917,006						5,175,370	09/15/2015
5132		VALLEY CENTER	CA		11/04/2015	4.410	5,753,416						12,414,005	10/08/2015
5142	CF	KENMORE	WA		10/09/2015	4.100	1,518,763						2,962,084	09/03/2015
5143		CHARLOTTE	NC		02/16/2016	3.250	945,904						1,796,404	01/29/2016
5148		NASHVILLE	TN		11/19/2015	4.400	552,478						1,505,238	10/14/2015
5149	CF	ANAHEIM	CA		11/10/2015	4.230	2,057,086						5,733,470	10/07/2015
5154	CF	FRESNO	CA		11/30/2015	4.480	3,293,564						7,093,145	09/30/2015
5158		VALLEY STREAM	NY		11/25/2015	4.280	1,690,109						3,488,565	10/20/2015
5162	CF	GROVE CITY	OH		01/22/2016	4.220	6,614,668						14,491,969	11/30/2015
5165		MAPLE VALLEY	WA		12/15/2015	4.230	6,502,683						11,052,647	09/25/2015
5168		COLORADO SPRINGS	CO		12/31/2015	4.430	1,935,590						2,633,755	12/11/2015
5169	CF	RIDGEFIELD	WA		11/02/2015	4.310	1,837,688						3,777,189	10/06/2015
5170		LAS VEGAS	NV		12/03/2015	4.120	1,548,409						7,140,959	10/19/2015
5175	CF	NAVASOTA	TX		10/19/2015	4.330	1,461,349						3,716,497	09/25/2015
5176		BIRMINGHAM	AL		11/10/2015	4.480	1,254,030						2,073,456	10/21/2015
5180		SANTA ANA	CA		11/30/2015	4.640	563,812						1,626,770	10/26/2015
5181		LAKE WORTH	FL		11/30/2015	4.640	538,938						1,925,529	10/26/2015
5182	CF	LAS VEGAS	NV		12/15/2015	4.100	3,125,069						9,430,518	11/06/2015
5183	CF	FORT WORTH	TX		12/02/2015	4.420	1,222,778						3,002,714	10/22/2015
5188	CF	ALBANY	OR		12/02/2015	4.130	5,837,929						13,264,136	10/27/2015
5189		DUNCANVILLE	TX		12/04/2015	3.970	1,600,945						3,091,070	10/20/2015
5191	CF	TROY	MI		12/28/2015	4.300	2,481,526						5,161,583	12/07/2015
5195	CF	FORT WAYNE	IN		11/19/2015	4.170	1,849,277						3,021,411	11/03/2015
5199		MOUNT WASHINGTON	KY		12/29/2015	4.300	6,698,401						13,130,133	11/25/2015
5200	CF	MILWAUKEE	WI		11/20/2015	4.390	2,761,823						6,261,330	10/27/2015
5202		DENVILLE	NJ		12/17/2015	4.440	3,377,170						7,861,191	11/09/2015
5203		INDIALANTIC	FL		12/07/2015	4.400	763,555						1,357,908	10/28/2015
5204	CF	ALBUQUERQUE	NM		12/18/2015	4.400	2,989,874						7,764,706	11/01/2015
5206		DENTON	TX		12/07/2015	4.150	1,475,574						6,270,199	11/05/2015
5213		FAIR OAKS	CA		11/30/2015	3.950	1,350,442						4,491,228	11/20/2015
5216	CF	COSTA MESA	CA		02/01/2016	4.510	4,244,867						9,838,016	12/09/2015
5217		MILWAUKEE	WI		12/22/2015	5.690	3,313,323						11,097,515	04/01/2015
5222		LOS ANGELES	CA		12/29/2015	3.750	1,956,572						4,409,829	11/11/2015
5224		THORNTON	CO		12/23/2015	4.420	1,284,866						2,606,258	11/10/2015
5225	CF	WEST CHESTER	OH		12/30/2015	4.500	3,589,400						8,642,001	11/25/2015
5229		SANDY	UT		01/08/2016	4.220	5,610,984						10,157,891	11/23/2015
5230		BURBANK	CA		12/29/2015	4.100	4,367,752						10,882,076	11/23/2015
5231		FEDERAL WAY	WA		04/04/2016	4.100	7,755,528						18,504,070	02/25/2016
5233	CF	HOUSTON	TX		02/22/2016	4.260	1,499,235						3,057,308	01/10/2016
5235		COLUMBUS	OH		12/29/2015	4.720	3,721,003						6,997,074	12/08/2015
5237		FIRESTONE	CO		12/23/2015	4.390	1,075,911						2,406,813	11/18/2015
5238		SALT LAKE CITY	UT		12/29/2015	4.250	3,958,547						8,521,477	11/20/2015
5239		FARMINGTON	NM		12/29/2015	4.250	1,598,644						3,512,992	11/24/2015
5242		EAST LIVERPOOL	OH		12/17/2015	4.290	776,873						1,418,743	11/11/2015
5246		WOOSTER	OH		12/17/2015	4.290	636,296						1,161,982	12/11/2015
5247		NEW KENSINGTON	PA		12/17/2015	4.290	769,474						1,401,230	12/11/2015
5251		CUYAHOGA FALLS	OH		02/11/2016	4.480	893,707						1,381,312	01/13/2016
5254	CF	CHICAGO	IL		01/26/2016	4.670	3,593,960						10,065,540	12/31/2015
5255	CF	LIBERTY	MO		12/15/2015	4.120	1,570,741						3,170,773	11/19/2015

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Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5257	CF	ONTARIO	CA		12/28/2015	4.410	4,234,908						10,583,246	12/16/2015
5259		AKRON	OH		12/29/2015	4.380	994,074						1,867,041	12/04/2015
5267		SAN RAFEAL	CA		03/11/2016	4.500	3,275,145						6,477,238	01/11/2016
5268	CF	ROMEOVILLE	IL		06/06/2016	4.480	2,526,933						7,041,777	02/28/2016
5269		BOISE	ID		03/10/2016	4.720	1,880,938						4,779,180	01/06/2016
5270	CF	FEDERAL WAY	WA		01/26/2016	4.470	3,530,604						7,434,408	12/30/2015
5273		SWANSEA	MA		02/24/2016	4.230	1,831,740						4,100,928	12/31/2015
5278	CF	JACKSONVILLE	FL		02/02/2016	4.490	1,249,898						2,258,681	01/04/2016
5279	CF	MENASHA	WI		02/19/2016	4.430	1,260,171						2,402,125	01/25/2016
5282		MARION	IN		02/09/2016	4.460	873,531						1,248,610	12/23/2015
5283		LANCASTER	OH		02/09/2016	4.460	1,129,413						1,624,182	12/23/2015
5285		CONROE	TX		02/29/2016	4.410	1,125,658						2,659,449	01/08/2016
5286	CF	CARSON CITY	NV		02/01/2016	4.560	1,465,051						3,807,232	01/04/2016
5287		NEWPORT NEWS	VA		04/11/2016	3.810	2,429,388						5,220,322	02/16/2016
5293		CASPER	WY		08/11/2016	4.800	7,274,464						12,762,435	02/10/2016
5294	CF	DEERFIELD BEACH	FL		02/01/2016	4.210	1,978,167						3,136,803	01/14/2016
5296		REDWOOD CITY	CA		02/18/2016	4.350	4,158,461						8,841,844	12/29/2015
5297		TUCSON	AZ		01/29/2016	3.960	1,422,158						3,159,557	01/02/2016
5300		PLANO	TX		01/29/2016	4.280	6,511,280						6,024,881	01/14/2016
5304	CF	KISSIMMEE	FL		08/01/2016	4.550	5,785,863						12,604,507	02/14/2016
5307	CF	SALT LAKE CITY	UT		03/22/2016	4.100	3,194,856						5,816,422	02/29/2016
5308		SIMSBURY	CT		01/27/2016	4.590	1,939,142						4,464,000	01/13/2016
5310		EUGENE	OR		03/02/2016	4.460	3,981,397						9,034,195	01/12/2016
5311	CF	UNION GAP	WA		03/21/2016	4.300	4,527,675						15,984,152	02/01/2016
5312	CF	LAS VEGAS	NV		03/01/2016	4.450	2,432,687						11,646,089	01/27/2016
5315		MISHAWAKA	IN		02/17/2016	4.510	778,178						1,732,450	01/27/2016
5316		CLEVELAND	OH		02/17/2016	4.510	679,441						1,507,451	01/27/2016
5317	CF	SALT LAKE CITY	UT		02/11/2016	4.350	971,512						2,270,692	01/19/2016
5323	CF	OKLAHOMA CITY	OK		03/23/2016	4.400	826,232						1,595,446	02/18/2016
5327	CF	STERLING	VA		03/15/2016	4.300	3,996,266						8,975,733	02/10/2016
5330	CF	LOS ANGELES	CA		04/06/2016	3.950	3,841,319						7,046,539	03/14/2016
5331		ATLANTA	GA		04/22/2016	3.870	7,047,540						20,158,952	03/02/2016
5333	CF	MESA	AZ		11/04/2016	4.070	1,660,467						4,393,022	09/23/2016
5335		DEARBORN	MI		03/07/2016	4.100	575,684						1,881,145	02/04/2016
5338		EMERYVILLE	CA		05/06/2016	4.500	2,446,871						4,467,232	04/22/2016
5339	CF	DENVER	CO		03/03/2016	4.350	4,096,961						6,600,536	02/11/2016
5340		MIDVALE	UT		04/06/2016	4.750	3,675,520						9,380,565	02/23/2016
5345		MIAMI	FL		03/31/2016	4.000	2,490,876						6,904,329	02/24/2016
5348	CF	MIAMI	FL		03/31/2016	4.000	2,001,597						6,538,176	02/24/2016
5350		SANTA CRUZ	CA		05/02/2016	4.300	5,343,345						14,041,588	03/10/2016
5351	CF	PLANO	TX		04/08/2016	4.150	1,659,233						2,411,422	02/22/2016
5354	CF	LOS ANGELES	CA		03/31/2016	4.150	3,928,012						7,602,242	03/07/2016
5355	CF	EUGENE	OR		04/12/2016	4.150	3,184,050						8,074,706	02/29/2016
5357		CUTLER BAY	FL		04/15/2016	4.300	2,510,613						6,453,377	03/07/2016
5358	CF	CHARLOTTE	NC		04/13/2016	4.150	1,592,864						3,507,789	02/29/2016
5359		PUYALLUP	WA		03/16/2016	4.350	1,863,664						6,033,712	03/10/2016
5360		GOODYEAR	AZ		04/27/2016	4.090	1,004,441						2,345,192	04/01/2016
5361	CF	LA PORTE	TX		04/20/2016	4.300	1,302,124						2,212,804	02/29/2016
5364	CF	VANCOUVER	WA		05/10/2016	4.100	4,478,913						9,979,919	04/06/2016
5365		CHARLOTTE	NC		04/15/2016	4.000	1,893,263						5,338,571	03/07/2016
5368		ANAHEIM	CA		04/15/2016	4.150	3,053,876						7,733,521	02/19/2016
5370	CF	RICHLAND	WA		04/12/2016	4.150	2,743,265						5,847,073	01/20/2016
5371		COLORADO SPRINGS	CO		04/22/2016	4.000	900,971						4,062,582	03/09/2016
5373		TUCSON	AZ		04/18/2016	3.500	1,296,831						2,097,795	02/26/2016
5374		KEENE	NH		09/30/2016	4.000	1,363,907						2,652,607	08/04/2016
5377		AMARILLO	TX		09/30/2016	4.000	849,647						1,599,436	08/04/2016
5380		REDONDO BEACH	CA		04/12/2016	5.250	2,786,552						7,660,773	03/10/2016
5382	CF	PHOENIX	AZ		03/11/2016	4.170	2,003,908						5,246,255	03/03/2016
5386	CF	PETALUMA	CA		04/05/2016	4.200	1,501,671						3,609,525	02/29/2016
5387	CF	KIRKLAND	WA		05/03/2016	4.000	2,307,198						7,125,937	03/07/2016
5391	CF	MURRIETA	CA		05/05/2016	4.250	1,558,747						4,167,029	03/07/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5392	CF	CORNING	CA		05/05/2016	4.050	2,650,538						5,737,956	03/08/2016
5396	CF	ESCONDIDO	CA		05/18/2016	4.750	984,832						2,434,905	03/22/2016
5397	CF	LA MESA	CA		05/18/2016	4.750	984,832						2,034,747	03/21/2016
5402	CF	DUBLIN	OH		04/18/2016	4.350	4,327,594						7,260,412	03/08/2016
5403	CF	VIRGINIA BEACH	VA		05/24/2016	4.450	1,759,509						4,443,486	03/05/2016
5405	CF	ELK GROVE	CA		05/02/2016	3.980	2,738,743						18,908,440	03/20/2016
5406	CF	GREELEY	CO		05/04/2016	4.150	1,423,617						3,305,900	03/17/2016
5407	CF	SAN ANTONIO	TX		04/13/2016	4.300	1,722,164						3,367,575	03/11/2016
5410	CF	SAN JACINTO	CA		07/08/2016	3.980	1,299,859						4,023,280	05/23/2016
5411	CF	BILLINGS	MT		04/25/2016	4.030	2,040,075						4,220,357	03/18/2016
5414		SOUTHAVEN	MS		05/27/2016	4.070	5,365,103						14,840,404	04/06/2016
5415	CF	LOGAN	UT		04/25/2016	4.120	1,061,403						1,902,878	03/15/2016
5416		CONSHOHOCKEN	PA		04/19/2016	4.330	1,058,270						2,131,983	03/22/2016
5420	CF	GEORGETOWN	TX		06/20/2016	4.120	1,226,463						2,995,887	04/04/2016
5421	CF	IRVING	TX		05/02/2016	4.190	3,432,157						7,876,977	03/23/2016
5423	CF	SACRAMENTO	CA		04/29/2016	4.050	3,299,920						5,751,123	03/22/2016
5425	CF	LOS ANGELES	CA		07/28/2016	4.100	4,046,286						7,626,008	05/05/2016
5427	CF	ROCK HILL	SC		05/20/2016	4.460	2,198,399						3,805,491	04/01/2016
5429		PHILIPSBURG	PA		05/31/2016	4.200	357,846						867,361	04/04/2016
5430		SEATTLE	WA		03/31/2016	4.430	8,865,759						21,616,646	03/15/2016
5438	CF	DARIEN	IL		07/15/2016	4.080	1,678,669						3,216,533	04/29/2016
5439	CF	SANTA ANA	CA		08/05/2016	5.500	12,277,356						31,496,071	06/14/2016
5441	CF	LONG BEACH	CA		03/31/2016	4.210	1,987,826						3,393,379	03/15/2016
5450	CF	MISSOURI CITY	TX		06/24/2016	4.150	1,601,105						2,961,865	04/07/2016
5455	CF	BOSSIER CITY	LA		06/10/2016	4.350	1,584,065						3,196,700	03/31/2016
5456	CF	BOSSIER CITY	LA		06/06/2016	4.350	2,183,441						4,285,414	03/31/2016
5457	CF	THOUSAND OAKS	CA		08/02/2016	4.280	2,859,224						6,001,559	04/25/2016
5458	CF	LOWELL	MA		05/26/2016	4.410	1,521,416						2,809,548	04/15/2016
5459	CF	HUDSON	NH		05/26/2016	4.410	621,423						1,108,676	04/18/2016
5464	CF	SACRAMENTO	CA		07/29/2016	4.150	4,108,495						8,471,651	05/03/2016
5472	CF	EL PASO	TX		05/16/2016	4.440	1,069,413						2,615,660	04/18/2016
5477	CF	SAINT ALBANS	WV		05/11/2016	4.430	2,904,319						4,527,129	04/07/2016
5478	CF	HOUSTON	TX		06/30/2016	4.210	3,475,090						6,302,824	04/29/2016
5482	CF	SANTA ANA	CA		06/24/2016	4.350	1,311,531						4,303,302	05/11/2016
5483		VENETA	OR		06/10/2016	4.460	1,114,308						3,497,516	04/22/2016
5484	CF	SACRAMENTO	CA		04/29/2016	4.350	2,663,135						8,021,298	04/12/2016
5486		PALMDALE	CA		06/20/2016	3.720	4,023,454						9,503,339	05/12/2016
5487	CF	RENO	NV		07/01/2016	4.040	4,508,988						10,075,673	05/01/2016
5488	CF	MILWAUKEE	WI		05/06/2016	4.360	4,637,779						9,786,855	04/27/2016
5493		PHOENIX	AZ		06/30/2016	4.500	7,004,522						19,669,540	04/26/2016
5495	CF	GRANADA HILLS	CA		06/27/2016	4.430	1,473,885						3,692,929	05/31/2016
5496	CF	ANAHEIM	CA		06/08/2016	4.260	1,480,331						4,995,907	04/27/2016
5497	CF	LOS ANGELES	CA		07/28/2016	4.140	2,300,286						4,722,653	05/02/2016
5498	CF	SUWANEE	GA		06/06/2016	4.150	3,839,338						7,034,190	04/28/2016
5499	CF	NEWPORT BEACH	CA		07/26/2016	4.650	1,482,142						3,123,419	06/14/2016
5500		SANDY	UT		06/29/2016	4.080	6,042,130						10,282,678	05/19/2016
5502	CF	BAKERSFIELD	CA		09/12/2016	3.990	3,219,245						7,583,578	07/20/2016
5504	CF	RIVERSIDE	CA		07/22/2016	4.050	1,078,539						2,380,314	06/06/2016
5508		LAKE OSWEGO	OR		06/15/2016	4.670	2,302,384						5,606,497	05/13/2016
5510		GREENSBORO	NC		07/06/2016	3.710	3,332,320						11,685,626	05/04/2016
5512		NEW YORK	NY		06/22/2016	3.710	4,858,753						6,676,745	05/13/2016
5514	CF	MONROE	WI		06/13/2016	4.230	1,536,140						3,146,459	05/10/2016
5516	CF	ROCKLIN	CA		06/15/2016	4.190	1,424,073						2,456,564	05/19/2016
5517		COLUMBUS	OH		06/24/2016	4.230	1,175,221						2,427,091	05/10/2016
5518	CF	PHOENIX	AZ		05/31/2016	4.050	2,053,956						9,552,634	05/11/2016
5519	CF	PLACENTIA	CA		06/06/2016	4.240	1,931,383						3,503,378	04/29/2016
5521	CF	MILWAUKEE	WI		06/30/2016	4.280	4,996,966						10,315,548	06/14/2016
5522		ENGLEWOOD	FL		06/22/2016	4.210	1,267,803						7,109,680	05/20/2016
5524		LITTLE ROCK	AR		07/27/2016	4.080	6,350,463						13,177,679	06/17/2016
5525		CHIPLEY	FL		07/27/2016	4.080	4,822,409						12,475,009	06/14/2016
5526	CF	LAKE CHARLES	LA		07/11/2016	4.090	1,888,456						3,427,338	05/26/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5532	CF	LEXINGTON	NC		07/29/2016	4.100	1,270,306						3,367,402	06/18/2016
5533	CF	SEATTLE	WA		06/30/2016	4.190	1,608,376						5,245,594	05/20/2016
5535		LOS ANGELES	CA		07/07/2016	4.130	1,511,692						4,557,429	06/06/2016
5536	CF	SAN FRANCISCO	CA		07/08/2016	4.150	1,694,383						4,606,267	06/21/2016
5537		ELGIN	IL		06/30/2016	3.650	6,228,079						16,997,453	05/26/2016
5538	CF	POOLER	GA		06/30/2016	4.250	1,425,370						3,416,671	05/31/2016
5540	CF	HOUSTON	TX		07/07/2016	4.000	5,324,705						10,726,243	05/20/2016
5542		REDDING	CA		07/14/2016	3.900	2,025,771						3,011,934	06/15/2016
5545	CF	FREMONT	CA		07/11/2016	4.030	1,232,174						2,913,957	06/10/2016
5547		SEATTLE	WA		07/05/2016	4.130	9,409,260						40,193,650	06/17/2016
5548	CF	SHERWOOD	OR		08/01/2016	4.100	4,022,635						10,228,200	06/16/2016
5549		GRAND FORKS	ND		09/01/2016	4.350	2,048,342						4,548,834	06/24/2016
5551	CF	AMBOY	IL		09/02/2016	4.090	3,296,296						6,768,473	07/21/2016
5553	CF	LAS VEGAS	NV		07/14/2016	3.950	1,785,502						5,964,048	05/26/2016
5555	CF	TUCSON	AZ		07/14/2016	4.080	1,012,042						2,322,814	06/17/2016
5556	CF	THE WOODLANDS	TX		08/02/2016	4.300	4,021,972						5,270,280	06/21/2016
5559	CF	HOUSTON	TX		08/01/2016	4.250	2,037,477						3,646,051	06/21/2016
5560	CF	LAS VEGAS	NV		06/02/2017	4.290	4,190,743						9,691,248	05/18/2017
5561	CF	STOCKTON	CA		09/15/2016	3.900	2,226,832						4,599,973	08/11/2016
5564		BEATRICE	NE		07/29/2016	4.570	618,658						1,538,971	06/15/2016
5567	CF	TACOMA	WA		08/01/2016	4.170	1,986,806						5,827,583	06/08/2016
5568	CF	BROOK PARK	OH		07/01/2016	4.000	940,895						3,194,104	06/06/2016
5571		DOVER	DE		11/23/2016	4.500	7,852,550						12,206,930	08/16/2016
5573	CF	BISMARCK	ND		08/01/2016	4.020	3,738,142						6,518,293	07/22/2016
5574	CF	ELGIN	IL		10/24/2017	4.320	3,175,674						5,640,177	09/12/2017
5575	CF	STAFFORD	TX		10/24/2017	4.320	7,221,737						13,002,785	09/07/2017
5576	CF	HOUSTON	TX		10/24/2017	4.320	7,658,292						13,680,254	09/12/2017
5577	CF	LOVELAND	CO		08/11/2016	4.150	5,643,228						8,967,630	06/26/2016
5578		PLYMOUTH	MI		08/12/2016	4.030	1,967,681						7,552,893	07/07/2016
5581		MEMPHIS	TN		08/18/2016	3.800	1,466,377						5,003,972	07/06/2016
5584	CF	ANCHORAGE	AK		12/01/2016	4.190	9,891,586						26,372,506	08/09/2016
5586	CF	ATHENS	GA		09/09/2016	4.020	1,779,960						3,001,947	07/20/2016
5588	CF	WOODINVILLE	WA		08/05/2016	4.060	1,783,062						9,128,957	06/20/2016
5591		LYNDEN	WA		08/15/2016	3.990	1,769,980						3,566,007	07/08/2016
5592		RALEIGH	NC		08/01/2016	3.940	2,775,070						5,456,133	06/27/2016
5593	CF	MARBLE FALLS	TX		07/08/2016	4.100	5,168,211						12,344,180	06/03/2016
5595	CF	BREMERTON	WA		08/17/2016	4.010	2,801,183						6,168,227	07/20/2016
5596	CF	SIOUX FALLS	SD		08/31/2016	3.850	2,531,427						4,213,812	07/20/2016
5597		MAMMOTH LAKES	CA		09/29/2016	3.850	3,526,452						15,294,777	09/02/2016
5598		IRVING	TX		09/30/2016	3.950	6,302,764						12,803,503	08/22/2016
5600	CF	CAMPBELL	CA		08/26/2016	4.100	1,105,102						2,496,805	07/21/2016
5602	CF	MILWAUKEE	WI		08/26/2016	4.100	3,064,685						6,575,435	07/15/2016
5604	CF	DUBLIN	CA		09/16/2016	3.900	2,770,862						5,252,637	07/29/2016
5606		SPRINGFIELD	OR		09/01/2016	3.900	4,146,634						7,493,056	08/30/2016
5607		ASHLAND	OH		09/30/2016	4.300	4,535,606						12,726,941	08/29/2016
5609		MOUNT VERNON	OH		10/07/2016	4.300	6,708,176						15,008,497	08/31/2016
5610		ROME	GA		08/15/2016	4.080	453,725						969,646	07/18/2016
5615		SPARKS	NV		09/28/2016	3.900	2,075,384						7,061,798	07/25/2016
5618		SEATTLE	WA		09/08/2016	3.550	5,493,012						11,056,702	08/15/2016
5619		DAVENPORT	FL		08/10/2016	4.150	4,253,811						10,477,707	06/23/2016
5620		MARIETTA	GA		09/07/2016	3.850	2,867,653						7,311,753	08/01/2016
5624	CF	SAN FRANCISCO	CA		09/13/2016	3.850	4,741,471						11,206,867	08/19/2016
5626	CF	SAN ANTONIO	TX		09/01/2016	3.900	2,280,276						5,185,007	07/29/2016
5627	CF	SAN ANTONIO	TX		10/25/2017	4.390	2,450,000						10,463,478	08/31/2017
5633		NORTH LAS VEGAS	NV		10/03/2016	4.250	1,770,896						2,130,503	08/26/2016
5636	CF	VICTORIA	TX		10/04/2016	3.530	2,002,062						5,533,366	08/05/2016
5640	CF	FIFE	WA		10/31/2016	3.900	1,627,737						4,304,772	09/13/2016
5641		JEFFERSON CITY	MO		11/04/2016	3.570	2,953,639						6,888,050	08/11/2016
5645	CF	PHOENIX	AZ		09/30/2016	3.840	2,253,751						5,455,415	08/09/2016
5647		BROOKLYN	NY		12/22/2016	4.150	29,094,052						63,179,691	10/31/2016
5649		LIVINGSTON	TN		10/14/2016	4.500	1,288,460						2,907,111	09/14/2016

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5651		AURORA	OR		10/26/2016	3.790	1,257,175						3,416,566	08/24/2016
5652		BROOKLYN	NY		10/21/2016	3.850	7,605,111						15,161,080	08/25/2016
5654		CRANBERRY TOWNSHIP	PA		09/01/2016	3.480	5,822,572						5,324,034	08/10/2016
5658		HAMBURG	NY		10/14/2016	3.960	881,508						1,935,310	09/27/2016
5659		WEST SENECA	NY		10/14/2016	3.960	999,043						2,310,814	09/27/2016
5663		VENICE	CA		09/30/2016	3.550	1,776,749						4,850,494	08/08/2016
5670	CF	BOZEMAN	MT		10/28/2016	3.950	2,136,171						6,113,728	10/03/2016
5672	CF	MANSFIELD	TX		01/11/2017	3.750	1,766,121						3,186,446	09/13/2016
5676	CF	ALBANY	OR		11/01/2016	3.710	4,096,245						7,586,630	09/12/2016
5679	CF	ALSIP	IL		09/28/2016	3.800	3,210,231						10,922,313	09/01/2016
5680		MESA	AZ		12/01/2016	4.000	1,779,009						3,833,679	08/31/2016
5681	CF	HOUSTON	TX		11/07/2016	3.690	2,499,355						4,141,047	09/29/2016
5682	CF	ATLANTA	GA		09/30/2016	4.000	1,430,985						2,838,474	08/31/2016
5683	CF	NOVI	MI		11/01/2016	3.700	1,964,068						4,599,639	09/22/2016
5685		FRIENDSWOOD	TX		10/04/2016	3.950	5,112,026						6,491,113	08/29/2016
5686	CF	LINCOLN	NE		10/19/2016	4.000	940,649						1,846,756	09/22/2016
5687	CF	HYATTSVILLE	MD		02/16/2017	4.000	2,671,924						4,171,533	11/07/2016
5688	CF	BOWIE	MD		02/16/2017	4.000	3,063,896						7,472,330	10/07/2016
5691	CF	LAS VEGAS	NV		10/25/2016	3.800	2,324,577						3,715,122	09/15/2016
5692	CF	BOWLING GREEN	KY		09/30/2016	3.820	2,456,430						6,457,426	08/23/2016
5694	CF	SAN JOSE	CA		11/01/2016	3.720	3,269,768						11,827,626	09/15/2016
5695	CF	CINCINNATI	OH		11/07/2016	3.950	1,196,256						3,609,442	09/19/2016
5696	CF	FOLSOM	CA		10/07/2016	3.750	2,233,536						4,580,679	09/12/2016
5699	CF	DOWNEY	CA		12/07/2016	4.100	4,658,445						8,253,328	10/06/2016
5701	CF	BURLINGAME	CA		11/15/2016	3.610	7,823,501						18,391,502	10/04/2016
5702	CF	BEDFORD	TX		09/29/2016	3.990	979,558						2,231,693	09/13/2016
5703		JACKSONVILLE	FL		10/28/2016	3.750	1,937,805						3,263,006	10/04/2016
5704	CF	SANTA CLARITA	CA		11/16/2016	3.780	1,710,874						2,999,771	09/20/2016
5709	CF	COLORADO SPRINGS	CO		11/07/2016	3.800	2,034,005						4,058,326	10/05/2016
5710		AKRON	OH		11/17/2016	3.850	1,480,111						2,934,950	10/28/2016
5713		RIVERSIDE	CA		11/01/2016	4.050	6,370,792						13,652,515	09/09/2016
5714		SPRINGDALE	AR		10/28/2016	4.110	2,629,167						4,054,800	10/18/2016
5716		BEDFORD HEIGHTS	OH		11/17/2016	3.870	922,027						4,642,857	09/27/2016
5717	CF	FAYETTEVILLE	NC		12/01/2016	3.530	3,858,913						10,500,724	09/30/2016
5719	CF	SPENCERPORT	NY		11/01/2016	3.840	3,405,032						4,822,263	10/19/2016
5721		GEORGETOWN	TX		11/04/2016	3.800	3,258,721						6,105,366	09/22/2016
5725	CF	RANCHO SANTA MARGARI	CA		11/14/2016	3.890	2,506,665						5,416,335	10/03/2016
5727		KNOXVILLE	TN		11/28/2016	3.750	2,687,270						4,415,479	09/14/2016
5729		PORTLAND	OR		12/01/2016	3.900	8,869,866						15,550,771	09/19/2016
5736	CF	PALOS HEIGHTS	IL		11/04/2016	3.980	1,795,224						3,538,107	09/29/2016
5738	CF	BONNEY LAKE	WA		11/16/2016	4.000	3,568,563						9,842,994	09/30/2016
5740	CF	LOS ALAMITOS	CA		11/08/2016	3.940	2,200,000						7,301,386	09/30/2016
5742		DUARTE	CA		11/21/2016	4.080	2,148,444						4,118,704	11/07/2016
5743	CF	PORTLAND	OR		11/28/2016	3.850	2,466,666						5,409,710	10/21/2016
5745	CF	RENO	NV		11/10/2016	3.820	1,494,364						4,161,328	10/10/2016
5750		ANCHORAGE	AK		11/16/2016	3.850	2,637,288						3,877,257	10/04/2016
5755	CF	CLEMSON	SC		11/10/2016	3.780	3,611,775						7,185,704	10/06/2016
5766		BURLINGAME	CA		06/09/2017	4.300	5,744,816						15,179,821	04/18/2017
5767	CF	DES PERES	MO		11/30/2016	3.940	5,515,430						11,767,697	11/03/2016
5769	CF	DRAPER	UT		11/04/2016	4.370	2,555,916						7,401,240	10/11/2016
5770	CF	EAST ELMHURST	NY		12/12/2016	3.810	2,247,116						4,233,810	10/26/2016
5775	CF	ELGIN	IL		12/06/2016	4.239	3,254,869						6,084,768	10/31/2016
5777	CF	VIRGINIA BEACH	VA		11/14/2016	3.870	2,054,286						4,202,539	10/20/2016
5778		JEFFERSONVILLE	IN		11/03/2016	4.270	11,037,086						11,828,857	10/21/2016
5783	CF	KNOXVILLE	TN		12/06/2016	3.880	2,692,256						5,875,425	11/04/2016
5785		TROY	AL		12/05/2016	3.580	3,281,745						6,735,067	10/26/2016
5786		WICHITA FALLS	TX		12/05/2016	3.580	1,170,475						2,697,553	10/28/2016
5788	CF	WARRENSBURG	MO		12/05/2016	3.580	2,282,572						5,197,782	10/28/2016
5789	CF	MARION	NC		01/04/2017	3.580	3,570,305						7,287,306	10/27/2016
5790		FORT WASHINGTON	MD		02/02/2017	3.580	1,225,743						3,091,040	10/27/2016
5793	CF	WAYNE	MI		03/13/2017	4.000	3,631,956						6,873,708	10/27/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5795		RICHMOND	VA		12/08/2016	3.930	5,665,427						11,735,056	10/28/2016
5796	CF	HOUSTON	TX		11/23/2016	3.840	4,327,232						11,513,994	10/12/2016
5798		BERKELEY	CA		01/03/2017	4.330	905,226						9,166,137	11/28/2016
5799		AMERICAN FORK	UT		11/30/2016	3.780	6,452,222						10,247,971	11/08/2016
5800		WHITTIER	CA		12/29/2016	4.500	3,356,819						6,538,462	11/17/2016
5801	CF	CARMEL	IN		12/21/2016	3.780	1,925,045						7,463,002	11/14/2016
5803		EAGAN	MN		12/01/2016	4.030	1,385,054						2,993,951	10/28/2016
5806	CF	YPSILANTI	MI		12/23/2016	3.970	955,838						3,323,825	10/31/2016
5809		BOISE	ID		11/18/2016	3.870	1,794,583						3,853,434	10/27/2016
5811		BROOKLYN CENTER	MN		11/28/2016	3.760	2,777,244						6,200,351	10/22/2016
5812		COLORADO SPRINGS	CO		11/10/2016	3.940	1,760,432						3,499,908	10/19/2016
5813		GASTONIA	NC		12/22/2016	4.210	2,614,213						4,401,595	11/07/2016
5816		S SALT LAKE	UT		12/05/2016	3.970	2,560,243						4,097,778	11/11/2016
5817		AUSTIN	TX		11/30/2016	3.920	1,795,853						3,242,808	10/28/2016
5820	CF	OKLAHOMA CITY	OK		05/09/2017	4.480	2,617,379						5,898,861	03/16/2017
5821		ONTARIO	CA		12/22/2016	4.090	1,484,575						3,213,394	10/25/2016
5825	CF	BOZEMAN	MT		12/23/2016	4.210	2,044,652						5,766,856	12/12/2016
5826	CF	BOZEMAN	MT		07/03/2017	4.470	9,461,409						16,832,315	12/16/2016
5828		WASHINGTON TERRACE	UT		12/23/2016	4.080	991,929						5,166,907	11/14/2016
5829	CF	AURORA	CO		12/28/2016	3.810	4,535,526						8,536,231	11/25/2016
5831		HOUSTON	TX		12/19/2016	4.190	5,872,990						8,431,914	11/11/2016
5832	CF	SAN ANTONIO	TX		11/14/2016	4.170	1,012,574						2,253,362	10/31/2016
5833	CF	DANA POINT	CA		01/23/2017	4.270	2,448,109						3,999,502	11/17/2016
5834	CF	SAN DIEGO	CA		12/12/2016	3.890	1,235,828						8,930,329	11/09/2016
5835	CF	TWINSBURG	OH		03/01/2017	4.150	1,782,913						3,063,529	12/07/2016
5836		CONWAY	SC		02/14/2017	4.470	2,655,151						4,734,783	12/19/2016
5837	CF	CARROLLTON	TX		12/29/2016	3.990	1,892,284						3,443,619	12/09/2016
5838	CF	RICHMOND	IN		12/28/2016	4.030	2,273,765						3,448,505	11/29/2016
5841	CF	COSTA MESA	CA		01/05/2017	3.960	1,110,337						2,538,708	11/21/2016
5844		PEORIA	IL		01/03/2017	4.350	1,861,602						3,498,400	11/22/2016
5849	CF	HILLSBORO	OR		01/12/2017	4.050	1,717,755						3,155,111	12/05/2016
5850	CF	POCATELLO	ID		01/12/2017	4.200	1,087,052						3,048,431	12/12/2016
5854		RICHMOND	VA		01/03/2017	4.060	879,401						1,187,350	12/02/2016
5858		SAN DIEGO	CA		12/29/2016	4.400	1,563,129						5,570,944	12/13/2016
5859	CF	CARSON CITY	NV		01/31/2017	4.280	2,720,475						6,218,040	01/18/2017
5860	CF	NEWARK	DE		02/10/2017	4.570	3,003,673						5,781,393	01/09/2017
5861		BROOKLYN	NY		12/28/2017	5.200	6,890,195						22,521,523	11/17/2017
5862		LONGVIEW	WA		01/11/2017	4.070	3,337,669						5,120,520	12/21/2016
5863		SUGAR LAND	TX		03/01/2017	4.640	1,751,258						4,363,572	12/20/2016
5866	CF	HENDERSON	NV		12/19/2016	4.470	1,583,139						2,936,608	11/23/2016
5868	CF	ANN ARBOR	MI		02/03/2017	4.570	2,070,714						3,444,885	12/21/2016
5869		EVERETT	WA		01/19/2017	4.580	2,116,491						3,040,391	12/23/2016
5871		MOUNT AIRY	NC		02/01/2017	4.690	1,573,542						4,844,369	12/19/2016
5873		ALBUQUERQUE	NM		01/17/2017	4.780	699,441						1,753,429	12/14/2016
5874		DAYTONA BEACH	FL		02/03/2017	4.910	2,010,915						3,321,120	01/13/2017
5877	CF	LAS VEGAS	NV		02/10/2017	4.550	4,531,897						22,453,973	01/14/2017
5881		TUSTIN	CA		02/28/2017	4.830	4,621,867						9,327,061	01/09/2017
5883		MINEOLA	NY		02/17/2017	4.590	2,897,477						8,442,623	12/28/2016
5885	CF	LAS VEGAS	NV		03/02/2017	4.640	2,189,072						8,300,426	01/30/2017
5886	CF	WOLFFORTH	TX		02/03/2017	4.840	3,062,571						7,450,019	01/12/2017
5891		COTTAGE GROVE	OR		03/31/2017	4.240	2,832,424						7,004,464	02/22/2017
5893	CF	AMHERST	NY		10/02/2017	5.200	3,157,116						5,760,758	04/27/2017
5895	CF	WINCHESTER	VA		05/15/2017	4.660	6,896,975						14,276,924	04/01/2017
5899	CF	SIGNAL HILL	CA		04/03/2017	4.630	2,433,071						10,500,207	03/07/2017
5900	CF	STATESBORO	GA		02/09/2017	4.580	4,375,013						9,191,448	01/25/2017
5901	CF	LAS VEGAS	NV		03/13/2017	4.100	2,612,190						5,556,953	02/21/2017
5904	CF	PONTIAC	MI		03/07/2017	4.530	1,337,341						2,681,944	02/14/2017
5905	CF	CHARLOTTE	NC		03/01/2017	4.530	5,653,632						15,447,627	02/10/2017
5906		GROVE CITY	OH		03/15/2017	4.880	1,207,881						5,274,594	02/01/2017
5915	CF	VENICE	CA		03/20/2017	4.530	914,001						25,182,081	02/15/2017
5916	CF	VENICE	CA		03/20/2017	4.530	2,422,103						21,900,026	02/11/2017

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
5917	CF	SANTA MONICA	CA		03/21/2017	4.530	1,965,102						11,124,189	02/11/2017
5918	CF	SANTA MONICA	CA		03/20/2017	4.530	1,645,202						4,847,923	02/11/2017
5920		PALMDALE	CA		04/25/2017	4.730	3,177,545						7,219,552	03/28/2017
5921		FEDERAL WAY	WA		03/28/2017	4.260	9,375,721						41,023,368	02/09/2017
5922		OCEANSIDE	CA		06/01/2017	4.470	1,480,700						7,553,322	04/03/2017
5924		CLOVIS	CA		06/23/2017	4.400	730,070						1,492,364	05/22/2017
5927		MANKATO	MN		04/03/2017	4.640	1,366,713						2,175,714	02/14/2017
5928	CF	ROSEVILLE	MI		03/21/2017	4.590	3,073,176						6,066,288	02/15/2017
5929	CF	COLLEGE STATION	TX		03/28/2017	4.380	4,392,864						11,090,130	02/10/2017
5930	CF	PORTLAND	OR		03/14/2017	4.520	1,701,827						3,877,117	02/10/2017
5932		LOCUST GROVE	GA		05/26/2017	5.400	724,185						946,745	04/05/2017
5933	CF	GREENVILLE	SC		02/23/2017	4.570	1,582,888						3,973,279	02/10/2017
5937		ANCHORAGE	AK		04/26/2017	4.490	835,781						1,790,563	03/22/2017
5940		PORTLAND	OR		03/31/2017	4.750	1,466,259						2,811,799	02/17/2017
5943	CF	CARLSBAD	CA		05/08/2017	4.720	5,396,018						13,517,241	04/13/2017
5944	CF	CARLSBAD	CA		05/08/2017	4.720	8,556,780						17,525,259	03/30/2017
5945		SAN DIEGO	CA		04/04/2017	4.690	7,033,723						19,404,919	02/28/2017
5946	CF	CHARLOTTE	NC		04/24/2017	4.970	1,399,598						2,269,545	04/08/2017
5947	CF	TROY	MI		04/04/2017	4.500	2,017,295						4,742,718	03/02/2017
5948		RICHMOND	VA		05/18/2017	6.460	3,097,723						4,388,221	04/24/2017
5950	CF	TEMPE	AZ		03/28/2017	4.690	2,735,426						5,128,357	02/28/2017
5951	CF	NEW BEDFORD	MA		03/08/2017	4.620	2,300,000						7,560,833	02/22/2017
5952	CF	RAPID CITY	SD		04/26/2017	4.330	3,391,080						7,539,599	03/08/2017
5953	CF	NEWTON	NC		05/04/2017	4.390	2,015,129						4,283,800	03/27/2017
5954		WINSTON SALEM	NC		03/02/2017	4.400	3,445,325						6,420,056	02/22/2017
5957	CF	SANTA ANA	CA		04/07/2017	4.440	2,207,757						5,034,415	02/23/2017
5960	CF	HAPEVILLE	GA		05/17/2017	4.550	1,413,760						4,287,995	03/29/2017
5966	CF	SAN JOSE	CA		04/26/2017	4.550	4,260,956						7,285,173	03/07/2017
5967	CF	PUEBLO	CO		04/10/2017	4.670	5,889,186						8,584,087	02/28/2017
5969	CF	FOREST	VA		06/05/2017	4.680	1,485,048						3,953,029	04/20/2017
5970		YAKIMA	WA		04/27/2017	4.060	7,742,766						11,914,841	03/27/2017
5971	CF	DENVER	CO		04/11/2017	4.790	971,664						1,885,300	03/21/2017
5973	CF	LUFKIN	TX		03/16/2017	4.480	1,644,203						3,304,411	03/08/2017
5974	CF	NAPERVILLE	IL		03/31/2017	4.630	1,601,430						3,235,987	03/14/2017
5975	CF	ROANOKE	TX		04/26/2017	4.710	835,428						1,615,385	02/24/2017
5978	CF	LAKEWOOD	CA		05/08/2017	4.720	8,346,063						20,096,552	04/12/2017
5979	CF	RIALTO	CA		05/08/2017	4.720	4,189,558						10,614,286	04/17/2017
5980	CF	VISALIA	CA		05/08/2017	4.720	4,499,437						10,933,333	04/20/2017
5981	CF	LONG BEACH	CA		05/08/2017	4.720	5,251,409						11,840,000	04/12/2017
5982	CF	EL DORADO HILLS	CA		05/08/2017	4.720	2,726,931						6,987,500	04/18/2017
5983	CF	MAPLE GROVE	MN		03/30/2017	4.360	1,256,900						4,715,728	03/15/2017
5984	CF	PASO ROBLES	CA		04/12/2017	4.440	1,318,994						4,232,900	03/31/2017
5985		NASHVILLE	TN		04/28/2017	4.670	7,228,872						13,667,255	03/14/2017
5987	CF	LAS VEGAS	NV		05/02/2017	4.900	2,852,181						7,513,900	03/13/2017
5990	CF	SANTA BARBARA	CA		06/01/2017	4.670	3,678,805						5,767,434	04/21/2017
5991		DALLAS	OR		05/01/2017	4.710	926,783						1,955,047	03/08/2017
6000	CF	SANTA CLARITA	CA		05/09/2017	4.100	1,690,119						3,014,913	03/24/2017
6003		TORRANCE	CA		04/20/2017	4.490	4,755,305						13,682,251	04/03/2017
6006	CF	DURHAM	NC		05/19/2017	4.610	3,717,387						6,880,518	04/03/2017
6010		CITRUS HEIGHTS	CA		05/02/2017	4.510	1,596,097						3,666,449	03/30/2017
6011		KIHEI	HI		05/09/2017	4.740	1,168,280						1,816,376	04/07/2017
6014		SANTA ANA	CA		04/28/2017	4.920	4,417,283						11,205,469	04/06/2017
6016	CF	PHOENIX	AZ		11/21/2017	4.500	1,472,665						4,454,927	10/17/2007
6018	CF	HOUSTON	TX		08/02/2017	4.660	2,142,918						1,871,755	04/07/2017
6023	CF	SAN ANTONIO	TX		06/30/2017	4.650	829,408						1,847,590	05/24/2017
6024	CF	EL PASO	TX		05/26/2017	4.680	1,150,572						2,351,676	04/25/2017
6025	CF	PEORIA	AZ		06/16/2017	4.690	1,797,849						3,363,157	03/28/2017
6026		HENDERSON	NV		05/18/2017	4.950	1,696,154						3,481,959	04/04/2017
6027		WHITEHALL	OH		04/27/2017	4.900	1,583,426						2,837,504	03/29/2017
6032		SAN JOSE	CA		08/31/2017	4.000	1,011,049						3,873,286	08/04/2017
6033	CF	HOUSTON	TX		05/08/2017	4.570	1,837,301						3,459,079	04/19/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6038	CF	IRWINDALE	CA		08/07/2017	4.510	1,074,385						1,830,641	06/20/2017
6039		MARICOPA	AZ		06/09/2017	4.910	1,613,821						3,321,915	04/21/2016
6040	CF	CINCINNATI	OH		06/23/2017	4.400	2,433,565						7,962,914	05/08/2017
6041	CF	KEIZER	OR		05/25/2017	4.520	4,839,140						8,464,997	04/26/2017
6042	CF	SUGAR LAND	TX		06/16/2017	5.120	1,843,800						3,687,845	05/26/2017
6043	CF	TULSA	OK		06/23/2017	4.610	1,083,386						1,895,959	04/25/2017
6044	CF	CONWAY	AR		06/22/2017	4.610	1,173,668						2,015,408	05/22/2017
6047		NIPOMO	CA		06/14/2017	4.600	1,968,005						3,297,086	05/18/2017
6048		SALINAS	CA		06/09/2017	4.910	276,655						1,013,658	04/28/2017
6049	CF	BOISE	ID		06/01/2017	4.540	3,397,833						5,838,469	04/17/2017
6050	CF	SANTA MONICA	CA		06/05/2017	4.590	4,147,497						10,903,763	04/27/2017
6051		SANTA MONICA	CA		06/08/2017	4.590	7,352,381						14,910,034	04/27/2017
6052	CF	LOS ANGELES	CA		06/05/2017	4.590	5,561,416						17,044,456	04/27/2017
6053		SAN LUIS OBISPO	CA		06/14/2017	4.600	1,885,141						4,737,943	05/16/2017
6054	CF	PORTLAND	OR		08/03/2017	4.800	1,561,422						2,752,436	04/26/2017
6055		DUNEDIN	FL		06/05/2017	4.560	706,288						2,778,300	05/05/2017
6058		GRAHAM	WA		07/20/2017	4.690	3,215,621						6,035,422	04/27/2017
6059	CF	SACRAMENTO	CA		06/05/2017	4.720	1,832,862						5,948,750	05/13/2017
6061	CF	FOUNTAIN VALLEY	CA		06/07/2017	4.710	973,929						2,346,771	04/17/2017
6063	CF	SIOUX FALLS	SD		06/23/2017	4.380	1,149,685						4,260,550	05/24/2017
6066	CF	LYNNWOOD	WA		06/06/2017	4.450	1,562,522						3,459,057	04/28/2017
6071		JACKSONVILLE	FL		08/18/2017	4.250	5,530,215						9,471,927	05/24/2017
6075	CF	DEER PARK	TX		06/16/2017	4.660	1,464,867						2,261,697	05/03/2017
6077	CF	LEMOORE	CA		06/28/2017	4.400	4,893,532						9,335,586	05/14/2017
6078	CF	CALEXICO	CA		06/08/2017	4.400	2,750,523						8,034,575	05/05/2017
6080	CF	SAN DIEGO	CA		06/21/2017	4.350	7,517,198						14,899,524	05/10/2017
6084		SEATTLE	WA		06/15/2017	4.230	2,967,959						5,352,183	03/29/2017
6086	CF	DELAWARE	OH		08/31/2017	4.430	3,565,096						6,286,489	08/11/2017
6088	CF	MESA	AZ		06/09/2017	4.430	1,513,318						2,840,741	05/16/2017
6089	CF	DUBLIN	CA		06/01/2017	4.390	1,191,754						6,219,334	05/08/2017
6090	CF	BIG RAPIDS	MI		08/01/2017	4.580	1,384,390						3,029,214	05/30/2017
6091		HAZARD	KY		07/07/2017	4.490	20,305,858						44,727,146	05/19/2017
6092	CF	BURLINGTON	WA		06/09/2017	4.480	1,697,738						3,255,757	05/17/2017
6094		CHAMPAIGN	IL		06/22/2017	4.710	737,742						1,398,437	06/01/2017
6095	CF	TUCSON	AZ		06/29/2017	4.270	1,660,521						3,316,955	05/19/2017
6098	CF	PEMBROKE PINES	FL		08/16/2017	4.500	1,663,578						3,284,921	06/30/2017
6099		LITTLETON	CO		06/30/2017	4.950	3,204,891						7,333,333	05/16/2017
6100		COLUMBUS	OH		07/13/2017	4.850	1,232,022						3,153,658	05/25/2017
6101		MILWAUKEE	WI		09/05/2017	4.420	1,859,039						4,699,300	05/31/2017
6104		VAN NUYS	CA		06/30/2017	4.110	1,630,606						3,417,676	05/09/2017
6105	CF	FARMINGTON HILLS	MI		07/06/2017	5.050	3,132,027						7,082,338	06/07/2017
6106	CF	VERNON	CA		05/15/2018	4.730	2,232,778						3,808,643	03/30/2018
6110	CF	MOUNT VERNON	OH		07/14/2017	4.490	2,251,722						3,199,110	06/13/2017
6111	CF	COLUMBUS	GA		09/08/2017	4.480	1,254,495						2,964,339	05/30/2017
6114	CF	LAS VEGAS	NV		07/24/2017	4.420	1,665,313						2,331,211	06/05/2017
6115	CF	LAS VEGAS	NV		07/24/2017	4.420	3,552,668						9,447,682	06/07/2017
6116	CF	GLENDALE	AZ		06/01/2017	4.110	6,669,922						10,626,223	05/15/2017
6117		LAWRENCE	KS		08/04/2017	4.750	1,369,025						4,547,000	06/23/2017
6118	CF	CASPER	WY		07/26/2017	4.440	5,596,819						10,511,316	06/30/2017
6119	CF	WINTER SPRINGS	FL		08/11/2017	4.300	2,085,913						6,158,370	07/12/2017
6122	CF	INDIANAPOLIS	IN		08/18/2017	4.700	5,301,026						13,165,507	06/06/2017
6126	CF	AVON	OH		08/16/2017	4.690	2,413,821						4,401,663	08/14/2017
6128	CF	MILWAUKEE	WI		08/01/2017	4.590	6,268,555						12,821,095	07/18/2017
6131	CF	SAN DIEGO	CA		10/03/2017	4.400	3,733,946						11,269,259	06/27/2017
6133		FAIRBURN	GA		09/08/2017	4.350	2,814,295						3,816,430	07/19/2017
6135		KYLE	TX		08/15/2017	4.410	1,313,482						2,319,060	06/30/2017
6137	CF	IRVINE	CA		07/07/2017	4.720	2,137,261						4,746,978	06/06/2017
6138	CF	ALBUQUERQUE	NM		08/04/2017	4.280	2,447,271						4,262,927	06/28/2017
6139		CENTERVILLE	OH		08/09/2017	4.580	2,234,343						4,124,965	06/28/2017
6140	CF	FORT WAYNE	IN		08/09/2017	4.580	1,443,013						2,504,859	06/28/2017
6149		OREGON CITY	OR		08/01/2017	4.450	3,020,874						5,786,444	06/26/2017

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6150		OREGON CITY	OR		08/01/2017	4.450	2,150,151						4,047,676	06/26/2017
6152	CF	WALNUT CREEK	CA		09/05/2017	4.720	787,413						3,407,829	07/06/2017
6153		BELLFLOWER	CA		08/09/2017	4.490	930,152						1,684,951	07/06/2017
6155		SAN DIEGO	CA		08/08/2017	4.250	1,658,495						5,770,686	07/07/2017
6158	CF	COLUMBUS	OH		08/21/2017	4.310	3,228,084						6,416,409	06/16/2017
6162	CF	LATHROP	CA		08/15/2017	4.430	1,292,920						2,581,005	07/12/2017
6163		KAYSVILLE	UT		08/17/2017	4.240	4,603,253						8,510,097	06/23/2017
6165	CF	MAPLE HEIGHTS	OH		09/22/2017	4.500	1,095,641						4,141,622	07/06/2017
6166	CF	VICTORVILLE	CA		08/30/2017	4.630	3,815,254						7,756,500	07/06/2017
6169		SAN DIEGO	CA		09/14/2017	4.710	928,305						6,860,638	08/10/2017
6171	CF	RALEIGH	NC		08/22/2017	4.540	1,750,927						4,035,400	07/12/2017
6172	CF	BASTROP	TX		09/13/2017	4.430	2,971,846						4,796,192	08/01/2017
6173	CF	TAMPA	FL		08/23/2017	4.490	2,497,346						3,982,650	07/27/2017
6178	CF	SAN ANTONIO	TX		09/01/2017	4.260	1,705,337						2,925,046	07/13/2017
6181	CF	EAST LOS ANGELES	CA		08/31/2017	4.410	1,200,308						2,801,962	07/03/2017
6184		CATHEDRAL CITY	CA		09/13/2017	4.520	2,462,543						3,143,150	08/08/2017
6185		CULLMAN	AL		07/07/2017	4.490	4,007,143						6,040,963	05/19/2017
6187	CF	TWIN FALLS	ID		08/31/2017	4.320	7,010,320						12,548,121	07/14/2017
6189	CF	RICHMOND	VA		08/01/2017	4.630	2,040,778						4,138,332	07/20/2017
6192		NEW LENOX	IL		08/21/2017	4.860	1,075,793						1,218,629	08/07/2017
6194	CF	LAKELAND	FL		08/21/2017	4.470	1,016,304						2,729,442	07/20/2017
6195	CF	ORLANDO	FL		08/21/2017	4.470	923,912						1,563,165	07/21/2017
6196	CF	CASTROVILLE	CA		08/31/2017	4.480	1,902,650						5,221,857	08/23/2017
6197		OREGON	OH		10/27/2017	4.250	532,442						743,561	09/22/2017
6198		MARION	IN		10/27/2017	4.250	1,018,584						1,584,217	10/06/2017
6199		BIRMINGHAM	AL		10/27/2017	4.250	1,018,584						1,607,729	09/22/2017
6200		INDIANAPOLIS	IN		10/27/2017	4.250	671,340						848,446	09/21/2017
6201		REYNOLDSBURG	OH		10/27/2017	4.250	740,789						1,066,583	09/25/2017
6205		SAN FRANCISCO	CA		09/15/2017	4.490	1,401,411						2,951,799	07/27/2017
6210	CF	WOODSTOCK	GA		11/16/2017	4.950	986,817						2,765,329	08/03/2017
6211		KISSIMMEE	FL		09/25/2017	5.020	665,564						1,460,239	08/10/2017
6212	CF	WINTER PARK	FL		09/26/2017	4.750	2,086,180						3,059,891	07/20/2017
6213		RIFLE	CO		09/21/2017	4.680	974,422						817,584	07/24/2017
6219		SANTA FE SPRINGS	CA		10/13/2017	4.560	671,983						1,043,307	08/22/2017
6221	CF	HOUSTON	TX		10/11/2017	4.400	2,439,587						5,438,068	08/11/2017
6222		HOUSTON	TX		09/28/2017	4.450	631,469						3,600,633	08/31/2017
6224		ERIE	PA		09/21/2017	4.500	4,576,625						6,896,629	08/09/2017
6226	CF	AMHERST	NY		10/02/2017	4.840	898,451						2,048,207	08/08/2017
6233	CF	MOUNT PROSPECT	IL		10/19/2017	4.610	2,265,599						4,933,987	08/14/2017
6234		OAKLAND	CA		10/25/2017	4.450	951,097						2,339,084	09/05/2017
6237	CF	SOLON	OH		10/12/2017	4.450	1,577,428						2,920,468	08/15/2017
6240		LAHAINA	HI		11/16/2017	4.550	10,612,250						36,240,844	10/30/2017
6242		SAN CLEMENTE	CA		09/29/2017	4.560	2,720,965						4,712,082	08/14/2017
6244		NAMPA	ID		09/29/2017	4.660	2,893,515						7,076,356	08/30/2017
6246		ROCHESTER	NY		11/08/2017	4.520	1,934,906						2,686,489	08/31/2017
6248		WASHINGTON	PA		11/13/2017	4.500	2,180,598						4,155,267	09/20/2017
6250	CF	STERLING HEIGHTS	MI		10/02/2017	4.200	2,630,987						6,040,718	08/30/2017
6251	CF	WAYNESBORO	VA		10/20/2017	4.410	1,715,911						6,379,601	09/05/2017
6253	CF	BREA	CA		09/22/2017	4.400	2,475,239						4,662,769	08/24/2017
6255	CF	NEW BRAUNFELS	TX		11/14/2017	4.600	1,812,155						3,355,101	10/09/2017
6256		MCALLEN	TX		10/18/2017	4.770	2,163,489						3,510,367	08/29/2017
6258	CF	VERNON	CA		10/05/2017	4.290	1,092,460						5,482,113	09/04/2017
6260	CF	ALPHARETTA	GA		10/24/2017	4.320	2,845,823						4,640,330	09/12/2017
6261	CF	ATLANTA	GA		10/24/2017	4.320	4,913,307						8,978,747	09/12/2017
6263	CF	WOODLAND HILLS	CA		11/01/2017	4.300	2,964,696						7,375,740	09/19/2017
6264	CF	PHOENIXVILLE	PA		10/20/2017	4.370	2,317,845						5,223,937	09/05/2017
6266	CF	SIMI VALLEY	CA		11/03/2017	4.330	4,911,804						10,638,371	09/06/2017
6267	CF	PARKLAND	FL		12/20/2017	4.560	2,351,254						3,835,829	09/29/2017
6269		NEW ORLEANS	LA		11/17/2017	4.160	6,539,237						13,947,660	10/18/2017
6273		PLANT CITY	FL		12/20/2017	4.680	4,486,576						7,522,100	10/31/2017
6274		FEDERAL WAY	WA		02/01/2018	4.490	2,803,407						3,856,945	09/08/2017

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6276	CF	SCOTTSDALE	AZ		02/02/2018	4.660	2,452,243						4,205,013	10/05/2017
6277		MIAMI	FL		11/10/2017	4.420	2,782,363						3,768,940	10/04/2017
6278	CF	BATAVIA	NY		12/21/2017	4.600	3,780,239						5,417,121	10/26/2017
6279	CF	LAS VEGAS	NV		12/01/2017	4.400	6,496,792						11,384,612	11/13/2017
6280	CF	CONCORD	CA		10/31/2017	4.670	1,394,451						3,001,827	09/18/2017
6282	CF	CHICAGO	IL		11/09/2017	4.400	6,273,239						11,742,007	10/02/2017
6283		SAINT LOUIS	MO		10/13/2017	4.210	5,527,884						9,676,676	09/21/2017
6284	CF	SANTA YNEZ	CA		12/08/2017	4.300	847,943						1,997,979	11/08/2017
6285		GARDENA	CA		10/26/2017	3.850	1,412,949						2,200,574	09/15/2017
6287		PORTLAND	OR		10/23/2017	4.270	1,180,366						4,843,179	09/21/2017
6290	CF	WATSONVILLE	CA		02/15/2018	4.420	1,534,783						12,905,961	01/02/2018
6291		PARK CITY	UT		12/12/2017	4.510	3,153,467						10,684,882	10/24/2017
6293		SOUTH FULTON	TN		12/29/2017	4.480	8,320,220						14,554,609	12/07/2017
6294		WHITESVILLE	KY		12/29/2017	4.480	15,937,407						27,891,722	12/04/2017
6297		FRESNO	CA		11/02/2017	4.270	1,756,541						3,709,509	10/03/2017
6298	CF	OCEANSIDE	CA		05/15/2018	4.930	1,760,228						4,560,356	03/26/2018
6301	CF	PORTLAND	OR		11/21/2017	4.290	1,336,794						2,845,800	10/04/2017
6303	CF	EL SEGUNDO	CA		11/14/2017	4.400	3,811,022						10,244,674	10/31/2017
6304		MILWAUKEE	WI		10/18/2017	4.360	6,330,463						13,366,825	09/26/2017
6306	CF	OREGON CITY	OR		12/20/2017	4.070	4,480,275						7,796,331	10/04/2017
6309	CF	BARSTOW	CA		11/21/2017	4.450	1,080,481						2,217,199	10/03/2017
6310	CF	GRAND PRAIRIE	TX		10/26/2017	4.300	843,085						1,500,000	10/03/2017
6313	CF	LAWRENCEVILLE	NJ		11/15/2017	4.340	1,382,815						2,643,182	10/02/2017
6314	CF	SANTA CLARITA	CA		11/22/2017	4.400	2,044,939						4,848,428	10/12/2017
6316	CF	NORTH CANTON	OH		12/01/2017	4.490	3,017,660						4,806,818	10/31/2017
6321		LOS ANGELES	CA		12/19/2017	4.310	3,132,580						7,429,552	10/25/2017
6322	CF	SAN DIEGO	CA		11/20/2017	4.140	3,708,302						7,105,059	11/06/2017
6323	CF	ST LOUIS	MO		12/08/2017	4.490	1,212,136						2,323,886	10/30/2017
6324	CF	SPRINGVILLE	NY		12/18/2017	4.460	1,238,348						2,482,363	11/21/2017
6327		WARNER ROBINS	GA		11/10/2017	4.240	1,981,403						4,062,797	10/13/2017
6330	CF	BOSSIER CITY	LA		12/27/2017	4.400	2,720,015						5,090,343	10/27/2017
6333	CF	PLANO	TX		12/19/2017	4.350	4,331,456						7,040,131	11/17/2017
6335		LITTLETON	CO		11/22/2017	4.680	3,000,000						10,084,044	10/12/2017
6336	CF	TURLOCK	CA		12/18/2017	4.390	3,229,785						5,004,044	10/23/2017
6337	CF	MORGAN HILL	CA		11/07/2017	4.110	2,950,089						4,791,461	10/24/2017
6343	CF	GREENVILLE	SC		11/30/2017	4.620	2,654,880						8,061,926	11/13/2017
6344	CF	CRANSTON	RI		12/15/2017	4.320	1,803,327						7,113,242	10/24/2017
6348		SOUTH LAKE TAHOE	CA		12/20/2017	4.600	1,470,093						3,614,243	11/10/2017
6349		DALLAS	TX		12/21/2017	4.220	9,299,636						20,697,545	12/01/2017
6350	CF	FALLBROOK	CA		02/01/2018	4.660	3,743,749						10,389,151	11/27/2017
6356		CORONA	CA		12/13/2017	4.350	2,550,000						6,052,800	11/09/2017
6359	CF	CINCINNATI	OH		12/28/2017	5.760	3,194,385						6,809,419	12/07/2017
6360	CF	PFLUGERVILLE	TX		12/29/2017	4.500	2,847,063						4,721,888	10/30/2017
6361	CF	TROY	MI		04/23/2018	4.850	3,949,233						8,720,900	03/09/2018
6362	CF	SACREMENTO	CA		12/28/2017	4.420	4,099,849						6,106,608	11/27/2017
6363	CF	STATELINE	NV		12/13/2017	4.390	1,899,873						4,372,205	11/17/2017
6365		ARLINGTON HEIGHTS	IL		01/08/2018	4.520	932,681						1,726,758	11/03/2017
6374		AURORA	CO		12/15/2017	4.210	874,079						3,574,292	11/20/2017
6375	CF	IRVING	TX		05/31/2018	4.820	2,699,347						8,550,638	04/25/2018
6376	CF	SYLVAN LAKE	MI		12/27/2017	4.290	2,840,687						6,191,030	12/08/2017
6381		MADISON	WI		01/10/2018	4.670	4,867,319						9,181,135	11/30/2017
6384	CF	RANCHO CUCAMONGA	CA		12/13/2017	4.690	2,472,421						5,784,615	12/04/2017
6385	CF	MIDLAND	TX		12/20/2017	4.330	10,162,469						20,370,644	11/30/2017
6386		KENTWOOD	MI		12/29/2017	4.828	18,116,105						24,631,566	12/12/2017
6391	CF	BRENTWOOD	CA		12/21/2017	4.300	3,697,800						5,934,890	11/22/2017
6395	CF	WINTERVILLE	NC		12/14/2017	4.730	1,174,073						2,995,422	11/29/2017
6398		CHANDLER	AZ		12/22/2017	4.310	1,186,583						2,789,520	11/17/2017
6399		LEXINGTON	NC		12/29/2017	4.580	15,692,290						28,228,624	12/27/2017
6400	CF	TRIANGLE	VA		12/27/2017	4.410	4,365,611						7,588,203	12/19/2017
6402	CF	ROANOKE	TX		01/12/2018	4.470	1,401,442						2,240,000	12/06/2017
6403	CF	ENCINITAS	CA		01/30/2018	4.240	3,495,994						9,518,954	12/06/2017

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6404	CF	VACAVILLE	CA		01/12/2018	4.330	3,665,691						8,730,026	12/14/2017
6405	CF	GRESHAM	OR		12/29/2017	4.480	854,232						1,609,885	11/30/2017
6406		SAINT PAUL	MN		02/27/2018	4.570	562,315						5,698,572	01/23/2018
6408		MOUNT VERNON	OH		03/23/2018	4.450	1,371,057						1,796,222	01/10/2018
6409	CF	HURST	TX		01/19/2018	4.330	2,086,878						5,276,701	12/14/2017
6411	CF	WASHINGTON	DC		12/21/2018	5.030	1,072,522						1,510,321	10/16/2018
6414	CF	KELLER	TX		02/09/2018	4.370	2,389,549						5,557,833	12/14/2017
6415	CF	FORT WORTH	TX		02/09/2018	4.360	2,370,657						5,705,154	12/14/2017
6419	CF	CITY OF INDUSTRY	CA		12/28/2017	4.530	2,560,454						4,564,642	12/13/2017
6420		CITY OF INDUSTRY	CA		12/28/2017	4.530	6,995,777						12,721,770	12/13/2017
6421	CF	CITY OF INDUSTRY	CA		12/28/2017	4.530	1,776,927						2,506,057	12/13/2017
6422		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,329,197						2,122,731	12/13/2017
6423		CITY OF INDUSTRY	CA		12/28/2017	4.530	1,263,904						2,277,448	12/13/2017
6424	CF	CITY OF INDUSTRY	CA		12/28/2017	4.530	998,064						1,524,659	12/13/2017
6426		NAMPA	ID		12/28/2017	4.610	4,667,404						8,808,022	12/11/2017
6428	CF	CLARKSTON	MI		02/09/2018	4.720	1,876,885						3,988,047	01/05/2018
6429	CF	ANAHEIM	CA		02/16/2018	4.480	2,384,193						4,929,250	12/27/2017
6430		CONROE	TX		02/14/2018	4.790	655,931						3,360,470	12/20/2017
6432	CF	SANFORD	NC		02/07/2018	4.790	3,654,470						7,093,689	12/20/2017
6437	CF	SOUTHLAKE	TX		03/22/2018	4.640	2,147,437						3,508,214	01/30/2018
6439	CF	SPARKS	NV		02/15/2018	4.380	2,725,735						4,572,754	01/24/2018
6440	CF	SAN LEANDRO	CA		10/26/2018	5.000	1,513,846						5,387,657	08/08/2018
6444	CF	MIDLAND	TX		02/26/2018	4.350	2,870,694						6,918,070	02/02/2018
6445	CF	MIDLAND	TX		02/26/2018	4.350	4,362,549						12,782,478	02/02/2018
6446	CF	BELLEVUE	WA		12/20/2018	5.050	1,820,447						4,153,308	11/01/2018
6454	CF	FAIRFIELD	CA		02/15/2018	4.450	1,072,674						1,740,196	01/17/2018
6456	CF	LAS VEGAS	NV		03/01/2018	4.370	2,338,739						5,082,603	01/18/2018
6457	CF	MOBILE	AL		02/23/2018	4.560	2,577,047						4,821,955	02/16/2018
6458	CF	DRAPER	UT		03/01/2018	4.390	2,432,734						4,959,407	02/08/2018
6461	CF	CHICAGO	IL		12/26/2018	5.130	2,902,427						5,099,787	11/16/2018
6463	CF	SAN DIEGO	CA		03/16/2018	4.510	1,983,679						4,830,723	02/01/2018
6464	CF	COSTA MESA	CA		02/09/2018	4.600	2,343,609						5,235,790	01/18/2018
6466	CF	ELMHURST	IL		04/09/2018	4.890	1,605,636						4,272,623	02/15/2018
6469		DANA POINT	CA		03/07/2018	5.500	1,109,960						1,473,521	02/06/2018
6470	CF	BAY CITY	TX		03/09/2018	4.510	1,735,368						3,129,904	02/01/2018
6472	CF	HARLINGEN	TX		03/23/2018	4.650	1,789,254						3,429,172	02/07/2018
6474	CF	MCMINNVILLE	OR		02/22/2018	4.630	1,781,619						4,313,999	01/18/2018
6477	CF	SALEM	OR		04/05/2018	4.700	1,462,920						4,221,860	02/23/2018
6478		AMARILLO	TX		04/06/2018	4.610	2,876,150						5,339,165	02/23/2018
6479		ODESSA	TX		04/06/2018	4.610	853,857						1,643,605	02/20/2018
6482	CF	CHARLOTTE	NC		03/27/2018	4.650	2,284,725						5,452,120	02/14/2018
6485	CF	DETROIT	MI		03/29/2018	5.200	872,662						1,456,646	03/05/2018
6486		ARLINGTON	VA		03/09/2018	4.640	5,720,445						9,288,417	02/23/2018
6488	CF	SAN ANTONIO	TX		04/05/2018	4.830	2,701,548						5,274,666	02/21/2018
6489	CF	EAGLE	ID		07/20/2018	5.080	1,334,657						2,619,854	02/28/2018
6490	CF	HIGHLAND RANCH	CO		04/09/2018	4.700	959,072						2,380,328	03/02/2018
6495		OLYMPIA	WA		04/02/2018	4.520	6,115,398						12,722,914	02/13/2018
6497	CF	WOODLAND	CA		03/22/2018	4.750	2,610,353						4,374,893	02/09/2018
6499	CF	NORTH CANTON	OH		03/19/2018	4.730	1,043,728						1,753,252	02/27/2018
6500		SANTA MARIA	CA		03/28/2018	4.630	2,161,312						3,217,341	02/21/2018
6501		QUINCY	FL		03/28/2018	4.630	986,686						1,445,638	02/21/2018
6502		ANKENY	IA		03/28/2018	4.630	2,161,312						3,027,311	02/21/2018
6508	CF	PORT SAINT LUCIE	FL		03/08/2018	4.780	4,319,112						10,078,365	02/26/2018
6524	CF	PACIFIC PALISADES	CA		10/10/2018	5.100	2,582,449						5,531,062	09/10/2018
6530		LUBBOCK	TX		04/16/2018	4.780	5,945,353						10,316,776	03/13/2018
6533	CF	HARKER HEIGHTS	TX		04/05/2018	5.060	2,357,780						4,345,149	02/27/2018
6534	CF	EL SEGUNDO	CA		04/16/2018	4.950	1,394,934						3,383,077	03/15/2018
6535	CF	FAIRFIELD	CA		05/10/2018	4.930	3,162,478						6,513,786	04/04/2018
6536	CF	INDIANAPOLIS	IN		04/24/2018	5.000	2,125,249						2,979,028	03/12/2018
6544		MIDLAND	TX		05/09/2018	4.870	1,447,785						2,159,679	03/27/2018
6545		LUBBOCK	TX		05/09/2018	4.870	1,266,812						2,407,111	04/18/2018

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6548	CF	MEMPHIS	TN		04/06/2018	5.080	793,571						1,504,987	03/12/2018
6549	CF	WAKE FOREST	NC		05/09/2018	4.850	2,137,219						3,887,347	04/13/2018
6552	CF	LOCKPORT	NY		05/04/2018	5.060	1,479,733						2,049,176	03/09/2018
6553	CF	ST JOHN	IN		04/12/2018	4.750	1,693,202						3,176,088	02/27/2018
6554		CARLSBAD	CA		06/12/2018	4.770	2,650,760						4,731,425	04/09/2018
6555	CF	DALLAS	TX		04/26/2018	4.990	1,038,928						3,108,500	03/21/2018
6562	CF	OLEAN	NY		07/18/2018	4.950	1,777,467						4,468,887	05/31/2018
6564	CF	MARRERO	LA		04/18/2018	4.860	3,679,601						5,451,957	03/16/2018
6565	CF	LAS VEGAS	NV		05/31/2018	4.680	2,187,372						3,924,582	04/13/2018
6566	CF	MABLETON	GA		05/18/2018	4.960	2,105,214						3,773,257	03/30/2018
6567		AMARILLO	TX		04/27/2018	4.850	2,175,430						3,450,553	03/21/2018
6568		LUBBOCK	TX		04/27/2018	4.850	949,962						1,425,057	03/27/2018
6569		LUBBOCK	TX		04/27/2018	4.850	1,538,034						2,406,092	03/27/2018
6570	CF	RALEIGH	NC		05/07/2018	4.790	3,394,612						7,748,270	04/25/2018
6576	CF	ST PETERSBURG	FL		11/19/2018	5.000	2,675,367						3,548,645	09/05/2018
6578		DEER PARK	TX		04/13/2018	4.700	3,791,715						4,770,267	03/13/2018
6579	CF	SAN ANTONIO	TX		06/04/2018	4.900	1,891,441						2,869,274	04/04/2018
6580		COCOA	FL		05/17/2018	5.040	3,313,627						4,560,747	04/10/2018
6581	CF	HESPERIA	CA		05/25/2018	4.870	1,759,204						5,434,917	04/16/2018
6583	CF	SEATTLE	WA		08/06/2018	4.810	5,015,876						11,407,893	04/24/2018
6585		TUSCALOOSA	AL		04/19/2018	5.000	5,157,272						8,003,942	03/21/2018
6586		EASTPOINTE	MI		04/19/2018	5.000	3,400,399						5,240,376	03/29/2018
6589		DALLAS	TX		07/11/2018	4.790	2,277,077						4,941,846	04/30/2018
6590		GARLAND	TX		07/11/2018	4.790	2,466,833						4,211,488	04/23/2018
6591	CF	HOUSTON	TX		12/03/2018	5.020	1,950,164						4,319,795	04/05/2018
6592	CF	TUCSON	AZ		06/01/2018	5.090	1,033,923						1,932,744	04/30/2018
6596	CF	GULF BREEZE	FL		07/20/2018	5.120	1,161,002						1,870,116	05/23/2018
6597		LEAGUE CITY	TX		09/28/2018	5.030	954,180						1,333,040	05/03/2018
6598		COLORADO SPRINGS	CO		06/01/2018	4.830	2,985,998						9,794,967	04/18/2018
6599		EVANSVILLE	WY		05/07/2018	4.920	1,299,717						1,287,733	03/30/2018
6600		CHARLOTTE	NC		05/04/2018	5.000	609,238						774,788	04/12/2018
6601	CF	EAST SYRACUSE	NY		06/20/2018	4.830	2,149,860						5,462,720	04/11/2018
6602		GREENSBORO	NC		06/25/2018	4.900	4,264,373						7,192,988	05/11/2018
6604	CF	SHERMAN OAKS	CA		06/07/2018	4.870	2,405,513						7,771,900	04/27/2018
6607	CF	ONTARIO	CA		06/04/2018	4.880	1,323,801						3,889,213	04/16/2018
6609	CF	GILBERT	AZ		06/19/2018	4.760	2,121,139						4,207,291	05/24/2018
6610		HEMET	CA		06/14/2018	4.750	2,188,476						2,961,588	05/16/2018
6611	CF	LAKE HAVASU CITY	AZ		06/13/2018	4.700	4,163,233						8,194,062	04/12/2018
6615		PHOENIX	AZ		05/15/2018	4.680	1,309,508						4,051,194	04/23/2018
6616		MIAMI	FL		05/24/2018	4.710	9,200,813						18,627,614	04/09/2018
6617	CF	MARINA	CA		06/01/2018	4.900	1,702,296						3,441,321	04/30/2018
6624		BRONX	NY		06/11/2018	4.700	5,268,858						22,464,789	04/25/2018
6626		ROHNERT PARK	CA		06/11/2018	4.550	916,730						4,079,254	04/27/2018
6629	CF	EL CAJON	CA		06/19/2018	4.880	3,271,719						5,649,674	05/09/2018
6631		SAN ANGELO	TX		06/06/2018	4.720	2,724,010						4,366,309	05/09/2018
6634	CF	HONOLULU	HI		08/31/2018	4.830	3,138,239						4,142,024	06/18/2018
6635	CF	WAIPAHU	HI		08/31/2018	4.780	1,711,158						2,707,431	06/19/2018
6636	CF	ODESSA	TX		07/02/2018	4.740	1,550,924						2,601,529	05/09/2018
6637	CF	RINGGOLD	GA		08/16/2018	4.830	3,328,435						6,692,239	07/17/2018
6639		SALT LAKE CTY	UT		06/28/2018	5.010	948,423						1,548,539	06/05/2018
6640	CF	SALT LAKE CITY	UT		06/28/2018	4.960	2,559,782						7,321,886	05/30/2018
6642		SAN DIEGO	CA		06/27/2018	4.800	7,388,879						13,036,000	05/02/2018
6646	CF	LAGUNA BEACH	CA		05/15/2018	4.810	1,920,832						3,800,408	04/24/2018
6651		NEWNAN	GA		06/28/2018	4.780	1,431,520						2,659,938	04/20/2018
6655	CF	KENNEWICK	WA		06/01/2018	4.800	1,606,458						3,156,478	05/17/2018
6656	CF	EUGENE	OR		06/29/2018	4.920	2,511,622						3,836,006	06/20/2018
6658		CLACKAMAS	OR		06/11/2018	4.770	5,624,965						7,637,265	05/14/2018
6659	CF	WESTMINSTER	CO		06/29/2018	4.780	1,136,127						2,040,000	06/19/2018
6664	CF	TEMPLE	TX		06/19/2018	4.960	1,753,925						3,559,732	05/09/2018
6666	CF	TEMPLE	TX		06/06/2018	4.950	756,872						1,220,201	05/18/2018
6669		LAKE MARY	FL		06/11/2018	4.910	11,308,544						17,622,608	05/09/2018

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6672	CF	ROCHESTER HILLS	MI		06/01/2018	4.950	2,081,398						3,257,153	05/11/2018
6674	CF	SAN LEANDRO	CA		07/12/2018	4.930	1,131,048						2,354,986	05/23/2018
6678	CF	BLUE ASH	OH		07/12/2018	4.990	6,660,679						16,365,467	05/11/2018
6679	CF	CINCINNATI	OH		07/12/2018	4.990	2,146,219						6,480,020	05/11/2018
6680	CF	BLUE ASH	OH		07/12/2018	4.990	906,593						2,150,997	05/11/2018
6681	CF	CINCINNATI	OH		07/12/2018	4.990	1,295,132						3,342,054	05/11/2018
6682	CF	EAST WENATCHEE	WA		07/24/2018	4.900	8,172,659						20,211,989	06/29/2018
6683	CF	TACOMA	WA		07/25/2018	4.960	1,623,308						2,644,971	05/25/2018
6684	CF	CINCINNATI	OH		07/12/2018	4.990	1,322,885						3,363,370	05/11/2018
6689	CF	CANOGA PARK	CA		07/24/2018	5.090	2,139,420						4,652,213	06/04/2018
6690	CF	NORTH HOLLYWOOD	CA		07/24/2018	5.010	1,109,124						1,626,630	05/31/2018
6692		DALLAS	TX		07/11/2018	4.920	1,617,303						2,539,214	06/11/2018
6693	CF	WEST BEND	WI		08/31/2018	5.060	1,396,592						2,265,229	06/06/2018
6694	CF	RENO	NV		06/19/2018	4.860	1,597,153						3,561,623	05/25/2018
6695	CF	TUCSON	AZ		06/28/2018	5.150	1,852,657						3,514,431	05/22/2018
6697	CF	RICHARDSON	TX		06/20/2018	4.870	3,104,695						5,213,028	05/31/2018
6699		COMSTOCK PARK	MI		08/01/2018	5.070	1,204,747						2,418,068	07/25/2018
6700	CF	RICHLAND	MS		08/17/2018	4.940	3,526,775						5,229,574	07/26/2018
6701	CF	FLORENCE	KY		07/09/2018	4.750	3,310,495						5,525,476	06/05/2018
6702	CF	CHICAGO	IL		06/21/2018	5.020	2,560,933						4,892,799	06/06/2018
6703	CF	RENO	NV		07/12/2018	4.830	2,372,655						4,588,424	06/11/2018
6706	CF	BURBANK	CA		08/01/2018	5.320	1,071,447						2,676,624	06/26/2018
6707	CF	GILBERT	AZ		07/23/2018	4.700	5,182,234						8,137,627	06/19/2018
6716	CF	ALTOONA	IA		06/29/2018	5.310	2,701,959						5,826,474	06/07/2018
6717		TAMPA	FL		07/09/2018	5.070	2,468,040						18,120,679	06/25/2018
6719	CF	LACEY	WA		09/07/2018	4.810	6,669,343						17,632,631	08/03/2018
6720	CF	LACEY	WA		09/07/2018	5.030	10,495,975						22,646,857	08/07/2018
6725	CF	HOBBS	NM		07/02/2018	4.960	1,187,852						2,076,460	06/04/2018
6726	CF	SUMMERVILLE	SC		08/17/2018	4.940	1,813,873						2,869,039	07/06/2018
6727	CF	MOUNT PLEASANT	SC		08/17/2018	4.940	2,116,185						3,420,619	07/06/2018
6728	CF	WAKE FOREST	NC		08/17/2018	4.940	1,604,580						2,646,735	07/06/2018
6729	CF	URBANA	MD		10/30/2018	4.820	2,610,968						5,228,992	09/05/2018
6731	CF	MORGANTOWN	WV		07/13/2018	4.820	2,415,042						3,806,717	06/14/2018
6734	CF	LAS VEGAS	NV		07/31/2018	5.020	2,025,486						7,765,651	07/09/2018
6739	CF	GLENDALE	AZ		06/26/2018	4.980	1,469,725						2,400,000	06/22/2018
6741	CF	SPARTANBURG	SC		08/15/2018	4.880	7,736,075						18,022,849	06/20/2018
6742	CF	KENT	WA		08/16/2018	4.820	3,926,136						8,204,907	07/03/2018
6743	CF	ATLANTA	GA		08/14/2018	4.700	4,645,926						8,571,794	07/19/2018
6744	CF	KENT	WA		07/30/2018	4.770	2,439,636						4,519,854	06/04/2018
6747	CF	ALBANY	OR		08/02/2018	5.120	1,141,268						1,808,338	07/12/2018
6749		SANTA MARIA	CA		08/20/2018	4.800	2,700,685						13,319,973	07/16/2018
6750	CF	WICKENBURG	AZ		07/26/2018	5.010	1,568,007						2,969,297	06/26/2018
6751	CF	ALBANY	OR		08/17/2018	4.900	6,604,825						20,364,638	07/11/2018
6755	CF	RENSSELAER	IN		08/20/2018	5.120	847,216						1,247,674	07/12/2018
6756	CF	CAPE GIRARDEAU	MO		08/20/2018	5.120	2,259,242						3,592,108	06/28/2018
6757	CF	FORT WAYNE	IN		08/20/2018	5.120	1,600,297						2,614,219	07/31/2018
6760	CF	ANDERSON	SC		08/02/2018	4.940	6,492,179						9,303,058	06/29/2018
6761		SAN ANTONIO	TX		09/06/2018	4.750	2,050,160						3,201,052	08/06/2018
6763	CF	TAMPA	FL		08/31/2018	4.900	1,500,500						5,153,694	07/25/2018
6764	CF	EDGEWATER	FL		08/23/2018	4.970	1,142,302						1,876,708	07/30/2018
6767	CF	NORMANDY PARK	WA		09/26/2018	5.610	7,260,634						15,020,884	07/19/2018
6771	CF	TEMECULA	CA		10/01/2018	5.040	1,026,979						2,294,823	07/01/2018
6773	CF	LAKE JACKSON	TX		08/30/2018	4.970	1,458,420						2,657,359	07/19/2018
6774		PORTLAND	OR		09/13/2018	4.670	12,573,381						24,883,115	07/17/2018
6775	CF	UPPER MARLBORO	MD		10/16/2018	4.870	1,241,562						2,038,432	07/12/2018
6776		CHESAPEAKE	VA		09/06/2018	4.880	2,789,261						4,249,901	08/06/2018
6777	CF	OVIEDO	FL		08/23/2018	4.970	1,285,090						2,088,400	07/30/2018
6781	CF	FOOTHILL RANCH	CA		08/23/2018	4.940	1,570,336						2,080,292	08/03/2018
6785	CF	HOUSTON	TX		09/21/2018	4.850	1,911,180						3,775,009	08/23/2018
6786	CF	BELLEVUE	WA		09/07/2018	4.750	6,475,369						12,043,968	08/06/2018
6787	CF	HENDERSON	NV		09/07/2018	4.790	2,170,055						4,850,453	07/24/2018

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6788		SAN DIEGO	CA		09/14/2018	5.000	628,241						5,130,533	08/14/2018
6789	CF	HOUSTON	TX		09/21/2018	4.960	1,630,882						3,410,600	08/07/2018
6792		NORTH CHESTERFIELD	VA		08/30/2018	4.920	656,860						1,538,461	08/01/2018
6793	CF	BURBANK	IL		08/27/2018	4.910	1,998,189						2,984,867	07/25/2018
6794	CF	LAS VEGAS	NV		03/07/2019	4.640	6,214,996						10,495,105	01/23/2019
6795	CF	LOS ANGELES	CA		08/28/2018	4.990	915,573						2,025,785	08/03/2018
6797	CF	LAS VEGAS	NV		11/13/2018	4.860	2,516,586						5,603,307	07/25/2018
6799	CF	EVERETT	WA		10/01/2018	4.900	4,194,725						5,210,059	08/03/2018
6800	CF	TEMECULA	CA		09/28/2018	4.800	3,572,618						4,926,623	08/23/2018
6801		LUBBOCK	TX		09/25/2018	4.800	4,144,266						6,974,173	08/07/2018
6805	CF	PHOENIX	AZ		10/01/2018	4.880	1,150,076						2,508,138	08/09/2018
6807	CF	OKLAHOMA CITY	OK		10/23/2018	4.900	2,248,101						4,822,925	08/24/2018
6808	CF	ALBUQUERQUE	NM		09/17/2018	4.740	3,379,453						7,969,693	08/17/2018
6810	CF	TOMBALL	TX		09/07/2018	5.010	1,073,419						2,610,300	08/02/2018
6811	CF	PAYSON	UT		09/07/2018	4.900	932,636						1,727,840	08/15/2018
6812	CF	RENO	NV		10/12/2018	4.840	1,882,093						2,823,994	09/07/2018
6813	CF	CINCINNATI	OH		09/11/2018	5.030	1,434,520						2,033,987	08/14/2018
6820	CF	FAYETTEVILLE	AR		09/14/2018	5.080	1,467,073						2,831,415	08/17/2018
6826	CF	SHERMAN OAKS	CA		10/26/2018	4.880	2,100,125						3,845,477	08/09/2018
6827	CF	FORT WORTH	TX		09/17/2018	4.880	6,352,060						10,453,557	08/24/2018
6831		BERKELEY	CA		09/19/2018	4.900	4,937,980						8,097,943	08/24/2018
6832		VACAVILLE	CA		10/04/2018	4.980	643,950						3,775,267	08/14/2018
6833		VENTURA	CA		10/30/2018	4.860	983,635						2,196,839	09/07/2018
6834		OAKBROOK TERRACE	IL		10/23/2018	4.850	710,608						3,220,956	09/05/2018
6835		WEST SACRAMENTO	CA		10/19/2018	4.840	804,059						1,795,540	08/27/2018
6836		SACRAMENTO	CA		10/19/2018	4.840	1,823,158						4,219,295	08/27/2018
6837		ALLEN PARK	MI		08/30/2018	5.050	651,692						1,307,814	08/11/2018
6838	CF	AIKEN	SC		10/25/2018	4.820	2,610,968						7,060,319	09/18/2018
6839		PALMETTO	FL		10/15/2018	5.020	727,086						1,949,888	09/13/2018
6840		MUSTANG RIDGE	TX		10/10/2018	5.270	469,187						1,522,743	08/27/2018
6841		FORT WORTH	TX		10/10/2018	5.270	481,229						1,718,934	09/04/2018
6843	CF	LOMBARD	IL		10/24/2018	4.820	4,678,202						7,211,848	08/29/2018
6846	CF	LAWRENCE	KS		12/18/2018	5.160	2,181,812						2,941,807	10/17/2018
6850	CF	SEATTLE	WA		11/14/2018	4.760	5,928,886						12,184,615	09/24/2018
6851	CF	SYRACUSE	NY		03/25/2019	4.700	2,577,007						5,554,134	10/12/2018
6856		VENICE	CA		12/12/2018	5.160	1,250,000						4,882,477	10/21/2018
6857	CF	WARWICK	RI		10/17/2018	4.890	1,496,469						2,586,426	09/11/2018
6858	CF	COLUMBIA	SC		10/17/2018	4.890	1,191,563						1,740,989	09/07/2018
6859	CF	COLUMBIA	SC		10/17/2018	4.890	1,191,563						1,885,374	09/07/2018
6860	CF	IRMO	SC		10/17/2018	4.890	1,191,563						1,751,955	09/07/2018
6861	CF	LEXINGTON	SC		10/17/2018	4.890	1,191,563						1,816,040	09/07/2018
6862	CF	GAYLORD	MI		10/17/2018	4.890	911,911						1,496,983	09/14/2018
6863	CF	SOUTH HOLLAND	IL		10/17/2018	4.890	1,964,115						3,349,765	09/12/2018
6867	CF	LAKELAND	FL		11/30/2018	4.870	2,262,164						4,337,525	09/10/2018
6868	CF	OCEANSIDE	CA		10/16/2018	4.780	3,817,936						7,550,900	09/10/2018
6869	CF	PARAMOUNT	CA		10/16/2018	4.780	1,431,726						2,442,388	09/12/2018
6870	CF	EVANSVILLE	IN		10/23/2018	4.940	1,272,460						2,358,950	08/24/2018
6871	CF	INDIANAPOLIS	IN		11/13/2018	4.860	1,770,217						2,866,661	10/12/2018
6874	CF	IRVINE	CA		11/20/2018	4.740	3,560,690						7,393,625	09/13/2018
6876		ROUND ROCK	TX		11/16/2018	4.950	1,101,023						1,792,568	09/20/2018
6877	CF	TERRE HAUTE	IN		09/13/2018	4.770	6,846,858						9,099,936	08/30/2018
6880	CF	WEST WARWICK	RI		10/24/2018	4.980	1,142,988						1,963,244	09/13/2018
6881	CF	FARMERS BRANCH	TX		11/01/2018	5.010	2,461,476						3,598,600	09/13/2018
6883	CF	RIO RANCHO	NM		10/22/2018	4.990	2,121,854						4,218,750	09/19/2018
6885		HOLLY SPRINGS	GA		11/28/2018	4.920	885,440						1,369,132	10/08/2018
6886		CUMMING	GA		11/28/2018	4.920	861,509						1,262,828	10/04/2018
6887		WESLEY CHAPEL	FL		11/28/2018	4.920	1,052,956						1,634,732	10/06/2018
6888		ST PETE BEACH	FL		11/28/2018	4.920	842,365						1,403,892	10/02/2018
6889		MARBLE FALLS	TX		11/28/2018	4.920	670,063						1,162,293	09/28/2018
6890		CHARLESTON	SC		11/28/2018	4.920	842,365						1,325,237	10/08/2018
6891		BOYNTON BEACH	FL		11/28/2018	4.920	646,132						1,016,739	10/06/2018

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
6892		FLETCHER	NC		11/28/2018	4.920	1,005,094						1,684,848	10/08/2018
6893		HUNTSVILLE	AL		11/28/2018	4.920	1,005,094						1,779,773	10/04/2018
6894		COLUMBUS	GA		11/28/2018	4.920	650,918						956,421	10/04/2018
6895		WOODSTOCK	GA		11/28/2018	4.920	1,531,572						2,312,718	10/08/2018
6899	CF	LAS VEGAS	NV		12/11/2018	5.010	2,274,694						3,057,642	10/04/2018
6900		MORRISTOWN	TN		10/31/2018	4.910	698,979						1,216,668	05/28/2018
6903	CF	HOUSTON	TX		12/19/2018	4.990	2,494,695						4,137,684	10/23/2018
6904	CF	LUBBOCK	TX		11/21/2018	4.730	1,399,290						2,171,466	09/20/2018
6905	CF	CANTON	OH		12/04/2018	5.010	2,536,358						3,122,104	10/17/2018
6906	CF	PARKVILLE	MO		12/21/2018	5.220	1,422,341						2,098,283	11/19/2018
6907		LIVERPOOL	NY		12/04/2018	4.860	2,203,861						3,678,986	10/10/2018
6908	CF	ROSEVILLE	CA		12/27/2018	4.970	2,706,348						4,474,150	11/26/2018
6909	CF	CITRUS HEIGHTS	CA		12/27/2018	4.970	3,286,280						6,039,959	11/16/2018
6910	CF	CITRUS HEIGHTS	CA		12/27/2018	4.970	2,706,348						4,990,776	11/16/2018
6911		ROSEVILLE	CA		12/28/2018	4.970	4,259,587						8,593,575	11/26/2018
6912	CF	CULVER CITY	CA		11/20/2018	4.840	3,121,847						6,059,456	09/21/2018
6914	CF	LAS VEGAS	NV		01/15/2019	5.010	2,399,028						3,332,015	10/04/2018
6915	CF	SAN FRANCISCO	CA		12/14/2018	4.820	2,261,288						36,504,433	10/11/2018
6917		ROSEVILLE	CA		12/28/2018	4.970	1,546,485						2,830,291	11/26/2018
6920	CF	FIFE	WA		12/07/2018	4.980	1,386,831						7,985,159	10/08/2018
6921	CF	FOUNTAIN VALLEY	CA		12/13/2018	4.970	4,033,768						9,247,751	10/04/2018
6922	CF	SARASOTA	FL		12/21/2018	5.100	956,084						1,661,277	10/15/2018
6924		MIAMI	FL		12/13/2018	5.010	1,388,761						2,042,380	10/26/2018
6926		SAN DIEGO	CA		12/06/2018	5.300	587,904						2,923,027	10/15/2018
6933	CF	HUBER HEIGHTS	OH		12/06/2018	4.850	3,469,667						5,762,512	10/16/2018
6936	CF	HIXON	TN		12/07/2018	5.230	1,275,304						2,350,774	10/10/2018
6939	CF	METAIRIE	LA		12/21/2018	4.780	4,538,031						8,652,791	10/24/2018
6940	CF	HARVEY	LA		12/14/2018	4.900	1,630,275						4,347,316	10/23/2018
6942		WARREN	MI		12/11/2018	4.980	1,450,747						1,993,418	10/09/2018
6943		WARREN	MI		12/11/2018	4.980	1,015,044						1,409,702	10/09/2018
6944		WARREN	MI		12/11/2018	4.980	3,567,018						4,989,537	10/09/2018
6951	CF	ROSEVILLE	CA		11/21/2018	4.890	4,306,742						9,612,359	10/18/2018
6952	CF	GOODYEAR	AZ		11/29/2018	5.060	1,496,490						2,900,789	11/06/2018
6954	CF	CARSON CITY	NV		01/22/2019	5.070	9,308,791						15,030,714	12/20/2018
6955	CF	CARSON CITY	NV		01/22/2019	5.070	2,625,556						4,790,778	12/20/2018
6960	CF	FORT LAUDERDALE	FL		04/09/2019	4.500	7,295,274						11,567,734	12/21/2018
6961	CF	FUQUAY VARINA	NC		02/13/2019	4.950	1,132,524						1,677,501	12/20/2018
6962	CF	RICHMOND	VA		12/26/2018	5.140	960,342						1,543,845	11/09/2018
6964	CF	SACRAMENTO	CA		04/26/2019	4.450	2,458,733						3,215,684	04/01/2019
6965	CF	GUN BARREL CITY	TX		11/28/2018	5.050	2,347,103						5,799,474	10/31/2018
6966	CF	LAS VEGAS	NV		03/29/2019	5.040	3,929,935						9,973,467	12/11/2018
6968	CF	MOGADORE	OH		12/21/2018	5.020	3,860,260						5,863,760	11/14/2018
6969	CF	KENT	OH		12/21/2018	5.020	1,223,985						2,054,331	11/14/2018
6970		WILLISTON	ND		03/04/2019	4.700	60,583,817						121,475,756	01/07/2019
6972	CF	LOMPOC	CA		02/01/2019	5.090	2,833,810						6,444,822	11/05/2018
6973	CF	CHULA VISTA	CA		12/21/2018	4.870	1,550,000						8,607,043	10/31/2018
6976	CF	SANTA MONICA	CA		01/22/2019	5.070	1,923,546						8,169,733	11/30/2018
6977	CF	MCALLEN	TX		12/20/2018	4.930	1,599,642						3,432,650	11/02/2018
6978	CF	THOUSAND OAKS	CA		12/21/2018	4.980	2,235,498						4,544,080	10/25/2018
6979	CF	COMMERCE	CA		01/16/2019	4.960	4,202,456						8,538,953	11/13/2018
6981	CF	MILWAUKEE	WI		11/30/2018	4.910	4,254,184						8,220,873	11/13/2018
6982	CF	PHOENIX	AZ		12/21/2018	4.810	1,533,548						2,662,696	10/30/2018
6983		MANSFIELD	TX		12/27/2018	4.980	2,133,933						3,946,262	11/16/2018
6985		OKLAHOMA CITY	OK		01/17/2019	5.040	5,326,115						9,270,188	11/21/2018
6986	CF	SACRAMENTO	CA		01/22/2019	4.980	3,364,502						5,946,643	11/15/2018
6987	CF	ASHBURN	VA		02/26/2019	4.810	3,079,145						5,291,978	01/07/2019
6988	CF	SAN ANTONIO	TX		12/06/2018	5.150	810,691						1,523,704	11/14/2018
6989	CF	COLORADO SPRINGS	CO		12/21/2018	4.970	2,302,523						4,087,215	11/20/2018
6990		COLUMBUS	OH		12/28/2018	5.080	2,040,075						4,428,216	11/20/2018
6991		JOHNSTOWN	OH		12/28/2018	5.080	986,036						1,631,940	11/20/2018
6995	CF	ALBUQUERQUE	NM		01/23/2019	4.960	1,887,659						4,171,363	12/10/2018

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6996	CF	NAPA	CA		04/12/2019	4.600	2,338,955						4,917,184	02/22/2019
6998	CF	SAN FRANCISCO	CA		01/15/2019	5.070	1,923,546						3,526,279	11/21/2018
6999	CF	RIO RANCHO	NM		01/25/2019	4.890	1,997,126						4,537,945	11/19/2018
7000	CF	CICERO	NY		02/25/2019	4.760	2,552,422						3,706,586	01/03/2019
7001		BELLE ISLE	FL		12/27/2018	4.950	2,248,434						4,878,400	11/16/2018
7002	CF	SAN DIEGO	CA		01/24/2019	4.890	1,369,921						3,340,276	11/28/2018
7004	CF	EAST DUNDEE	IL		01/25/2019	4.980	2,138,862						3,631,983	12/06/2018
7007	CF	FRESNO	CA		04/19/2019	4.990	4,167,586						11,214,316	11/27/2018
7009	CF	MILWAUKEE	WI		12/28/2018	4.890	6,545,892						12,855,345	12/11/2018
7012	CF	CHANDLER	AZ		12/28/2018	4.910	2,541,463						6,306,923	10/24/2018
7014	CF	CHARLESTON	SC		02/13/2019	4.800	3,017,173						5,467,468	12/20/2018
7015	CF	GALLATIN	TN		02/15/2019	4.860	2,837,762						6,258,509	01/14/2019
7016	CF	FRESNO	CA		02/20/2019	4.750	945,283						3,668,950	01/08/2019
7017	CF	ODESSA	FL		12/28/2018	4.860	1,711,763						2,992,052	12/13/2018
7019	CF	ARVADA	CO		02/28/2019	4.840	1,939,342						2,533,465	12/10/2018
7022	CF	SAN DIEGO	CA		02/27/2019	4.700	4,327,415						11,082,686	01/07/2019
7025	CF	VENTURA	CA		03/05/2019	5.300	1,357,621						2,470,383	01/22/2019
7026	CF	SALT LAKE CITY	UT		02/20/2019	4.620	1,889,048						3,067,981	01/07/2019
7027	CF	CANTON	MI		03/15/2019	4.800	1,209,045						2,041,875	01/24/2019
7029	CF	RANCHO CORDOVA	CA		02/14/2019	4.760	1,187,706						2,374,312	12/17/2018
7035	CF	COTTONWOOD	AZ		02/15/2019	4.650	2,275,335						4,838,403	01/02/2019
7041	CF	LOVELAND	CO		01/24/2019	4.810	1,728,637						2,846,766	01/06/2019
7043	CF	SOUTH PASADENA	CA		04/15/2019	4.450	5,218,473						20,244,611	02/27/2019
7045	CF	BELLINGHAM	WA		03/08/2019	4.800	1,466,936						3,522,634	01/21/2019
7046	CF	MILLSAP	TX		02/25/2019	4.660	4,122,420						7,652,690	01/11/2019
7047		ANCHORAGE	AK		03/27/2019	4.520	6,182,156						14,979,376	01/07/2019
7050	CF	LITCHFIELD PARK	AZ		02/25/2019	4.650	1,144,874						3,141,943	01/10/2019
7051	CF	SCOTTSDALE	AZ		05/03/2019	4.740	2,124,389						3,406,585	01/15/2019
7052	CF	NACOGDOCHES	TX		02/28/2019	4.520	968,037						1,419,045	01/15/2019
7053		VINELAND	NJ		02/28/2019	4.520	907,714						1,332,719	02/05/2019
7054		SAINT LOUIS	MO		02/28/2019	4.520	884,734						1,218,339	01/15/2019
7055		GAINESVILLE	GA		02/28/2019	4.520	856,967						1,259,049	01/21/2019
7056		MOBILE	AL		02/28/2019	4.520	615,005						903,218	01/26/2019
7057		COLLEGE DALE	TN		03/13/2019	4.520	763,764						1,117,868	01/21/2019
7058		YULEE	FL		03/13/2019	4.520	774,230						1,134,137	01/31/2019
7059		ZANESVILLE	OH		02/28/2019	4.520	907,810						1,194,624	01/26/2019
7060		CIRCLEVILLE	OH		02/28/2019	4.520	605,047						857,794	01/26/2019
7061		SAINT GEORGE	UT		02/28/2019	4.520	856,967						1,255,941	02/06/2019
7062		FARGO	ND		02/28/2019	4.520	816,847						1,195,673	01/30/2019
7063		COLUMBUS	IN		02/28/2019	4.520	756,333						1,110,757	01/26/2019
7065	CF	VAN NUYS	CA		03/18/2019	4.480	2,367,532						3,836,293	01/16/2019
7068	CF	NEWBERRY	SC		04/15/2019	4.500	2,349,663						3,733,466	02/11/2019
7069	CF	ARTESIA	NM		04/15/2019	4.500	1,590,176						2,523,004	02/07/2019
7070	CF	BAY CITY	MI		04/15/2019	4.500	2,207,259						3,425,436	01/24/2019
7071	CF	MCALLEN	TX		04/15/2019	4.500	1,590,176						2,485,720	02/08/2019
7072	CF	INDIANAPOLIS	IN		04/15/2019	4.500	1,756,314						2,891,138	02/06/2019
7073	CF	KENT	WA		03/25/2019	4.470	1,514,276						2,874,937	01/15/2019
7075	CF	STOCKBRIDGE	GA		02/21/2019	4.590	1,449,972						2,277,778	01/19/2019
7077	CF	SIERRA VISTA	AZ		03/15/2019	4.730	1,104,647						1,715,918	01/23/2019
7078	CF	SEATTLE	WA		03/12/2019	4.530	4,165,752						8,134,962	01/15/2019
7079		RENO	NV		03/26/2019	4.660	1,412,598						2,505,511	02/05/2019
7084	CF	BOLINGBROOK	IL		03/04/2019	4.730	920,539						2,305,800	02/01/2019
7085	CF	HUBER HEIGHTS	OH		04/01/2019	4.530	1,325,467						1,841,153	01/30/2019
7086	CF	FT WORTH	TX		04/04/2019	4.400	2,020,183						3,126,291	02/22/2019
7088	CF	PACIFIC PALISADES	CA		04/08/2019	4.590	1,946,254						3,808,569	02/11/2019
7089	CF	LAWRENCE	KS		04/12/2019	4.400	3,952,233						5,854,344	02/13/2019
7090	CF	MCALLEN	TX		03/21/2019	4.840	2,024,936						3,428,353	02/07/2019
7091		LAS VEGAS	NV		04/01/2019	4.890	578,704						1,928,571	02/06/2019
7092	CF	NEWPORT BEACH	CA		03/15/2019	4.400	2,000,000						5,359,507	02/06/2019
7093	CF	NEWPORT BEACH	CA		03/15/2019	4.400	2,000,000						5,573,183	02/06/2019
7095		MORENO VALLEY	CA		04/05/2019	4.650	1,059,620						1,575,012	02/07/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7096		LAFAYETTE	LA		04/05/2019	5.400	30,507,321						64,101,437	02/26/2019
7097	CF	INDIANAPOLIS	IN		04/26/2019	4.640	1,254,689						4,073,741	01/17/2019
7099	CF	PLAINFIELD	IN		04/15/2019	4.470	3,419,029						6,069,186	02/07/2019
7100	CF	Venice	CA		10/07/2019	4.150	14,591,216						35,000,000	03/12/2019
7101	CF	ROHNERT PARK	CA		04/25/2019	4.690	1,641,161						2,548,615	02/11/2019
7102	CF	SEATTLE	WA		07/09/2019	4.600	3,826,604						12,100,000	02/26/2019
7105	CF	SUNNYVALE	CA		04/11/2019	4.690	1,926,991						3,586,523	02/22/2019
7106	CF	ST LOUIS PARK	MN		04/05/2019	4.460	1,940,050						2,561,957	02/19/2019
7110	CF	GRANDVILLE	MI		03/29/2019	4.610	952,015						1,765,001	02/15/2019
7111	CF	FRESNO	CA		03/29/2019	4.430	1,703,151						3,092,049	02/21/2019
7112	CF	ROEBUCK	SC		04/01/2019	4.450	3,536,285						5,798,200	02/15/2019
7113	CF	CORPUS CHRISTI	TX		04/03/2019	4.450	1,531,633						3,973,333	02/22/2019
7115	CF	WAUKEGAN	IL		04/17/2019	4.440	1,494,447						3,163,600	03/07/2019
7116	CF	JACKSONVILLE	FL		05/21/2019	4.400	2,873,610						4,454,337	02/20/2019
7119		TUCSON	AZ		04/12/2019	4.520	3,906,453						6,822,641	02/21/2019
7120	CF	HENDERSON	NV		04/24/2019	4.500	3,596,315						5,870,146	03/15/2019
7122		OCEANSIDE	CA		04/03/2019	4.460	904,568						1,326,013	02/27/2019
7123	CF	INDIANAPOLIS	IN		04/18/2019	4.400	4,675,202						8,066,764	02/27/2019
7124	CF	CARLSBAD	CA		03/26/2019	4.300	10,095,360						14,602,356	03/13/2019
7128	CF	SAN DIEGO	CA		05/07/2019	4.540	1,471,775						3,797,636	03/12/2019
7129	CF	O FALLON	IL		05/23/2019	4.490	1,400,000						2,895,836	03/29/2019
7130	CF	WHEATON	IL		04/24/2019	4.580	1,110,634						2,440,971	03/04/2019
7131	CF	LAKE SAINT LOUIS	MO		05/02/2019	4.340	1,782,767						2,873,341	03/21/2019
7134	CF	SAN DIEGO	CA		05/31/2019	4.400	9,611,175						14,993,973	04/12/2019
7136	CF	SAN DIEGO	CA		05/07/2019	4.540	2,452,958						4,731,389	03/12/2019
7137	CF	FRESNO	CA		04/03/2019	4.570	2,092,022						4,829,296	03/01/2019
7138	CF	PORTERVILLE	CA		04/03/2019	4.570	2,383,932						5,169,213	03/01/2019
7139	CF	DALLAS	GA		04/17/2019	4.790	910,636						4,177,890	03/15/2019
7140	CF	LAREDO	TX		04/03/2019	4.690	1,363,029						2,378,025	02/19/2019
7141		NEWARK	NJ		05/23/2019	4.670	3,385,141						7,894,592	03/21/2019
7142	CF	CORONA	CA		05/06/2019	4.120	5,112,769						15,250,938	03/07/2019
7143	CF	CORONA	CA		06/20/2019	4.350	1,464,476						3,093,292	03/07/2019
7144	CF	PARKER	CO		05/06/2019	4.500	5,315,154						10,580,008	03/12/2019
7146	CF	ROUND ROCK	TX		05/07/2019	4.440	1,086,872						1,674,366	05/01/2019
7147		JOHNSON CITY	NY		05/24/2019	4.820	952,587						1,304,247	03/20/2019
7150	CF	LOS GATOS	CA		05/17/2019	4.640	1,692,328						3,765,886	03/12/2019
7155	CF	SEATTLE	WA		04/25/2019	4.480	5,303,969						10,900,000	03/15/2019
7156	CF	SEATTLE	WA		04/25/2019	4.480	4,725,354						10,400,000	03/15/2019
7158	CF	COLMAR	PA		05/28/2019	4.580	1,623,921						2,766,010	03/19/2019
7159		DAVIE	FL		06/26/2019	4.460	1,936,281						2,811,550	03/20/2019
7160	CF	LOCKPORT	IL		04/08/2019	4.620	2,470,038						3,685,198	03/12/2019
7163	CF	ROCKY MOUNT	NC		04/10/2019	5.110	917,312						2,074,229	03/13/2019
7164	CF	SUGAR LAND	TX		04/30/2019	4.540	5,771,508						9,605,107	03/06/2019
7165	CF	LAS VEGAS	NV		06/24/2019	4.360	7,330,267						13,410,635	04/18/2019
7166	CF	LAS VEGAS	NV		06/24/2019	4.360	4,644,922						7,820,123	04/18/2019
7167	CF	LAS VEGAS	NV		06/24/2019	4.360	6,362,575						10,620,261	04/18/2019
7168	CF	LAS VEGAS	NV		06/24/2019	4.360	3,362,730						6,258,548	04/18/2019
7170		PORTLAND	OR		05/15/2019	4.570	8,301,460						20,633,413	04/16/2019
7172	CF	FRASER	MI		05/24/2019	4.310	9,511,361						14,259,040	03/27/2019
7174		SAN DIEGO	CA		06/12/2019	4.230	3,025,130						4,963,014	04/15/2019
7176	CF	GETZVILLE	NY		05/28/2019	4.600	1,524,199						2,771,583	04/04/2019
7178	CF	CORONA	CA		05/13/2019	4.290	1,949,232						3,697,549	03/29/2019
7179	CF	CORONA	CA		07/09/2019	4.340	1,271,026						9,390,000	04/25/2019
7180	CF	HOUSTON	TX		05/28/2019	4.730	1,868,430						3,250,000	04/03/2019
7185	CF	CLEARWATER	FL		06/05/2019	4.300	1,523,688						2,354,906	03/26/2019
7186		GRAPEVINE	TX		04/10/2019	4.850	729,938						1,581,920	03/13/2019
7187	CF	AMARILLO	TX		05/14/2019	4.460	2,585,571						4,281,481	03/25/2019
7188	CF	MT PLEASANT	MI		05/24/2019	4.510	1,258,733						2,057,143	04/27/2019
7189	CF	LAWTON	OK		05/31/2019	4.600	870,173						2,054,594	04/17/2019
7190		HARLINGEN	TX		06/10/2019	4.890	726,140						1,457,991	04/02/2019
7193	CF	MISSOURI CITY	TX		06/12/2019	4.300	1,302,884						2,097,153	04/17/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7194	CF	TROY	MI		07/02/2019	4.610	1,719,703						3,300,000	04/17/2019
7197	CF	GLENDALE	AZ		06/03/2019	4.400	5,081,328						9,221,172	04/04/2019
7198	CF	SAN RAFAEL	CA		06/21/2019	4.640	913,952						1,721,343	04/15/2019
7199	CF	SCOTTSDALE	AZ		07/02/2019	4.100	17,155,438						41,150,000	05/17/2019
7200	CF	SANTA MONICA	CA		06/12/2019	4.250	2,031,106						3,706,122	04/25/2019
7201	CF	BEND	OR		05/31/2019	4.200	3,702,030						6,719,537	04/23/2019
7202	CF	ARKANSAS CITY	KS		06/10/2019	4.900	763,303						1,358,000	04/11/2019
7203	CF	GERMANTOWN	TN		06/07/2019	4.300	2,853,252						4,612,799	04/30/2019
7207		PLOVER	WI		07/08/2019	3.250	2,451,363						7,570,000	04/18/2019
7212	CF	TUALATIN	OR		05/24/2019	4.390	2,173,211						3,793,175	04/15/2019
7214	CF	SAN DIEGO	CA		07/08/2019	4.410	2,933,367						7,900,000	04/25/2019
7215		YUKON	OK		06/14/2019	4.620	890,342						1,481,481	04/12/2019
7216		SEASIDE	CA		06/06/2019	4.920	596,931						2,280,000	04/26/2019
7218		San Antonio	TX		10/24/2019	4.250	599,419						1,995,000	09/12/2019
7219		FORT WAYNE	IN		06/11/2019	4.300	696,645						1,000,117	04/20/2019
7220		MOUNT VERNON	WA		06/11/2019	4.300	822,428						1,184,730	04/23/2019
7221	CF	YUCAIPA	CA		06/11/2019	4.300	977,238						1,404,508	04/25/2019
7222	CF	NORTH MYRTLE BEACH	SC		06/11/2019	4.300	1,151,399						1,660,504	04/10/2019
7223	CF	STAFFORD	VA		06/11/2019	4.300	1,064,318						1,535,770	04/16/2019
7224		CARTHAGE	TX		06/11/2019	4.300	404,441						629,133	04/29/2019
7225	CF	GEORGETOWN	TX		06/11/2019	4.300	1,054,643						1,357,666	04/10/2019
7226	CF	REDDING	CA		06/11/2019	4.300	996,589						1,343,803	04/24/2019
7227		PRINCETON	TX		06/11/2019	4.300	822,428						1,279,770	04/15/2019
7228		ORLANDO	FL		06/11/2019	4.300	1,286,857						1,637,456	04/25/2019
7229		REPUBLIC	MO		06/11/2019	4.300	551,510						770,234	04/25/2019
7232	CF	STOCKTON	CA		05/22/2019	4.220	3,778,887						8,165,171	04/08/2019
7237		ANKENY	IA		06/20/2019	4.600	1,114,075						1,770,405	04/23/2019
7238		MIDWEST CITY	OK		06/20/2019	4.600	1,259,389						2,088,452	04/18/2019
7239	CF	OKLAHOMA CITY	OK		05/17/2019	4.260	3,199,698						4,907,700	04/18/2019
7242	CF	RIALTO	CA		06/04/2019	4.370	1,665,965						2,761,000	05/09/2019
7243	CF	WOODSTOCK	IL		06/06/2019	4.360	2,854,185						5,090,194	04/16/2019
7244		Rome	GA		08/28/2019	4.550	955,941						1,940,000	06/01/2019
7245		OSWEGO	IL		06/21/2019	4.810	856,599						1,476,923	04/23/2019
7246	CF	WOODLAND	CA		06/12/2019	4.790	1,842,216						4,428,278	05/03/2019
7250	CF	NORTH HILLS	CA		07/01/2019	4.340	1,335,291						3,500,000	05/08/2019
7252	CF	GARLAND	TX		05/29/2019	4.690	1,114,263						2,179,643	05/07/2019
7253	CF	LA HABRA	CA		06/18/2019	4.470	2,033,189						3,389,400	05/14/2019
7255	CF	Puyallup	WA		08/06/2019	4.350	1,457,336						3,180,000	06/26/2019
7257		TUCSON	AZ		07/19/2019	4.500	1,052,792						2,990,000	05/09/2019
7258		FLORENCE	OR		07/19/2019	4.500	772,047						2,100,000	05/14/2019
7259	CF	LONG BEACH	CA		07/10/2019	4.450	771,845						3,125,000	06/10/2019
7261		Southfield	MI		08/08/2019	4.150	3,823,906						6,700,000	06/19/2019
7262	CF	Brighton	MI		07/26/2019	4.250	2,343,287						4,700,000	06/06/2019
7263	CF	St Charles	IL		07/31/2019	4.400	2,144,437						3,290,000	06/13/2019
7264	CF	Algonquin	IL		08/01/2019	4.400	2,144,437						3,290,000	06/13/2019
7265	CF	Harwood Heights	IL		07/31/2019	4.400	2,144,437						3,270,000	06/13/2019
7266	CF	San Bernardino	CA		03/05/2020	4.440	3,953,219						6,080,000	05/23/2019
7269	CF	SALEM	OR		07/15/2019	4.460	5,169,640						9,620,000	05/15/2019
7270	CF	AMERICAN FORK	UT		06/20/2019	4.510	859,418						1,356,800	05/28/2019
7271		CLOVIS	CA		07/16/2019	5.000	26,927,264						47,300,000	05/23/2019
7275	CF	Houston	TX		07/26/2019	4.300	1,051,103						2,050,000	06/26/2019
7277		Portland	OR		07/29/2019	4.250	15,264,555						30,340,000	06/03/2019
7278	CF	KINGSVILLE	TX		06/20/2019	4.450	1,365,177						2,340,543	05/31/2019
7279	CF	FEDERAL WAY	WA		07/15/2019	4.250	4,652,055						9,275,000	05/29/2019
7281	CF	COLORADO SPRINGS	CO		07/12/2019	4.500	1,718,749						4,000,000	06/06/2019
7284		Pace	FL		07/30/2019	4.300	8,133,019						14,700,000	06/03/2019
7285	CF	North Ridgeville	OH		07/30/2019	4.270	1,915,125						7,810,000	06/14/2019
7287		Canton	OH		09/25/2019	4.300	4,276,480						7,300,000	06/13/2019
7288	CF	Deer Park	TX		08/09/2019	4.200	4,481,452						6,680,000	06/19/2019
7291	CF	Duvall	WA		08/02/2019	4.300	2,757,587						6,000,000	06/03/2019
7292		STOW	OH		07/11/2019	4.510	1,210,454						1,850,000	06/03/2019

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7296		Oceanside	CA		07/26/2019	4.300	1,262,020						4,100,000	06/27/2019
7297	CF	CARROLLTON	GA		07/22/2019	4.300	2,034,119						3,200,000	06/04/2019
7298	CF	New York	NY		08/12/2019	4.350	1,969,572						4,800,000	06/14/2019
7300	CF	Ontario	CA		07/23/2019	4.150	1,549,993						3,500,000	06/07/2019
7301	CF	Medford	OR		08/16/2019	4.400	1,456,379						2,260,000	06/20/2019
7302	CF	Austin	TX		08/19/2019	4.200	3,308,618						6,400,000	06/28/2019
7303		NORTH LAS VEGAS	NV		07/15/2019	4.500	733,500						1,700,000	06/07/2019
7310	CF	Corpus Christi	TX		08/07/2019	4.360	1,843,134						3,970,000	06/13/2019
7311	CF	Odessa	TX		08/16/2019	4.000	3,880,535						7,360,000	06/20/2019
7313	CF	Cypress	TX		07/25/2019	4.450	1,675,393						5,900,000	06/19/2019
7320	CF	Los Angeles	CA		09/03/2019	4.150	1,516,586						8,760,000	06/26/2019
7324	CF	Los Angeles	CA		09/10/2019	4.090	1,843,959						4,050,000	07/10/2019
7325	CF	Wauwatosa	WI		08/08/2019	4.400	2,926,354						4,650,000	06/25/2019
7328	CF	Mesa	AZ		08/15/2019	4.200	3,156,078						6,925,000	07/09/2019
7329	CF	Peculiar	MO		10/08/2019	4.150	3,842,354						6,900,000	07/10/2019
7330	CF	Mesa	AZ		08/12/2019	4.180	1,650,483						3,500,000	06/24/2019
7331	CF	Lake Elsinore	CA		08/14/2019	4.180	970,872						1,725,000	06/25/2019
7332		Milwaukee	WI		08/16/2019	3.850	5,668,189						9,475,000	07/11/2019
7333		Milwaukee	WI		08/16/2019	3.850	5,686,927						9,400,000	07/11/2019
7334	CF	Sacramento	CA		07/31/2019	4.200	1,259,651						2,170,000	06/24/2019
7336	CF	Staunton	VA		09/13/2019	4.500	1,962,216						4,900,000	07/02/2019
7337		Naples	FL		08/14/2019	4.250	771,763						1,470,000	07/02/2019
7343	CF	Portland	OR		09/13/2019	4.200	3,398,338						6,970,000	07/17/2019
7344	CF	Placentia	CA		08/26/2019	4.050	970,340						2,075,000	07/10/2019
7345	CF	Woodbury	MN		08/09/2019	4.060	3,164,198						11,800,000	07/02/2019
7347	CF	Farmers Branch	TX		08/27/2019	3.650	2,247,054						4,000,000	07/03/2019
7348	CF	Watsonville	CA		09/03/2019	3.950	4,888,424						10,400,000	07/15/2019
7349		Victorville	CA		09/06/2019	4.200	2,694,396						6,200,000	07/17/2019
7351	CF	Elk Grove Village	IL		08/02/2019	4.060	1,739,106						2,600,000	07/02/2019
7352	CF	Manteca	CA		11/01/2019	3.690	2,596,582						5,800,000	09/11/2019
7353		West Springfield	MA		09/09/2019	4.100	1,808,422						3,500,000	07/15/2019
7357	CF	Draper	UT		09/10/2019	4.250	3,165,488						5,500,000	07/19/2019
7360		Austin	TX		09/12/2019	4.030	3,428,606						9,600,000	08/01/2019
7362	CF	Los Angeles	CA		11/22/2019	3.940	1,694,304						3,520,000	10/01/2019
7365		Kent	WA		10/23/2019	4.100	1,203,582						6,075,000	08/22/2019
7366	CF	Henderson	NV		08/13/2019	4.250	2,008,532						3,300,000	07/11/2019
7367	CF	Santa Clara	CA		09/20/2019	4.110	1,945,190						4,150,000	07/30/2019
7369	CF	Cold Spring	KY		11/12/2019	3.950	1,594,718						3,350,000	08/01/2019
7371	CF	Detroit	MI		09/17/2019	4.160	2,019,475						3,230,000	06/07/2019
7372	CF	Tolleson	AZ		08/22/2019	4.480	883,417						2,630,000	07/16/2019
7373		Exton	PA		10/08/2019	3.890	12,221,244						24,055,000	08/19/2019
7378	CF	Carrollton	TX		09/27/2019	4.290	3,939,060						6,740,000	07/30/2019
7379	CF	Yulee	FL		08/28/2019	4.620	1,135,340						2,470,000	07/22/2019
7381	CF	Costa Mesa	CA		10/04/2019	4.130	2,918,014						8,600,000	07/31/2019
7382	CF	Columbus	NC		09/26/2019	3.800	1,803,828						3,470,000	08/08/2019
7383	CF	Columbus	NC		09/26/2019	3.800	1,659,899						2,910,000	08/08/2019
7384	CF	Albuquerque	NM		09/26/2019	3.800	4,630,596						7,900,000	08/07/2019
7385	CF	Oak Hill	WV		09/26/2019	3.800	5,749,702						9,850,000	08/05/2019
7386	CF	Glendale	CA		12/04/2019	3.990	1,415,481						3,000,000	10/18/2019
7387	CF	Woodinville	WA		12/09/2019	4.050	7,494,588						13,750,000	09/12/2019
7388	CF	Seal Beach	CA		12/09/2019	4.050	1,193,406						3,880,000	09/13/2019
7389	CF	Fort Worth	TX		08/27/2019	4.350	825,824						1,390,000	08/02/2019
7390	CF	San Angelo	TX		10/16/2019	4.400	1,338,533						2,570,000	08/09/2019
7392	CF	Alexandria	VA		10/25/2019	3.750	4,477,138						7,100,000	09/05/2019
7395	CF	Menlo Park	CA		12/10/2019	4.000	3,221,549						20,280,000	08/27/2019
7396	CF	Livermore	CA		12/10/2019	4.000	1,659,586						3,675,000	08/27/2019
7397	CF	Gardena	CA		10/04/2019	3.900	3,426,594						5,700,000	08/26/2019
7400	CF	New York	NY		12/10/2019	3.600	2,605,407						6,500,000	10/01/2019
7402	CF	Dixon	IL		11/13/2019	3.900	3,659,596						7,700,000	09/17/2019
7404		San Antonio	TX		10/31/2019	4.350	1,950,879						3,340,000	08/07/2019
7405	CF	Richland	WA		09/12/2019	4.050	1,166,838						1,957,500	08/16/2019

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1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7409	CF	Houston	TX		10/16/2019	3.910	2,629,468						3,900,000	08/12/2019
7410		Las Vegas	NV		09/27/2019	3.800	8,013,961						14,900,000	08/23/2019
7411		Las Vegas	NV		09/27/2019	3.800	6,071,182						10,900,000	08/23/2019
7412	CF	Novi	MI		10/30/2019	4.000	3,831,895						6,900,000	09/02/2019
7413		Porterville	CA		10/15/2019	4.100	946,517						2,300,000	09/03/2019
7416	CF	Las Vegas	NV		12/16/2019	4.070	1,365,357						6,370,000	10/30/2019
7417		Kyle	TX		10/15/2019	3.850	904,087						1,765,000	09/03/2019
7418	CF	Benbrook	TX		10/15/2019	3.850	752,592						1,290,000	09/03/2019
7419		Wichita	KS		10/15/2019	3.850	586,435						1,245,000	09/04/2019
7420	CF	Hutto	TX		10/15/2019	3.850	897,246						1,495,000	09/03/2019
7421		Dixon	CA		10/15/2019	3.850	689,061						1,240,000	09/04/2019
7422	CF	White Settlement	TX		10/15/2019	3.850	1,040,922						1,535,000	09/03/2019
7423		Streetsboro	OH		10/15/2019	3.850	879,653						1,550,000	09/04/2019
7424	CF	Willis	TX		10/15/2019	3.850	913,861						1,720,000	09/03/2019
7425		Richardson	TX		10/15/2019	3.850	1,167,983						2,090,000	09/03/2019
7426	CF	Independence	MO		10/15/2019	3.850	762,366						1,185,000	09/04/2019
7427		Norman	OK		10/15/2019	3.850	762,366						1,450,000	09/04/2019
7428	CF	Kentwood	MI		10/15/2019	3.850	855,218						1,275,000	09/04/2019
7436	CF	Ogden	UT		10/09/2019	3.750	3,836,205						5,900,000	09/10/2019
7437	CF	Salt Lake City	UT		11/01/2019	3.750	5,693,751						9,350,000	09/10/2019
7438	CF	Highland Falls	NY		10/31/2019	4.250	1,121,354						2,500,000	09/17/2019
7440	CF	NORTH BRUNSWICK	NJ		10/04/2019	4.500	3,663,171						8,527,000	09/13/2019
7441		Huntington Beach	CA		02/07/2020	3.740	1,282,125						4,930,000	12/13/2019
7442	CF	Chatsworth	CA		02/07/2020	3.740	1,775,250						8,375,000	12/16/2019
7443	CF	Panorama City	CA		02/07/2020	3.740	1,479,375						7,645,000	12/13/2019
7444	CF	Tucson	AZ		10/11/2019	3.700	1,800,245						2,850,000	08/16/2019
7445	CF	Hurricane	UT		12/17/2019	4.150	771,147						1,330,000	09/27/2019
7446	CF	Brigham City	UT		12/17/2019	4.150	1,770,243						3,100,000	11/01/2019
7447	CF	Las Vegas	NV		12/17/2019	4.150	1,435,594						2,410,000	10/04/2019
7448	CF	Enoch	UT		12/17/2019	4.150	736,227						1,540,000	09/27/2019
7449	CF	Ivins	UT		12/17/2019	4.150	716,827						1,500,000	09/27/2019
7450	CF	Tuba City	AZ		12/17/2019	4.150	879,786						1,785,000	10/04/2019
7451	CF	North Ogden	UT		12/17/2019	4.150	1,503,494						2,380,000	09/30/2019
7452	CF	Pahrump	NV		12/17/2019	4.150	1,886,642						3,450,000	10/03/2019
7455	CF	Madison	AL		10/24/2019	4.350	965,179						3,143,000	09/05/2019
7458	CF	Sacramento	CA		02/07/2020	3.740	3,945,001						13,100,000	12/20/2019
7459		Kalamazoo	MI		12/11/2019	4.570	624,732						1,580,000	08/07/2019
7460	CF	San Marino	CA		10/29/2019	3.900	1,814,030						7,230,000	09/12/2019
7461		Jurupa Valley	CA		11/08/2019	3.900	7,870,967						19,000,000	09/10/2019
7462		Fresno	CA		10/24/2019	3.750	1,250,362						3,820,000	09/04/2019
7463	CF	San Bernardino	CA		10/28/2019	3.740	3,260,400						6,450,000	09/09/2019
7464		Carbondale	IL		12/18/2019	4.750	9,985,621						19,000,000	09/21/2019
7466	CF	Murray	UT		11/04/2019	3.820	3,387,658						6,070,000	09/16/2019
7468	CF	Chattanooga	TN		11/01/2019	3.800	898,009						1,800,000	09/09/2019
7469	CF	Seattle	WA		11/22/2019	3.700	4,122,105						11,700,000	10/17/2019
7470	CF	Las Vegas	NV		11/22/2019	3.700	4,122,105						12,750,000	10/18/2019
7473	CF	Henderson	NV		11/04/2019	3.640	3,900,025						11,500,000	10/25/2019
7474		Midland	TX		11/15/2019	3.500	11,694,228						22,800,000	09/18/2019
7475		Rock Springs	WY		11/15/2019	3.500	12,708,445						22,960,000	09/10/2019
7481	CF	San Diego	CA		11/08/2019	3.650	2,698,558						5,150,000	09/20/2019
7482	CF	Grover Beach	CA		11/04/2019	4.040	2,697,811						7,015,000	09/19/2019
7489	CF	Fresno	CA		11/12/2019	3.850	1,835,654						4,030,000	09/20/2019
7490	CF	Fresno	CA		11/12/2019	3.850	1,545,814						3,340,000	09/20/2019
7491	CF	Fresno	CA		11/12/2019	3.850	1,449,201						3,610,000	09/20/2019
7492	CF	Dana Point	CA		03/12/2020	4.750	3,391,547						15,440,000	10/26/2019
7496		Virginia Beach	VA		11/21/2019	4.250	1,509,401						2,700,000	10/04/2019
7497		Santa Cruz	CA		12/16/2019	4.100	1,232,971						3,882,000	10/22/2019
7499		Fort Myers	FL		09/30/2019	4.500	866,733						3,950,000	08/30/2019
7503	CF	Los Angeles	CA		11/21/2019	4.150	1,660,427						5,100,000	10/14/2019
7504	CF	Medford	OR		12/12/2019	4.000	1,894,779						8,500,000	09/27/2019
7505	CF	McMinnville	OR		11/27/2019	3.800	3,707,107						8,250,000	10/03/2019

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7506	CF	Evergreen	CO		11/07/2019	3.850	2,244,165						3,390,000	09/30/2019
7507	CF	Tualatin	OR		11/26/2019	3.800	3,513,383						6,040,000	10/08/2019
7508	CF	Spring	TX		11/26/2019	4.500	3,251,213						6,070,000	10/10/2019
7509	CF	Charleston	SC		12/27/2019	3.980	1,405,685						3,650,000	10/28/2019
7516		Philadelphia	PA		11/08/2019	3.980	1,805,897						2,625,000	10/11/2019
7517	CF	Bozeman	MT		12/04/2019	4.440	1,041,205						1,714,176	10/08/2019
7519		Apple Valley	CA		11/18/2019	3.950	2,800,599						7,000,000	10/04/2019
7520	CF	Seattle	WA		11/22/2019	3.910	2,927,778						4,700,000	10/08/2019
7524	CF	WEST SACRAMENTO	CA		12/12/2019	3.950	1,765,455						3,330,000	10/22/2019
7526		Champlin	MN		01/28/2020	3.940	1,919,980						3,500,000	11/21/2019
7528		St Augustine	FL		01/28/2020	3.940	2,065,801						3,750,000	11/19/2019
7529		Lake Mary	FL		01/28/2020	3.940	2,260,230						4,080,000	11/19/2019
7531	CF	Corona	CA		11/06/2019	3.910	3,700,733						8,060,000	09/24/2019
7534		North Las Vegas	NV		11/21/2019	3.620	4,611,629						10,160,000	10/14/2019
7536	CF	Dixon	CA		12/17/2019	3.860	1,613,393						2,740,000	10/23/2019
7537	CF	Dixon	CA		12/17/2019	3.860	2,151,190						3,430,000	11/04/2019
7538	CF	Emeryville	CA		11/26/2019	3.940	2,830,477						4,730,000	10/03/2019
7541		Louisville	KY		12/17/2019	4.000	799,841						1,360,000	10/10/2019
7542	CF	Dixon	CA		12/17/2019	3.860	1,349,383						3,250,000	10/23/2019
7543	CF	Carmel	CA		12/30/2019	4.250	6,438,193						11,300,000	11/05/2019
7544	CF	TUCSON	AZ		12/12/2019	3.900	1,515,803						2,750,000	10/18/2019
7545	CF	Gilbert	AZ		11/22/2019	4.130	3,515,202						5,500,000	10/14/2019
7548	CF	South Salt Lake	UT		12/03/2019	3.700	1,266,075						2,080,000	10/25/2019
7549	CF	Charlotte	NC		11/25/2019	4.010	16,258,034						27,500,000	10/23/2019
7550	CF	Chicago	IL		11/25/2019	4.020	7,459,862						15,100,000	10/29/2019
7551	CF	Fallbrook	CA		01/08/2020	4.080	8,642,707						23,550,000	11/27/2019
7552	CF	Kildeer	IL		02/24/2020	4.150	15,608,581						24,850,000	12/18/2019
7553	CF	Lithia Springs	GA		12/20/2019	3.880	1,380,976						2,300,000	12/14/2019
7554	CF	Charlotte	NC		12/20/2019	3.880	2,495,448						4,100,000	11/13/2019
7556	CF	Federal Way	WA		12/11/2019	3.950	8,802,822						17,125,000	10/16/2019
7559	CF	Montvale	NJ		12/19/2019	3.850	2,664,767						4,200,000	10/30/2019
7562	CF	Charleston	SC		12/18/2019	3.750	2,248,183						3,600,000	10/31/2019
7566	CF	Washington	DC		12/27/2019	4.070	1,939,469						4,370,000	10/31/2019
7567	CF	West Hollywood	CA		04/09/2020	3.750	4,426,614						9,700,000	02/18/2020
7568	CF	Coralville	IA		01/07/2020	3.750	2,227,551						10,560,000	11/08/2019
7569	CF	Surprise	AZ		01/21/2020	3.830	2,730,870						4,940,000	11/18/2019
7571	CF	Castro Valley	CA		12/23/2019	3.750	983,171						13,680,000	10/30/2019
7572	CF	Phoenix	AZ		12/26/2019	3.760	4,594,260						7,500,000	11/13/2019
7573	CF	San Fernando	CA		12/23/2019	3.980	1,648,044						2,880,000	10/25/2019
7574	CF	Irvine	CA		12/09/2019	3.890	4,147,400						8,000,000	10/24/2019
7575	CF	Tuscon	AZ		01/21/2020	3.910	2,303,009						5,890,000	11/08/2019
7580	CF	Menifee	CA		01/24/2020	3.870	2,167,086						5,725,000	12/15/2019
7588	CF	Fort Mitchell	KY		01/08/2020	4.050	1,761,114						2,505,000	10/30/2019
7591		Spring Lake	NJ		01/14/2020	4.060	1,479,293						2,600,000	11/18/2019
7598		Evansville	IN		01/22/2020	4.590	993,371						4,500,000	12/08/2019
7599	CF	Anaheim	CA		12/30/2019	4.290	881,205						2,000,000	11/20/2019
7600	CF	Stow	OH		01/21/2020	4.010	2,876,345						6,800,000	11/20/2019
7606	CF	Burbank	CA		01/16/2020	3.950	1,827,683						4,000,000	11/06/2019
7607	CF	Salem	OR		02/12/2020	4.050	1,560,428						5,410,000	11/14/2019
7612		Aurora	CO		01/10/2020	4.300	637,699						1,200,000	12/19/2019
7616	CF	Houston	TX		02/11/2020	4.110	1,361,713						2,170,000	12/11/2019
7618	CF	Bradenton	FL		03/24/2020	3.700	1,594,437						3,380,000	12/01/2019
7620	CF	Bradenton	FL		03/24/2020	3.700	1,280,381						3,030,000	12/11/2019
7622	CF	Bradenton	FL		03/24/2020	3.700	1,497,804						3,470,000	12/06/2019
7625	CF	San Mateo	CA		02/05/2020	3.660	2,953,458						8,900,000	12/09/2019
7626	CF	Newark	OH		01/13/2020	4.230	983,472						1,950,000	11/25/2019
7627	CF	San Mateo	CA		02/05/2020	3.660	2,067,420						7,900,000	12/09/2019
7628	CF	San Mateo	CA		02/05/2020	3.660	1,476,729						13,000,000	12/09/2019
7631	CF	Bakersfield	CA		01/15/2020	3.960	16,819,099						27,000,000	11/20/2019
7633	CF	FRESNO	CA		01/29/2020	4.020	1,176,373						2,900,000	11/20/2019
7637	CF	Folsom	CA		12/23/2019	4.470	2,694,635						5,480,000	11/17/2019

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7641	CF	Cypress	CA		01/17/2020	4.350	3,212,089						7,000,000	12/05/2019
7645		Colorado Springs	CO		02/11/2020	4.300	2,562,969						6,530,000	12/05/2019
7652	CF	Odessa	TX		03/10/2020	3.750	6,013,781						9,740,000	01/13/2020
7653	CF	Doral	FL		04/20/2020	3.860	2,058,892						5,000,000	02/04/2020
7656		Harrison	OH		04/03/2020	3.870	16,432,216						32,705,000	01/24/2020
7660	CF	Menomonee Falls	WI		05/07/2020	3.940	2,451,488						4,680,000	01/16/2020
7666		Mustang	OK		02/06/2020	4.170	1,247,640						2,320,000	12/26/2019
7668		Cicero	IL		05/21/2020	3.510	1,080,854						2,240,000	03/20/2020
7671	CF	Mesa	AZ		02/11/2020	4.250	835,446						3,460,000	01/07/2020
7672		Azusa	CA		05/04/2020	3.940	3,200,000						8,100,000	01/02/2020
7674		Pittsburg	CA		02/06/2020	4.230	794,518						1,350,000	01/03/2020
7676		Chicago	IL		03/10/2020	4.200	839,295						1,500,000	02/14/2020
7677		Redwood City	CA		03/24/2020	3.650	6,419,434						24,700,000	02/11/2020
7683	CF	Mercer Island	WA		02/27/2020	3.900	962,645						2,380,000	01/08/2020
7686	CF	Fresno	CA		02/13/2020	4.470	1,158,257						4,010,000	01/03/2020
7689		Palmdale	CA		06/12/2020	4.000	2,772,587						5,880,000	02/06/2020
7690	CF	Holladay	UT		03/12/2020	3.920	1,771,340						2,980,000	02/03/2020
7694		Apple Valley	MN		03/20/2020	3.670	6,448,133						9,980,000	02/07/2020
7698	CF	Pleasant Hill	CA		05/15/2020	3.300	1,237,694						10,400,000	03/25/2020
7700	CF	Walnut Creek	CA		05/06/2020	3.300	1,729,873						7,200,000	03/20/2020
7704	CF	Rohnert Park	CA		04/28/2020	3.220	2,461,647						9,345,000	02/19/2020
7705	CF	Walnut Creek	CA		06/25/2020	3.750	1,488,633						6,200,000	02/18/2020
7706	CF	Moreno Valley	CA		02/28/2020	4.030	3,192,587						6,500,000	01/23/2020
7708		Los Angeles	CA		03/13/2020	4.330	791,198						4,250,000	01/07/2020
7709	CF	Concord	CA		03/20/2020	3.850	1,640,127						5,900,000	02/01/2020
7710	CF	Fayetteville	AR		03/16/2020	4.050	4,156,724						7,250,000	02/09/2020
7716	CF	Portland	OR		03/19/2020	3.790	1,002,721						4,670,000	01/30/2020
7718	CF	El Centro	CA		04/09/2020	3.800	2,853,038						6,330,000	02/18/2020
7720		San Diego	CA		04/02/2020	3.600	2,898,183						8,225,000	02/10/2020
7723	CF	Glendale	AZ		04/13/2020	3.700	1,577,044						2,790,000	02/12/2020
7724		San Francisco	CA		04/10/2020	4.150	2,475,197						5,600,000	02/04/2020
7725		Lavale	MD		08/10/2020	4.100	1,480,316						3,500,000	06/14/2020
7727	CF	Chicago	IL		05/01/2020	3.700	985,652						2,180,000	02/22/2020
7729	CF	Duncan	SC		05/05/2020	3.700	2,562,696						4,340,000	10/03/2019
7730	CF	Trenton	SC		05/05/2020	3.700	1,823,457						4,610,000	03/01/2020
7731	CF	Gaffney	SC		05/05/2020	3.700	2,267,000						4,060,000	10/03/2019
7732	CF	Gastonia	NC		05/05/2020	3.700	1,971,304						2,850,000	10/01/2019
7733		Newport Beach	CA		05/08/2020	4.200	6,868,001						13,100,000	03/04/2020
7735	CF	Lawrenceville	GA		05/05/2020	3.700	857,517						1,370,000	09/13/2019
7736	CF	Lawrenceville	GA		05/05/2020	3.700	1,365,128						2,140,000	09/23/2019
7737	CF	Louisville	KY		05/05/2020	3.700	1,118,715						1,850,000	09/27/2019
7738	CF	Birmingham	AL		05/05/2020	3.700	1,020,150						1,600,000	09/27/2019
7739	CF	Aiken	SC		05/05/2020	3.700	813,163						2,750,000	10/10/2019
7740	CF	Joliet	IL		03/18/2020	4.150	3,362,799						5,100,000	02/06/2020
7744	CF	Anaheim	CA		04/22/2020	3.770	10,821,751						22,180,000	02/12/2020
7747	CF	Berea	OH		05/07/2020	3.570	914,844						2,800,000	02/19/2020
7749	CF	Elkhart	IN		03/26/2020	4.150	1,001,042						1,570,000	02/11/2020
7754		Brook Park	OH		03/27/2020	3.990	586,745						1,160,000	02/18/2020
7760	CF	Los Angeles	CA		04/15/2020	3.560	1,159,146						3,930,000	03/03/2020
7763	CF	Roswell	GA		05/18/2020	3.550	1,461,783						2,450,000	03/11/2020
7766		San Antonio	TX		05/11/2020	4.070	1,282,299						2,300,000	03/10/2020
7767	CF	Encino	CA		06/25/2020	3.650	2,976,866						7,400,000	03/05/2020
7774		Seattle	WA		09/01/2020	3.650	14,112,602						51,700,000	04/01/2020
7775	CF	Folsom	CA		05/15/2020	3.330	1,871,293						3,600,000	03/11/2020
7779	CF	San Diego	CA		05/28/2020	3.250	8,838,877						14,500,000	03/23/2020
7782	CF	Lehi	UT		05/08/2020	3.560	2,063,647						4,180,000	03/24/2020
7783		Redwood City	CA		06/30/2020	3.200	5,949,994						20,000,000	03/27/2020
7784		SAN JOSE	CA		05/29/2020	3.850	913,880						2,040,000	04/10/2020
7793	CF	Santa Clarita	CA		06/05/2020	3.200	1,586,665						4,650,000	03/19/2020
7795	CF	Tustin	CA		05/26/2020	3.400	7,922,582						18,800,000	03/19/2020
7803	CF	Raceland	LA		06/25/2020	3.080	2,384,417						6,000,000	03/21/2020

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		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7808	CF	Sebastopol	CA		05/04/2020	3.500	2,179,074						6,700,000	03/14/2020
7809	CF	Los Angeles	CA		06/22/2020	3.600	992,221						5,440,000	03/18/2020
7810	CF	Sandy	UT		06/05/2020	3.400	1,227,982						2,420,000	04/06/2020
7817	CF	Phoenix	AZ		07/24/2020	3.000	4,677,014						7,675,000	04/03/2020
7818	CF	Gilbert	AZ		07/24/2020	3.000	3,613,178						5,905,000	04/03/2020
7819	CF	Tempe	AZ		07/24/2020	3.000	1,750,647						2,970,000	04/03/2020
7820	CF	Phoenix	AZ		07/24/2020	3.000	3,337,631						5,405,000	04/03/2020
7826		Oakland	CA		08/03/2020	3.330	3,965,609						10,925,000	04/02/2020
7829	CF	Ferndale	MI		05/29/2020	3.400	2,652,441						4,790,000	04/07/2020
7832		Philadelphia	PA		06/04/2020	3.450	5,157,293						7,990,000	03/25/2020
7834	CF	Alameda	CA		05/15/2020	3.640	1,234,521						2,620,000	04/25/2020
7835	CF	Pinellas Park	FL		08/28/2020	3.620	2,733,002						5,500,000	04/08/2020
7836		Van Nuys	CA		08/14/2020	3.620	1,490,728						4,105,000	04/03/2020
7837		St Pete Beach	FL		08/14/2020	3.370	3,725,988						7,500,000	04/01/2020
7838		Chino	CA		06/09/2020	3.250	5,947,302						16,000,000	03/21/2020
7839	CF	San Jose	CA		05/18/2020	3.300	1,677,923						3,000,000	04/10/2020
7842	CF	Sunnyvale	CA		05/20/2020	3.350	1,571,664						8,130,000	02/24/2020
7846		Brownstown	MI		06/18/2020	3.670	5,421,725						14,700,000	04/06/2020
7848		Maryville	TN		06/02/2020	3.880	1,278,270						4,650,000	04/10/2020
7852		San Diego	CA		05/20/2020	3.550	6,821,653						35,825,000	04/15/2020
7854	CF	Eugene	OR		06/12/2020	3.750	989,855						2,500,000	04/10/2020
7858	CF	South Salt Lake	UT		06/22/2020	3.300	1,921,105						3,770,000	04/03/2020
7860	CF	Gilbert	AZ		05/19/2020	3.450	2,838,436						4,800,000	03/27/2020
7862	CF	Tavares	FL		06/02/2020	3.590	1,484,435						3,500,000	04/07/2020
7866	CF	Roselle	NJ		08/24/2020	3.590	1,741,843						6,950,000	04/15/2020
7867		Portland	OR		07/02/2020	3.850	4,936,953						10,400,000	04/23/2020
7868	CF	Daphne	AL		06/25/2020	4.850	2,329,659						5,150,000	04/21/2020
7870		Lake Elsinore	CA		07/02/2020	4.000	2,401,259						7,280,000	05/08/2020
7871	CF	North Salt Lake	UT		06/18/2020	3.780	4,049,781						7,440,000	05/06/2020
7872		Provo	UT		06/18/2020	3.780	3,704,068						6,260,000	03/23/2020
7873	CF	East Providence	RI		07/30/2020	4.000	1,013,765						2,560,000	05/20/2020
7874	CF	Waupaca	WI		07/30/2020	4.000	1,063,217						2,690,000	05/21/2020
7875	CF	Columbus	GA		07/30/2020	4.000	1,384,655						4,950,000	05/19/2020
7877	CF	Pomona	CA		08/26/2020	3.080	4,569,325						9,000,000	06/16/2020
7878		Pomona	CA		08/26/2020	3.080	6,208,321						11,100,000	06/16/2020
7879		Vista	CA		07/10/2020	3.550	991,664						2,400,000	05/20/2020
7880		Germantown	MD		10/20/2020	3.400	7,179,012						11,400,000	06/22/2020
7881	CF	Las Vegas	NV		07/16/2020	3.430	3,470,327						11,100,000	05/21/2020
7882		Vero Beach	FL		09/11/2020	3.760	1,189,886						3,000,000	07/15/2020
7883		Torrance	CA		08/07/2020	3.910	4,960,398						13,000,000	05/27/2020
7885		Monroe	GA		08/14/2020	3.290	2,329,141						4,800,000	05/29/2020
7887		Buffalo	MN		08/13/2020	3.280	3,800,107						9,150,000	06/11/2020
7890	CF	San Jose	CA		07/21/2020	3.400	2,478,715						8,190,000	06/03/2020
7891		Los Angeles	CA		08/14/2020	3.960	2,976,408						7,700,000	06/08/2020
7894		Downey	CA		07/31/2020	3.750	1,339,061						4,520,000	06/22/2020
7895	CF	Pontiac	MI		08/04/2020	3.780	1,487,897						2,410,000	06/04/2020
7896		Severna Park	MD		08/13/2020	3.910	5,191,880						17,700,000	03/13/2020
7897	CF	West Fargo	ND		07/31/2020	3.270	4,262,718						8,900,000	06/15/2020
7898	CF	Oxnard	CA		07/17/2020	3.800	2,112,250						5,875,000	06/11/2020
7902		Bellevue	WA		10/23/2020	3.600	7,966,416						20,300,000	08/18/2020
7904	CF	Scottsdale	AZ		08/14/2020	3.990	4,075,962						6,350,000	04/29/2020
7905	CF	Cheshire	CT		07/31/2020	3.710	2,471,705						5,250,000	06/12/2020
7907		Portland	OR		08/26/2020	3.540	5,564,991						12,920,000	06/10/2020
7909	CF	Irving	TX		08/27/2020	3.500	2,167,978						5,030,000	06/21/2020
7913		San Jose	CA		12/18/2020	3.710	3,350,000						9,210,000	07/03/2020
7916		Fresno	CA		08/28/2020	3.760	2,379,771						6,000,000	07/07/2020
7917		East Liverpool	OH		09/03/2020	3.750	790,255						1,625,000	07/22/2020
7918	CF	Grand Chute	WI		08/07/2020	3.900	1,131,702						3,040,000	07/01/2020
7919	CF	Incline Village	NV		08/26/2020	3.850	1,735,396						4,000,000	07/07/2020
7921	CF	Newport Beach	CA		08/07/2020	2.670	1,974,658						8,900,000	06/29/2020
7922	CF	Waconia	MN		08/31/2020	3.040	3,319,444						8,930,000	07/07/2020

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
7925	CF	Oceanside	CA		08/03/2020	3.600	2,162,891						6,600,000	06/25/2020
7926	CF	Yuba City	CA		08/21/2020	4.100	1,590,767						2,850,000	07/02/2020
7928		Bloomfield Hills	MI		09/11/2020	3.900	1,245,059						2,400,000	07/07/2020
7929		Tempe	AZ		09/09/2020	3.830	3,826,904						6,000,000	05/01/2020
7932		Salem	OR		10/16/2020	4.010	1,946,213						3,400,000	07/13/2020
7934	CF	Houston	TX		07/28/2020	2.930	3,418,641						5,370,000	07/02/2020
7935		Wheat Ridge	CO		09/02/2020	3.650	1,441,076						2,800,000	07/08/2020
7936	CF	East Peoria	IL		08/21/2020	3.630	1,283,618						3,520,000	07/16/2020
7939		Houston	TX		08/21/2020	3.910	934,425						2,440,000	07/07/2020
7940		Fresno	CA		09/25/2020	3.310	1,344,196						2,375,000	08/14/2020
7942		Davie	FL		09/21/2020	3.470	2,688,652						7,775,000	08/03/2020
7943		San Jose	CA		10/09/2020	3.650	1,573,820						3,630,000	08/17/2020
7944		Dayton	OH		11/17/2020	3.880	1,200,000						2,450,000	07/21/2020
7946		Payson	UT		09/23/2020	3.480	1,443,914						2,900,000	07/30/2020
7951		Bronx	NY		10/23/2020	3.300	3,094,948						16,760,000	08/18/2020
7952		Palm Springs	CA		09/01/2020	3.750	1,407,215						5,770,000	07/20/2020
7956		Roseville	MI		10/21/2020	3.750	1,146,776						2,030,000	07/24/2020
7957		San Francisco	CA		09/21/2020	2.830	4,927,244						17,000,000	07/28/2020
7959		Portland	OR		09/29/2020	3.790	1,269,880						3,600,000	08/24/2020
7960		Fort Worth	TX		09/25/2020	3.560	1,041,142						2,400,000	07/27/2020
7961		Fresno	CA		10/22/2020	3.450	1,296,231						2,820,000	08/03/2020
7965		Escondido	CA		12/23/2020	2.980	1,000,000						1,875,000	11/06/2020
7966		Inglewood	CA		09/30/2020	3.740	849,450						1,420,000	08/13/2020
7970		Las Vegas	NV		11/02/2020	3.550	14,968,879						34,000,000	09/02/2020
7972		Portland	OR		10/14/2020	3.530	2,095,631						5,760,000	07/29/2020
7974		Bronx	NY		10/28/2020	3.180	1,946,756						10,760,000	08/18/2020
7975		Bronx	NY		10/30/2020	3.180	2,675,541						13,450,000	08/18/2020
7976		Bronx	NY		10/28/2020	3.180	2,196,340						11,685,000	08/18/2020
7977		New York	NY		10/28/2020	3.180	2,795,342						14,055,000	08/25/2020
7978		Brookyn	NY		10/28/2020	3.180	3,494,177						19,575,000	08/28/2020
7979		Bronx	NY		10/28/2020	3.180	3,334,443						16,040,000	08/18/2020
7980		New York	NY		10/30/2020	3.180	1,816,972						13,250,000	08/27/2020
7981		New York	NY		10/30/2020	3.180	1,846,922						10,645,000	08/27/2020
7982		New York	NY		10/30/2020	3.180	1,846,922						15,025,000	08/25/2020
7983		New York	NY		10/30/2020	3.180	1,846,922						11,825,000	08/25/2020
7984		New York	NY		10/22/2020	3.300	2,396,089						15,485,000	08/25/2020
7985		Bronx	NY		10/22/2020	3.300	4,243,074						17,820,000	08/18/2020
7990		Brooklyn	NY		10/23/2020	3.300	1,247,963						6,295,000	08/28/2020
7991		Bronx	NY		10/23/2020	3.300	1,347,800						7,745,000	08/18/2020
7995		Akron	OH		10/27/2020	3.600	9,359,219						14,980,000	03/12/2020
7996		Detroit	MI		10/27/2020	3.600	3,276,103						4,155,000	03/16/2020
7997		Williamsburg	PA		10/27/2020	3.600	925,903						1,550,000	03/18/2020
8006		Woodland	CA		10/16/2020	3.620	1,646,602						2,760,000	08/28/2020
8009		Rancho Dominguez	CA		10/13/2020	2.740	2,637,665						4,780,000	09/02/2020
8015		Salt Lake City	UT		11/02/2020	3.450	683,913						5,500,000	09/17/2020
8016		Salt Lake City	UT		11/02/2020	3.450	1,204,085						3,500,000	09/17/2020
8017		Littleton	CO		11/02/2020	3.450	1,656,366						8,300,000	09/11/2020
8018		Thornton	CO		11/02/2020	3.450	1,626,414						9,900,000	09/11/2020
8019		Aurora	CO		11/02/2020	3.450	2,298,345						5,300,000	09/11/2020
8024		Piscataway	NJ		12/17/2020	3.220	3,400,000						6,200,000	08/27/2020
8025		San Jose	CA		11/19/2020	3.840	1,400,000						2,600,000	08/28/2020
8026		Los Angeles	CA		10/21/2020	2.980	1,302,753						2,600,000	08/20/2020
8027		Edmonds	WA		12/14/2020	3.790	5,500,000						11,740,000	03/10/2020
8029		Raleigh	NC		12/04/2020	3.500	4,300,000						9,150,000	08/14/2020
8030		Ventura	CA		11/20/2020	3.630	1,350,000						10,380,000	10/15/2020
8032		Los Angeles	CA		10/26/2020	3.050	1,752,090						4,800,000	09/03/2020
8033		Vista	CA		10/26/2020	2.950	2,246,106						6,000,000	09/18/2020
8035		Hurst	TX		10/13/2020	3.750	1,322,328						3,550,000	09/03/2020
8036		Dayton	OH		10/26/2020	3.790	726,699						1,475,000	09/04/2020
8037		Shamokin	PA		10/26/2020	3.790	893,940						1,800,000	09/04/2020
8038		Glendale	AZ		10/20/2020	3.550	948,029						1,660,000	09/10/2020

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8043		Glendora	CA		10/27/2020	3.960	1,745,207						5,400,000	09/04/2020
8044		Gardena	CA		10/06/2020	2.740	1,244,182						2,350,000	09/02/2020
8047		Sunnyvale	CA		11/30/2020	3.670	5,125,000						21,500,000	08/29/2020
8051		Lombard	IL		11/02/2020	3.440	1,596,628						4,000,000	09/03/2020
8053		Rocklin	CA		12/10/2020	3.520	2,100,000						6,100,000	08/01/2020
8058		Garden Grove	CA		11/06/2020	2.980	10,000,000						57,230,000	09/29/2020
8060		Phoenix	AZ		11/12/2020	3.230	2,993,487						5,350,000	09/21/2020
8061		San Diego	CA		12/01/2020	3.220	5,000,000						21,000,000	10/16/2020
8062		Twinsburg	OH		12/15/2020	3.680	3,000,000						6,000,000	10/25/2020
8063		Chula Vista	CA		11/24/2020	3.460	1,135,000						2,500,000	10/02/2020
8064		Carson	CA		11/23/2020	3.320	2,600,000						13,300,000	09/28/2020
8066		Pasedena	CA		11/10/2020	3.210	3,326,288						14,400,000	10/02/2020
8071		Indianola	IA		11/16/2020	3.570	3,500,000						7,710,000	09/28/2020
8073		Oxnard	CA		11/30/2020	2.980	5,900,000						10,025,000	10/01/2020
8074		Vancouver	WA		11/24/2020	3.630	3,800,000						14,250,000	10/26/2020
8076		Chesapeake	VA		11/10/2020	3.900	1,700,000						3,710,000	09/29/2020
8077		Brea	CA		11/10/2020	2.770	2,992,925						12,650,000	09/28/2020
8078		Hawthorne	CA		12/04/2020	3.530	1,000,000						2,290,000	10/08/2020
8079		Walnut Creek	CA		11/23/2020	3.320	1,000,000						2,850,000	10/13/2020
8085		Auburn	WA		12/08/2020	2.600	4,150,000						9,270,000	10/02/2020
8089		Killeen	TX		12/09/2020	3.810	2,175,000						3,330,000	10/15/2020
8090		Shawnee	KS		12/11/2020	3.730	2,250,000						5,900,000	10/22/2020
8091		San Antonio	TX		11/19/2020	4.200	900,000						2,480,000	10/18/2020
8092		Creswell	OR		12/14/2020	3.650	1,665,000						3,330,000	10/02/2020
8095		Vernon	CA		11/30/2020	3.080	1,055,000						8,160,000	10/20/2020
8096		Palm Desert	CA		12/11/2020	3.350	2,550,000						5,200,000	10/20/2020
8113		Rancho Cordova	CA		12/22/2020	3.180	1,640,000						4,750,000	11/10/2020
8115		West Sacramento	CA		12/22/2020	3.180	3,500,000						9,000,000	11/10/2020
8117		San Antonio	TX		12/17/2020	3.480	2,240,000						5,100,000	11/03/2020
8119		Forney	TX		12/30/2020	3.750	3,370,000						5,700,000	11/05/2020
8120		Arlington Heights	IL		12/30/2020	3.750	9,470,000						16,800,000	11/06/2020
8121		Sacramento	CA		12/30/2020	3.750	1,950,000						4,000,000	11/05/2020
8122		Medford	OR		12/30/2020	3.750	3,250,000						6,040,000	11/12/2020
8123		Ames	IA		12/30/2020	3.750	6,660,000						13,500,000	11/10/2020
8125		Beloit	WI		12/03/2020	3.670	3,850,000						8,300,000	11/06/2020
8127		Burbank	CA		12/31/2020	2.920	6,000,000						10,250,000	12/03/2020
8134		Oceanside	CA		12/09/2020	2.880	4,850,000						7,935,000	10/29/2020
8138		Santa Monica	CA		12/30/2020	2.950	9,000,000						45,300,000	11/17/2020
0599999. Mortgages in good standing - Commercial mortgages-all other							6,440,101,885						15,561,872,987	XXX
0899999. Total Mortgages in good standing							6,440,101,885						15,561,872,987	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							6,440,101,885						15,561,872,987	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2083	SANTA ROSA	CA		10/06/2010	3.600		118,106	2,950,831
4762	SUN VALLEY	CA		04/15/2015	4.740		585,000	2,878,764
4992	MILWAUKEE	WI		07/22/2015	4.500		400,000	11,127,081
5128	MILWAUKEE‘	WI		10/02/2015	4.410		500,000	8,835,460
6921	FOUNTAIN VALLEY	CA		12/13/2018	4.970		500,000	9,247,751
6985	OKLAHOMA CITY	OK		01/17/2019	5.040		76,565	9,270,188
7232	STOCKTON	CA		05/22/2019	4.220		165,000	8,165,171
7174	SAN DIEGO	CA		06/12/2019	4.230		550,000	4,963,014
7285	North Ridgeville	OH		07/30/2019	4.270		500,000	7,810,000
7287	Canton	OH		09/25/2019	4.300		151,728	7,300,000
7637	Folsom	CA		12/23/2019	4.470		75,000	5,480,000
7551	Fallbrook	CA		01/08/2020	4.080	9,000,000		23,550,000
7568	Coralville	IA		01/08/2020	3.750	2,450,000		10,560,000
7588	Fort Mitchell	KY		01/08/2020	4.050	1,800,000		2,505,000
7612	Aurora	CO		01/10/2020	4.300	650,000		1,200,000
7626	Newark	OH		01/13/2020	4.230	1,025,000		1,950,000
7591	Spring Lake	NJ		01/14/2020	4.060	1,500,000		2,600,000
7631	Bakersfield	CA		01/15/2020	3.960	17,300,000		27,000,000
7606	Burbank	CA		01/16/2020	3.950	1,880,000		4,000,000
7641	Cypress	CA		01/17/2020	4.350	3,300,000		7,000,000
7569	Surprise	AZ		01/21/2020	3.830	2,850,000		4,940,000
7575	Tuscon	AZ		01/21/2020	3.910	2,350,000		5,890,000
7600	Stow	OH		01/21/2020	4.010	3,000,000		6,800,000
7598	Evansville	IN		01/22/2020	4.590	1,000,000		4,500,000
7580	Menifee	CA		01/24/2020	3.870	2,200,000		5,725,000
7526	Champlin	MN		01/28/2020	3.940	1,975,000		3,500,000
7528	St Augustine	FL		01/28/2020	3.940	2,125,000		3,750,000
7529	Lake Mary	FL		01/28/2020	3.940	2,325,000		4,080,000
7633	FRESNO	CA		01/29/2020	4.020	1,200,000		2,900,000
7625	San Mateo	CA		02/05/2020	3.660	3,000,000		8,900,000
7627	San Mateo	CA		02/05/2020	3.660	2,100,000		7,900,000
7628	San Mateo	CA		02/05/2020	3.660	1,500,000		13,000,000
7666	Mustang	OK		02/06/2020	4.170	1,265,000		2,320,000
7674	Pittsburg	CA		02/06/2020	4.230	810,000		1,350,000
7441	Huntington Beach	CA		02/07/2020	3.740	1,300,000		4,930,000
7442	Chatsworth	CA		02/07/2020	3.740	1,800,000		8,375,000
7443	Panorama City	CA		02/07/2020	3.740	1,500,000		7,645,000
7458	Sacramento	CA		02/07/2020	3.740	4,000,000		13,100,000
7616	Houston	TX		02/11/2020	4.110	1,400,000		2,170,000
7645	Colorado Springs	CO		02/11/2020	4.300	2,584,000		6,530,000
7671	Mesa	AZ		02/11/2020	4.250	850,000		3,460,000
7607	Salem	OR		02/12/2020	4.050	1,600,000		5,410,000
7686	Fresno	CA		02/13/2020	4.470	1,177,800		4,010,000
7552	Kildeer	IL		02/24/2020	4.150	16,000,000		24,850,000
7683	Mercer Island	WA		02/27/2020	3.900	1,000,000		2,380,000
7706	Moreno Valley	CA		02/28/2020	4.030	3,250,000		6,500,000
7266	San Bernardino	CA		03/05/2020	4.440	4,100,000		6,080,000
7652	Odessa	TX		03/10/2020	3.750	6,250,000		9,740,000
7492	Dana Point	CA		03/12/2020	4.750	3,500,000		15,440,000
7690	Holladay	UT		03/12/2020	3.920	1,800,000		2,980,000
7708	Los Angeles	CA		03/13/2020	4.330	800,000		4,250,000
7710	Fayetteville	AR		03/16/2020	4.050	4,250,000		7,250,000
7740	Joliet	IL		03/18/2020	4.150	3,450,000		5,100,000
7716	Portland	OR		03/19/2020	3.790	1,015,000		4,670,000
7694	Apple Valley	MN		03/20/2020	3.670	6,475,000		9,980,000
7709	Concord	CA		03/20/2020	3.850	1,660,000		5,900,000
7618	Bradenton	FL		03/24/2020	3.700	1,650,000		3,380,000
7620	Bradenton	FL		03/24/2020	3.700	1,325,000		3,030,000
7622	Bradenton	FL		03/24/2020	3.700	1,550,000		3,470,000
7677	Redwood City	CA		03/24/2020	3.650	6,500,000		24,700,000
7749	Elkhart	IN		03/26/2020	4.150	1,027,000		1,570,000
7754	Brook Park	OH		03/27/2020	3.990	600,000		1,160,000
7720	San Diego	CA		04/02/2020	3.600	3,000,000		8,225,000
7656	Harrison	OH		04/03/2020	3.870	16,700,000		32,705,000
7567	West Hollywood	CA		04/09/2020	3.750	4,500,000		9,700,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7718	El Centro	CA		04/09/2020	3.800	2,900,000		6,330,000
7724	San Francisco	CA		04/10/2020	4.150	2,500,000		5,600,000
7723	Glendale	AZ		04/13/2020	3.700	1,600,000		2,790,000
7760	Los Angeles	CA		04/15/2020	3.560	1,200,000		3,930,000
7653	Doral	FL		04/20/2020	3.860	2,100,000		5,000,000
7744	Anaheim	CA		04/22/2020	3.770	11,040,000		22,180,000
7676	Chicago	IL		04/27/2020	4.200	850,000		1,500,000
7704	Rohnert Park	CA		04/28/2020	3.220	2,500,000		9,345,000
7727	Chicago	IL		05/01/2020	3.700	1,000,000		2,180,000
7672	Azusa	CA		05/04/2020	3.940	3,200,000		8,100,000
7808	Sebastopol	CA		05/04/2020	3.500	2,200,000		6,700,000
7729	Duncan	SC		05/05/2020	3.700	2,600,000		4,340,000
7730	Trenton	SC		05/05/2020	3.700	1,850,000		4,610,000
7731	Gaffney	SC		05/05/2020	3.700	2,300,000		4,060,000
7732	Gastonia	NC		05/05/2020	3.700	2,000,000		2,850,000
7735	Lawrenceville	GA		05/05/2020	3.700	870,000		1,370,000
7736	Lawrenceville	GA		05/05/2020	3.700	1,385,000		2,140,000
7737	Louisville	KY		05/05/2020	3.700	1,135,000		1,850,000
7738	Birmingham	AL		05/05/2020	3.700	1,035,000		1,600,000
7739	Aiken	SC		05/05/2020	3.700	825,000		2,750,000
7700	Walnut Creek	CA		05/06/2020	3.300	1,750,000		7,200,000
7660	Menomonee Falls	WI		05/07/2020	3.940	2,500,000		4,680,000
7747	Berea	OH		05/07/2020	3.570	925,000		2,800,000
7733	Newport Beach	CA		05/08/2020	4.200	7,000,000		13,100,000
7782	Lehi	UT		05/08/2020	3.560	2,100,000		4,180,000
7766	San Antonio	TX		05/11/2020	4.070	1,300,000		2,300,000
7698	Pleasant Hill	CA		05/15/2020	3.300	1,250,000		10,400,000
7775	Folsom	CA		05/15/2020	3.330	1,900,000		3,600,000
7834	Alameda	CA		05/15/2020	3.640	1,250,000		2,620,000
7763	Roswell	GA		05/18/2020	3.550	1,500,000		2,450,000
7839	San Jose	CA		05/18/2020	3.300	1,700,000		3,000,000
7860	Gilbert	AZ		05/19/2020	3.450	2,875,000		4,800,000
7842	Sunnyvale	CA		05/20/2020	3.350	1,600,000		8,130,000
7852	San Diego	CA		05/20/2020	3.550	7,000,000		35,825,000
7668	Cicero	IL		05/21/2020	3.510	1,100,000		2,240,000
7795	Tustin	CA		05/26/2020	3.400	8,000,000		18,800,000
7779	San Diego	CA		05/28/2020	3.250	9,000,000		14,500,000
7784	SAN JOSE	CA		05/29/2020	3.850	925,000		2,040,000
7829	Ferndale	MI		05/29/2020	3.400	2,700,000		4,790,000
7848	Maryville	TN		06/02/2020	3.880	1,300,000		4,650,000
7862	Tavares	FL		06/02/2020	3.590	1,500,000		3,500,000
7832	Philadelphia	PA		06/04/2020	3.450	4,800,000	400,000	7,990,000
7793	Santa Clarita	CA		06/05/2020	3.200	1,600,000		4,650,000
7810	Sandy	UT		06/05/2020	3.400	1,250,000		2,420,000
7838	Chino	CA		06/09/2020	3.250	5,400,000	600,000	16,000,000
7689	Palmdale	CA		06/12/2020	4.000	2,000,000	800,000	5,880,000
7854	Eugene	OR		06/12/2020	3.750	1,000,000		2,500,000
7846	Brownstown	MI		06/18/2020	3.670	5,500,000		14,700,000
7871	North Salt Lake	UT		06/18/2020	3.780	4,100,000		7,440,000
7872	Provo	UT		06/18/2020	3.780	3,750,000		6,260,000
7809	Los Angeles	CA		06/22/2020	3.600	1,000,000		5,440,000
7858	South Salt Lake	UT		06/22/2020	3.300	1,950,000		3,770,000
7705	Walnut Creek	CA		06/25/2020	3.750	1,500,000		6,200,000
7767	Encino	CA		06/25/2020	3.650	3,000,000		7,400,000
7803	Raceland	LA		06/25/2020	3.080	2,500,000		6,000,000
7868	Daphne	AL		06/25/2020	4.850	2,350,000		5,150,000
7783	Redwood City	CA		06/30/2020	3.200	6,000,000		20,000,000
7867	Portland	OR		07/02/2020	3.850	4,990,000		10,400,000
7870	Lake Elsinore	CA		07/02/2020	4.000	2,425,000		7,280,000
7879	Vista	CA		07/10/2020	3.550	1,000,000		2,400,000
7881	Las Vegas	NV		07/16/2020	3.430	3,500,000		11,100,000
7898	Oxnard	CA		07/17/2020	3.800	2,125,000		5,875,000
7890	San Jose	CA		07/21/2020	3.400	2,500,000		8,190,000
7817	Phoenix	AZ		07/24/2020	3.000	4,719,500		7,675,000
7818	Gilbert	AZ		07/24/2020	3.000	3,646,000		5,905,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7819	Tempe	AZ		07/24/2020	3.000	1,766,550		2,970,000
7820	Phoenix	AZ		07/24/2020	3.000	3,367,950		5,405,000
7934	Houston	TX		07/28/2020	2.930	3,450,000		5,370,000
7873	East Providence	RI		07/30/2020	4.000	1,025,000		2,560,000
7874	Waupaca	WI		07/30/2020	4.000	1,075,000		2,690,000
7875	Columbus	GA		07/30/2020	4.000	1,400,000		4,950,000
7894	Downey	CA		07/31/2020	3.750	1,350,000		4,520,000
7897	West Fargo	ND		07/31/2020	3.270	4,300,000		8,900,000
7905	Cheshire	CT		07/31/2020	3.710	2,500,000		5,250,000
7826	Oakland	CA		08/03/2020	3.330	4,000,000		10,925,000
7925	Oceanside	CA		08/03/2020	3.600	2,200,000		6,600,000
7895	Pontiac	MI		08/04/2020	3.780	1,500,000		2,410,000
7883	Torrance	CA		08/07/2020	3.910	5,000,000		13,000,000
7918	Grand Chute	WI		08/07/2020	3.900	1,140,750		3,040,000
7921	Newport Beach	CA		08/07/2020	2.670	2,000,000		8,900,000
7725	Lavale	MD		08/10/2020	4.100	1,500,000		3,500,000
7887	Buffalo	MN		08/13/2020	3.280	3,850,000		9,150,000
7896	Severna Park	MD		08/13/2020	3.910	5,250,000		17,700,000
7836	Van Nuys	CA		08/14/2020	3.620	1,500,000		4,105,000
7837	St Pete Beach	FL		08/14/2020	3.370	3,750,000		7,500,000
7885	Monroe	GA		08/14/2020	3.290	2,350,000		4,800,000
7891	Los Angeles	CA		08/14/2020	3.960	3,000,000		7,700,000
7904	Scottsdale	AZ		08/14/2020	3.990	4,100,000		6,350,000
7926	Yuba City	CA		08/21/2020	4.100	1,600,000		2,850,000
7936	East Peoria	IL		08/21/2020	3.630	1,300,000		3,520,000
7939	Houston	TX		08/21/2020	3.910	940,000		2,440,000
7866	Roselle	NJ		08/24/2020	3.590	1,750,000		6,950,000
7877	Pomona	CA		08/26/2020	3.080	4,600,000		9,000,000
7878	Pomona	CA		08/26/2020	3.080	6,250,000		11,100,000
7907	Portland	OR		08/26/2020	3.540	5,600,000		12,920,000
7919	Incline Village	NV		08/26/2020	3.850	1,750,000		4,000,000
7909	Irving	TX		08/27/2020	3.500	2,200,000		5,030,000
7835	Pinellas Park	FL		08/28/2020	3.620	2,750,000		5,500,000
7916	Fresno	CA		08/28/2020	3.760	2,400,000		6,000,000
7922	Waconia	MN		08/31/2020	3.040	3,350,000		8,930,000
7774	Seattle	WA		09/01/2020	3.650	14,200,000		51,700,000
7952	Palm Springs	CA		09/01/2020	3.750	1,425,000		5,770,000
7935	Wheat Ridge	CO		09/02/2020	3.650	1,450,000		2,800,000
7917	East Liverpool	OH		09/03/2020	3.750	797,500		1,625,000
7929	Tempe	AZ		09/09/2020	3.830	3,850,000		6,000,000
7882	Vero Beach	FL		09/11/2020	3.760	1,200,000		3,000,000
7928	Bloomfield Hills	MI		09/11/2020	3.900	1,250,000		2,400,000
7942	Davie	FL		09/21/2020	3.470	2,700,000		7,775,000
7957	San Francisco	CA		09/21/2020	2.830	4,950,000		17,000,000
7946	Payson	UT		09/23/2020	3.480	1,450,000		2,900,000
7940	Fresno	CA		09/25/2020	3.310	1,350,000		2,375,000
7960	Fort Worth	TX		09/25/2020	3.560	1,050,000		2,400,000
7959	Portland	OR		09/29/2020	3.790	1,275,000		3,600,000
7966	Inglewood	CA		09/30/2020	3.740	852,900		1,420,000
7943	San Jose	CA		10/09/2020	3.650	1,581,000		3,630,000
8009	Rancho Dominguez	CA		10/13/2020	2.740	2,650,000		4,780,000
8035	Hurst	TX		10/13/2020	3.750	1,325,000		3,550,000
7972	Portland	OR		10/14/2020	3.530	2,100,000		5,760,000
7932	Salem	OR		10/16/2020	4.010	1,950,000		3,400,000
8006	Woodland	CA		10/16/2020	3.620	1,650,000		2,760,000
8044	Gardena	CA		10/16/2020	2.740	1,250,000		2,350,000
7880	Germantown	MD		10/20/2020	3.400	7,200,000		11,400,000
8038	Glendale	AZ		10/20/2020	3.550	950,000		1,660,000
7956	Roseville	MI		10/21/2020	3.750	1,150,000		2,030,000
8026	Los Angeles	CA		10/21/2020	2.980	1,305,000		2,600,000
7961	Fresno	CA		10/22/2020	3.450	1,300,000		2,820,000
7984	New York	NY		10/22/2020	3.300	2,400,000		15,485,000
7985	Bronx	NY		10/22/2020	3.300	4,250,000		17,820,000
7902	Bellevue	WA		10/23/2020	3.600	8,000,000		20,300,000
7951	Bronx	NY		10/23/2020	3.300	3,100,000		16,760,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
7990	Brooklyn	NY		10/23/2020	3.300	1,250,000		6,295,000
7991	Bronx	NY		10/23/2020	3.300	1,350,000		7,745,000
8032	Los Angeles	CA		10/26/2020	3.050	1,756,000		4,800,000
8033	Vista	CA		10/26/2020	2.950	2,250,000		6,000,000
8036	Dayton	OH		10/26/2020	3.790	730,000		1,475,000
8037	Shamokin	PA		10/26/2020	3.790	898,000		1,800,000
7995	Akron	OH		10/27/2020	3.600	9,385,980		14,980,000
7996	Detroit	MI		10/27/2020	3.600	3,285,470		4,155,000
7997	Williamsburg	PA		10/27/2020	3.600	928,550		1,550,000
8043	Glendora	CA		10/27/2020	3.960	1,750,000		5,400,000
7974	Bronx	NY		10/28/2020	3.180	1,950,000		10,760,000
7976	Bronx	NY		10/28/2020	3.180	2,200,000		11,685,000
7977	New York	NY		10/28/2020	3.180	2,800,000		14,055,000
7978	Brookyn	NY		10/28/2020	3.180	3,500,000		19,575,000
7979	Bronx	NY		10/28/2020	3.180	3,340,000		16,040,000
7975	Bronx	NY		10/30/2020	3.180	2,680,000		13,450,000
7980	New York	NY		10/30/2020	3.180	1,820,000		13,250,000
7981	New York	NY		10/30/2020	3.180	1,850,000		10,645,000
7982	New York	NY		10/30/2020	3.180	1,850,000		15,025,000
7983	New York	NY		10/30/2020	3.180	1,850,000		11,825,000
7970	Las Vegas	NV		11/02/2020	3.550	15,000,000		34,000,000
8015	Salt Lake City	UT		11/02/2020	3.450	685,000		5,500,000
8016	Salt Lake City	UT		11/02/2020	3.450	1,206,000		3,500,000
8017	Littleton	CO		11/02/2020	3.450	1,659,000		8,300,000
8018	Thornton	CO		11/02/2020	3.450	1,629,000		9,900,000
8019	Aurora	CO		11/02/2020	3.450	2,302,000		5,300,000
8051	Lombard	IL		11/02/2020	3.440	1,600,000		4,000,000
8058	Garden Grove	CA		11/06/2020	2.980	10,000,000		57,230,000
8066	Pasedena	CA		11/10/2020	3.210	3,350,000		14,400,000
8076	Chesapeake	VA		11/10/2020	3.900	1,700,000		3,710,000
8077	Brea	CA		11/10/2020	2.770	3,000,000		12,650,000
8060	Phoenix	AZ		11/12/2020	3.230	3,000,000		5,350,000
8071	Indianola	IA		11/16/2020	3.570	3,500,000		7,710,000
7944	Dayton	OH		11/17/2020	3.880	1,200,000		2,450,000
8025	San Jose	CA		11/19/2020	3.840	1,400,000		2,600,000
8091	San Antonio	TX		11/19/2020	4.200	900,000		2,480,000
8030	Ventura	CA		11/20/2020	3.630	1,350,000		10,380,000
8064	Carson	CA		11/23/2020	3.320	2,600,000		13,300,000
8079	Walnut Creek	CA		11/23/2020	3.320	1,000,000		2,850,000
8063	Chula Vista	CA		11/24/2020	3.460	1,135,000		2,500,000
8074	Vancouver	WA		11/24/2020	3.630	3,800,000		14,250,000
8047	Sunnyvale	CA		11/30/2020	3.670	5,125,000		21,500,000
8073	Oxnard	CA		11/30/2020	2.980	5,900,000		10,025,000
8095	Vernon	CA		11/30/2020	3.080	1,055,000		8,160,000
8061	San Diego	CA		12/01/2020	3.220	5,000,000		21,000,000
8125	Beloit	WI		12/03/2020	3.670	3,850,000		8,300,000
8029	Raleigh	NC		12/04/2020	3.500	4,300,000		9,150,000
8078	Hawthorne	CA		12/04/2020	3.530	1,000,000		2,290,000
8085	Auburn	WA		12/08/2020	2.600	4,150,000		9,270,000
8089	Killeen	TX		12/09/2020	3.810	2,175,000		3,330,000
8134	Oceanside	CA		12/09/2020	2.880	4,850,000		7,935,000
8053	Rocklin	CA		12/10/2020	3.520	2,100,000		6,100,000
8090	Shawnee	KS		12/11/2020	3.730	2,250,000		5,900,000
8096	Palm Desert	CA		12/11/2020	3.350	2,550,000		5,200,000
8027	Edmonds	WA		12/14/2020	3.790	5,500,000		11,740,000
8092	Creswell	OR		12/14/2020	3.650	1,665,000		3,330,000
8062	Twinsburg	OH		12/15/2020	3.680	3,000,000		6,000,000
8024	Piscataway	NJ		12/17/2020	3.220	3,400,000		6,200,000
8117	San Antonio	TX		12/17/2020	3.480	2,240,000		5,100,000
7913	San Jose	CA		12/18/2020	3.710	3,350,000		9,210,000
8113	Rancho Cordova	CA		12/22/2020	3.180	1,640,000		4,750,000
8115	West Sacramento	CA		12/22/2020	3.180	3,500,000		9,000,000
7965	Escondido	CA		12/23/2020	2.980	1,000,000		1,875,000
8119	Forney	TX		12/30/2020	3.750	3,370,000		5,700,000
8120	Arlington Heights	IL		12/30/2020	3.750	9,470,000		16,800,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
8121	Sacramento	CA		12/30/2020	3.750	1,950,000		4,000,000
8122	Medford	OR		12/30/2020	3.750	3,250,000		6,040,000
8123	Ames	IA		12/30/2020	3.750	6,660,000		13,500,000
8138	Santa Monica	CA		12/30/2020	2.950	9,000,000		45,300,000
8127	Burbank	CA		12/31/2020	2.920	6,000,000		10,250,000
0599999. Mortgages in good standing - Commercial mortgages-all other						744,655,950	5,421,399	2,062,323,260
0899999. Total Mortgages in good standing						744,655,950	5,421,399	2,062,323,260
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						744,655,950	5,421,399	2,062,323,260

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1122	GULFPORT	MS		05/16/2000	05/27/2020	88,069								88,069			
1313	COLUMBIA	SC		09/05/2002	03/30/2020	225,482								225,482			
1372	TUALATIN	OR		04/29/2003	05/08/2020	865,785								865,785			
1417	OREM	UT		10/16/2003	09/11/2020	765,168								765,168			
1445	OREM	UT		02/11/2004	09/11/2020	801,009								801,009			
1539	GLENDALE	AZ		10/17/2005	06/17/2020	110,969								110,969			
1566	EVERETT	WA		01/06/2006	11/30/2020	1,878,547								1,878,547			
1638	CARROLLTON	TX		10/25/2006	12/01/2020	108,176								108,176			
1739	Redwood City	CA		12/17/2007	06/30/2020	3,796,410								3,796,410			
1934	Dana Point	CA		11/20/2009	03/12/2020	2,574,578								2,574,578			
1952	SAN JOSE	CA		01/20/2010	01/09/2020	1,498,315								1,498,315			
1956	SEATTLE	WA		02/11/2010	03/10/2020	228,923								228,923			
1964	FEDERAL WAY	WA		05/03/2010	02/03/2020	2,685,017								2,685,017			
1969	LAS VEGAS	NV		04/12/2010	03/10/2020	998,090								998,090			
1972	AUBURN	WA		03/23/2010	02/04/2020	1,831,551								1,831,551			
1980	THOUSAND OAKS	CA		04/26/2010	01/30/2020	3,398,585								3,398,585			
1984	VERO BEACH	FL		04/07/2010	10/14/2020	1,338,509								1,338,509			
1993	Upland	CA		06/01/2010	02/13/2020	1,893,139								1,893,139			
1997	CARROLTON	TX		05/18/2010	03/17/2020	4,419,529								4,419,529			
2007	RIVERSIDE	CA		07/29/2010	07/31/2020	1,916,177								1,916,177			
2015	SAN DIEGO	CA		06/21/2010	07/17/2020	747,288								747,288			
2016	SAN JOSE	CA		05/24/2010	08/19/2020	221,551								221,551			
2017	Los Angeles	CA		05/26/2010	06/22/2020	798,810								798,810			
2024	LANCASTER	CA		07/01/2010	03/31/2020	156,168								156,168			
2038	MYRTLE BEACH	SC		09/14/2010	07/01/2020	3,298,457								3,298,457			
2039	MYRTLE BEACH	SC		09/14/2010	07/01/2020	6,388,344								6,388,344			
2040	MYRTLE BEACH	SC		09/14/2010	07/01/2020	6,764,048								6,764,048			
2041	MERIDIAN	ID		08/12/2010	05/29/2020	729,961								729,961			
2046	GENEVA	IL		07/30/2010	07/13/2020	4,054,329								4,054,329			
2047	SANTA MARIA	CA		08/17/2010	03/06/2020	805,196								805,196			
2050	Los Angeles	CA		06/30/2010	08/14/2020	2,152,411								2,152,411			
2054	WESTLAKE VILLAGE	CA		09/13/2010	09/23/2020	1,517,050								1,517,050			
2057	MYRTLE BEACH	SC		09/24/2010	09/28/2020	1,110,058								1,110,058			
2058	LITTLE RIVER	SC		09/30/2010	09/28/2020	857,745								857,745			
2060	HOUSTON	TX		09/01/2010	06/11/2020	2,240,000								2,190,000		(50,000)	(50,000)
2066	SAN ANTONIO	TX		09/08/2010	09/22/2020	187,309								187,309			
2067	ROCKWALL	TX		09/27/2010	09/08/2020	1,206,831								1,206,831			
2075	EAST ELMHURST	NY		12/08/2010	12/18/2020	4,426,277								4,426,277			
2092	San Jose	CA		09/23/2010	12/18/2020	3,268,929								3,268,929			
2095	Hurst	TX		09/20/2010	10/13/2020	814,806								814,806			
2103	SAN MATEO	CA		09/02/2010	08/14/2020	4,469,466								4,469,466			
2104	CARROLLTON	TX		09/30/2010	09/16/2020	1,107,571								1,107,571			
2105	TEMPE	AZ		10/07/2010	10/30/2020	1,728,790								1,728,790			
2120	LOS ANGELES	CA		12/29/2010	11/16/2020	2,973,780								2,973,780			
2123	FAYETTEVILLE	NC		01/21/2011	12/22/2020	977,179								977,179			
2128	LAS VEGAS	NV		10/28/2010	08/03/2020	213,761								213,761			
2131	INDIANAPOLIS	IN		12/30/2010	10/20/2020	454,391								454,391			
2132	NORTH CANTON	OH		11/05/2010	02/05/2020	2,140,514								2,140,514			
2139	Vernon	CA		12/16/2010	11/30/2020	1,059,962								1,059,962			
2141	MT JULIET	TN		12/13/2010	12/16/2020	1,184,605								1,184,605			
2142	Cypress	CA		11/29/2010	01/17/2020	1,734,665								1,734,665			
2145	SPOKANE VALLEY	WA		11/18/2010	09/04/2020	1,306,696								1,306,696			
2147	LAKEWOOD	WA		12/10/2010	10/22/2020	3,875,074								3,875,074			
2152	WEST SAINT PAUL	MN		12/27/2010	11/18/2020	1,565,833								1,565,833			
2163	SACRAMENTO	CA		10/29/2010	11/25/2020	1,363,593								1,363,593			
2171	TRENTON	TN		12/07/2010	12/30/2020	304,532								304,532			
2215	FULLERTON	CA		01/31/2011	10/30/2020	3,479,425								3,479,425			
2220	AUSTIN	TX		03/01/2011	12/01/2020	1,905,057								1,905,057			
2224	ELIZABETH	NJ		02/22/2011	02/28/2020	644,768								644,768			
2234	Palmdale	CA		03/22/2011	06/12/2020	638,601								638,601			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
2247	SALINAS	CA		05/10/2011	03/23/2020	1,940,839								1,940,839			
2249	TORRANCE	CA		07/05/2011	02/04/2020	1,563,226								1,563,226			
2262	DALY CITY	CA		04/28/2011	02/04/2020	3,518,627								3,518,627			
2276	NORCROSS	GA		07/21/2011	10/08/2020	2,000,384								2,000,384			
2291	CHICAGO	IL		07/05/2011	11/10/2020	2,545,845								2,545,845			
2294	CITRUS HEIGHTS	CA		05/31/2011	01/13/2020	3,437,058								3,437,058			
2347	MOREHEAD CITY	NC		06/21/2011	10/19/2020	1,051,854								1,051,854			
2370	MANDEVILLE	LA		10/07/2011	06/30/2020	1,707,084								1,707,084			
2375	BRENHAM	TX		08/05/2011	11/02/2020	1,434,462								1,434,462			
2378	Garden Grove	CA		09/28/2011	11/06/2020	9,694,610								9,694,610			
2383	Fresno	CA		08/31/2011	08/28/2020	1,337,437								1,337,437			
2390	HAWTHORNE	CA		07/26/2011	07/21/2020	1,966,861								1,966,861			
2407	PALATINE	IL		09/02/2011	08/18/2020	336,784								336,784			
2413	ROWLAND HEIGHTS	CA		09/26/2011	02/04/2020	4,502,946								4,502,946			
2419	RIVERSIDE	CA		10/12/2011	12/17/2020	2,977,255								2,977,255			
2423	RANCHO SANTA MARGARI	CA		09/19/2011	12/21/2020	4,251,793								4,251,793			
2473	LISLE	IL		09/02/2011	08/18/2020	386,747								386,747			
2474	CHICAGO	IL		09/02/2011	08/18/2020	474,015								474,015			
2505	Brownstown	MI		10/28/2011	06/18/2020	2,286,583								2,286,583			
3036	Seattle	WA		01/10/2012	09/01/2020	7,553,170								7,553,170			
3052	WASHINGTON	DC		12/14/2011	09/03/2020	328,790								328,790			
3068	WOODINVILLE	WA		12/21/2011	08/19/2020	3,431,215								3,431,215			
3140	RENO	NV		02/23/2012	05/06/2020	1,161,344								1,161,344			
3189	BEAUMONT	TX		03/13/2012	09/21/2020	1,573,571								1,573,571			
3379	SAN ANTONIO	TX		09/21/2012	03/26/2020	2,693,756								2,693,756			
3410	HILLSBORO	OR		08/16/2012	11/18/2020	385,312								385,312			
3433	FISHERS	IN		10/12/2012	05/01/2020	1,357,115								1,357,115			
3434	FISHERS	IN		10/12/2012	05/01/2020	767,096								767,096			
3619	FRESNO	CA		02/28/2013	02/27/2020	1,138,527								1,138,527			
3620	Prairie Village	KS		02/25/2013	01/15/2020	1,236,497								1,236,497			
3654	HIGH POINT	NC		01/11/2013	10/28/2020	1,243,027								1,243,027			
3706	DOTHAN	AL		04/24/2013	08/11/2020	572,577								572,577			
3707	AUGUSTA	GA		04/24/2013	09/15/2020	572,577								572,577			
3718	Santa Clarita	CA		05/08/2013	06/05/2020	1,172,356								1,172,356			
3758	San Jose	CA		05/30/2013	07/21/2020	2,357,222								2,357,222			
3809	Downey	CA		06/04/2013	07/31/2020	1,330,166								1,330,166			
3853	SANTA BARBARA	CA		07/30/2013	09/30/2020	1,514,382								1,514,382			
3887	HOUSTON	TX		07/31/2013	08/28/2020	1,350,969								1,350,969			
3896	TACOMA	WA		09/30/2013	04/01/2020	1,523,575								1,523,575			
3986	LAS VEGAS	NV		10/23/2013	07/29/2020	735,239								735,239			
4048	ST CLOUD	MN		12/30/2013	12/22/2020	684,205								684,205			
4074	Forney	TX		12/20/2013	12/30/2020	3,412,770								3,412,770			
4075	Arlington Heights	IL		01/22/2014	12/30/2020	9,624,945								9,624,945			
4076	Medford	OR		01/07/2014	12/30/2020	3,293,857								3,293,857			
4077	Ames	IA		01/16/2014	12/30/2020	6,758,879								6,758,879			
4098	LOS ANGELES	CA		02/05/2014	06/24/2020	5,078,230								5,078,230			
4104	RICHARDSON	TX		03/12/2014	04/07/2020	7,072,194								7,072,194			
4107	HENDERSON	CO		01/13/2014	02/28/2020	1,821,371								1,821,371			
4169	TINLEY PARK	IL		04/09/2014	09/09/2020	3,285,173								3,285,173			
4188	Oakland	CA		04/28/2014	08/03/2020	2,032,859								2,032,859			
4332	HOUSTON	TX		09/29/2014	02/07/2020	878,248								878,248			
4348	PORTLAND	OR		07/15/2014	10/02/2020	593,788								593,788			
4364	SOUTH EUCLID	OH		09/10/2014	03/13/2020	6,103,326								6,103,326			
4425	SAN BERNARDINO	CA		10/30/2014	12/29/2020	701,411								701,411			
4464	Daphne	AL		09/30/2014	06/25/2020	2,360,400								2,360,400			
4537	BUFFALO	NY		11/18/2014	01/29/2020	444,764								444,764			
4550	HOUSTON	TX		12/10/2014	09/23/2020	1,083,751								1,083,751			
4783	GREENDALE	WI		05/01/2015	08/19/2020	1,422,978								1,422,978			
4785	SANTA BARBARA	CA		06/11/2015	09/17/2020	2,633,322								2,633,322			
4818	MONROE	OH		11/05/2015	03/06/2020	1,270,668								1,270,668			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
4863	EL PASO	TX		05/21/2015	09/21/2020	2,948,981								2,948,981			
4929	ELK RIVER	MN		07/16/2015	08/26/2020	956,445								956,445			
4947	WOODINVILLE	WA		07/22/2015	08/10/2020	8,105,674								8,105,674			
5025	Tucson	AZ		09/28/2015	01/23/2020	1,346,202								1,346,202			
5090	BRONX	NY		10/29/2015	09/14/2020	2,559,388								2,559,388			
5096	ROCKLIN	CA		09/01/2015	07/01/2020	2,442,455								2,442,455			
5174	LYNNWOOD	WA		01/11/2016	05/15/2020	1,719,245								1,719,245			
5227	LOS ANGELES	CA		12/07/2015	06/24/2020	917,172								917,172			
5232	TORRANCE	CA		01/07/2016	08/27/2020	3,825,728								3,825,728			
5422	SANTA ROSA	CA		06/29/2016	02/06/2020	2,380,192								2,380,192			
5428	HOUSTON	TX		08/10/2016	11/10/2020	5,996,398								5,996,398			
5470	TACOMA	WA		06/08/2016	12/14/2020	1,529,693								1,529,693			
5623	MCKINNEY	TX		09/29/2016	07/30/2020	1,382,015								1,382,015			
5744	WINSTON SALEM	NC		11/01/2016	01/24/2020	3,393,141								3,393,141			
5759	BOZEMAN	MT		11/22/2016	02/07/2020	1,138,576								1,138,576			
5761	MACON	GA		11/14/2016	02/27/2020	3,430,025								3,430,025			
5949	VIRGINIA BEACH	VA		05/18/2017	03/06/2020	3,220,527								3,220,527			
6249	Sacramento	CA		11/13/2017	12/30/2020	1,974,910								1,974,910			
6675	ERLANGER	KY		08/03/2018	08/10/2020	1,554,872								1,554,872			
6814	LOGAN	UT		11/01/2018	11/10/2020	1,600,000								1,600,000			
0199999. Mortgages closed by repayment						300,687,530								300,637,530		(50,000)	(50,000)
0830	TACOMA	WA		05/20/1997		94,779								40,878			
1202	BELLEVUE	WA		05/31/2001		248,853								163,768			
1247	TARZANA	CA		12/18/2001		244,744								113,196			
1282	SIGNAL HILL	CA		04/04/2002		175,564								70,213			
1295	CERRITOS	CA		05/09/2002		271,096								106,819			
1318	LOGAN	UT		09/17/2002		223,769								75,087			
1345	FRESNO	CA		04/04/2003		96,679								60,022			
1406	TUSTIN	CA		08/28/2003		162,989								40,116			
1410	RENTON	WA		09/24/2003		1,540,153								375,294			
1436	LAGUNA BEACH	CA		12/29/2003		525,076								47,146			
1480	TACOMA	WA		10/28/2004		480,935								93,831			
1488	FRESNO	CA		12/28/2004		1,393,696								104,348			
1502	VERADALE	WA		05/03/2005		541,875								39,482			
1504	LITTLETON	CO		05/05/2005		286,783								45,693			
1519	LOS ANGELES	CA		06/23/2005		660,674								37,143			
1520	LOS ANGELES	CA		06/23/2005		469,839								26,414			
1522	YAKIMA	WA		07/15/2005		616,140								134,628			
1524	BEND	OR		06/23/2005		391,084								63,240			
1535	LAS VEGAS	NV		07/06/2005		294,649								47,193			
1540	SACRAMENTO	CA		03/14/2003		509,026								188,068			
1542	SEATTLE	WA		02/26/2002		266,116								113,246			
1545	FOLSOM	CA		01/18/2006		154,128								132,106			
1548	CITY OF INDUSTRY	CA		09/01/2005		978,016								70,720			
1550	CHANDLER	AZ		09/29/2005		529,183								36,454			
1552	TUCSON	AZ		10/14/2005		968,058								311,411			
1553	CASPER	WY		11/16/2005		211,797								31,321			
1559	WAYNEVILLE	NC		09/09/2005		3,064,202								218,787			
1567	KENT	WA		12/02/2005		496,078								70,186			
1569	SUNNYVALE	CA		12/28/2005		617,217								41,076			
1582	BELLINGHAM	WA		04/18/2006		1,439,625								98,601			

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1586	FRESNO	CA		03/13/2006		819,262								52,534			
1591	INDIANA	PA		04/27/2006		534,341								55,258			
1598	GRANADA HILLS	CA		04/19/2006		115,232								80,248			
1603	LAKE FOREST	CA		05/17/2006		615,029								155,026			
1616	ARCADIA	CA		05/27/2004		2,005,640								155,823			
1617	FRESNO	CA		06/27/2006		696,945								41,190			
1623	FRESNO	CA		09/13/2006		1,674,590								96,738			
1636	HEALDSBURG	CA		10/13/2006		887,269								229,402			
1687	OCALA	FL		08/15/2007		636,212								43,648			
1690	SALEM	OR		08/29/2007		757,542								39,434			
1696	FRESNO	CA		08/15/2007		1,512,121								87,539			
1697	VAN NUYS	CA		09/12/2007		876,589								88,740			
1704	LYNNWOOD	WA		09/11/2007		1,315,986								133,127			
1713	BELFAIR	WA		09/21/2007		1,657,193								168,988			
1715	GARDNERVILLE	NV		10/04/2007		2,096,236								111,321			
1723	POMONA	CA		10/31/2007		1,217,086								121,438			
1725	ODESSA	TX		10/09/2007		987,160								50,375			
1726	COLLEGE STATION	TX		10/09/2007		1,067,100								54,242			
1733	BELL	CA		11/27/2007		649,640								202,972			
1742	ORLANDO	FL		01/28/2008		534,523								51,396			
1756	LAKE OSWEGO	OR		03/28/2008		1,307,525								123,499			
1760	MOUNTLAKE TERRACE	WA		05/01/2008		1,193,587								118,884			
1762	BOCA RATON	FL		04/07/2008		1,416,142								268,793			
1768	BURNSVILLE	MN		04/11/2008		1,111,047								190,744			
1769	DILWORTH	MN		04/11/2008		829,631								142,423			
1770	SHAKOPEE	MN		04/25/2008		1,561,086								262,600			
1771	SPOKANE VALLEY	WA		04/25/2008		1,423,624								133,499			
1799	JACKSONVILLE	FL		08/01/2008		552,705								137,628			
1806	GILROY	CA		09/19/2008		1,808,285								48,023			
1809	RANCHO CUCAMONGA	CA		10/02/2008		2,697,514								67,528			
1814	SPARKS	NV		08/27/2008		586,152								142,416			
1821	SAN JOSE	CA		11/10/2008		2,378,997								343,516			
1831	MARION	IN		11/14/2008		1,576,467								34,310			
1844	GRAND PRAIRIE	TX		01/23/2009		799,782								63,060			
1872	KAHULUI	HI		05/15/2009		1,326,585								97,820			
1883	PASADENA	TX		07/08/2009		2,868,184								73,387			
1931	BALTIMORE	MD		12/28/2009		4,054,323								285,099			
1955	MONTEREY PARK	CA		02/08/2010		7,815,963								288,192			
1961	PITTSBURG	CA		01/29/2010		1,358,529								151,500			
1978	RENTON	WA		03/12/2010		3,811,995								144,876			
1979	SAN DIEGO	CA		04/05/2010		1,734,360								190,726			
1985	STUDIO CITY	CA		04/19/2010		759,974								50,847			
1988	ADDISON	IL		06/25/2010		921,035								42,233			
1989	FLORISSANT	MO		06/25/2010		1,212,672								55,606			
1999	CARLSBAD	CA		04/26/2010		3,681,731								136,620			
2004	LOS ANGELES	CA		06/30/2010		3,451,886								62,406			
2008	MANHATTAN BEACH	CA		06/16/2010		2,820,201								137,159			
2010	PEARLAND	TX		07/30/2010		1,537,669								100,239			
2014	TORRANCE	CA		07/26/2010		452,015								67,460			
2021	DRIGGS	ID		06/22/2010		803,309								313,644			
2022	CLOVIS	CA		06/29/2010		2,155,338								99,164			
2025	SOUTH JORDAN	UT		07/01/2010		1,324,293								62,299			
2030	DENVER	CO		07/28/2010		2,800,895								59,198			
2031	SUNRISE	FL		07/01/2010		992,591								150,709			
2045	DAYTONA BEACH	FL		07/13/2010		3,197,636								140,881			
2056	DEER PARK	IL		07/21/2010		964,399								35,405			
2065	SAN ANTONIO	TX		09/08/2010		3,460,311								148,792			
2069	ALLEN	TX		09/01/2010		667,386								123,905			
2070	GREENVILLE	SC		07/30/2010		2,574,686								197,511			
2072	DULUTH	GA		10/04/2010		1,038,632								68,677			

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2076	EAST LANSING	MI		11/03/2010		2,911,525								191,658			
2078	SEATTLE	WA		10/15/2010		1,435,135								485,184			
2080	SAN FRANCISCO	CA		11/23/2010		1,283,629								31,875			
2081	SUMMERFIELD	FL		11/17/2010		1,943,689								69,887			
2083	SANTA ROSA	CA		10/06/2010		1,955,850								60,044			
2084	ELK GROVE	CA		10/06/2010		5,521,794								255,828			
2098	STOCKTON	CA		10/19/2010		1,097,220								157,661			
2099	FORT MEYERS	FL		09/17/2010		379,648								55,354			
2118	HOUSTON	TX		11/01/2010		5,914,922								393,568			
2119	HOUSTON	TX		11/01/2010		1,277,089								84,975			
2129	INDIANAPOLIS	IN		12/30/2010		653,826								93,227			
2130	INDIANAPOLIS	IN		12/30/2010		721,915								102,956			
2134	SAN JOSE	CA		12/13/2010		1,518,787								213,380			
2136	BEDMINISTER	NJ		12/09/2010		1,389,091								91,057			
2140	DALLAS	TX		12/03/2010		3,009,234								74,241			
2146	DOWNERS GROVE	IL		12/14/2010		1,978,649								190,405			
2156	DENVER	CO		12/29/2010		4,250,676								599,613			
2164	NEWPORT BEACH	CA		01/27/2011		1,813,037								78,920			
2165	SAN CLEMENTE	CA		01/27/2011		1,503,243								66,266			
2167	SOUTH SAN FRANCISCO	CA		02/14/2011		2,229,681								85,367			
2168	LOS ANGELES	CA		03/22/2011		564,243								20,784			
2170	LOS ANGELES	CA		03/22/2011		1,225,083								59,597			
2177	LA JOLLA	CA		01/31/2011		1,902,307								24,007			
2178	LOS ANGELES	CA		03/01/2011		1,366,394								50,727			
2182	SAN DIEGO	CA		12/16/2010		1,109,564								72,935			
2183	SALEM	OR		02/22/2011		1,560,192								214,202			
2200	SHOREWOOD	IL		01/26/2011		1,115,215								27,513			
2206	VENTURA	CA		02/17/2011		680,246								92,952			
2207	PADUCAH	KY		02/08/2011		3,398,367								132,739			
2213	CLEARWATER	FL		05/25/2011		1,348,037								358,276			
2218	CULVER CITY	CA		02/10/2011		460,537								365,669			
2221	HAZELHURST	MS		04/06/2011		1,812,704								108,369			
2225	ATLANTA	GA		03/17/2011		1,208,610								75,695			
2227	CULVER CITY	CA		03/21/2011		2,248,113								83,927			
2228	NORTH OAKS	MN		02/28/2011		2,629,440								149,026			
2229	SAN DIEGO	CA		03/10/2011		2,004,632								89,371			
2233	SANTA CLARA	CA		04/05/2011		1,160,947								71,994			
2235	SANTA CLARITA	CA		04/28/2011		3,788,739								234,675			
2236	SAN JOSE	CA		02/28/2011		1,316,896								58,720			
2240	TULSA	OK		03/24/2011		617,680								172,502			
2243	MOUNTLAKE TERRACE	WA		03/25/2011		1,519,027								57,524			
2250	HOUSTON	TX		03/29/2011		4,600,491								178,786			
2251	ANAHEIM	CA		04/19/2011		4,325,073								103,315			
2253	CRESTWOOD	IL		06/13/2011		2,867,746								176,592			
2257	FOLSOM	CA		03/30/2011		1,860,553								67,694			
2260	LAS VEGAS	NV		04/14/2011		704,809								139,625			
2261	VISTA	CA		04/25/2011		2,264,012								82,690			
2263	RIALTO	CA		04/27/2011		2,042,462								71,872			
2266	BENICIA	CA		05/11/2011		1,123,886								40,921			
2269	SAN ANTONIO	TX		03/31/2011		937,895								34,183			
2274	POWAY	CA		04/18/2011		2,238,642								135,822			
2281	SPENCER	IN		04/29/2011		1,984,956								72,002			
2284	ELMHURST	IL		06/13/2011		2,393,719								58,226			
2288	SAN LUIS OBISPO	CA		07/29/2011		3,784,127								64,710			
2289	BROOKFIELD	WI		05/13/2011		1,194,819								155,146			
2292	STANTON	CA		05/04/2011		3,464,501								82,460			
2295	CARRBORO	NC		05/25/2011		1,287,979								79,615			
2302	CRANBERRY	PA		06/10/2011		972,229								35,433			
2303	MCDONOUGH	GA		06/30/2011		1,670,530								114,054			
2306	CANOGA PARK	CA		07/28/2011		2,841,282								103,080			

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2310	SOUTHAMPTON	PA		06/17/2011		2,078,510								201,408			
2314	BURNSVILLE	MN		12/22/2011		1,237,300								28,502			
2315	EDMONDS	WA		06/10/2011		685,004								87,692			
2317	SAN JOSE	CA		08/01/2011		1,006,726								46,589			
2318	SOLON	OH		05/04/2011		2,555,620								160,486			
2319	SPRINGFIELD	GA		06/09/2011		3,211,377								155,467			
2320	HOUSTON	TX		06/24/2011		2,651,969								163,380			
2328	HOUSTON	TX		06/01/2011		1,143,789								41,832			
2334	PORTLAND	OR		08/25/2011		2,358,178								141,695			
2335	BAKERSFIELD	CA		10/17/2011		2,816,169								100,984			
2338	WEST JORDAN	UT		07/01/2011		4,659,784								169,674			
2339	ALGONQUIN	IL		06/02/2011		1,515,943								94,721			
2340	HIALEAH	FL		07/27/2011		2,162,852								131,695			
2341	MONROVIA	CA		06/30/2011		1,053,671								38,354			
2342	HANFORD	CA		08/16/2011		184,249								103,219			
2343	LAKE WYLIE	SC		06/30/2011		3,127,984								112,860			
2345	ROHNERT PARK	CA		06/30/2011		1,851,510								66,398			
2353	CLEBURNE	TX		09/23/2011		1,027,061								60,293			
2354	MESQUITE	TX		09/23/2011		1,137,181								66,741			
2355	MIDLAND	TX		09/23/2011		990,439								58,130			
2356	MAPLE GROVE	MN		07/01/2011		1,773,419								111,555			
2360	AUSTIN	TX		07/11/2011		605,826								76,778			
2362	ROSEVILLE	CA		09/01/2011		366,340								205,266			
2364	THOUSAND OAKS	CA		08/09/2011		1,551,641								55,216			
2365	ARVADA	CO		06/30/2011		2,025,795								75,895			
2366	HILLSBORO	OR		06/30/2011		5,396,720								717,169			
2369	MARRERO	LA		10/07/2011		2,121,968								125,359			
2371	SAN ANTONIO	TX		07/01/2011		867,954								36,399			
2377	BROADVIEW HEIGHTS	OH		07/15/2011		1,192,446								72,241			
2379	CHICAGO	IL		08/25/2011		703,329								42,799			
2381	KALAMAZOO	MI		08/01/2011		1,062,073								41,833			
2382	SACRAMENTO	CA		08/30/2011		2,675,208								82,011			
2385	SAN BERNARDINO	CA		08/09/2011		2,618,278								161,150			
2392	FOX LAKE	IL		09/30/2011		1,020,068								24,487			
2393	SACRAMENTO	CA		08/01/2011		1,910,174								75,607			
2394	PARAMOUNT	CA		08/02/2011		4,923,847								135,296			
2395	MADISON	WI		08/19/2011		4,959,645								242,120			
2398	CANOGA PARK	CA		12/15/2011		1,222,660								44,376			
2401	TWIN FALLS	ID		11/09/2011		5,621,541								203,721			
2402	OAKLAND	CA		09/27/2011		4,538,700								281,624			
2404	DENVER	CO		09/20/2011		962,507								37,557			
2406	LARAMIE	WY		11/09/2011		5,125,011								186,764			
2411	HAPEVILLE	GA		09/28/2011		1,017,938								60,937			
2412	RANCHO CUCAMONGA	CA		09/23/2011		1,326,267								163,830			
2417	PHOENIX	AZ		08/22/2011		1,580,410								96,984			
2418	COLORADO SPRINGS	CO		10/04/2011		1,380,706								50,446			
2421	ANAHEIM	CA		09/27/2011		8,677,575								317,776			
2422	FORT LAUDERDALE	FL		11/01/2011		3,591,013								220,802			
2428	ALVIN	TX		10/14/2011		5,206,950								320,166			
2429	POTTSTOWN	PA		09/30/2011		1,428,073								26,775			
2430	ENID	OK		09/30/2011		1,352,522								25,358			
2432	CLEVELAND	OH		09/30/2011		4,019,791								75,366			
2433	AUSTELL	GA		09/30/2011		2,504,829								46,962			
2434	SOLON	OH		09/30/2011		4,427,716								83,115			
2435	ST PETERSBURG	FL		09/30/2011		1,231,615								23,091			
2438	FAYETTEVILLE	NC		10/11/2011		3,629,361								447,098			
2443	TYLER	TX		11/28/2011		4,878,604								119,736			
2444	PEARLAND	TX		12/29/2011		980,278								86,373			
2448	EMERYVILLE	CA		09/29/2011		2,265,992								136,429			
2449	BARRINGTON	IL		12/30/2011		2,178,996								131,080			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
2453	LINTHICUM	MD		09/29/2011		1,300,842								47,205			
2455	NORTH LAS VEGAS	NV		10/27/2011		5,332,169								262,445			
2460	DUNEDIN	FL		10/25/2011		1,272,469								96,549			
2461	WALNUT CREEK	CA		12/08/2011		4,482,267								162,774			
2462	THOUSAND OAKS	CA		12/15/2011		969,762								35,225			
2468	DOWNERS GROVE	IL		11/03/2011		1,839,955								65,750			
2477	LA CROSSE	WI		12/08/2011		6,157,276								217,425			
2480	HOUSTON	TX		12/21/2011		1,320,188								156,810			
2482	DAYTON	OH		01/06/2012		1,057,902								126,357			
2490	PALATINE	IL		10/26/2012		3,642,678								213,456			
2492	CARRBORO	NC		12/28/2011		1,262,756								149,985			
2498	COLORADO SPRINGS	CO		12/09/2011		1,407,557								100,096			
2504	INDIAN WELLS	CA		11/28/2011		3,149,325								117,880			
2511	ROGERS	MN		05/18/2012		1,608,580								177,849			
2512	ANNANDALE	VA		03/12/2012		6,545,764								237,041			
2515	CHICAGO	IL		12/12/2011		891,876								33,013			
2519	HICKSVILLE	NY		01/05/2012		1,039,928								25,348			
3006	RALEIGH	NC		11/22/2011		1,442,720								87,984			
3016	LYNNWOOD	WA		01/11/2012		6,886,098								256,505			
3020	CAMPBELL	CA		12/29/2011		855,510								102,282			
3026	TEMPLETON	CA		02/17/2012		901,227								149,602			
3031	INDIANAPOLIS	IN		12/27/2011		1,251,011								75,033			
3037	MONTEREY PARK	CA		04/19/2012		2,096,816								81,511			
3041	APPLE VALLEY	CA		11/16/2011		1,311,922								80,134			
3045	PORTLAND	OR		12/14/2011		4,413,392								531,894			
3047	LITTLETON	CO		12/09/2011		1,347,091								55,373			
3048	BELLEVUE	WA		01/17/2012		1,379,594								162,964			
3050	CHANDLER	AZ		01/03/2012		1,680,730								61,340			
3053	ARROYO GRANDE	CA		12/27/2011		312,778								146,301			
3063	HOUSTON	TX		01/18/2012		1,533,238								91,280			
3080	PORTLAND	OR		02/29/2012		4,411,382								130,255			
3082	COLUMBIA	SC		03/05/2012		3,521,859								115,085			
3083	MARTINSVILLE	VA		04/17/2012		6,612,432								235,820			
3089	WOODSIDE	NY		03/23/2012		2,382,137								141,067			
3096	PORT ARTHUR	TX		01/31/2012		2,414,463								285,159			
3111	BRYAN	TX		02/17/2012		1,101,861								64,830			
3114	LAYTON	UT		03/05/2012		2,686,350								98,592			
3121	COLUMBUS	OH		02/29/2012		2,724,738								162,823			
3122	SEATTLE	WA		05/03/2012		1,153,154								40,823			
3125	DOVER	NJ		03/23/2012		2,856,782								69,984			
3126	DOVER	NJ		03/23/2012		1,387,506								33,995			
3130	SARASOTA	FL		04/27/2012		2,001,585								110,490			
3132	LAS VEGAS	NV		01/13/2012		3,070,035								76,244			
3136	LONG ISLAND CITY	NY		06/22/2012		1,489,355								52,197			
3138	ST LOUIS	MO		03/20/2012		1,259,969								98,478			
3142	SACRAMENTO	CA		02/21/2012		1,147,865								41,052			
3145	SEATTLE	WA		03/14/2012		1,761,497								104,009			
3155	SAN ANTONIO	TX		10/05/2012		2,272,162								81,643			
3161	WINCHESTER	VA		04/10/2012		1,483,177								85,640			
3167	LANCASTER	TX		03/01/2012		1,758,599								63,467			
3169	PHOENIX	AZ		03/15/2012		298,993								156,326			
3171	CHARLOTTESVILLE	VA		06/12/2012		2,680,344								103,652			
3174	KIRKLAND	WA		01/18/2013		1,281,433								49,493			
3176	OVERLAND PARK	KS		07/13/2012		1,215,407								132,262			
3178	SAN ANTONIO	TX		03/28/2012		3,509,799								96,429			
3192	YUKON	OK		05/31/2012		1,066,325								120,219			
3214	FAYETTEVILLE	NC		04/24/2012		1,093,606								72,218			
3223	PANAMA CITY BEACH	FL		05/18/2012		3,402,034								132,159			
3233	GREENWOOD	IN		07/05/2012		2,461,635								69,927			
3237	GREENVILLE	NC		04/26/2012		1,245,243								74,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
3240	SANTA ANA	CA		07/18/2012		1,411,704								81,686			
3245	BURIEN	WA		07/31/2012		1,569,061								37,112			
3252	VALDOSTA	GA		05/23/2012		1,663,597								96,923			
3264	LAS VEGAS	NV		07/31/2012		1,699,552								65,230			
3265	LAS VEGAS	NV		07/31/2012		2,549,328								97,845			
3273	CHESAPEAKE	VA		06/28/2012		4,767,997								273,371			
3275	CARPENTERSVILLE	IL		06/11/2012		1,003,436								58,380			
3276	SAN MARCOS	CA		06/04/2012		2,092,640								122,864			
3279	LITTLETON	CO		04/18/2012		900,554								32,650			
3285	HOUSTON	TX		05/23/2012		3,952,604								213,302			
3297	LAS VEGAS	NV		06/22/2012		2,443,584								85,270			
3300	NEW CASTLE	DE		08/28/2012		2,010,159								116,046			
3301	NEW CASTLE	DE		08/28/2012		893,369								51,582			
3302	NEW CASTLE	DE		08/28/2012		1,563,422								90,264			
3307	ARCADIA	CA		07/24/2012		6,346,836								232,894			
3310	VENICE	FL		05/10/2012		1,632,061								60,153			
3311	SAN ANTONIO	TX		07/25/2012		3,534,276								85,765			
3316	NILES	IL		09/28/2012		1,123,427								64,084			
3319	TUCSON	AZ		06/29/2012		719,539								79,787			
3320	TUCSON	AZ		06/08/2012		966,647								55,685			
3325	HOUSTON	TX		08/17/2012		2,617,152								283,644			
3329	RICHMOND	KY		07/30/2012		3,361,380								62,879			
3335	SCOTTSDALE	AZ		05/30/2012		1,010,882								58,670			
3336	MIDVALE	UT		06/29/2012		6,495,415								245,185			
3339	NAPERVILLE	IL		08/31/2012		4,419,176								261,806			
3341	GOLDSBORO	NC		09/28/2012		2,543,223								145,523			
3343	RENO	NV		07/25/2012		2,935,298								323,414			
3344	SAN DIEGO	CA		06/29/2012		1,723,042								62,475			
3346	BEVERLY HILLS	CA		05/23/2013		1,165,822								61,836			
3348	TORRANCE	CA		07/18/2012		1,780,854								103,373			
3349	BROOKINGS	OR		07/20/2012		1,625,798								95,305			
3350	MEDFORD	OR		10/10/2012		1,785,633								90,707			
3351	MESA	AZ		06/22/2012		1,667,756								38,989			
3352	ST PAUL	MN		07/31/2012		704,806								24,601			
3359	CHESAPEAKE	VA		08/29/2012		1,679,735								61,803			
3360	SANTA CRUZ	CA		07/26/2012		1,855,052								107,681			
3361	STRONGSVILLE	OH		03/15/2013		2,708,584								150,201			
3364	BROOKFIELD	WI		09/11/2012		5,296,293								198,521			
3366	NEWARK	DE		11/02/2012		2,876,127								99,474			
3367	SANTA MARIA	CA		09/13/2012		1,419,305								81,488			
3373	ARDEN HILLS	MN		10/17/2012		2,818,993								99,842			
3374	HIRAM	GA		09/24/2012		2,455,372								142,355			
3375	TUCSON	AZ		09/10/2012		2,468,530								89,748			
3377	JENNINGS	MO		08/01/2012		1,249,753								73,340			
3380	GRAND PRAIRIE	TX		07/16/2012		2,343,172								58,993			
3382	Santa Clarita	CA		11/08/2012		1,245,779								44,036			
3384	THORNTON	CO		08/08/2012		1,335,382								32,064			
3385	NILES	IL		08/30/2012		2,108,089								99,573			
3394	ST PETERSBURG	FL		09/20/2012		538,360								128,162			
3395	NAPLES	FL		08/30/2012		1,563,343								57,752			
3398	PANORAMA CITY	CA		09/20/2012		918,335								98,605			
3401	DENVILLE	NJ		09/20/2012		3,059,778								96,835			
3402	DRAPER	UT		09/28/2012		2,232,184								65,124			
3407	TEMECULA	CA		08/30/2012		3,377,908								124,874			
3411	DALLAS	TX		09/25/2012		1,048,471								26,246			
3413	ORLANDO	FL		12/19/2012		6,172,876								387,549			
3420	STERLING HEIGHTS	MI		09/20/2012		1,925,255								46,665			
3424	FARMINGTON	NM		11/30/2012		811,968								84,697			
3436	BLUFFTON	SC		10/03/2012		2,152,048								174,926			
3437	DALLAS	TX		08/20/2012		6,961,816								88,923			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
3442	WASHINGTON	DC		11/28/2012		2,893,459								69,945			
3444	BELLEVUE	WA		08/31/2012		9,644,170								349,368			
3451	PITTSBURGH	PA		11/16/2012		1,525,902								83,437			
3452	SEATTLE	WA		10/05/2012		4,571,616								172,368			
3455	ABINGDON	MD		11/01/2012		4,699,751								500,857			
3458	NOVI	MI		11/19/2012		4,235,077								447,661			
3459	SALT LAKE CITY	UT		11/09/2012		1,119,528								50,570			
3460	CHANHASSEN	MN		11/05/2012		2,037,977								72,799			
3463	SAN DIEGO	CA		12/31/2012		4,963,321								179,352			
3465	LOS ANGELES	CA		12/28/2012		4,136,020								149,474			
3466	FRESNO	CA		10/17/2012		1,990,418								217,903			
3467	GRAPEVINE	TX		12/13/2012		2,024,084								116,279			
3470	ELGIN	IL		10/26/2012		1,669,194								60,560			
3474	ORLANDO	FL		01/24/2013		1,628,618								114,686			
3476	AUSTIN	TX		12/05/2012		3,302,826								111,365			
3477	SAN RAFAEL	CA		12/18/2012		2,254,866								128,670			
3478	COLUMBIA	MD		11/01/2012		9,478,669								548,755			
3479	HAMPSTEAD	MD		11/01/2012		2,595,921								274,505			
3480	PHOENIX	AZ		10/24/2012		747,520								53,759			
3481	CANTON	OH		11/16/2012		5,556,342								212,410			
3485	METAIRIE	LA		11/26/2012		2,062,851								74,923			
3486	WEATHERFORD	TX		10/09/2012		1,006,792								36,359			
3487	DALLAS	TX		09/24/2012		4,181,456								245,599			
3489	AUSTIN	TX		10/17/2012		2,013,124								116,463			
3490	SAN ANGELO	TX		11/15/2012		2,788,568								101,460			
3491	ALGONQUIN	IL		10/26/2012		1,463,089								53,089			
3497	FALLSTON	MD		11/27/2012		2,393,514								137,643			
3498	WHEATON	IL		12/11/2012		1,347,577								58,780			
3503	ODESSA	FL		10/30/2012		2,162,183								125,098			
3504	SAN ANTONIO	TX		11/30/2012		4,525,457								111,548			
3512	OGDEN	UT		12/21/2012		4,704,394								272,946			
3516	LANDOVER	MD		06/17/2013		2,536,470								369,028			
3517	GRAND PRAIRIE	TX		10/29/2012		1,697,717								60,422			
3530	ORLANDO	FL		12/06/2012		1,712,161								136,301			
3533	SANTA ANA	CA		12/31/2012		1,807,576								66,218			
3535	AUSTIN	TX		12/28/2012		1,806,203								102,731			
3536	BURNSVILLE	MN		01/14/2013		540,716								38,725			
3537	EDINA	MN		01/14/2013		478,967								34,298			
3539	GARLAND	TX		12/26/2012		1,116,371								79,754			
3546	SANTA MONICA	CA		01/29/2013		2,562,962								93,348			
3554	FAYETTEVILLE	NC		12/19/2012		2,984,659								369,009			
3557	SHERWOOD	OR		12/27/2012		2,398,852								86,702			
3559	RALEIGH	NC		12/20/2012		1,309,476								32,838			
3561	NASHVILLE	TN		04/05/2013		2,530,604								138,860			
3562	DOWNERS GROVE	IL		02/11/2013		3,858,926								146,775			
3563	SANTA ANA	CA		02/28/2013		822,246								84,075			
3566	SANTA MONICA	CA		12/06/2012		4,084,765								126,524			
3567	TUKWILA	WA		12/04/2012		4,481,498								259,855			
3568	BELLEVUE	WA		12/14/2012		1,560,566								58,064			
3570	RANCHO CORDOVA	CA		12/21/2012		3,186,866								226,327			
3573	BREA	CA		02/07/2013		2,255,122								596,044			
3577	AUSTIN	TX		12/28/2012		4,335,202								456,704			
3579	SHAKER HEIGHTS	OH		02/27/2013		760,494								28,410			
3580	FRESNO	CA		05/28/2013		1,622,371								57,452			
3582	ONTARIO	CA		06/27/2013		775,038								41,640			
3583	FRESNO	CA		04/03/2013		1,178,051								40,411			
3584	BELLEVUE	WA		12/14/2012		2,143,755								79,756			
3589	NORTHRIDGE	CA		02/28/2013		901,418								89,864			
3590	WESTLAKE	OH		02/26/2013		2,525,334								505,195			
3592	SAN FRANCISCO	CA		02/27/2013		1,519,039								42,737			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
3594	ROCHESTER	NY		03/15/2013		997,987								35,864			
3601	CLOVIS	CA		02/28/2013		791,820								61,612			
3612	DALLAS	TX		12/05/2012		634,194								7,764			
3623	FORT COLLINS	CO		04/05/2013		5,781,726								191,092			
3627	SALT LAKE CITY	UT		02/05/2013		631,673								64,698			
3630	PORT ARTHUR	TX		03/01/2013		1,267,390								30,462			
3631	MURRAY	UT		02/01/2013		2,122,331								118,896			
3639	SEGUIN	TX		02/01/2013		1,219,530								32,948			
3648	BURNSVILLE	MN		02/28/2013		916,289								32,509			
3651	MODESTO	CA		03/28/2013		4,144,666								155,502			
3653	BUENA PARK	CA		02/28/2013		827,270								30,229			
3655	ORANGE	CA		03/28/2013		1,610,507								57,033			
3656	PLAINFIELD	IN		04/15/2013		2,689,050								146,856			
3660	TUCSON	AZ		03/20/2013		194,148								55,227			
3662	TUCSON	AZ		03/20/2013		276,848								78,732			
3664	GRAPEVINE	TX		03/20/2013		3,124,429								315,686			
3671	COMMERCE	MI		03/11/2013		1,311,727								131,886			
3673	CONROE	TX		03/26/2013		1,143,254								116,169			
3676	KENTWOOD	MI		08/06/2013		546,989								85,174			
3677	SAN JOSE	CA		04/11/2013		2,064,242								114,301			
3683	FONTANA	CA		02/27/2013		2,058,894								48,417			
3686	WESTMINSTER	CA		05/23/2013		12,304,206								461,151			
3691	HOUSTON	TX		03/22/2013		4,208,120								237,360			
3692	ISLANDIA	NY		03/22/2013		1,401,255								96,273			
3695	LACEY	WA		05/01/2013		1,171,435								161,569			
3702	PEORIA	AZ		03/05/2013		2,808,372								175,405			
3703	INGLEWOOD	CA		06/17/2013		7,178,613								701,105			
3704	LYNNWOOD	WA		03/18/2013		3,863,928								218,685			
3705	DU QUOIN	IL		03/22/2013		889,218								90,350			
3708	LAKEWOOD	NY		04/24/2013		664,502								23,504			
3711	LODI	CA		07/10/2013		685,503								176,777			
3715	PIKESVILLE	MD		04/01/2013		3,757,639								88,983			
3716	PIKESVILLE	MD		05/29/2013		1,076,706								39,634			
3717	PORTLAND	OR		04/30/2013		9,800,456								349,869			
3720	OCALA	FL		05/06/2013		1,250,980								68,227			
3723	MILWAUKIE	OR		04/30/2013		1,920,724								287,377			
3726	SALT LAKE CITY	UT		04/10/2013		767,366								42,052			
3733	RAYTOWN	MO		03/22/2013		824,119								46,027			
3734	EMERYVILLE	CA		03/27/2013		3,386,363								84,166			
3735	SEATTLE	WA		04/12/2013		2,063,059								115,106			
3743	ROME	GA		07/12/2013		4,100,123								69,924			
3744	JEFFERSON CITY	MO		09/20/2013		6,089,658								218,546			
3745	SAMMAMISH	WA		04/05/2013		1,225,056								67,556			
3746	SANFORD	FL		05/08/2013		1,215,358								65,840			
3750	MT PLEASANT	TX		06/03/2013		2,079,232								161,587			
3753	LILBURN	GA		05/29/2013		364,455								240,373			
3765	PORTLAND	OR		06/06/2013		914,063								89,218			
3768	CANOGA PARK	CA		06/28/2013		2,524,389								134,738			
3769	REDWOOD CITY	CA		06/28/2013		818,617								80,014			
3770	THORNTON	CO		05/01/2013		1,832,810								42,188			
3771	SPARKS	NV		05/03/2013		648,225								63,940			
3774	SANTA MONICA	CA		09/26/2013		1,339,331								30,824			
3775	SHEBOYGAN	WI		04/04/2013		1,287,831								70,817			
3778	MILL VALLEY	CA		10/15/2013		4,459,384								47,489			
3782	SAN DIEGO	CA		06/18/2013		1,179,535								40,736			
3789	SANTA MONICA	CA		06/13/2013		1,674,109								59,579			
3795	COLORADO SPRINGS	CO		07/09/2013		1,671,719								89,370			
3800	MADISON HEIGHTS	MI		08/19/2013		1,093,331								57,959			
3801	COLLEGE STATION	TX		06/24/2013		4,968,902								137,110			
3802	CLEVELAND HEIGHTS	OH		11/01/2013		2,205,159								72,613			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3805	CLIFFSIDE PARK	NJ		12/31/2013		837,268								74,875			
3808	ALBUQUERQUE	NM		05/30/2013		2,151,962								99,080			
3818	LAS VEGAS	NV		07/30/2013		3,196,833								308,604			
3819	VALLEJO	CA		08/01/2013		1,366,679								61,740			
3821	VALLEJO	CA		08/01/2013		3,054,894								138,014			
3825	SEATTLE	WA		06/28/2013		2,007,015								372,843			
3826	WESTFIELD	IN		05/30/2013		1,035,837								77,950			
3827	ASHTABULA	OH		08/30/2013		523,686								38,039			
3837	FLORENCE	KY		07/30/2013		646,321								84,654			
3838	CHINO HILLS	CA		08/28/2013		1,182,383								60,885			
3849	LONGVIEW	TX		08/08/2013		2,625,649								58,863			
3851	ANGELS CAMP	CA		07/22/2013		3,224,008								145,711			
3854	WEST VALLEY CITY	UT		08/01/2013		816,787								79,177			
3859	BLOOMFIELD HILLS	MI		08/19/2013		796,544								42,232			
3860	BEVERLY HILLS	MI		08/19/2013		1,702,412								90,263			
3864	HAWTHORNE	CA		09/12/2013		3,454,076								318,380			
3867	OLATHE	KS		09/30/2013		1,986,210								68,961			
3868	CHULA VISTA	CA		09/19/2013		1,104,707								37,352			
3869	CARLSBAD	CA		09/23/2013		1,104,707								37,352			
3870	CHICAGO	IL		10/18/2013		2,473,983								69,333			
3872	SONOMA	CA		09/09/2013		2,182,254								206,525			
3874	EL CAJON	CA		09/12/2013		2,622,905								90,595			
3876	GRESHAM	OR		09/18/2013		1,777,637								244,704			
3881	AUSTIN	TX		09/05/2013		1,593,047								115,848			
3886	SAN ANTONIO	TX		09/11/2013		790,086								23,869			
3888	SAN ANTONIO	TX		09/11/2013		677,608								25,353			
3889	NEW BRAUNFELS	TX		09/26/2013		2,148,994								154,200			
3891	SOLON	OH		08/22/2013		1,329,135								70,214			
3893	LAKEWOOD	OH		09/18/2013		2,546,196								86,616			
3897	PENDLETON	OR		09/30/2013		621,845								58,122			
3898	PORTLAND	OR		09/30/2013		528,587								49,405			
3899	PFLUGERVILLE	TX		08/29/2013		718,941								31,049			
3900	VAN NUYS	CA		09/04/2013		708,224								36,855			
3901	BRIGHTON	MI		10/04/2013		1,197,629								30,000			
3904	HOLLYWOOD	CA		09/25/2013		1,413,292								42,776			
3906	DEPEW	NY		09/20/2013		1,009,659								94,072			
3914	KENNEWICK	WA		10/01/2013		2,375,714								121,128			
3916	HENDERSON	NV		08/02/2013		3,042,855								161,773			
3917	DEER PARK	TX		09/11/2013		1,127,889								25,748			
3918	KENNESAW	GA		09/11/2013		1,607,021								36,687			
3920	MIAMI	FL		07/31/2013		2,754,467								121,003			
3923	LAS VEGAS	NV		08/27/2013		2,029,419								133,429			
3929	FARMINGTON	NM		09/12/2013		2,833,772								147,303			
3932	BAY SHORE	NY		10/30/2013		714,995								36,265			
3936	NANTUCKET	MA		10/15/2013		1,356,442								39,115			
3944	MERCED	CA		09/30/2013		670,861								101,863			
3945	TAMPA	FL		01/24/2014		2,178,664								70,993			
3947	HENDERSON	NV		11/05/2013		509,270								45,780			
3948	MARYLAND HEIGHTS	MO		10/23/2013		5,559,957								183,090			
3960	SANTA ROSA	CA		10/15/2013		2,911,111								95,381			
3964	GLENDALE	AZ		12/02/2013		1,123,238								35,553			
3973	WOODMERE	OH		12/04/2013		1,359,573								72,256			
3977	PLEASANTON	CA		09/30/2013		2,564,375								63,451			
3979	CLEVELAND	OH		12/04/2013		930,212								49,440			
3980	CLEVELAND	OH		12/04/2013		1,023,266								54,382			
3987	BIRMINGHAM	AL		11/01/2013		2,218,273								315,473			
3989	ANTIOCH	CA		10/08/2013		2,381,519								120,114			
3990	GREENVILLE	TX		10/24/2013		1,242,503								39,055			
3993	AVONDALE	AZ		11/22/2013		1,630,835								53,121			
3994	LAYTON	UT		05/27/2014		903,834								42,316			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
3997	SIOUX FALLS	SD		11/14/2013		2,537,351								136,064			
3998	TUCSON	AZ		12/06/2013		1,376,468								123,680			
3999	LA HABRA	CA		02/19/2014		2,258,021								70,489			
4000	EL SEGUNDO	CA		12/10/2013		4,590,649								150,379			
4004	NORCROSS	GA		12/10/2013		1,035,000								92,758			
4006	LOS ANGELES	CA		12/04/2013		602,400								19,495			
4007	VAN NUYS	CA		12/04/2013		903,600								29,242			
4009	COLORADO SPRINGS	CO		10/29/2013		1,294,284								20,261			
4011	VACAVILLE	CA		11/27/2013		1,819,287								56,887			
4013	BRIGHTON	CO		03/05/2014		950,227								36,816			
4014	UNIVERSITY HEIGHTS	OH		12/20/2013		2,079,510								43,269			
4018	WESTLAKE VILLAGE	CA		02/03/2014		3,680,766								116,765			
4019	PFLUGERVILLE	TX		01/28/2014		786,794								31,381			
4020	BLYTHE	CA		12/11/2013		1,346,478								41,328			
4022	SAN FRANCISCO	CA		12/26/2013		1,562,437								49,711			
4025	SAN FRANCISCO	CA		04/16/2014		1,099,797								33,869			
4027	FORT MEYERS	FL		12/05/2013		1,602,659								79,365			
4029	GREENSBORO	NC		12/30/2013		1,355,403								80,397			
4030	VENTURA	CA		12/26/2013		5,428,351								115,357			
4031	TUCSON	AZ		12/30/2013		1,357,026								28,852			
4033	LAS VEGAS	NV		01/24/2014		2,372,744								120,324			
4035	TEMPLE	TX		11/21/2013		1,029,741								33,590			
4038	EL DORADO HILLS	CA		12/02/2013		708,186								63,759			
4041	ROCKVILLE CENTRE	NY		01/21/2014		1,006,514								49,572			
4043	FRESNO	CA		04/01/2014		1,131,072								35,511			
4045	HILLSBORO	OR		11/27/2013		1,893,446								60,783			
4049	DENVILLE	NJ		12/19/2013		4,635,448								99,387			
4052	CEDAR PARK	TX		12/20/2013		727,299								175,061			
4053	AUSTIN	TX		12/20/2013		579,489								132,107			
4055	LANCASTER	CA		04/23/2014		1,112,496								25,825			
4057	SEATTLE	WA		02/07/2014		3,620,527								117,909			
4058	DENVILLE	NJ		12/19/2013		4,074,894								87,368			
4060	CLINTON TOWNSHIP	MI		01/15/2014		1,204,389								74,927			
4062	BALTIMORE	MD		03/11/2014		810,156								25,039			
4065	PLAINFIELD	IL		02/12/2014		1,759,001								34,793			
4067	PHOENIX	OR		12/04/2013		1,553,588								108,710			
4070	INDIANAPOLIS	IN		12/20/2013		8,830,662								299,087			
4071	WEST HOLLYWOOD	CA		12/20/2013		1,723,176								55,403			
4082	ST LOUIS PARK	MN		02/20/2014		1,932,698								40,119			
4084	KENOSHA	WI		01/21/2014		588,722								28,118			
4097	MONTCLAIR	CA		02/12/2014		634,206								155,250			
4101	BALTIMORE	MD		12/31/2013		6,880,694								803,850			
4102	SANTA ROSA	CA		01/15/2014		4,848,659								102,402			
4103	SAN MARCOS	CA		12/23/2013		4,530,242								681,182			
4111	CULVER CITY	CA		02/26/2014		934,846								29,746			
4115	ROSEBURG	OR		02/28/2014		1,337,371								115,933			
4116	BRANDON	FL		04/28/2014		713,906								60,484			
4118	ANTIOCH	CA		03/03/2014		4,250,083								364,791			
4119	CATHEDRAL CITY	CA		09/25/2014		1,397,251								26,319			
4120	MANDEVILLE	LA		02/27/2014		2,083,947								65,125			
4122	REDONDO BEACH	CA		04/09/2014		677,716								32,091			
4124	LOS ANGELES	CA		02/13/2014		2,080,895								27,194			
4125	KIRKLAND	WA		03/20/2014		976,926								46,785			
4126	CLERMONT	FL		07/17/2014		2,040,421								107,838			
4129	DEPEW	NY		09/17/2015		1,322,937								57,133			
4130	SACRAMENTO	CA		02/26/2014		2,079,361								65,814			
4132	FOLSOM	CA		03/26/2014		3,047,334								94,484			
4134	SAN LUIS OBISPO	CA		05/30/2014		4,449,083								117,628			
4136	BEAVERTON	OR		04/01/2014		3,556,811								36,936			
4137	NIAGARA FALLS	NY		09/24/2014		6,575,800								540,137			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
4139	LEMON GROVE	CA		05/08/2014		2,084,146								177,861			
4140	SAN FRANCISCO	CA		04/15/2014		2,415,151								79,709			
4142	INDIANAPOLIS	IN		04/18/2014		2,269,740								111,188			
4147	RAVENNA	OH		05/19/2014		1,106,126								28,717			
4150	FAYETTEVILLE	NC		04/04/2014		851,926								341,344			
4151	LITTLETON	CO		03/28/2014		1,096,731								35,595			
4152	DENVER	CO		03/28/2014		733,575								23,809			
4153	COLORADO SPRINGS	CO		03/28/2014		748,102								24,280			
4154	ARVADA	CO		06/02/2014		968,177								30,324			
4155	CENTENNIAL	CO		06/02/2014		902,165								28,257			
4156	THORNTON	CO		06/02/2014		902,165								28,257			
4157	KETCHIKAN	AK		06/02/2014		674,790								21,135			
4159	GILROY	CA		05/13/2014		3,620,085								308,231			
4162	SACRAMENTO	CA		03/31/2014		1,622,961								79,365			
4163	LAKE FOREST	CA		07/31/2014		7,295,011								129,379			
4168	POOLER	GA		07/22/2014		1,403,404								43,049			
4170	SAN DIEGO	CA		02/28/2014		3,470,706								108,924			
4174	TORRANCE	CA		04/16/2014		2,627,963								57,097			
4176	KERRVILLE	TX		04/28/2014		1,885,676								336,376			
4177	PFLUGERVILLE	TX		04/28/2014		849,085								151,464			
4179	WOOSTER	OH		06/10/2014		4,023,783								110,422			
4180	MOUNTAIN VIEW	CA		05/19/2014		6,784,371								151,137			
4182	PROVO	UT		05/01/2014		1,130,723								37,598			
4183	PONTIAC	MI		05/09/2014		3,673,571								493,173			
4185	GLENDALE	AZ		05/01/2014		2,376,461								117,645			
4189	BEREA	OH		04/28/2014		510,439								35,082			
4192	GREENWOOD VILLAGE	CO		06/13/2014		1,079,244								90,561			
4193	NORTHRIDGE	CA		06/18/2014		3,075,655								100,749			
4194	NORTHRIDGE	CA		06/18/2014		2,599,145								85,140			
4195	CANOGA PARK	CA		06/18/2014		1,516,168								49,665			
4199	PORTLAND	OR		05/29/2014		1,009,062								207,326			
4200	CHANDLER	AZ		03/31/2014		731,875								16,152			
4201	AKRON	OH		05/08/2014		4,536,624								70,278			
4202	MAYFIELD VILLAGE	OH		05/02/2014		2,578,591								130,013			
4203	COPLEY	OH		06/11/2014		1,340,152								215,484			
4204	NILES	IL		05/14/2014		2,410,336								115,369			
4210	ARVADA	CO		06/13/2014		1,131,665								46,589			
4211	MARTINEZ	CA		04/29/2014		3,537,057								305,309			
4213	WESTBURY	NY		06/30/2014		5,070,260								251,192			
4216	TEMPE	AZ		07/17/2014		2,750,577								130,240			
4218	PALM DESERT	CA		05/30/2014		9,963,643								356,149			
4221	SACRAMENTO	CA		04/30/2014		1,132,622								97,632			
4222	SAN FRANCISCO	CA		06/04/2014		1,914,701								61,066			
4224	BROOKLYN	NY		08/22/2014		2,533,648								211,523			
4226	QUEEN CREEK	AZ		04/15/2014		1,905,685								94,693			
4227	CLEVELAND	OH		06/06/2014		1,577,120								37,776			
4228	FORT WALTON BEACH	FL		06/30/2014		1,859,240								57,412			
4229	SAN MARCOS	TX		06/20/2014		867,966								28,130			
4230	TUCSON	AZ		06/23/2014		2,341,179								114,331			
4232	JOLIET	IL		07/01/2014		1,796,158								87,492			
4233	PHOENIX	AZ		05/12/2014		1,191,808								39,349			
4234	ENGLEWOOD	CO		05/06/2014		3,935,660								127,846			
4237	SAN FRANCISCO	CA		05/15/2014		2,694,876								85,774			
4238	DEER PARK	TX		09/02/2014		3,151,466								98,727			
4243	FORT WALTON BEACH	FL		06/30/2014		1,684,253								52,009			
4245	COLORADO SPRINGS	CO		10/31/2014		914,457								28,420			
4246	RAEFORD	NC		06/11/2014		2,621,397								294,898			
4247	TUCSON	AZ		05/08/2014		1,031,691								32,872			
4252	CHILLICOTHE	OH		06/19/2014		2,143,926								69,312			
4254	MESA	AZ		06/17/2014		1,628,078								51,813			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
4257	VILLE PLATTE	LA		06/02/2014		572,398								48,421			
4265	PORT ARTHUR	TX		05/30/2014		810,309								97,773			
4269	COMMERCE CITY	CO		10/20/2014		1,449,235								53,543			
4270	COLORADO SPRINGS	CO		06/27/2014		1,021,716								49,180			
4271	MANSURA	LA		09/02/2014		951,575								44,250			
4272	SCOTTSDALE	AZ		06/05/2014		2,179,542								35,731			
4273	TEMPLE TERRACE	FL		05/29/2014		622,367								65,505			
4278	DRAPER	UT		07/03/2014		1,480,336								47,061			
4279	SILVERDALE	WA		07/01/2014		1,045,316								33,160			
4280	LOS ANGELES	CA		07/18/2014		1,439,746								45,621			
4281	RENO	NV		07/03/2014		5,168,568								165,379			
4282	RENO	NV		07/03/2014		4,676,324								149,629			
4284	RENO	NV		07/11/2014		6,153,058								196,880			
4285	SACRAMENTO	CA		05/27/2014		3,004,617								147,228			
4287	SACRAMENTO	CA		07/07/2014		2,164,832								181,215			
4288	WILLIAMSVILLE	NY		07/21/2014		5,453,584								172,807			
4291	SIOUX FALLS	SD		06/06/2014		1,879,888								59,956			
4297	LAS VEGAS	NV		08/08/2014		2,374,741								115,216			
4299	CORAL GABLES	FL		06/12/2014		1,223,845								37,996			
4300	STONE MOUNTAIN	GA		06/23/2014		741,877								23,257			
4303	ANTIOCH	CA		07/25/2014		515,359								24,913			
4307	MIDVALE	UT		07/15/2014		938,181								29,696			
4309	WATSONVILLE	CA		07/14/2014		2,011,561								168,700			
4312	ROTHSCHILD	WI		07/23/2014		1,630,693								422,011			
4315	DENVER	CO		08/01/2014		2,187,163								68,190			
4318	CANASTOTA	NY		09/11/2014		3,444,744								280,933			
4319	FREDONIA	NY		09/11/2014		3,591,328								292,888			
4323	ROUND ROCK	TX		07/10/2014		764,307								24,062			
4326	AUBURN HILLS	MI		08/15/2014		739,118								23,832			
4329	BURLINGAME	CA		09/12/2014		4,991,590								112,607			
4330	SOUTH JORDAN	UT		08/28/2014		1,644,367								78,503			
4331	JACKSONVILLE	FL		07/09/2014		1,874,169								157,251			
4337	JACKSON	TN		07/23/2014		3,876,772								82,883			
4340	SARATOGA	CA		07/02/2014		3,753,016								120,985			
4341	EL CAJON	CA		08/13/2014		1,775,895								50,655			
4344	CYPRESS	TX		07/10/2014		2,200,913								107,864			
4345	ALLEN	TX		07/01/2014		1,507,952								46,817			
4347	LOS LUNAS	NM		07/15/2014		751,145								86,629			
4349	VANCOUVER	WA		07/15/2014		654,644								75,505			
4353	ST CHARLES	MO		09/02/2014		5,229,629								112,809			
4355	FORT WAYNE	IN		08/29/2014		2,551,395								209,711			
4359	BRONX	NY		10/16/2014		3,944,093								125,143			
4360	MIAMI	FL		08/13/2014		1,086,775								90,559			
4362	EL PASO	TX		08/19/2014		1,920,377								159,947			
4368	WAXHAW	NC		11/19/2014		1,932,874								40,896			
4369	PFLUGERVILLE	TX		09/12/2014		697,474								57,345			
4370	SHAKER HEIGHTS	OH		08/29/2014		1,300,965								27,495			
4371	NORTH CANTON	OH		08/20/2014		1,233,503								24,777			
4375	MERCER ISLAND	WA		08/13/2014		1,398,983								44,186			
4378	PENSACOLA	FL		09/11/2014		3,449,605								109,039			
4380	RENTON	WA		10/30/2014		992,234								47,033			
4389	MAYWOOD	IL		10/31/2014		632,320								18,910			
4390	BOTHELL	WA		08/28/2014		1,824,175								91,674			
4392	VERO BEACH	FL		08/07/2014		1,607,685								118,742			
4397	WHITESTONE	NY		10/23/2014		4,400,101								136,001			
4399	VAN NUYS	CA		08/29/2014		1,929,988								61,421			
4401	INGLESIDE	TX		08/08/2014		979,980								48,058			
4403	BRIDGETON	MO		09/08/2014		1,748,586								142,604			
4404	PHOENIX	AZ		12/22/2014		775,659								17,211			
4407	SHERWOOD	OR		08/19/2014		2,997,559								93,250			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4408	LAS VEGAS	NV		10/14/2014		1,653,108								78,481			
4411	THOUSAND OAKS	CA		09/11/2014		2,861,059								78,364			
4412	RAYTOWN	MO		09/22/2014		581,297								11,818			
4413	PICKERINGTON	OH		09/24/2014		2,334,466								113,067			
4416	PICO RIVERA	CA		12/12/2014		1,852,488								57,531			
4417	PALM HARBOR	FL		09/15/2014		1,354,060								43,424			
4418	MOUNTAIN VIEW	CA		08/28/2014		2,097,744								66,400			
4420	COVINGTON	LA		10/30/2014		2,993,371								111,418			
4422	FLOWERTY BRANCH	GA		09/12/2014		565,100								17,478			
4424	LOS ANGELES	CA		10/31/2014		2,098,904								45,510			
4427	DALLAS	TX		10/06/2014		2,189,289								34,762			
4428	CLOVIS	CA		10/16/2014		586,526								27,910			
4429	CLOVIS	CA		10/16/2014		586,526								27,910			
4433	DES MOINES	IA		10/17/2014		2,227,119								106,641			
4434	CEDAR RAPIDS	IA		10/17/2014		3,527,591								170,736			
4436	AUSTIN	TX		11/17/2014		1,540,609								48,894			
4437	CHICAGO	IL		10/22/2014		1,406,857								43,723			
4438	MORTON GROVE	IL		10/22/2014		791,357								24,594			
4440	TUCSON	AZ		08/28/2014		954,496								56,954			
4443	TACOMA	WA		08/28/2014		1,829,080								59,158			
4448	WASHINGTON	DC		01/22/2015		2,619,506								66,959			
4451	MALVERN	PA		09/16/2014		1,735,729								57,925			
4455	SAN FRANCISCO	CA		11/12/2014		7,895,214								168,705			
4456	REDDING	CA		10/21/2014		4,652,680								383,661			
4457	AUBURNDALE	FL		11/14/2014		2,546,921								207,363			
4459	ALBUQUERQUE	NM		10/06/2014		1,577,368								50,103			
4461	CHULA VISTA	CA		10/23/2014		7,153,301								347,062			
4462	CARSON CITY	NV		12/11/2014		6,211,660								132,596			
4463	LAS VEGAS	NV		11/24/2014		1,109,897								89,405			
4465	COMPTON	CA		10/15/2014		2,312,482								122,840			
4466	CHARLOTTE	NC		10/01/2014		2,327,252								115,095			
4467	SAN ANTONIO	TX		10/30/2014		4,221,692								275,619			
4468	BATON ROUGE	LA		10/02/2014		2,488,854								79,990			
4469	GILBERT	AZ		09/26/2014		2,452,822								77,309			
4470	DAYTON	NV		10/23/2014		2,982,296								194,703			
4475	JACKSONVILLE	FL		09/30/2014		1,191,321								38,082			
4476	LAS VEGAS	NV		09/29/2014		5,735,575								257,216			
4477	GREENSBORO	NC		09/22/2014		826,450								38,934			
4479	RICHMOND	VA		09/18/2014		1,856,696								59,479			
4482	BALTIMORE	MD		11/26/2014		2,159,051								174,934			
4484	MURRIETA	CA		10/01/2014		1,231,984								59,539			
4485	LOMBARD	IL		01/05/2015		2,064,058								64,832			
4486	NAPERVILLE	IL		01/05/2015		1,905,284								59,845			
4492	COLORADO SPRINGS	CO		10/14/2014		1,757,096								54,907			
4495	LAS VEGAS	NV		11/25/2014		1,667,895								52,933			
4497	DEER PARK	TX		12/11/2014		1,734,441								55,485			
4498	HOUSTON	TX		12/11/2014		1,933,009								61,634			
4500	RICHMOND	VA		12/19/2014		1,272,013								59,604			
4501	ORLANDO	FL		11/10/2014		1,550,714								74,900			
4502	DINUBA	CA		09/29/2014		1,089,313								90,719			
4503	PORTLAND	OR		09/30/2014		1,660,682								53,085			
4506	BREA	CA		11/14/2014		700,433								22,311			
4507	HAVERHILL	MA		10/09/2014		2,227,424								69,294			
4516	SANTA ANA	CA		10/30/2014		809,480								25,937			
4517	EUGENE	OR		11/07/2014		1,736,675								37,497			
4520	MONROVIA	CA		12/22/2014		1,486,865								39,459			
4522	FARMERS BRANCH	TX		12/31/2014		7,633,181								203,088			
4523	SPRING	TX		11/25/2014		921,887								29,226			
4524	LYNNWOOD	WA		10/31/2014		2,566,887								53,237			
4526	GOODYEAR	AZ		10/08/2014		2,235,749								35,457			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4527	SAN JOSE	CA		10/29/2014		4,132,642								128,435			
4528	NASVILLE	TN		11/05/2014		1,274,154								40,173			
4531	NORTHRIDGE	CA		12/11/2014		1,418,030								42,649			
4532	GRETNA	LA		12/01/2014		3,173,989								152,175			
4533	COVINA	CA		12/08/2014		1,319,062								41,829			
4534	SAN LUIS OBISPO	CA		01/13/2015		1,603,138								47,054			
4538	HUNTINGTON BEACH	CA		12/17/2014		4,994,814								234,045			
4539	HILLSBORO	OR		11/25/2014		6,155,207								95,722			
4540	LAWRENCEVILLE	GA		12/11/2014		1,848,223								58,289			
4542	ORLANDO	FL		12/23/2014		6,755,194								110,146			
4543	FOLSOM	CA		11/26/2014		4,375,290								206,438			
4544	LAS VEGAS	NV		12/23/2014		2,709,409								126,158			
4547	ROME	GA		10/23/2014		949,016								77,099			
4551	UNION CITY	CA		12/02/2014		7,204,132								582,291			
4554	CLEVELAND	OH		12/31/2014		1,690,994								82,402			
4557	SUNNYVALE	CA		12/04/2014		3,647,421								80,572			
4563	VERO BEACH	FL		11/18/2014		749,481								34,757			
4564	SEATTLE	WA		12/31/2014		9,267,356								286,237			
4567	WEST CHESTER	OH		12/17/2014		4,519,931								818,198			
4568	HOUSTON	TX		11/10/2014		686,236								14,669			
4569	INDIANAPOLIS	IN		11/06/2014		12,802,223								275,228			
4571	DENVER	CO		11/25/2014		1,409,788								66,570			
4572	SAINT PETERS	MO		12/11/2014		1,713,348								54,631			
4573	UNION	MO		12/11/2014		1,405,824								44,825			
4574	SAINT PETERS	MO		12/11/2014		1,186,164								37,821			
4576	TALLAHASSEE	FL		11/24/2014		1,326,616								62,691			
4577	PLAINFIELD	IN		12/18/2014		2,141,677								100,750			
4578	CANOGA PARK	CA		12/01/2014		1,445,734								46,436			
4579	HERKIMER	NY		03/24/2015		3,465,980								265,530			
4584	DEER PARK	TX		12/30/2014		1,122,821								52,820			
4585	DEER PARK	TX		01/28/2015		1,335,839								62,363			
4586	NOVI	MI		12/30/2014		3,652,938								173,200			
4588	SEATTLE	WA		12/18/2014		4,677,850								224,419			
4590	NEWPORT BEACH	CA		12/01/2014		1,098,593								34,600			
4592	EUGENE	OR		12/18/2014		856,674								27,315			
4593	VENICE	FL		01/30/2015		2,976,677								160,085			
4596	ROCKINGHAM	NC		01/09/2015		938,363								166,115			
4597	HOUSTON	TX		12/22/2014		3,237,831								116,002			
4598	OGDEN	UT		12/12/2014		3,075,241								98,055			
4599	EDINBURG	TX		01/12/2015		897,948								93,982			
4600	HOUSTON	TX		01/30/2015		803,003								47,698			
4601	SANTA CLARITA	CA		12/17/2014		2,397,936								51,705			
4602	ALHAMBRA	CA		04/01/2015		2,748,463								60,858			
4605	SYLMAR	CA		12/31/2014		1,757,280								56,031			
4609	TRACY	CA		01/26/2015		4,521,673								217,003			
4610	RIVERSIDE	CA		02/13/2015		1,778,709								31,247			
4611	ALBERTVILLE	AL		12/29/2014		962,414								31,535			
4612	FARMINGTON	UT		12/30/2014		1,076,319								51,636			
4615	SHAWNEE	KS		02/11/2015		1,384,253								63,827			
4616	LAS VEGAS	NV		01/21/2015		2,389,645								75,225			
4618	FAIRLAWN	OH		01/28/2015		844,147								42,928			
4620	CHICAGO	IL		02/10/2015		507,742								34,803			
4621	HOUSTON	TX		02/18/2015		4,997,443								238,059			
4622	DALLAS	TX		03/11/2015		1,334,218								40,430			
4623	STAFFORD	TX		01/08/2015		1,322,122								41,287			
4624	POOLER	GA		05/01/2015		1,221,311								25,713			
4629	CANTON	OH		02/23/2015		4,326,943								90,869			
4635	HEBRON	KY		02/27/2015		1,084,132								51,359			
4636	COLUMBIA	TN		03/17/2015		1,093,590								50,284			
4649	COSTA MESA	CA		01/20/2015		2,038,583								61,942			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
4650	SPRING	TX		02/04/2015		1,922,801								60,153			
4653	WESLEY CHAPEL	FL		02/27/2015		1,761,777								81,234			
4654	PHOENIX	AZ		05/08/2015		1,868,914								57,778			
4660	DEER PARK	TX		03/03/2015		1,326,707								41,367			
4662	TEMPE	AZ		01/23/2015		672,978								20,585			
4664	INDIO	CA		01/29/2015		835,047								38,953			
4665	FLUSHING	NY		02/17/2015		3,904,645								118,941			
4667	SAN DIEGO	CA		02/13/2015		1,499,233								71,418			
4668	PHOENIX	AZ		02/03/2015		3,233,413								101,607			
4669	SEATTLE	WA		05/07/2015		7,362,260								154,361			
4671	ROCKWALL	TX		04/23/2015		3,080,367								98,519			
4672	DOWNEY	CA		03/19/2015		1,552,057								71,364			
4673	GREECE	NY		02/27/2015		853,584								29,402			
4674	FREDONIA	NY		02/27/2015		719,029								24,767			
4678	ORMOND BEACH	FL		01/28/2015		1,206,974								164,862			
4680	ANN ARBOR	MI		03/26/2015		1,730,630								137,000			
4681	LOS ANGELES	CA		04/03/2015		1,132,012								59,882			
4683	CHARLOTTESVILLE	VA		02/13/2015		975,645								77,234			
4685	CHULA VISTA	CA		03/04/2015		1,463,242								69,189			
4687	BROOKFIELD	WI		03/31/2015		307,816								10,532			
4688	NORTH LAS VEGAS	NV		03/16/2015		1,630,470								77,096			
4690	MURRIETA	CA		03/03/2015		949,769								43,846			
4692	COLUMBUS	OH		03/20/2015		1,289,266								58,806			
4693	PHOENIX	AZ		03/31/2015		5,960,426								180,415			
4694	LOS ANGELES	CA		02/18/2015		1,331,129								40,548			
4696	BISHOP	CA		02/27/2015		5,332,825								160,643			
4697	GERMANTOWN	TN		02/13/2015		1,588,014								62,574			
4698	ALBANY	GA		02/27/2015		1,180,923								75,555			
4700	PFLUGERVILLE	TX		04/22/2015		844,284								29,938			
4701	LAS VEGAS	NV		05/22/2015		5,830,725								184,949			
4702	FLORENCE	KY		03/30/2015		1,233,304								39,053			
4707	RIVERDALE	UT		04/13/2015		1,851,338								85,857			
4709	LOS ANGELES	CA		03/23/2015		1,201,160								30,985			
4712	CHICAGO	IL		04/13/2015		1,151,313								36,416			
4713	PACIFICA	CA		03/20/2015		1,329,235								41,372			
4714	KIRKLAND	WA		04/22/2015		3,363,198								156,598			
4716	LONG BEACH	CA		05/19/2015		1,463,909								23,045			
4718	BOULDER	CO		04/14/2015		1,195,595								25,349			
4719	OREM	UT		04/01/2015		2,559,607								81,904			
4721	LEWISVILLE	TX		03/17/2015		4,182,539								213,538			
4722	SPOKANE	WA		04/07/2015		2,935,219								138,323			
4723	HOUSTON	TX		05/22/2015		3,337,347								68,284			
4726	GLENDALE HEIGHTS	IL		06/05/2015		5,752,888								208,177			
4730	REDMOND	WA		04/22/2015		966,920								45,022			
4734	SCHERTZ	TX		06/23/2015		650,652								12,762			
4735	MESA	AZ		03/18/2015		753,892								59,381			
4736	CLIFTON PARK	NY		05/07/2015		1,514,049								35,732			
4739	BALTIMORE	MD		05/19/2015		11,437,197								678,755			
4741	CLEVELAND	OH		03/20/2015		568,031								17,484			
4744	LOS ANGELES	CA		04/02/2015		1,400,000								17,922			
4747	JACKSONVILLE	FL		03/31/2015		1,663,920								130,731			
4750	INDIANAPOLIS	IN		08/28/2015		3,142,292								172,544			
4753	OCEANSIDE	CA		06/02/2015		758,528								22,981			
4754	SAN FRANCISCO	CA		06/30/2015		3,253,642								251,380			
4755	AUSTIN	TX		04/30/2015		4,619,721								107,545			
4760	TRACY	CA		05/15/2015		886,664								28,156			
4762	SUN VALLEY	CA		04/15/2015		873,845								52,052			
4763	WOODLAND HILLS	CA		06/01/2015		1,967,579								151,629			
4764	BUCKEYE	AZ		04/15/2015		6,472,197								203,126			
4766	CATHEDRAL CITY	CA		04/09/2015		1,548,863								24,349			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
4767	MILL CREEK	WA		05/28/2015		3,588,142								165,572			
4768	MOUNT VERNON	OH		05/12/2015		928,696								28,800			
4769	FORT PIERCE	FL		06/22/2015		3,758,092								104,930			
4770	TUKWILA	WA		05/21/2015		1,206,137								65,888			
4771	ATASCADERO	CA		05/14/2015		4,352,214								110,448			
4773	FORTUNA	CA		04/16/2015		1,094,717								50,605			
4774	HOUSTON	TX		07/09/2015		4,255,043								192,998			
4776	DEPEW	NY		12/14/2015		1,993,596								108,846			
4777	HOUSTON	TX		05/06/2015		729,991								14,360			
4784	ATLANTA	GA		05/19/2015		902,523								245,754			
4788	CHICAGO	IL		05/28/2015		2,649,645								81,457			
4789	BAKERSFIELD	CA		05/20/2015		5,190,543								611,390			
4791	PASSAIC	NJ		04/30/2015		3,550,847								110,452			
4795	AUSTIN	TX		05/22/2015		817,295								27,186			
4796	VANCOUVER	WA		06/09/2015		2,494,775								77,435			
4797	SAN DIEGO	CA		06/23/2015		7,194,935								331,442			
4798	PERRYSBURG	OH		05/21/2015		897,312								40,873			
4799	SACRAMENTO	CA		06/11/2015		2,995,961								76,372			
4801	ALBERTVILLE	AL		09/04/2015		3,670,611								658,588			
4803	HOUSTON	TX		05/22/2015		2,409,382								110,462			
4809	ORANGE	CA		05/22/2015		2,677,961								80,950			
4813	SAN MATEO	CA		09/28/2015		3,148,250								94,439			
4814	SAN MATEO	CA		09/28/2015		1,349,250								40,474			
4825	HOUSTON	TX		05/19/2015		3,195,970								100,588			
4826	SALT LAKE CITY	UT		05/28/2015		1,941,167								89,718			
4831	VERNON HILLS	IL		06/24/2015		2,828,597								130,348			
4832	PARAMUS	NJ		06/25/2015		5,944,825								135,265			
4833	STOCKTON	CA		09/21/2015		1,123,109								33,999			
4834	PORT ST LUCIE	FL		05/20/2015		1,906,029								60,594			
4837	APPLE VALLEY	CA		06/03/2015		3,385,254								105,193			
4839	CLEVELAND	OH		06/15/2015		1,287,633								25,988			
4840	HOUSTON	TX		05/21/2015		2,359,185								109,922			
4844	VENICE	CA		06/05/2015		1,958,372								62,001			
4845	CAROL STREAM	IL		08/03/2015		938,614								29,176			
4846	SAN DIMAS	CA		05/29/2015		1,950,355								62,003			
4847	VAN NUYS	CA		05/29/2015		1,950,355								62,003			
4850	LOMBARD	IL		06/18/2015		3,100,529								161,901			
4851	NORTH HOLLYWOOD	CA		06/25/2015		1,477,606								47,217			
4852	MISSOULA	MT		09/30/2015		14,361,527								438,244			
4856	TOOELE	UT		06/25/2015		3,158,375								149,069			
4857	SEATTLE	WA		08/19/2015		8,752,584								261,776			
4864	GILBERT	AZ		07/15/2015		4,647,613								142,738			
4867	COLUMBUS	OH		07/14/2015		1,867,687								85,759			
4869	OREM	UT		06/29/2015		1,109,314								35,448			
4870	SAN DIEGO	CA		03/01/2016		8,652,926								616,465			
4871	SAN DIEGO	CA		06/17/2015		5,349,173								96,853			
4872	BRADENTON	FL		07/16/2015		1,390,779								93,137			
4881	POTEAU	OK		06/30/2015		8,262,722								631,185			
4884	WESTMINSTER	CA		07/31/2015		4,036,649								120,509			
4888	CORONA	CA		05/20/2015		2,062,974								34,955			
4891	HOUSTON	TX		08/14/2015		1,024,171								30,999			
4893	HOUSTON	TX		05/21/2015		1,288,104								200,568			
4894	LAS VEGAS	NV		05/21/2015		1,656,134								257,874			
4900	WEST PALM BEACH	FL		06/10/2015		1,411,005								72,798			
4901	CHICAGO	IL		06/10/2015		1,305,241								61,655			
4902	HEBRON	KY		08/28/2015		2,793,763								78,056			
4906	VENICE	CA		07/09/2015		4,957,401								91,198			
4907	VENICE	CA		06/30/2015		2,000,000								19,302			
4908	MARYSVILLE	WA		07/06/2015		2,184,862								68,246			
4909	SALEM	OR		06/09/2015		3,479,610								110,618			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
4910	SANDY	UT		07/02/2015		806,501								37,032			
4911	TRACY	CA		07/08/2015		2,140,273								66,853			
4913	SEATTLE	WA		07/09/2015		2,678,935								82,835			
4916	KENT	WA		07/24/2015		2,234,099								68,692			
4921	NORTHRIDGE	CA		08/10/2015		2,919,532								86,171			
4923	HOUSTON	TX		09/22/2015		3,242,270								96,262			
4925	BEAVERTON	OR		07/29/2015		994,454								136,928			
4926	WORTHINGTON	OH		10/01/2015		2,786,490								56,165			
4927	WAYNE	NJ		08/03/2015		4,262,339								190,650			
4928	VALENCIA	CA		07/30/2015		835,141								71,857			
4932	GEORGETOWN	TX		08/12/2015		1,401,347								156,730			
4934	ELMHURST	IL		02/02/2016		2,782,255								79,459			
4936	FORSYTH	GA		07/22/2015		1,702,564								77,097			
4938	SAN DIEGO	CA		07/15/2015		1,705,585								50,629			
4939	NAMPA	ID		06/29/2015		3,071,125								95,968			
4940	SAN ANTONIO	TX		06/29/2015		2,470,253								77,192			
4941	PHOENIX	AZ		07/17/2015		917,061								182,383			
4943	THOUSAND OAKS	CA		12/02/2015		1,986,711								60,233			
4946	TRACY	CA		09/25/2015		1,976,952								59,779			
4949	WHITE LAKE	MI		07/27/2015		1,237,421								56,310			
4950	OAK CREEK	WI		09/11/2015		2,647,403								79,811			
4951	MARIETTA	GA		07/21/2015		2,123,750								97,199			
4965	UNIVERSAL CITY	TX		07/30/2015		2,199,573								130,874			
4969	SAN MATEO	CA		09/21/2015		1,286,710								57,322			
4970	LITTLE ROCK	AR		09/23/2015		318,218								48,867			
4973	TUKWILA	WA		09/28/2015		1,122,791								34,067			
4974	WATERFORD	MI		07/27/2015		574,061								26,123			
4975	SAN FRANCISCO	CA		09/21/2015		1,715,614								76,429			
4976	LUFKIN	TX		10/19/2015		5,429,424								142,048			
4977	CYPRESS	TX		07/20/2015		3,050,030								92,424			
4978	AUBURN	WA		06/19/2015		3,981,667								302,432			
4979	HUTTO	TX		07/01/2015		1,014,579								47,004			
4984	CHAGRIN FALLS	OH		07/31/2015		1,729,261								25,555			
4987	RAYMORE	MO		10/01/2015		1,591,493								47,485			
4988	DOWNEY	CA		06/30/2015		4,278,694								132,359			
4992	MILWAUKEE	WI		07/22/2015		4,736,902								356,490			
4995	CANOGA PARK	CA		10/01/2015		640,662								29,186			
4998	WILLOUGHBY	OH		08/13/2015		1,113,870								49,331			
4999	HOUMA	LA		08/13/2015		760,916								56,588			
5000	INDEPENDENCE	MO		07/29/2015		804,513								60,417			
5001	BEACH CITY	TX		07/29/2015		723,357								54,322			
5003	BOLINGBROOK	IL		08/28/2015		1,540,123								68,718			
5004	BEND	OR		07/31/2015		516,335								63,471			
5005	CEDAR PARK	TX		08/26/2015		907,244								30,449			
5007	RIALTO	CA		08/26/2015		3,586,611								108,865			
5009	PORTLAND	OR		08/26/2015		1,579,180								71,338			
5010	STAFFORD	TX		12/01/2015		3,157,170								63,792			
5014	MOBILE	AL		10/08/2015		601,731								26,834			
5022	TRACY	CA		10/02/2015		824,537								223,377			
5024	BECKLEY	WV		12/08/2015		6,098,806								276,639			
5027	ATLANTA	GA		09/17/2015		2,212,320								43,199			
5028	ANN ARBOR	MI		10/13/2015		3,876,452								170,863			
5029	CINCINNATI	OH		08/14/2015		2,173,317								65,146			
5030	GLEN HEAD	NY		08/06/2015		1,663,461								48,901			
5031	CLAREMONT	CA		09/22/2015		913,980								39,580			
5032	CHINO	CA		10/05/2015		1,015,794								29,939			
5034	PENNSAUKEN	NJ		08/27/2015		938,378								42,530			
5036	ALHAMBRA	CA		12/01/2015		2,695,342								195,894			
5037	JACKSONVILLE BEACH	FL		09/18/2015		661,502								19,753			
5038	TALLAHASSEE	FL		09/15/2015		1,377,519								60,154			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5041	KIRKLAND	WA		09/16/2015		2,375,707								70,130			
5045	FEDERAL WAY	WA		09/10/2015		1,373,965								60,854			
5046	LAS VEGAS	NV		09/03/2015		1,758,412								195,196			
5049	COSTA MESA	CA		10/23/2015		1,910,945								84,582			
5050	SAN DIEGO	CA		10/23/2015		2,203,944								162,322			
5051	SAN DIEGO	CA		10/23/2015		999,646								73,625			
5052	SAN DIEGO	CA		10/23/2015		1,941,503								85,934			
5054	CLINTON	CT		10/13/2015		3,827,630								64,865			
5055	OAK LAWN	IL		09/14/2015		1,445,762								27,888			
5056	REDMOND	WA		10/20/2015		1,162,935								51,259			
5057	ROSEVILLE	MI		09/11/2015		2,111,858								95,911			
5059	PORTLAND	OR		09/28/2015		887,393								65,217			
5060	PASADENA	CA		10/14/2015		3,445,217								49,909			
5062	ALBUQUERQUE	NM		12/31/2015		2,116,985								55,139			
5063	COLORADO SPRINGS	CO		09/23/2015		861,940								43,085			
5064	RANCHO CORDOVA	CA		09/14/2015		2,460,363								78,115			
5065	FUQUAY VARINA	NC		08/21/2015		1,268,566								32,162			
5067	MARION	IA		09/28/2015		1,588,405								70,410			
5068	CHANDLER	TX		09/25/2015		516,124								79,800			
5070	DALLAS	TX		09/10/2015		3,233,181								65,820			
5071	SYRACUSE	NY		10/15/2015		3,300,549								141,983			
5072	BAKERSFIELD	CA		11/20/2015		3,141,501								225,860			
5073	GEORGETOWN	TX		09/08/2015		2,411,023								105,197			
5074	FULLERTON	CA		11/06/2015		1,300,396								27,280			
5075	LEXINGTON	KY		10/15/2015		3,101,161								136,690			
5079	PASADENA	CA		10/02/2015		2,843,584								125,128			
5084	VENTURA	CA		09/29/2015		1,208,799								37,606			
5085	RESEDA	CA		09/29/2015		468,229								35,094			
5086	SOUTHLAKE	TX		09/30/2015		2,652,780								79,758			
5089	CHESAPEAKE	VA		10/09/2015		1,643,389								14,053			
5091	HIGHLANDS RANCH	CO		10/16/2015		1,076,600								33,447			
5092	TUCSON	AZ		09/24/2015		1,289,076								56,857			
5094	WORTHINGTON	OH		12/09/2015		2,943,502								64,605			
5095	DUBLIN	OH		12/09/2015		2,807,648								81,770			
5097	RIVERSIDE	CA		09/24/2015		2,874,346								87,213			
5098	ROUND LAKE BEACH	IL		10/09/2015		1,542,775								44,690			
5099	CHESAPEAKE	VA		10/20/2015		1,675,509								27,607			
5101	LOS ANGELES	CA		10/14/2015		3,014,281								64,368			
5103	GROVETOWN	GA		05/19/2016		1,510,293								29,229			
5105	CLEARLAKE	CA		10/16/2015		3,435,326								153,966			
5106	SAINT LOUIS	MO		11/20/2015		1,375,158								124,288			
5107	O FALLON	MO		11/20/2015		1,375,158								124,288			
5109	ST PETERSBURG	FL		12/14/2015		6,524,895								79,070			
5114	IRVINE	CA		10/16/2015		4,558,723								202,621			
5115	FRESNO	CA		11/10/2015		12,378,406								432,990			
5116	SULPHUR	LA		11/30/2015		789,381								58,182			
5117	MONONA	WI		09/29/2015		3,436,034								256,990			
5118	CHULA VISTA	CA		12/09/2015		5,334,321								386,135			
5120	SAN FRANCISCO	CA		10/23/2015		1,028,852								189,165			
5122	ROSEMONT	IL		10/20/2015		1,466,165								63,841			
5124	MIDVALE	UT		10/27/2015		720,760								21,638			
5125	SALT LAKE CITY	UT		10/28/2015		2,159,092								228,548			
5126	INDIANAPOLIS	IN		10/16/2015		1,257,714								93,029			
5127	WEST JORDAN	UT		10/19/2015		1,520,349								53,288			
5128	MILWAUKEE‘	WI		10/02/2015		3,884,635								289,095			
5130	LOS ANGELES	CA		11/04/2015		945,853								28,847			
5132	VALLEY CENTER	CA		11/04/2015		6,020,618								267,202			
5142	KENMORE	WA		10/09/2015		1,567,415								48,652			
5143	CHARLOTTE	NC		02/16/2016		975,442								29,538			
5148	NASHVILLE	TN		11/19/2015		595,526								43,048			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
5149	ANAHEIM	CA		11/10/2015		2,153,303								96,217			
5154	FRESNO	CA		11/30/2015		3,393,192								99,628			
5158	VALLEY STREAM	NY		11/25/2015		1,822,726								132,617			
5162	GROVE CITY	OH		01/22/2016		6,818,513								203,845			
5165	MAPLE VALLEY	WA		12/15/2015		6,678,078								175,395			
5168	COLORADO SPRINGS	CO		12/31/2015		1,994,122								58,532			
5169	RIDGEFIELD	WA		11/02/2015		1,923,042								85,355			
5170	LAS VEGAS	NV		12/03/2015		1,669,809								121,400			
5175	NAVASOTA	TX		10/19/2015		1,576,866								115,516			
5176	BIRMINGHAM	AL		11/10/2015		1,292,151								38,121			
5180	SANTA ANA	CA		11/30/2015		589,250								25,438			
5181	LAKE WORTH	FL		11/30/2015		563,254								24,316			
5182	LAS VEGAS	NV		12/15/2015		3,195,016								69,947			
5183	FORT WORTH	TX		12/02/2015		1,278,602								55,824			
5188	ALBANY	OR		12/02/2015		6,020,193								182,264			
5189	DUNCANVILLE	TX		12/04/2015		1,644,770								43,825			
5191	TROY	MI		12/28/2015		2,596,022								114,496			
5195	FORT WAYNE	IN		11/19/2015		1,936,229								86,952			
5199	MOUNT WASHINGTON	KY		12/29/2015		7,085,239								386,838			
5200	MILWAUKEE	WI		11/20/2015		2,977,147								215,324			
5202	DENVILLE	NJ		12/17/2015		3,444,845								67,674			
5203	INDIALANTIC	FL		12/07/2015		798,741								35,186			
5204	ALBUQUERQUE	NM		12/18/2015		3,080,612								90,739			
5206	DENTON	TX		12/07/2015		1,591,060								115,486			
5213	FAIR OAKS	CA		11/30/2015		1,415,170								64,727			
5216	COSTA MESA	CA		02/01/2016		4,371,210								126,343			
5217	MILWAUKEE	WI		12/22/2015		3,382,112								68,789			
5222	LOS ANGELES	CA		12/29/2015		2,020,706								64,134			
5224	THORNTON	CO		12/23/2015		1,329,820								44,954			
5225	WEST CHESTER	OH		12/30/2015		3,697,037								107,637			
5229	SANDY	UT		01/08/2016		5,784,964								173,980			
5230	BURBANK	CA		12/29/2015		4,572,853								205,102			
5231	FEDERAL WAY	WA		04/04/2016		8,111,759								356,232			
5233	HOUSTON	TX		02/22/2016		1,544,935								45,700			
5235	COLUMBUS	OH		12/29/2015		3,830,506								109,503			
5237	FIRESTONE	CO		12/23/2015		1,113,960								38,049			
5238	SALT LAKE CITY	UT		12/29/2015		4,232,444								273,897			
5239	FARMINGTON	NM		12/29/2015		1,709,256								110,612			
5242	EAST LIVERPOOL	OH		12/17/2015		837,177								60,304			
5246	WOOSTER	OH		12/17/2015		685,688								49,392			
5247	NEW KENSINGTON	PA		12/17/2015		829,204								59,730			
5251	CUYAHOGA FALLS	OH		02/11/2016		911,309								17,603			
5254	CHICAGO	IL		01/26/2016		3,645,393								51,433			
5255	LIBERTY	MO		12/15/2015		1,605,792								35,051			
5257	ONTARIO	CA		12/28/2015		4,561,326								326,418			
5259	AKRON	OH		12/29/2015		1,039,617								45,543			
5267	SAN RAFEAL	CA		03/11/2016		3,420,281								145,136			
5268	ROMEOVILLE	IL		06/06/2016		2,647,290								120,357			
5269	BOISE	ID		03/10/2016		1,935,040								54,101			
5270	FEDERAL WAY	WA		01/26/2016		3,636,195								105,591			
5273	SWANSEA	MA		02/24/2016		1,915,522								83,782			
5278	JACKSONVILLE	FL		02/02/2016		1,306,179								56,281			
5279	MENASHA	WI		02/19/2016		1,297,805								37,634			
5282	MARION	IN		02/09/2016		899,698								26,168			
5283	LANCASTER	OH		02/09/2016		1,163,246								33,833			
5285	CONROE	TX		02/29/2016		1,159,467								33,808			
5286	CARSON CITY	NV		02/01/2016		1,495,458								30,407			
5287	NEWPORT NEWS	VA		04/11/2016		2,617,698								188,311			
5293	CASPER	WY		08/11/2016		7,474,502								200,038			
5294	DEERFIELD BEACH	FL		02/01/2016		2,017,764								39,597			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
5296	REDWOOD CITY	CA		02/18/2016		4,198,838								40,377			
5297	TUCSON	AZ		01/29/2016		1,467,363								45,205			
5300	PLANO	TX		01/29/2016		6,710,504								199,225			
5304	KISSIMMEE	FL		08/01/2016		5,950,924								165,061			
5307	SALT LAKE CITY	UT		03/22/2016		3,265,237								70,381			
5308	SIMSBURY	CT		01/27/2016		1,981,633								42,491			
5310	EUGENE	OR		03/02/2016		4,099,870								118,473			
5311	UNION GAP	WA		03/21/2016		4,868,460								340,785			
5312	LAS VEGAS	NV		03/01/2016		2,505,163								72,476			
5315	MISHAWAKA	IN		02/17/2016		812,892								34,714			
5316	CLEVELAND	OH		02/17/2016		709,751								30,310			
5317	SALT LAKE CITY	UT		02/11/2016		1,000,807								29,295			
5323	OKLAHOMA CITY	OK		03/23/2016		854,930								28,698			
5327	STERLING	VA		03/15/2016		4,300,081								303,815			
5330	LOS ANGELES	CA		04/06/2016		4,035,804								194,485			
5331	ATLANTA	GA		04/22/2016		7,269,968								222,428			
5333	MESA	AZ		11/04/2016		1,709,830								49,364			
5335	DEARBORN	MI		03/07/2016		671,994								96,310			
5338	EMERYVILLE	CA		05/06/2016		2,518,430								71,559			
5339	DENVER	CO		03/03/2016		4,219,433								122,472			
5340	MIDVALE	UT		04/06/2016		3,780,318								104,798			
5345	MIAMI	FL		03/31/2016		2,542,369								51,493			
5348	MIAMI	FL		03/31/2016		2,042,975								41,378			
5350	SANTA CRUZ	CA		05/02/2016		5,503,461								160,116			
5351	PLANO	TX		04/08/2016		1,709,864								50,631			
5354	LOS ANGELES	CA		03/31/2016		4,013,886								85,874			
5355	EUGENE	OR		04/12/2016		3,328,587								144,537			
5357	CUTLER BAY	FL		04/15/2016		2,623,886								113,274			
5358	CHARLOTTE	NC		04/13/2016		1,641,470								48,606			
5359	PUYALLUP	WA		03/16/2016		1,947,372								83,708			
5360	GOODYEAR	AZ		04/27/2016		1,050,283								45,842			
5361	LA PORTE	TX		04/20/2016		1,360,439								58,316			
5364	VANCOUVER	WA		05/10/2016		4,683,144								204,231			
5365	CHARLOTTE	NC		04/15/2016		1,949,904								56,640			
5368	ANAHEIM	CA		04/15/2016		3,147,631								93,755			
5370	RICHLAND	WA		04/12/2016		2,820,132								76,866			
5371	COLORADO SPRINGS	CO		04/22/2016		1,047,027								146,056			
5373	TUCSON	AZ		04/18/2016		1,338,353								41,522			
5374	KEENE	NH		09/30/2016		1,405,048								41,141			
5377	AMARILLO	TX		09/30/2016		875,276								25,629			
5380	REDONDO BEACH	CA		04/12/2016		2,837,588								51,036			
5382	PHOENIX	AZ		03/11/2016		2,095,379								91,471			
5386	PETALUMA	CA		04/05/2016		1,547,496								45,825			
5387	KIRKLAND	WA		05/03/2016		2,412,586								105,388			
5391	MURRIETA	CA		05/05/2016		1,628,358								69,610			
5392	CORNING	CA		05/05/2016		2,732,401								81,863			
5396	ESCONDIDO	CA		05/18/2016		1,012,588								27,757			
5397	LA MESA	CA		05/18/2016		1,012,588								27,757			
5402	DUBLIN	OH		04/18/2016		4,456,488								128,894			
5403	VIRGINIA BEACH	VA		05/24/2016		1,817,180								57,671			
5405	ELK GROVE	CA		05/02/2016		2,799,870								61,127			
5406	GREELEY	CO		05/04/2016		1,494,153								70,536			
5407	SAN ANTONIO	TX		04/13/2016		1,799,291								77,127			
5410	SAN JACINTO	CA		07/08/2016		1,423,034								123,175			
5411	BILLINGS	MT		04/25/2016		2,194,612								154,537			
5414	SOUTHAVEN	MS		05/27/2016		5,766,585								401,482			
5415	LOGAN	UT		04/25/2016		1,093,909								32,506			
5416	CONSHOHOCKEN	PA		04/19/2016		1,105,969								47,700			
5420	GEORGETOWN	TX		06/20/2016		1,317,076								90,612			
5421	IRVING	TX		05/02/2016		3,687,119								254,962			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
5423	SACRAMENTO	CA		04/29/2016		3,401,840								101,919			
5425	LOS ANGELES	CA		07/28/2016		4,133,567								87,281			
5427	ROCK HILL	SC		05/20/2016		2,294,721								96,322			
5429	PHILIPSBURG	PA		05/31/2016		387,131								29,285			
5430	SEATTLE	WA		03/31/2016		9,128,889								263,130			
5438	DARIEN	IL		07/15/2016		1,730,579								51,910			
5439	SANTA ANA	CA		08/05/2016		12,596,903								319,547			
5441	LONG BEACH	CA		03/31/2016		2,048,413								60,587			
5450	MISSOURI CITY	TX		06/24/2016		1,649,377								48,272			
5455	BOSSIER CITY	LA		06/10/2016		1,630,472								46,407			
5456	BOSSIER CITY	LA		06/06/2016		2,247,408								63,966			
5457	THOUSAND OAKS	CA		08/02/2016		2,943,555								84,330			
5458	LOWELL	MA		05/26/2016		1,565,583								44,167			
5459	HUDSON	NH		05/26/2016		639,463								18,040			
5464	SACRAMENTO	CA		07/29/2016		4,306,250								197,755			
5472	EL PASO	TX		05/16/2016		1,100,723								31,310			
5477	SAINT ALBANS	WV		05/11/2016		2,999,634								95,315			
5478	HOUSTON	TX		06/30/2016		3,594,715								119,625			
5482	SANTA ANA	CA		06/24/2016		1,350,118								38,586			
5483	VENETA	OR		06/10/2016		1,146,853								32,545			
5484	SACRAMENTO	CA		04/29/2016		2,742,454								79,319			
5486	PALMDALE	CA		06/20/2016		4,210,594								187,140			
5487	RENO	NV		07/01/2016		4,712,733								203,745			
5488	MILWAUKEE	WI		05/06/2016		4,982,137								344,358			
5493	PHOENIX	AZ		06/30/2016		7,510,453								505,931			
5495	GRANADA HILLS	CA		06/27/2016		1,516,824								42,939			
5496	ANAHEIM	CA		06/08/2016		1,545,897								65,566			
5497	LOS ANGELES	CA		07/28/2016		2,349,598								49,312			
5498	SUWANEE	GA		06/06/2016		3,976,987								137,649			
5499	NEWPORT BEACH	CA		07/26/2016		1,511,480								29,338			
5500	SANDY	UT		06/29/2016		6,225,853								183,723			
5502	BAKERSFIELD	CA		09/12/2016		3,316,470								97,225			
5504	RIVERSIDE	CA		07/22/2016		1,157,797								79,259			
5508	LAKE OSWEGO	OR		06/15/2016		2,367,506								65,122			
5510	GREENSBORO	NC		07/06/2016		3,582,762								250,442			
5512	NEW YORK	NY		06/22/2016		5,013,262								154,509			
5514	MONROE	WI		06/13/2016		1,648,866								112,726			
5516	ROCKLIN	CA		06/15/2016		1,466,798								42,725			
5517	COLUMBUS	OH		06/24/2016		1,227,416								52,195			
5518	PHOENIX	AZ		05/31/2016		2,207,846								153,889			
5519	PLACENTIA	CA		06/06/2016		1,972,367								40,983			
5521	MILWAUKEE	WI		06/30/2016		5,362,528								365,562			
5522	ENGLEWOOD	FL		06/22/2016		1,324,212								56,409			
5524	LITTLE ROCK	AR		07/27/2016		6,690,761								340,298			
5525	CHIPLEY	FL		07/27/2016		5,080,824								258,415			
5526	LAKE CHARLES	LA		07/11/2016		1,945,809								57,352			
5532	LEXINGTON	NC		07/29/2016		1,326,984								56,678			
5533	SEATTLE	WA		06/30/2016		1,642,770								34,395			
5535	LOS ANGELES	CA		07/07/2016		1,561,102								49,410			
5536	SAN FRANCISCO	CA		07/08/2016		1,745,160								50,778			
5537	ELGIN	IL		06/30/2016		6,375,813								147,734			
5538	POOLER	GA		06/30/2016		1,467,822								42,452			
5540	HOUSTON	TX		07/07/2016		5,488,196								163,490			
5542	REDDING	CA		07/14/2016		2,117,818								92,047			
5545	FREMONT	CA		07/11/2016		1,322,835								90,661			
5547	SEATTLE	WA		07/05/2016		9,475,075								65,814			
5548	SHERWOOD	OR		08/01/2016		4,202,116								179,481			
5549	GRAND FORKS	ND		09/01/2016		2,137,016								88,673			
5551	AMBOY	IL		09/02/2016		3,535,686								239,390			
5553	LAS VEGAS	NV		07/14/2016		1,981,078								195,576			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
5555	TUCSON	AZ		07/14/2016		1,057,607								45,565			
5556	THE WOODLANDS	TX		08/02/2016		4,140,306								118,333			
5559	HOUSTON	TX		08/01/2016		2,127,146								89,669			
5560	LAS VEGAS	NV		06/02/2017		4,372,885								182,141			
5561	STOCKTON	CA		09/15/2016		2,295,231								68,399			
5564	BEATRICE	NE		07/29/2016		645,096								26,438			
5567	TACOMA	WA		08/01/2016		2,021,173								34,367			
5568	BROOK PARK	OH		07/01/2016		1,088,361								147,466			
5571	DOVER	DE		11/23/2016		7,960,480								107,931			
5573	BISMARCK	ND		08/01/2016		3,851,962								113,820			
5574	ELGIN	IL		10/24/2017		3,180,000								4,326			
5575	STAFFORD	TX		10/24/2017		7,231,575								9,838			
5576	HOUSTON	TX		10/24/2017		7,668,725								10,433			
5577	LOVELAND	CO		08/11/2016		5,740,659								97,432			
5578	PLYMOUTH	MI		08/12/2016		1,995,694								28,013			
5581	MEMPHIS	TN		08/18/2016		1,574,784								108,406			
5584	ANCHORAGE	AK		12/01/2016		10,585,155								693,569			
5586	ATHENS	GA		09/09/2016		1,815,703								35,743			
5588	WOODINVILLE	WA		08/05/2016		1,821,762								38,700			
5591	LYNDEN	WA		08/15/2016		1,900,535								130,555			
5592	RALEIGH	NC		08/01/2016		2,873,843								98,773			
5593	MARBLE FALLS	TX		07/08/2016		5,279,692								111,481			
5595	BREMERTON	WA		08/17/2016		2,926,298								125,115			
5596	SIOUX FALLS	SD		08/31/2016		2,646,160								114,734			
5597	MAMMOTH LAKES	CA		09/29/2016		3,610,468								84,016			
5598	IRVING	TX		09/30/2016		6,445,845								143,081			
5600	CAMPBELL	CA		08/26/2016		1,154,056								48,954			
5602	MILWAUKEE	WI		08/26/2016		3,287,055								222,371			
5604	DUBLIN	CA		09/16/2016		2,921,041								150,179			
5606	SPRINGFIELD	OR		09/01/2016		4,206,379								59,745			
5607	ASHLAND	OH		09/30/2016		4,686,840								151,234			
5609	MOUNT VERNON	OH		10/07/2016		6,898,563								190,388			
5610	ROME	GA		08/15/2016		486,688								32,963			
5615	SPARKS	NV		09/28/2016		2,168,361								92,976			
5618	SEATTLE	WA		09/08/2016		5,669,068								176,056			
5619	DAVENPORT	FL		08/10/2016		4,441,383								187,572			
5620	MARIETTA	GA		09/07/2016		3,304,834								437,181			
5624	SAN FRANCISCO	CA		09/13/2016		5,087,629								346,158			
5626	SAN ANTONIO	TX		09/01/2016		2,350,317								70,041			
5633	NORTH LAS VEGAS	NV		10/03/2016		1,812,961								42,065			
5636	VICTORIA	TX		10/04/2016		2,305,811								303,750			
5640	FIFE	WA		10/31/2016		1,663,397								35,660			
5641	JEFFERSON CITY	MO		11/04/2016		3,279,283								325,643			
5645	PHOENIX	AZ		09/30/2016		2,418,392								164,641			
5647	BROOKLYN	NY		12/22/2016		30,195,584								1,101,532			
5649	LIVINGSTON	TN		10/14/2016		1,337,501								49,041			
5651	AURORA	OR		10/26/2016		1,313,672								56,497			
5652	BROOKLYN	NY		10/21/2016		7,837,423								232,312			
5654	CRANBERRY TOWNSHIP	PA		09/01/2016		5,923,856								101,284			
5658	HAMBURG	NY		10/14/2016		944,822								63,314			
5659	WEST SENECA	NY		10/14/2016		1,070,798								71,755			
5663	VENICE	CA		09/30/2016		1,833,374								56,625			
5670	BOZEMAN	MT		10/28/2016		2,230,761								94,590			
5672	MANSFIELD	TX		01/11/2017		1,844,148								78,027			
5676	ALBANY	OR		11/01/2016		4,395,135								298,890			
5679	ALSIP	IL		09/28/2016		3,309,470								99,239			
5680	MESA	AZ		12/01/2016		1,805,184								26,175			
5681	HOUSTON	TX		11/07/2016		2,577,216								77,861			
5682	ATLANTA	GA		09/30/2016		1,474,149								43,164			
5683	NOVI	MI		11/01/2016		2,025,179								61,111			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
5685	FRIENDSWOOD	TX		10/04/2016		5,267,176								155,150			
5686	LINCOLN	NE		10/19/2016		982,108								41,460			
5687	HYATTSVILLE	MD		02/16/2017		2,750,195								78,271			
5688	BOWIE	MD		02/16/2017		3,123,104								59,207			
5691	LAS VEGAS	NV		10/25/2016		2,396,023								71,446			
5692	BOWLING GREEN	KY		09/30/2016		2,518,464								62,034			
5694	SAN JOSE	CA		11/01/2016		4,088,596								818,828			
5695	CINCINNATI	OH		11/07/2016		1,249,226								52,970			
5696	FOLSOM	CA		10/07/2016		2,302,607								69,071			
5699	DOWNEY	CA		12/07/2016		4,726,142								67,697			
5701	BURLINGAME	CA		11/15/2016		8,001,877								178,376			
5702	BEDFORD	TX		09/29/2016		1,023,080								43,522			
5703	JACKSONVILLE	FL		10/28/2016		2,025,210								87,405			
5704	SANTA CLARITA	CA		11/16/2016		1,787,297								76,423			
5709	COLORADO SPRINGS	CO		11/07/2016		2,096,520								62,515			
5710	AKRON	OH		11/17/2016		1,525,063								44,952			
5713	RIVERSIDE	CA		11/01/2016		6,560,656								189,865			
5714	SPRINGDALE	AR		10/28/2016		2,712,777								83,610			
5716	BEDFORD HEIGHTS	OH		11/17/2016		1,154,717								232,690			
5717	FAYETTEVILLE	NC		12/01/2016		4,138,535								279,623			
5719	SPENCERPORT	NY		11/01/2016		3,604,885								199,853			
5721	GEORGETOWN	TX		11/04/2016		3,392,118								133,397			
5725	RANCHO SANTA MARGARI	CA		11/14/2016		2,582,860								76,195			
5727	KNOXVILLE	TN		11/28/2016		2,769,896								82,627			
5729	PORTLAND	OR		12/01/2016		9,063,195								193,329			
5736	PALOS HEIGHTS	IL		11/04/2016		1,874,496								79,272			
5738	BONNEY LAKE	WA		11/16/2016		3,691,868								123,305			
5742	DUARTE	CA		11/21/2016		2,241,773								93,329			
5743	PORTLAND	OR		11/28/2016		2,504,231								37,566			
5745	RENO	NV		11/10/2016		1,601,646								107,282			
5750	ANCHORAGE	AK		11/16/2016		2,717,384								80,096			
5755	CLEMSON	SC		11/10/2016		3,685,384								73,609			
5766	BURLINGAME	CA		06/09/2017		5,977,421								232,605			
5767	DES PERES	MO		11/30/2016		5,740,721								225,291			
5769	DRAPER	UT		11/04/2016		2,607,656								51,740			
5770	EAST ELMHURST	NY		12/12/2016		2,315,306								68,190			
5775	ELGIN	IL		12/06/2016		3,348,497								93,627			
5777	VIRGINIA BEACH	VA		11/14/2016		2,095,813								41,528			
5778	JEFFERSONVILLE	IN		11/03/2016		11,114,145								77,059			
5783	KNOXVILLE	TN		12/06/2016		2,773,719								81,462			
5785	TROY	AL		12/05/2016		3,537,085								255,340			
5786	WICHITA FALLS	TX		12/05/2016		1,339,676								169,202			
5788	WARRENSBURG	MO		12/05/2016		2,381,647								99,075			
5789	MARION	NC		01/04/2017		3,844,866								274,561			
5790	FORT WASHINGTON	MD		02/02/2017		1,397,678								171,934			
5793	WAYNE	MI		03/13/2017		3,737,733								105,778			
5795	RICHMOND	VA		12/08/2016		5,749,024								83,597			
5796	HOUSTON	TX		11/23/2016		4,637,494								310,262			
5798	BERKELEY	CA		01/03/2017		930,969								25,743			
5799	AMERICAN FORK	UT		11/30/2016		6,649,879								197,657			
5800	WHITTIER	CA		12/29/2016		3,450,258								93,440			
5801	CARMEL	IN		12/21/2016		2,201,307								276,262			
5803	EAGAN	MN		12/01/2016		1,412,187								27,133			
5806	YPSILANTI	MI		12/23/2016		1,023,176								67,338			
5809	BOISE	ID		11/18/2016		1,848,951								54,368			
5811	BROOKLYN CENTER	MN		11/28/2016		2,862,532								85,288			
5812	COLORADO SPRINGS	CO		11/10/2016		1,813,305								52,873			
5813	GASTONIA	NC		12/22/2016		2,725,606								111,393			
5816	S SALT LAKE	UT		12/05/2016		2,591,249								31,006			
5817	AUSTIN	TX		11/30/2016		1,849,924								54,071			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
5820	OKLAHOMA CITY	OK		05/09/2017		2,723,010								105,631			
5821	ONTARIO	CA		12/22/2016		1,515,822								31,247			
5825	BOZEMAN	MT		12/23/2016		2,073,614								28,962			
5826	BOZEMAN	MT		07/03/2017		9,586,530								125,122			
5828	WASHINGTON TERRACE	UT		12/23/2016		1,034,715								42,786			
5829	AURORA	CO		12/28/2016		4,706,612								171,086			
5831	HOUSTON	TX		12/19/2016		6,042,969								169,979			
5832	SAN ANTONIO	TX		11/14/2016		1,056,505								43,931			
5833	DANA POINT	CA		01/23/2017		2,517,837								69,729			
5834	SAN DIEGO	CA		12/12/2016		1,323,340								87,511			
5835	TWINSBURG	OH		03/01/2017		1,858,241								75,328			
5836	CONWAY	SC		02/14/2017		2,764,751								109,600			
5837	CARROLLTON	TX		12/29/2016		1,948,437								56,153			
5838	RICHMOND	IN		12/28/2016		2,338,074								64,309			
5841	COSTA MESA	CA		01/05/2017		1,188,610								78,273			
5844	PEORIA	IL		01/03/2017		1,899,205								37,603			
5849	HILLSBORO	OR		01/12/2017		1,768,053								50,298			
5850	POCATELLO	ID		01/12/2017		1,118,289								31,236			
5854	RICHMOND	VA		01/03/2017		905,270								25,869			
5858	SAN DIEGO	CA		12/29/2016		1,590,737								27,607			
5859	CARSON CITY	NV		01/31/2017		2,797,864								77,389			
5860	NEWARK	DE		02/10/2017		3,086,038								82,365			
5861	BROOKLYN	NY		12/28/2017		7,289,762								399,567			
5862	LONGVIEW	WA		01/11/2017		3,435,729								98,061			
5863	SUGAR LAND	TX		03/01/2017		1,821,868								70,610			
5866	HENDERSON	NV		12/19/2016		1,648,964								65,825			
5868	ANN ARBOR	MI		02/03/2017		2,127,496								56,782			
5869	EVERETT	WA		01/19/2017		2,174,455								57,964			
5871	MOUNT AIRY	NC		02/01/2017		1,678,351								104,808			
5873	ALBUQUERQUE	NM		01/17/2017		727,471								28,031			
5874	DAYTONA BEACH	FL		02/03/2017		2,063,715								52,800			
5877	LAS VEGAS	NV		02/10/2017		4,717,548								185,651			
5881	TUSTIN	CA		02/28/2017		4,743,705								121,838			
5883	MINEOLA	NY		02/17/2017		3,024,423								126,945			
5885	LAS VEGAS	NV		03/02/2017		2,277,335								88,263			
5886	WOLFFORTH	TX		02/03/2017		3,184,602								122,031			
5891	COTTAGE GROVE	OR		03/31/2017		2,912,447								80,023			
5893	AMHERST	NY		10/02/2017		3,271,540								114,424			
5895	WINCHESTER	VA		05/15/2017		7,079,396								182,421			
5899	SIGNAL HILL	CA		04/03/2017		2,597,332								164,261			
5900	STATESBORO	GA		02/09/2017		4,665,744								290,731			
5901	LAS VEGAS	NV		03/13/2017		2,666,237								54,047			
5904	PONTIAC	MI		03/07/2017		1,383,448								46,107			
5905	CHARLOTTE	NC		03/01/2017		5,808,503								154,871			
5906	GROVE CITY	OH		03/15/2017		1,255,471								47,590			
5915	VENICE	CA		03/20/2017		938,886								24,885			
5916	VENICE	CA		03/20/2017		2,488,049								65,946			
5917	SANTA MONICA	CA		03/21/2017		2,018,606								53,503			
5918	SANTA MONICA	CA		03/20/2017		1,689,996								44,794			
5920	PALMDALE	CA		04/25/2017		3,302,714								125,169			
5921	FEDERAL WAY	WA		03/28/2017		9,819,845								444,125			
5922	OCEANSIDE	CA		06/01/2017		1,577,071								96,371			
5924	CLOVIS	CA		06/23/2017		759,343								29,274			
5927	MANKATO	MN		04/03/2017		1,402,687								35,974			
5928	ROSEVILLE	MI		03/21/2017		3,196,780								123,604			
5929	COLLEGE STATION	TX		03/28/2017		4,514,782								121,918			
5930	PORTLAND	OR		03/14/2017		1,770,738								68,911			
5932	LOCUST GROVE	GA		05/26/2017		735,732								11,547			
5933	GREENVILLE	SC		02/23/2017		1,626,028								43,140			
5937	ANCHORAGE	AK		04/26/2017		871,959								36,178			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
5940	PORTLAND	OR		03/31/2017		1,505,069								38,810			
5943	CARLSBAD	CA		05/08/2017		5,538,511								142,492			
5944	CARLSBAD	CA		05/08/2017		8,782,738								225,958			
5945	SAN DIEGO	CA		04/04/2017		7,313,906								280,183			
5946	CHARLOTTE	NC		04/24/2017		1,435,378								35,780			
5947	TROY	MI		04/04/2017		2,082,405								65,110			
5948	RICHMOND	VA		05/18/2017		3,198,049								100,327			
5950	TEMPE	AZ		03/28/2017		2,815,854								80,428			
5952	RAPID CITY	SD		04/26/2017		3,718,013								326,933			
5953	NEWTON	NC		05/04/2017		2,206,561								191,432			
5954	WINSTON SALEM	NC		03/02/2017		3,694,211								248,885			
5957	SANTA ANA	CA		04/07/2017		2,353,079								145,322			
5960	HAPEVILLE	GA		05/17/2017		1,470,025								56,265			
5966	SAN JOSE	CA		04/26/2017		4,375,969								115,012			
5967	PUEBLO	CO		04/10/2017		6,124,231								235,045			
5969	FOREST	VA		06/05/2017		1,580,347								95,299			
5970	YAKIMA	WA		04/27/2017		7,965,265								222,499			
5971	DENVER	CO		04/11/2017		1,009,717								38,053			
5973	LUFKIN	TX		03/16/2017		1,689,257								45,054			
5974	NAPERVILLE	IL		03/31/2017		1,644,477								43,046			
5975	ROANOKE	TX		04/26/2017		857,517								22,090			
5978	LAKEWOOD	CA		05/08/2017		8,566,456								220,394			
5979	RIALTO	CA		05/08/2017		4,300,191								110,633			
5980	VISALIA	CA		05/08/2017		4,618,253								118,816			
5981	LONG BEACH	CA		05/08/2017		5,390,082								138,674			
5982	EL DORADO HILLS	CA		05/08/2017		2,798,941								72,010			
5983	MAPLE GROVE	MN		03/30/2017		1,399,277								142,376			
5984	PASO ROBLES	CA		04/12/2017		1,372,431								53,438			
5985	NASHVILLE	TN		04/28/2017		7,578,165								349,293			
5987	LAS VEGAS	NV		05/02/2017		2,925,762								73,581			
5990	SANTA BARBARA	CA		06/01/2017		3,775,982								97,176			
5991	DALLAS	OR		05/01/2017		970,688								43,904			
6000	SANTA CLARITA	CA		05/09/2017		1,738,159								48,041			
6003	TORRANCE	CA		04/20/2017		4,797,017								41,712			
6006	DURHAM	NC		05/19/2017		3,957,087								239,700			
6010	CITRUS HEIGHTS	CA		05/02/2017		1,700,669								104,572			
6011	KIHEI	HI		05/09/2017		1,178,200								9,920			
6014	SANTA ANA	CA		04/28/2017		4,530,946								113,662			
6016	PHOENIX	AZ		11/21/2017		1,731,337								258,671			
6018	HOUSTON	TX		08/02/2017		2,180,088								37,171			
6023	SAN ANTONIO	TX		06/30/2017		851,240								21,832			
6024	EL PASO	TX		05/26/2017		1,195,787								45,214			
6025	PEORIA	AZ		06/16/2017		1,844,926								47,078			
6026	HENDERSON	NV		05/18/2017		1,761,070								64,916			
6027	WHITEHALL	OH		04/27/2017		1,657,236								73,810			
6032	SAN JOSE	CA		08/31/2017		1,039,658								28,609			
6033	HOUSTON	TX		05/08/2017		1,886,466								49,165			
6038	IRWINDALE	CA		08/07/2017		1,103,011								28,626			
6039	MARICOPA	AZ		06/09/2017		1,655,140								41,320			
6040	CINCINNATI	OH		06/23/2017		2,531,144								97,579			
6041	KEIZER	OR		05/25/2017		4,892,091								52,951			
6042	SUGAR LAND	TX		06/16/2017		1,889,437								45,636			
6043	TULSA	OK		06/23/2017		1,119,434								36,048			
6044	CONWAY	AR		06/22/2017		1,212,720								39,052			
6047	NIPOMO	CA		06/14/2017		2,093,802								125,798			
6048	SALINAS	CA		06/09/2017		283,738								7,083			
6049	BOISE	ID		06/01/2017		3,489,110								91,277			
6050	SANTA MONICA	CA		06/05/2017		4,225,534								78,037			
6051	SANTA MONICA	CA		06/08/2017		7,490,719								138,338			
6052	LOS ANGELES	CA		06/05/2017		5,666,057								104,640			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
6053	SAN LUIS OBISPO	CA		06/14/2017		2,005,642								120,501			
6054	PORTLAND	OR		08/03/2017		1,621,189								59,768			
6055	DUNEDIN	FL		06/05/2017		758,405								52,117			
6058	GRAHAM	WA		07/20/2017		3,299,309								83,688			
6059	SACRAMENTO	CA		06/05/2017		1,914,422								81,559			
6061	FOUNTAIN VALLEY	CA		06/07/2017		1,012,090								38,161			
6063	SIOUX FALLS	SD		06/23/2017		1,257,687								108,002			
6066	LYNNWOOD	WA		06/06/2017		1,664,355								101,833			
6071	JACKSONVILLE	FL		08/18/2017		5,681,722								151,507			
6075	DEER PARK	TX		06/16/2017		1,522,129								57,263			
6077	LEMOORE	CA		06/28/2017		5,026,584								133,052			
6078	CALEXICO	CA		06/08/2017		2,825,757								75,234			
6080	SAN DIEGO	CA		06/21/2017		7,820,089								302,890			
6084	SEATTLE	WA		06/15/2017		3,162,476								194,517			
6086	DELAWARE	OH		08/31/2017		3,705,628								140,532			
6088	MESA	AZ		06/09/2017		1,554,551								41,233			
6089	DUBLIN	CA		06/01/2017		1,224,393								32,639			
6090	BIG RAPIDS	MI		08/01/2017		1,420,940								36,551			
6091	HAZARD	KY		07/07/2017		20,771,771								465,913			
6092	BURLINGTON	WA		06/09/2017		1,743,699								45,961			
6094	CHAMPAIGN	IL		06/22/2017		757,010								19,268			
6095	TUCSON	AZ		06/29/2017		1,729,441								68,920			
6098	PEMBROKE PINES	FL		08/16/2017		1,707,694								44,116			
6099	LITTLETON	CO		06/30/2017		3,606,825								401,935			
6100	COLUMBUS	OH		07/13/2017		1,278,948								46,926			
6101	MILWAUKEE	WI		09/05/2017		1,896,318								37,279			
6104	VAN NUYS	CA		06/30/2017		1,680,007								49,401			
6105	FARMINGTON HILLS	MI		07/06/2017		3,248,978								116,952			
6106	VERNON	CA		05/15/2018		2,269,120								36,341			
6110	MOUNT VERNON	OH		07/14/2017		2,302,857								51,135			
6111	COLUMBUS	GA		09/08/2017		1,333,869								79,374			
6114	LAS VEGAS	NV		07/24/2017		1,731,488								66,174			
6115	LAS VEGAS	NV		07/24/2017		3,693,840								141,172			
6116	GLENDALE	AZ		06/01/2017		6,859,268								189,347			
6117	LAWRENCE	KS		08/04/2017		1,479,245								110,220			
6118	CASPER	WY		07/26/2017		5,818,784								221,965			
6119	WINTER SPRINGS	FL		08/11/2017		2,219,530								133,617			
6122	INDIANAPOLIS	IN		08/18/2017		5,397,918								96,892			
6126	AVON	OH		08/16/2017		2,506,556								92,735			
6128	MILWAUKEE	WI		08/01/2017		6,665,832								397,277			
6131	SAN DIEGO	CA		10/03/2017		3,800,146								66,200			
6133	FAIRBURN	GA		09/08/2017		2,908,796								94,501			
6135	KYLE	TX		08/15/2017		1,356,803								43,320			
6137	IRVINE	CA		07/07/2017		2,220,317								83,057			
6138	ALBUQUERQUE	NM		08/04/2017		2,605,676								158,405			
6139	CENTERVILLE	OH		08/09/2017		2,273,505								39,162			
6140	FORT WAYNE	IN		08/09/2017		1,468,305								25,292			
6149	OREGON CITY	OR		08/01/2017		3,140,562								119,688			
6150	OREGON CITY	OR		08/01/2017		2,235,341								85,189			
6152	WALNUT CREEK	CA		09/05/2017		807,701								20,288			
6153	BELLFLOWER	CA		08/09/2017		946,646								16,494			
6155	SAN DIEGO	CA		08/08/2017		1,766,063								107,568			
6158	COLUMBUS	OH		08/21/2017		3,315,835								87,751			
6162	LATHROP	CA		08/15/2017		1,327,521								34,601			
6163	KAYSVILLE	UT		08/17/2017		4,687,066								83,814			
6165	MAPLE HEIGHTS	OH		09/22/2017		1,229,599								133,958			
6166	VICTORVILLE	CA		08/30/2017		4,117,958								302,704			
6169	SAN DIEGO	CA		09/14/2017		952,109								23,803			
6171	RALEIGH	NC		08/22/2017		1,797,529								46,602			
6172	BASTROP	TX		09/13/2017		3,024,865								53,019			

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6173	TAMPA	FL		08/23/2017		2,595,207								97,862			
6178	SAN ANTONIO	TX		09/01/2017		1,751,996								46,659			
6181	EAST LOS ANGELES	CA		08/31/2017		1,232,515								32,207			
6184	CATHEDRAL CITY	CA		09/13/2017		2,558,755								96,212			
6185	CULLMAN	AL		07/07/2017		4,099,086								91,943			
6187	TWIN FALLS	ID		08/31/2017		7,200,638								190,318			
6189	RICHMOND	VA		08/01/2017		2,094,309								53,530			
6192	NEW LENOX	IL		08/21/2017		1,093,861								18,068			
6194	LAKELAND	FL		08/21/2017		1,043,360								27,057			
6195	ORLANDO	FL		08/21/2017		948,509								24,597			
6196	CASTROVILLE	CA		08/31/2017		2,023,034								120,384			
6197	OREGON	OH		10/27/2017		546,859								14,417			
6198	MARION	IN		10/27/2017		1,046,165								27,581			
6199	BIRMINGHAM	AL		10/27/2017		1,046,165								27,581			
6200	INDIANAPOLIS	IN		10/27/2017		689,518								18,178			
6201	REYNOLDSBURG	OH		10/27/2017		760,847								20,059			
6205	SAN FRANCISCO	CA		09/15/2017		1,425,967								24,556			
6210	WOODSTOCK	GA		11/16/2017		1,011,026								24,209			
6211	KISSIMMEE	FL		09/25/2017		677,034								11,470			
6212	WINTER PARK	FL		09/26/2017		2,190,416								104,235			
6213	RIFLE	CO		09/21/2017		999,507								25,085			
6219	SANTA FE SPRINGS	CA		10/13/2017		689,558								17,575			
6221	HOUSTON	TX		10/11/2017		2,919,670								480,083			
6222	HOUSTON	TX		09/28/2017		745,324								113,855			
6224	ERIE	PA		09/21/2017		4,648,874								72,249			
6226	AMHERST	NY		10/02/2017		932,212								33,761			
6233	MOUNT PROSPECT	IL		10/19/2017		2,352,094								86,494			
6234	OAKLAND	CA		10/25/2017		976,183								25,086			
6237	SOLON	OH		10/12/2017		1,619,035								41,606			
6240	LAHAINA	HI		11/16/2017		10,886,844								274,595			
6242	SAN CLEMENTE	CA		09/29/2017		2,790,628								69,663			
6244	NAMPA	ID		09/29/2017		2,980,286								86,771			
6246	ROCHESTER	NY		11/08/2017		1,958,762								23,856			
6248	WASHINGTON	PA		11/13/2017		2,257,040								76,442			
6250	STERLING HEIGHTS	MI		10/02/2017		2,736,339								105,353			
6251	WAYNESBORO	VA		10/20/2017		1,761,408								45,498			
6253	BREA	CA		09/22/2017		2,541,347								66,108			
6255	NEW BRAUNFELS	TX		11/14/2017		1,859,016								46,862			
6256	MCALLEN	TX		10/18/2017		2,195,169								31,680			
6258	VERNON	CA		10/05/2017		1,227,175								134,715			
6260	ALPHARETTA	GA		10/24/2017		2,849,700								3,877			
6261	ATLANTA	GA		10/24/2017		4,920,000								6,693			
6263	WOODLAND HILLS	CA		11/01/2017		3,044,448								79,752			
6264	PHOENIXVILLE	PA		10/20/2017		2,379,627								61,782			
6266	SIMI VALLEY	CA		11/03/2017		5,043,416								131,612			
6267	PARKLAND	FL		12/20/2017		2,411,650								60,396			
6269	NEW ORLEANS	LA		11/17/2017		6,951,014								411,777			
6273	PLANT CITY	FL		12/20/2017		4,634,709								148,133			
6274	FEDERAL WAY	WA		02/01/2018		2,875,660								72,253			
6276	SCOTTSDALE	AZ		02/02/2018		2,543,438								91,194			
6277	MIAMI	FL		11/10/2017		2,910,353								127,990			
6278	BATAVIA	NY		12/21/2017		3,876,825								96,586			
6279	LAS VEGAS	NV		12/01/2017		6,668,947								172,155			
6280	CONCORD	CA		10/31/2017		1,447,368								52,917			
6282	CHICAGO	IL		11/09/2017		6,383,477								110,238			
6283	SAINT LOUIS	MO		10/13/2017		5,620,202								92,319			
6284	SANTA YNEZ	CA		12/08/2017		900,819								52,876			
6285	GARDENA	CA		10/26/2017		1,442,320								29,371			
6287	PORTLAND	OR		10/23/2017		1,254,785								74,419			
6290	WATSONVILLE	CA		02/15/2018		1,710,518								175,735			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
6291	PARK CITY	UT		12/12/2017		3,274,215								120,748			
6293	SOUTH FULTON	TN		12/29/2017		8,827,998								507,778			
6294	WHITESVILLE	KY		12/29/2017		16,910,057								972,650			
6297	FRESNO	CA		11/02/2017		1,839,032								82,491			
6298	OCEANSIDE	CA		05/15/2018		1,859,689								99,461			
6301	PORTLAND	OR		11/21/2017		1,390,046								53,253			
6303	EL SEGUNDO	CA		11/14/2017		3,911,608								100,586			
6304	MILWAUKEE	WI		10/18/2017		6,727,098								396,634			
6306	OREGON CITY	OR		12/20/2017		4,658,321								178,045			
6309	BARSTOW	CA		11/21/2017		1,122,103								41,622			
6310	GRAND PRAIRIE	TX		10/26/2017		865,765								22,680			
6313	LAWRENCEVILLE	NJ		11/15/2017		1,468,804								85,989			
6314	SANTA CLARITA	CA		11/22/2017		2,098,912								53,973			
6316	NORTH CANTON	OH		12/01/2017		3,133,440								115,780			
6321	LOS ANGELES	CA		12/19/2017		3,192,363								59,783			
6322	SAN DIEGO	CA		11/20/2017		3,809,580								101,278			
6323	ST LOUIS	MO		12/08/2017		1,243,563								31,427			
6324	SPRINGVILLE	NY		12/18/2017		1,314,031								75,682			
6327	WARNER ROBINS	GA		11/10/2017		2,035,124								53,721			
6330	BOSSIER CITY	LA		12/27/2017		2,789,306								69,291			
6333	PLANO	TX		12/19/2017		4,498,827								167,371			
6336	TURLOCK	CA		12/18/2017		3,290,611								60,826			
6337	MORGAN HILL	CA		11/07/2017		3,068,459								118,369			
6343	GREENVILLE	SC		11/30/2017		2,722,941								68,061			
6344	CRANSTON	RI		12/15/2017		1,914,630								111,303			
6348	SOUTH LAKE TAHOE	CA		12/20/2017		1,507,654								37,561			
6349	DALLAS	TX		12/21/2017		9,549,514								249,878			
6350	FALLBROOK	CA		02/01/2018		3,838,070								94,321			
6359	CINCINNATI	OH		12/28/2017		3,264,136								69,751			
6360	PFLUGERVILLE	TX		12/29/2017		2,955,427								108,364			
6361	TROY	MI		04/23/2018		4,090,240								141,006			
6362	SACREMENTO	CA		12/28/2017		4,207,137								107,288			
6363	STATELINE	NV		12/13/2017		1,935,653								35,780			
6365	ARLINGTON HEIGHTS	IL		01/08/2018		956,766								24,085			
6374	AURORA	CO		12/15/2017		897,597								23,517			
6375	IRVING	TX		05/31/2018		2,787,764								88,417			
6376	SYLVAN LAKE	MI		12/27/2017		2,951,117								110,430			
6381	MADISON	WI		01/10/2018		4,989,783								122,464			
6384	RANCHO CUCAMONGA	CA		12/13/2017		2,516,953								44,532			
6385	MIDLAND	TX		12/20/2017		10,411,312								248,844			
6386	KENTWOOD	MI		12/29/2017		18,154,824								38,719			
6391	BRENTWOOD	CA		12/21/2017		3,841,405								143,605			
6395	WINTERVILLE	NC		12/14/2017		1,218,045								43,972			
6398	CHANDLER	AZ		12/22/2017		1,209,228								22,645			
6399	LEXINGTON	NC		12/29/2017		16,284,961								592,671			
6400	TRIANGLE	VA		12/27/2017		4,523,810								158,198			
6402	ROANOKE	TX		01/12/2018		1,437,658								36,216			
6403	ENCINITAS	CA		01/30/2018		3,589,141								93,147			
6404	VACAVILLE	CA		01/12/2018		3,762,767								97,076			
6405	GRESHAM	OR		12/29/2017		906,365								52,133			
6406	SAINT PAUL	MN		02/27/2018		576,569								14,253			
6408	MOUNT VERNON	OH		03/23/2018		1,405,871								34,815			
6409	HURST	TX		01/19/2018		2,141,821								54,943			
6411	WASHINGTON	DC		12/21/2018		1,085,235								12,713			
6414	KELLER	TX		02/09/2018		2,452,128								62,578			
6415	FORT WORTH	TX		02/09/2018		2,432,823								62,166			
6419	CITY OF INDUSTRY	CA		12/28/2017		2,626,487								66,033			
6420	CITY OF INDUSTRY	CA		12/28/2017		7,176,193								180,417			
6421	CITY OF INDUSTRY	CA		12/28/2017		1,822,753								45,826			
6422	CITY OF INDUSTRY	CA		12/28/2017		1,363,477								34,279			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
6423	CITY OF INDUSTRY	CA		12/28/2017		1,296,499								32,595			
6424	CITY OF INDUSTRY	CA		12/28/2017		1,023,804								25,739			
6426	NAMPA	ID		12/28/2017		4,786,499								119,095			
6428	CLARKSTON	MI		02/09/2018		1,923,510								46,625			
6429	ANAHEIM	CA		02/16/2018		2,427,961								43,768			
6430	CONROE	TX		02/14/2018		672,170								16,240			
6432	SANFORD	NC		02/07/2018		3,744,949								90,479			
6437	SOUTHLAKE	TX		03/22/2018		2,226,344								78,907			
6439	SPARKS	NV		02/15/2018		2,829,303								103,568			
6440	SAN LEANDRO	CA		10/26/2018		1,794,918								281,072			
6444	MIDLAND	TX		02/26/2018		2,970,518								99,824			
6445	MIDLAND	TX		02/26/2018		4,505,565								143,016			
6446	BELLEVUE	WA		12/20/2018		1,916,289								95,842			
6454	FAIRFIELD	CA		02/15/2018		1,120,783								48,109			
6456	LAS VEGAS	NV		03/01/2018		2,399,629								60,890			
6457	MOBILE	AL		02/23/2018		2,642,457								65,410			
6458	DRAPER	UT		03/01/2018		2,495,902								63,168			
6461	CHICAGO	IL		12/26/2018		2,944,476								42,049			
6463	SAN DIEGO	CA		03/16/2018		2,021,392								37,713			
6464	COSTA MESA	CA		02/09/2018		2,402,775								59,167			
6466	ELMHURST	IL		04/09/2018		1,666,022								60,386			
6469	DANA POINT	CA		03/07/2018		1,134,754								24,794			
6470	BAY CITY	TX		03/09/2018		1,839,188								103,821			
6472	HARLINGEN	TX		03/23/2018		1,840,122								50,868			
6474	MCMINNVILLE	OR		02/22/2018		1,826,417								44,798			
6477	SALEM	OR		04/05/2018		1,516,344								53,424			
6478	AMARILLO	TX		04/06/2018		2,943,427								67,277			
6479	ODESSA	TX		04/06/2018		873,830								19,973			
6482	CHARLOTTE	NC		03/27/2018		2,368,591								83,865			
6485	DETROIT	MI		03/29/2018		902,925								30,263			
6486	ARLINGTON	VA		03/09/2018		5,864,088								143,644			
6488	SAN ANTONIO	TX		04/05/2018		2,767,268								65,720			
6489	EAGLE	ID		07/20/2018		1,407,919								73,262			
6490	HIGHLAND RANCH	CO		04/09/2018		982,817								23,746			
6495	OLYMPIA	WA		04/02/2018		6,269,615								154,218			
6497	WOODLAND	CA		03/22/2018		2,674,547								64,194			
6499	NORTH CANTON	OH		03/19/2018		1,104,647								60,919			
6500	SANTA MARIA	CA		03/28/2018		2,215,333								54,020			
6501	QUINCY	FL		03/28/2018		1,011,348								24,661			
6502	ANKENY	IA		03/28/2018		2,215,333								54,020			
6508	PORT SAINT LUCIE	FL		03/08/2018		4,425,541								106,429			
6524	PACIFIC PALISADES	CA		10/10/2018		2,640,430								57,981			
6530	LUBBOCK	TX		04/16/2018		6,197,138								251,784			
6533	HARKER HEIGHTS	TX		04/05/2018		2,413,369								55,588			
6534	EL SEGUNDO	CA		04/16/2018		1,427,611								32,676			
6535	FAIRFIELD	CA		05/10/2018		3,237,907								75,429			
6536	INDIANAPOLIS	IN		04/24/2018		2,175,456								50,207			
6544	MIDLAND	TX		05/09/2018		1,480,728								32,943			
6545	LUBBOCK	TX		05/09/2018		1,295,637								28,825			
6548	MEMPHIS	TN		04/06/2018		812,229								18,659			
6549	WAKE FOREST	NC		05/09/2018		2,187,803								50,584			
6552	LOCKPORT	NY		05/04/2018		1,510,115								30,382			
6553	ST JOHN	IN		04/12/2018		1,734,841								41,639			
6554	CARLSBAD	CA		06/12/2018		2,714,603								63,843			
6555	DALLAS	TX		04/26/2018		1,063,505								24,577			
6562	OLEAN	NY		07/18/2018		1,875,987								98,520			
6564	MARRERO	LA		04/18/2018		3,768,207								88,606			
6565	LAS VEGAS	NV		05/31/2018		2,234,007								46,635			
6566	MABLETON	GA		05/18/2018		2,154,914								49,700			
6567	AMARILLO	TX		04/27/2018		2,267,088								91,658			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
6568	LUBBOCK	TX		04/27/2018		971,609								21,647			
6569	LUBBOCK	TX		04/27/2018		1,573,082								35,048			
6570	RALEIGH	NC		05/07/2018		3,477,139								82,527			
6576	ST PETERSBURG	FL		11/19/2018		2,764,862								89,494			
6578	DEER PARK	TX		04/13/2018		3,829,297								37,582			
6579	SAN ANTONIO	TX		06/04/2018		1,936,463								45,022			
6580	COCOA	FL		05/17/2018		3,390,999								77,372			
6581	HESPERIA	CA		05/25/2018		1,859,046								99,843			
6583	SEATTLE	WA		08/06/2018		5,100,168								84,293			
6585	TUSCALOOSA	AL		04/19/2018		5,279,107								121,835			
6586	EASTPOINTE	MI		04/19/2018		3,480,730								80,331			
6589	DALLAS	TX		07/11/2018		2,331,441								54,364			
6590	GARLAND	TX		07/11/2018		2,525,728								58,895			
6591	HOUSTON	TX		12/03/2018		1,970,599								20,435			
6592	TUCSON	AZ		06/01/2018		1,069,670								35,748			
6596	GULF BREEZE	FL		07/20/2018		1,200,446								39,445			
6597	LEAGUE CITY	TX		09/28/2018		975,947								21,768			
6598	COLORADO SPRINGS	CO		06/01/2018		4,839,576								1,853,578			
6599	EVANSVILLE	WY		05/07/2018		1,345,461								45,744			
6600	CHARLOTTE	NC		05/04/2018		623,631								14,393			
6601	EAST SYRACUSE	NY		06/20/2018		2,240,091								90,231			
6602	GREENSBORO	NC		06/25/2018		4,365,262								100,888			
6604	SHERMAN OAKS	CA		06/07/2018		2,445,961								40,448			
6607	ONTARIO	CA		06/04/2018		1,355,398								31,597			
6609	GILBERT	AZ		06/19/2018		2,165,567								44,427			
6610	HEMET	CA		06/14/2018		2,240,445								51,969			
6611	LAKE HAVASU CITY	AZ		06/13/2018		4,264,470								101,238			
6615	PHOENIX	AZ		05/15/2018		1,341,823								32,315			
6616	MIAMI	FL		05/24/2018		9,531,799								330,986			
6617	MARINA	CA		06/01/2018		1,742,817								40,520			
6624	BRONX	NY		06/11/2018		5,571,641								302,783			
6626	ROHNERT PARK	CA		06/11/2018		939,484								22,754			
6629	EL CAJON	CA		06/19/2018		3,326,638								54,918			
6631	SAN ANGELO	TX		06/06/2018		2,786,145								62,135			
6634	HONOLULU	HI		08/31/2018		3,212,303								74,063			
6635	WAIPAHU	HI		08/31/2018		1,751,823								40,664			
6636	ODESSA	TX		07/02/2018		1,585,949								35,025			
6637	RINGGOLD	GA		08/16/2018		3,406,988								78,552			
6639	SALT LAKE CTY	UT		06/28/2018		970,523								22,100			
6640	SALT LAKE CITY	UT		06/28/2018		2,619,844								60,062			
6642	SAN DIEGO	CA		06/27/2018		7,650,363								261,485			
6646	LAGUNA BEACH	CA		05/15/2018		1,953,643								32,812			
6651	NEWNAN	GA		06/28/2018		1,454,316								22,797			
6655	KENNEWICK	WA		06/01/2018		1,645,224								38,766			
6656	EUGENE	OR		06/29/2018		2,570,879								59,258			
6658	CLACKAMAS	OR		06/11/2018		5,741,290								116,325			
6659	WESTMINSTER	CO		06/29/2018		1,163,453								27,326			
6664	TEMPLE	TX		06/19/2018		1,795,078								41,154			
6666	TEMPLE	TX		06/06/2018		774,765								17,893			
6669	LAKE MARY	FL		06/11/2018		11,414,837								106,294			
6672	ROCHESTER HILLS	MI		06/01/2018		2,130,603								49,205			
6674	SAN LEANDRO	CA		07/12/2018		1,149,871								18,823			
6678	BLUE ASH	OH		07/12/2018		6,891,743								231,064			
6679	CINCINNATI	OH		07/12/2018		2,220,673								74,454			
6680	BLUE ASH	OH		07/12/2018		938,043								31,450			
6681	CINCINNATI	OH		07/12/2018		1,340,061								44,929			
6682	EAST WENATCHEE	WA		07/24/2018		8,627,337								454,678			
6683	TACOMA	WA		07/25/2018		1,679,401								56,093			
6684	CINCINNATI	OH		07/12/2018		1,368,777								45,892			
6689	CANOGA PARK	CA		07/24/2018		2,188,420								49,000			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
6690	NORTH HOLLYWOOD	CA		07/24/2018		1,127,228								18,104			
6692	DALLAS	TX		07/11/2018		1,655,216								37,913			
6693	WEST BEND	WI		08/31/2018		1,444,004								47,412			
6694	RENO	NV		06/19/2018		1,624,055								26,902			
6695	TUCSON	AZ		06/28/2018		1,915,853								63,196			
6697	RICHARDSON	TX		06/20/2018		3,147,424								42,729			
6699	COMSTOCK PARK	MI		08/01/2018		1,248,292								43,545			
6700	RICHLAND	MS		08/17/2018		3,720,681								193,906			
6701	FLORENCE	KY		07/09/2018		3,427,445								116,951			
6702	CHICAGO	IL		06/21/2018		2,620,527								59,593			
6703	RENO	NV		07/12/2018		2,428,989								56,335			
6706	BURBANK	CA		08/01/2018		1,095,213								23,766			
6707	GILBERT	AZ		07/23/2018		5,243,762								61,527			
6716	ALTOONA	IA		06/29/2018		2,744,055								42,096			
6717	TAMPA	FL		07/09/2018		2,925,263								457,224			
6719	LACEY	WA		09/07/2018		6,826,232								156,889			
6720	LACEY	WA		09/07/2018		10,735,421								239,446			
6725	HOBBS	NM		07/02/2018		1,214,241								26,389			
6726	SUMMERVILLE	SC		08/17/2018		1,876,241								62,368			
6727	MOUNT PLEASANT	SC		08/17/2018		2,188,948								72,763			
6728	WAKE FOREST	NC		08/17/2018		1,659,752								55,172			
6729	URBANA	MD		10/30/2018		2,753,320								142,352			
6731	MORGANTOWN	WV		07/13/2018		2,453,177								38,135			
6734	LAS VEGAS	NV		07/31/2018		2,058,490								33,004			
6739	GLENDALE	AZ		06/26/2018		1,504,116								34,390			
6741	SPARTANBURG	SC		08/15/2018		8,085,950								349,875			
6742	KENT	WA		08/16/2018		3,992,001								65,865			
6743	ATLANTA	GA		08/14/2018		4,758,228								112,302			
6744	KENT	WA		07/30/2018		2,481,143								41,507			
6747	ALBANY	OR		08/02/2018		1,167,298								26,030			
6749	SANTA MARIA	CA		08/20/2018		2,746,149								45,464			
6750	WICKENBURG	AZ		07/26/2018		1,604,321								36,314			
6751	ALBANY	OR		08/17/2018		6,969,056								364,232			
6755	RENSSELAER	IN		08/20/2018		871,426								24,210			
6756	CAPE GIRARDEAU	MO		08/20/2018		2,323,803								64,560			
6757	FORT WAYNE	IN		08/20/2018		1,646,027								45,730			
6760	ANDERSON	SC		08/02/2018		6,716,987								224,808			
6761	SAN ANTONIO	TX		09/06/2018		2,164,496								114,336			
6763	TAMPA	FL		08/31/2018		1,591,881								91,382			
6764	EDGEWATER	FL		08/23/2018		1,168,742								26,440			
6767	NORMANDY PARK	WA		09/26/2018		7,457,331								196,696			
6771	TEMECULA	CA		10/01/2018		1,061,671								34,692			
6773	LAKE JACKSON	TX		08/30/2018		1,491,564								33,143			
6774	PORTLAND	OR		09/13/2018		12,670,780								97,398			
6775	UPPER MARLBORO	MD		10/16/2018		1,270,351								28,789			
6776	CHESAPEAKE	VA		09/06/2018		2,885,779								96,518			
6777	OVIEDO	FL		08/23/2018		1,314,835								29,745			
6781	FOOTHILL RANCH	CA		08/23/2018		1,606,835								36,499			
6785	HOUSTON	TX		09/21/2018		1,977,062								65,882			
6786	BELLEVUE	WA		09/07/2018		6,500,000								24,631			
6787	HENDERSON	NV		09/07/2018		2,206,650								36,594			
6788	SAN DIEGO	CA		09/14/2018		662,326								34,084			
6789	HOUSTON	TX		09/21/2018		1,668,454								37,571			
6792	NORTH CHESTERFIELD	VA		08/30/2018		667,029								10,169			
6793	BURBANK	IL		08/27/2018		2,044,827								46,638			
6794	LAS VEGAS	NV		03/07/2019		6,283,898								68,902			
6795	LOS ANGELES	CA		08/28/2018		965,724								50,151			
6797	LAS VEGAS	NV		11/13/2018		2,545,296								28,710			
6799	EVERETT	WA		10/01/2018		4,292,173								97,448			
6800	TEMECULA	CA		09/28/2018		3,656,777								84,159			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
6801	LUBBOCK	TX		09/25/2018		4,235,100								90,835			
6805	PHOENIX	AZ		10/01/2018		1,363,078								213,003			
6807	OKLAHOMA CITY	OK		10/23/2018		2,305,772								57,671			
6808	ALBUQUERQUE	NM		09/17/2018		3,436,627								57,174			
6810	TOMBALL	TX		09/07/2018		1,109,796								36,377			
6811	PAYSON	UT		09/07/2018		964,615								31,979			
6812	RENO	NV		10/12/2018		1,926,183								44,090			
6813	CINCINNATI	OH		09/11/2018		1,456,391								21,871			
6820	FAYETTEVILLE	AR		09/14/2018		1,500,514								33,441			
6826	SHERMAN OAKS	CA		10/26/2018		2,389,884								289,759			
6827	FORT WORTH	TX		09/17/2018		6,437,795								85,735			
6831	BERKELEY	CA		09/19/2018		4,975,019								37,038			
6832	VACAVILLE	CA		10/04/2018		844,103								200,153			
6833	VENTURA	CA		10/30/2018		1,006,475								22,840			
6834	OAKBROOK TERRACE	IL		10/23/2018		742,327								31,719			
6835	WEST SACRAMENTO	CA		10/19/2018		831,614								27,554			
6836	SACRAMENTO	CA		10/19/2018		1,885,636								62,478			
6837	ALLEN PARK	MI		08/30/2018		673,840								22,148			
6838	AIKEN	SC		10/25/2018		2,753,320								142,352			
6839	PALMETTO	FL		10/15/2018		766,474								39,388			
6840	MUSTANG RIDGE	TX		10/10/2018		500,495								31,308			
6841	FORT WORTH	TX		10/10/2018		506,808								25,580			
6843	LOMBARD	IL		10/24/2018		4,787,440								109,238			
6846	LAWRENCE	KS		12/18/2018		2,235,173								53,361			
6850	SEATTLE	WA		11/14/2018		6,067,662								138,776			
6851	SYRACUSE	NY		03/25/2019		2,712,889								135,882			
6857	WARWICK	RI		10/17/2018		1,547,478								51,009			
6858	COLUMBIA	SC		10/17/2018		1,232,179								40,616			
6859	COLUMBIA	SC		10/17/2018		1,232,179								40,616			
6860	IRMO	SC		10/17/2018		1,232,179								40,616			
6861	LEXINGTON	SC		10/17/2018		1,232,179								40,616			
6862	GAYLORD	MI		10/17/2018		942,994								31,084			
6863	SOUTH HOLLAND	IL		10/17/2018		2,031,065								66,950			
6867	LAKELAND	FL		11/30/2018		2,383,971								121,807			
6868	OCEANSIDE	CA		10/16/2018		3,907,586								89,650			
6869	PARAMOUNT	CA		10/16/2018		1,465,345								33,619			
6870	EVANSVILLE	IN		10/23/2018		1,315,602								43,142			
6871	INDIANAPOLIS	IN		11/13/2018		1,811,076								40,858			
6874	IRVINE	CA		11/20/2018		3,683,175								122,485			
6876	ROUND ROCK	TX		11/16/2018		1,126,116								25,093			
6877	TERRE HAUTE	IN		09/13/2018		6,962,719								115,861			
6880	WEST WARWICK	RI		10/24/2018		1,171,091								28,103			
6881	FARMERS BRANCH	TX		11/01/2018		2,517,444								55,968			
6883	RIO RANCHO	NM		10/22/2018		2,170,235								48,381			
6885	HOLLY SPRINGS	GA		11/28/2018		905,706								20,265			
6886	CUMMING	GA		11/28/2018		881,227								19,718			
6887	WESLEY CHAPEL	FL		11/28/2018		1,077,055								24,099			
6888	ST PETE BEACH	FL		11/28/2018		861,644								19,280			
6889	MARBLE FALLS	TX		11/28/2018		685,399								15,336			
6890	CHARLESTON	SC		11/28/2018		861,644								19,280			
6891	BOYNTON BEACH	FL		11/28/2018		660,920								14,788			
6892	FLETCHER	NC		11/28/2018		1,028,098								23,004			
6893	HUNTSVILLE	AL		11/28/2018		1,028,098								23,004			
6894	COLUMBUS	GA		11/28/2018		665,816								14,898			
6895	WOODSTOCK	GA		11/28/2018		1,566,626								35,054			
6899	LAS VEGAS	NV		12/11/2018		2,326,101								51,406			
6900	MORRISTOWN	TN		10/31/2018		719,192								20,213			
6903	HOUSTON	TX		12/19/2018		2,550,890								56,195			
6904	LUBBOCK	TX		11/21/2018		1,429,613								30,323			
6905	CANTON	OH		12/04/2018		2,671,474								135,115			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
6906	PARKVILLE	MO		12/21/2018		1,459,445								37,104			
6907	LIVERPOOL	NY		12/04/2018		2,278,702								74,841			
6908	ROSEVILLE	CA		12/27/2018		2,746,958								40,610			
6909	CITRUS HEIGHTS	CA		12/27/2018		3,335,592								49,312			
6910	CITRUS HEIGHTS	CA		12/27/2018		2,746,958								40,610			
6911	ROSEVILLE	CA		12/28/2018		4,323,665								64,079			
6912	CULVER CITY	CA		11/20/2018		3,151,411								29,563			
6914	LAS VEGAS	NV		01/15/2019		2,452,915								53,887			
6915	SAN FRANCISCO	CA		12/14/2018		2,383,514								122,226			
6917	ROSEVILLE	CA		12/28/2018		1,569,690								23,206			
6920	FIFE	WA		12/07/2018		1,600,703								213,872			
6921	FOUNTAIN VALLEY	CA		12/13/2018		3,590,608								56,840			
6922	SARASOTA	FL		12/21/2018		1,006,226								50,141			
6924	MIAMI	FL		12/13/2018		1,420,146								31,385			
6926	SAN DIEGO	CA		12/06/2018		606,943								19,038			
6933	HUBER HEIGHTS	OH		12/06/2018		3,587,620								117,953			
6936	HIXON	TN		12/07/2018		1,456,322								181,018			
6939	METAIRIE	LA		12/21/2018		4,643,325								105,294			
6940	HARVEY	LA		12/14/2018		1,667,468								37,193			
6942	WARREN	MI		12/11/2018		1,483,672								32,925			
6943	WARREN	MI		12/11/2018		1,038,080								23,036			
6944	WARREN	MI		12/11/2018		3,647,971								80,953			
6951	ROSEVILLE	CA		11/21/2018		4,405,728								98,986			
6952	GOODYEAR	AZ		11/29/2018		1,530,072								33,582			
6954	CARSON CITY	NV		01/22/2019		9,510,180								201,389			
6955	CARSON CITY	NV		01/22/2019		2,682,359								56,802			
6960	FORT LAUDERDALE	FL		04/09/2019		7,419,944								124,670			
6961	FUQUAY VARINA	NC		02/13/2019		1,170,085								37,562			
6962	RICHMOND	VA		12/26/2018		981,519								21,177			
6964	SACRAMENTO	CA		04/26/2019		2,517,120								58,387			
6965	GUN BARREL CITY	TX		11/28/2018		2,399,848								52,744			
6966	LAS VEGAS	NV		03/29/2019		3,990,978								61,042			
6968	MOGADORE	OH		12/21/2018		3,988,211								127,951			
6969	KENT	OH		12/21/2018		1,264,555								40,570			
6970	WILLISTON	ND		03/04/2019		61,988,729								1,404,912			
6972	LOMPOC	CA		02/01/2019		2,926,374								92,565			
6976	SANTA MONICA	CA		01/22/2019		1,966,126								42,580			
6977	MCALLEN	TX		12/20/2018		1,653,182								53,540			
6978	THOUSAND OAKS	CA		12/21/2018		2,285,926								50,427			
6979	COMMERCE	CA		01/16/2019		4,246,971								44,515			
6981	MILWAUKEE	WI		11/30/2018		4,482,552								228,368			
6982	PHOENIX	AZ		12/21/2018		1,568,981								35,433			
6983	MANSFIELD	TX		12/27/2018		2,168,926								34,994			
6985	OKLAHOMA CITY	OK		01/17/2019		5,347,629								98,079			
6986	SACRAMENTO	CA		01/22/2019		3,439,938								75,436			
6987	ASHBURN	VA		02/26/2019		3,149,446								70,300			
6988	SAN ANTONIO	TX		12/06/2018		853,043								42,352			
6989	COLORADO SPRINGS	CO		12/21/2018		2,354,536								52,013			
6990	COLUMBUS	OH		12/28/2018		2,072,066								31,991			
6991	JOHNSTOWN	OH		12/28/2018		1,001,499								15,462			
6995	ALBUQUERQUE	NM		01/23/2019		1,950,198								62,539			
6996	NAPA	CA		04/12/2019		2,378,024								39,069			
6998	SAN FRANCISCO	CA		01/15/2019		1,966,126								42,580			
6999	RIO RANCHO	NM		01/25/2019		2,029,335								32,208			
7000	CICERO	NY		02/25/2019		2,638,252								85,829			
7001	BELLE ISLE	FL		12/27/2018		2,285,425								36,991			
7002	SAN DIEGO	CA		01/24/2019		1,442,314								72,393			
7004	EAST DUNDEE	IL		01/25/2019		2,186,818								47,956			
7007	FRESNO	CA		04/19/2019		4,380,570								212,984			
7009	MILWAUKEE	WI		12/28/2018		6,894,792								348,901			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
7012	CHANDLER	AZ		12/28/2018		2,599,362								57,899			
7014	CHARLESTON	SC		02/13/2019		3,118,884								101,712			
7015	GALLATIN	TN		02/15/2019		2,932,152								94,390			
7016	FRESNO	CA		02/20/2019		977,105								31,821			
7017	ODESSA	FL		12/28/2018		1,750,042								38,279			
7019	ARVADA	CO		02/28/2019		1,968,541								29,199			
7022	SAN DIEGO	CA		02/27/2019		4,427,766								100,351			
7025	VENTURA	CA		03/05/2019		1,467,712								110,091			
7026	SALT LAKE CITY	UT		02/20/2019		1,953,543								64,495			
7027	CANTON	MI		03/15/2019		1,249,248								40,203			
7029	RANCHO CORDOVA	CA		02/14/2019		1,227,919								40,212			
7035	COTTONWOOD	AZ		02/15/2019		2,321,648								46,314			
7041	LOVELAND	CO		01/24/2019		1,768,340								39,703			
7043	SOUTH PASADENA	CA		04/15/2019		5,450,770								232,297			
7045	BELLINGHAM	WA		03/08/2019		1,544,336								77,400			
7046	MILLSAP	TX		02/25/2019		4,429,142								306,721			
7047	ANCHORAGE	AK		03/27/2019		6,512,748								330,591			
7050	LITCHFIELD PARK	AZ		02/25/2019		1,205,989								61,115			
7051	SCOTTSDALE	AZ		05/03/2019		2,172,800								48,411			
7052	NACOGDOCHES	TX		02/28/2019		987,254								19,217			
7053	VINELAND	NJ		02/28/2019		925,734								18,020			
7054	SAINT LOUIS	MO		02/28/2019		902,298								17,563			
7055	GAINESVILLE	GA		02/28/2019		873,979								17,012			
7056	MOBILE	AL		02/28/2019		627,214								12,209			
7057	COLLEGE DALE	TN		03/13/2019		778,825								15,062			
7058	YULEE	FL		03/13/2019		789,498								15,268			
7059	ZANESVILLE	OH		02/28/2019		925,832								18,021			
7060	CIRCLEVILLE	OH		02/28/2019		617,058								12,011			
7061	SAINT GEORGE	UT		02/28/2019		873,979								17,012			
7062	FARGO	ND		02/28/2019		833,063								16,216			
7063	COLUMBUS	IN		02/28/2019		771,347								15,014			
7065	VAN NUYS	CA		03/18/2019		2,423,838								56,306			
7068	NEWBERRY	SC		04/15/2019		2,429,857								80,194			
7069	ARTESIA	NM		04/15/2019		1,644,449								54,273			
7070	BAY CITY	MI		04/15/2019		2,282,593								75,334			
7071	MCALLEN	TX		04/15/2019		1,644,449								54,273			
7072	INDIANAPOLIS	IN		04/15/2019		1,816,257								59,943			
7073	KENT	WA		03/25/2019		1,566,473								52,197			
7075	STOCKBRIDGE	GA		02/21/2019		1,475,537								25,565			
7077	SIERRA VISTA	AZ		03/15/2019		1,162,756								58,110			
7078	SEATTLE	WA		03/12/2019		4,308,414								142,661			
7079	RENO	NV		03/26/2019		1,457,237								44,639			
7084	BOLINGBROOK	IL		03/04/2019		968,964								48,425			
7085	HUBER HEIGHTS	OH		04/01/2019		1,370,859								45,392			
7086	FT WORTH	TX		04/04/2019		2,068,773								48,589			
7088	PACIFIC PALISADES	CA		04/08/2019		1,978,993								32,739			
7089	LAWRENCE	KS		04/12/2019		4,046,751								94,518			
7090	MCALLEN	TX		03/21/2019		2,070,697								45,762			
7091	LAS VEGAS	NV		04/01/2019		591,689								12,985			
7095	MORENO VALLEY	CA		04/05/2019		1,084,222								24,602			
7096	LAFAYETTE	LA		04/05/2019		32,029,704								1,522,383			
7097	INDIANAPOLIS	IN		04/26/2019		1,283,692								29,002			
7099	PLAINFIELD	IN		04/15/2019		3,473,107								54,078			
7100	Venice	CA		10/07/2019		14,942,805								351,589			
7101	ROHNERT PARK	CA		04/25/2019		1,678,828								37,667			
7102	SEATTLE	WA		07/09/2019		3,914,537								87,932			
7105	SUNNYVALE	CA		04/11/2019		1,971,478								44,487			
7106	ST LOUIS PARK	MN		04/05/2019		2,006,996								66,947			
7110	GRANDVILLE	MI		03/29/2019		1,002,568								50,553			
7111	FRESNO	CA		03/29/2019		1,762,115								58,963			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
7112	ROEBUCK	SC		04/01/2019		3,620,743								84,458			
7113	CORPUS CHRISTI	TX		04/03/2019		1,558,038								26,404			
7115	WAUKEGAN	IL		04/17/2019		1,529,985								35,539			
7116	JACKSONVILLE	FL		05/21/2019		2,941,943								68,333			
7119	TUCSON	AZ		04/12/2019		3,998,303								91,851			
7120	HENDERSON	NV		04/24/2019		3,652,634								56,319			
7122	OCEANSIDE	CA		04/03/2019		926,142								21,574			
7123	INDIANAPOLIS	IN		04/18/2019		4,787,011								111,808			
7124	CARLSBAD	CA		03/26/2019		10,341,609								246,249			
7128	SAN DIEGO	CA		05/07/2019		1,488,122								16,347			
7130	WHEATON	IL		04/24/2019		1,130,716								20,082			
7131	LAKE SAINT LOUIS	MO		05/02/2019		1,825,765								42,998			
7134	SAN DIEGO	CA		05/31/2019		9,940,623								329,448			
7136	SAN DIEGO	CA		05/07/2019		2,480,204								27,246			
7137	FRESNO	CA		04/03/2019		2,127,336								35,314			
7138	PORTERVILLE	CA		04/03/2019		2,424,174								40,242			
7139	DALLAS	GA		04/17/2019		925,344								14,708			
7140	LAREDO	TX		04/03/2019		1,385,557								22,528			
7141	NEWARK	NJ		05/23/2019		3,462,602								77,461			
7142	CORONA	CA		05/06/2019		5,205,194								92,425			
7143	CORONA	CA		06/20/2019		1,489,778								25,301			
7144	PARKER	CO		05/06/2019		5,439,763								124,609			
7146	ROUND ROCK	TX		05/07/2019		1,112,571								25,699			
7147	JOHNSON CITY	NY		05/24/2019		983,856								31,269			
7150	LOS GATOS	CA		05/17/2019		1,731,219								38,891			
7155	SEATTLE	WA		04/25/2019		5,429,388								125,418			
7156	SEATTLE	WA		04/25/2019		4,837,091								111,737			
7158	COLMAR	PA		05/28/2019		1,708,931								85,009			
7159	DAVIE	FL		06/26/2019		1,981,675								45,393			
7160	LOCKPORT	IL		04/08/2019		2,503,408								33,370			
7163	ROCKY MOUNT	NC		04/10/2019		937,257								19,945			
7164	SUGAR LAND	TX		04/30/2019		5,849,588								78,080			
7165	LAS VEGAS	NV		06/24/2019		7,504,579								174,312			
7166	LAS VEGAS	NV		06/24/2019		4,755,377								110,455			
7167	LAS VEGAS	NV		06/24/2019		6,513,876								151,301			
7168	LAS VEGAS	NV		06/24/2019		3,442,695								79,965			
7170	PORTLAND	OR		05/15/2019		8,368,396								66,936			
7172	FRASER	MI		05/24/2019		9,840,611								329,250			
7174	SAN DIEGO	CA		06/12/2019		2,565,492								90,362			
7176	GETZVILLE	NY		05/28/2019		1,575,311								51,112			
7178	CORONA	CA		05/13/2019		1,983,438								34,206			
7179	CORONA	CA		07/09/2019		1,292,913								21,886			
7180	HOUSTON	TX		05/28/2019		1,930,194								61,764			
7185	CLEARWATER	FL		06/05/2019		1,560,231								36,543			
7186	GRAPEVINE	TX		04/10/2019		778,748								48,810			
7187	AMARILLO	TX		05/14/2019		2,615,879								30,308			
7188	MT PLEASANT	MI		05/24/2019		1,279,737								21,003			
7189	LAWTON	OK		05/31/2019		890,285								20,112			
7190	HARLINGEN	TX		06/10/2019		742,240								16,100			
7193	MISSOURI CITY	TX		06/12/2019		1,372,047								69,163			
7194	TROY	MI		07/02/2019		1,776,924								57,221			
7197	GLENDALE	AZ		06/03/2019		5,201,475								120,147			
7198	SAN RAFAEL	CA		06/21/2019		928,952								15,000			
7199	SCOTTSDALE	AZ		07/02/2019		17,578,693								423,255			
7200	SANTA MONICA	CA		06/12/2019		2,080,165								49,059			
7201	BEND	OR		05/31/2019		3,768,025								65,996			
7202	ARKANSAS CITY	KS		06/10/2019		788,065								24,763			
7203	GERMANTOWN	TN		06/07/2019		2,952,130								98,878			
7207	PLOVER	WI		07/08/2019		2,481,660								30,297			
7212	TUALATIN	OR		05/24/2019		2,224,963								51,751			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	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		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
7214	SAN DIEGO	CA		07/08/2019		3,123,297								189,930			
7215	YUKON	OK		06/14/2019		936,419								46,078			
7216	SEASIDE	CA		06/06/2019		606,250								9,319			
7218	San Antonio	TX		10/24/2019		622,512								23,093			
7219	FORT WAYNE	IN		06/11/2019		710,443								13,799			
7220	MOUNT VERNON	WA		06/11/2019		838,718								16,290			
7221	YUCAIPA	CA		06/11/2019		996,594								19,356			
7222	NORTH MYRTLE BEACH	SC		06/11/2019		1,174,205								22,806			
7223	STAFFORD	VA		06/11/2019		1,085,399								21,081			
7224	CARTHAGE	TX		06/11/2019		412,452								8,011			
7225	GEORGETOWN	TX		06/11/2019		1,075,532								20,890			
7226	REDDING	CA		06/11/2019		1,016,328								19,740			
7227	PRINCETON	TX		06/11/2019		838,718								16,290			
7228	ORLANDO	FL		06/11/2019		1,312,346								25,489			
7229	REPUBLIC	MO		06/11/2019		562,434								10,924			
7232	STOCKTON	CA		05/22/2019		3,703,723								89,835			
7237	ANKENY	IA		06/20/2019		1,139,675								25,600			
7238	MIDWEST CITY	OK		06/20/2019		1,288,328								28,940			
7239	OKLAHOMA CITY	OK		05/17/2019		3,311,067								111,369			
7242	RIALTO	CA		06/04/2019		1,705,749								39,785			
7243	WOODSTOCK	IL		06/06/2019		2,952,449								98,264			
7244	Rome	GA		08/28/2019		988,304								32,364			
7245	OSWEGO	IL		06/21/2019		880,411								23,812			
7246	WOODLAND	CA		06/12/2019		1,883,409								41,193			
7250	NORTH HILLS	CA		07/01/2019		1,367,134								31,843			
7252	GARLAND	TX		05/29/2019		1,172,087								57,824			
7253	LA HABRA	CA		06/18/2019		2,080,786								47,597			
7255	Puyallup	WA		08/06/2019		1,491,651								34,315			
7257	TUCSON	AZ		07/19/2019		1,107,351								54,559			
7258	FLORENCE	OR		07/19/2019		812,058								40,010			
7259	LONG BEACH	CA		07/10/2019		812,005								40,160			
7261	Southfield	MI		08/08/2019		3,956,884								132,978			
7262	Brighton	MI		07/26/2019		2,423,885								80,598			
7263	St Charles	IL		07/31/2019		2,190,502								46,065			
7264	Algonquin	IL		08/01/2019		2,190,502								46,065			
7265	Harwood Heights	IL		07/31/2019		2,190,502								46,065			
7266	San Bernardino	CA		03/05/2020										146,781			
7269	SALEM	OR		07/15/2019		5,440,609								270,968			
7270	AMERICAN FORK	UT		06/20/2019		888,332								28,913			
7271	CLOVIS	CA		07/16/2019		28,267,810								1,340,547			
7275	Houston	TX		07/26/2019		1,076,216								25,113			
7277	Portland	OR		07/29/2019		15,631,201								366,646			
7278	KINGSVILLE	TX		06/20/2019		1,386,424								21,247			
7279	FEDERAL WAY	WA		07/15/2019		4,763,795								111,740			
7281	COLORADO SPRINGS	CO		07/12/2019		1,776,637								57,888			
7284	Pace	FL		07/30/2019		8,561,282								428,263			
7285	North Ridgeville	OH		07/30/2019		1,449,019								33,894			
7287	Canton	OH		09/25/2019		4,361,654								236,902			
7288	Deer Park	TX		08/09/2019		4,589,862								108,410			
7291	Duvall	WA		08/02/2019		2,838,720								81,133			
7292	STOW	OH		07/11/2019		1,238,629								28,176			
7296	Oceanside	CA		07/26/2019		1,328,475								66,455			
7297	CARROLLTON	GA		07/22/2019		2,082,736								48,618			
7298	New York	NY		08/12/2019		1,991,852								22,280			
7300	Ontario	CA		07/23/2019		1,587,756								37,763			
7301	Medford	OR		08/16/2019		1,490,511								34,131			
7302	Austin	TX		08/19/2019		3,422,313								113,695			
7303	NORTH LAS VEGAS	NV		07/15/2019		750,501								17,000			
7310	Corpus Christi	TX		08/07/2019		1,874,760								31,626			
7311	Odessa	TX		08/16/2019		3,976,582								96,047			

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7313	Cypress	TX		07/25/2019		1,731,760								56,367			
7320	Los Angeles	CA		09/03/2019		1,543,455								26,869			
7324	Los Angeles	CA		09/10/2019		1,889,019								45,060			
7325	Wauwatosa	WI		08/08/2019		2,977,858								51,504			
7328	Mesa	AZ		08/15/2019		3,211,503								55,425			
7329	Peculiar	MO		10/08/2019		3,934,939								92,585			
7330	Mesa	AZ		08/12/2019		1,690,302								39,819			
7331	Lake Elsinore	CA		08/14/2019		994,295								23,423			
7332	Milwaukee	WI		08/16/2019		5,975,098								306,909			
7333	Milwaukee	WI		08/16/2019		5,994,851								307,924			
7334	Sacramento	CA		07/31/2019		1,290,123								30,472			
7336	Staunton	VA		09/13/2019		1,994,723								32,507			
7337	Naples	FL		08/14/2019		794,472								22,709			
7343	Portland	OR		09/13/2019		3,480,092								81,754			
7344	Placentia	CA		08/26/2019		994,187								23,847			
7345	Woodbury	MN		08/09/2019		3,221,432								57,234			
7347	Farmers Branch	TX		08/27/2019		2,285,844								38,790			
7348	Watsonville	CA		09/03/2019		4,978,123								89,699			
7349	Victorville	CA		09/06/2019		2,759,215								64,819			
7351	Elk Grove Village	IL		08/02/2019		1,800,185								61,078			
7352	Manteca	CA		11/01/2019		2,645,966								49,384			
7353	West Springfield	MA		09/09/2019		1,882,057								73,635			
7357	Draper	UT		09/10/2019		3,273,665								108,177			
7360	Austin	TX		09/12/2019		3,480,947								52,341			
7362	Los Angeles	CA		11/22/2019		1,725,000								30,696			
7365	Kent	WA		10/23/2019		1,232,632								29,050			
7366	Henderson	NV		08/13/2019		2,077,616								69,084			
7367	Santa Clara	CA		09/20/2019		1,992,330								47,140			
7369	Cold Spring	KY		11/12/2019		1,650,000								55,282			
7371	Detroit	MI		09/17/2019		2,088,734								69,259			
7372	Tolleson	AZ		08/22/2019		912,846								29,429			
7373	Exton	PA		10/08/2019		12,525,199								303,955			
7378	Carrollton	TX		09/27/2019		3,985,055								45,995			
7379	Yulee	FL		08/28/2019		1,167,250								31,910			
7381	Costa Mesa	CA		10/04/2019		2,988,528								70,514			
7382	Columbus	NC		09/26/2019		1,972,504								168,676			
7383	Columbus	NC		09/26/2019		1,775,254								115,355			
7384	Albuquerque	NM		09/26/2019		4,969,720								339,124			
7385	Oak Hill	WV		09/26/2019		6,287,357								537,655			
7386	Glendale	CA		12/04/2019		1,450,000								34,519			
7387	Woodinville	WA		12/09/2019		7,850,000								355,412			
7388	Seal Beach	CA		12/09/2019		1,250,000								56,594			
7389	Fort Worth	TX		08/27/2019		845,269								19,445			
7390	San Angelo	TX		10/16/2019		1,395,375								56,842			
7392	Alexandria	VA		10/25/2019		4,590,725								113,587			
7395	Menlo Park	CA		12/10/2019		3,300,000								78,451			
7396	Livermore	CA		12/10/2019		1,700,000								40,414			
7397	Gardena	CA		10/04/2019		3,489,717								63,122			
7400	New York	NY		12/10/2019		2,650,000								44,593			
7402	Dixon	IL		11/13/2019		3,750,000								90,404			
7404	San Antonio	TX		10/31/2019		1,996,303								45,424			
7405	Richland	WA		09/12/2019		1,195,358								28,520			
7409	Houston	TX		10/16/2019		2,694,680								65,212			
7410	Las Vegas	NV		09/27/2019		8,216,916								202,956			
7411	Las Vegas	NV		09/27/2019		6,224,937								153,754			
7412	Novi	MI		10/30/2019		3,987,325								155,431			
7413	Porterville	CA		10/15/2019		995,970								49,453			
7416	Las Vegas	NV		12/16/2019		1,430,000								64,643			
7417	Kyle	TX		10/15/2019		922,435								18,348			
7418	Benbrook	TX		10/15/2019		767,865								15,273			

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	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
7419	Wichita	KS		10/15/2019		598,336								11,901			
7420	Hutto	TX		10/15/2019		915,455								18,209			
7421	Dixon	CA		10/15/2019		703,045								13,984			
7422	White Settlement	TX		10/15/2019		1,062,047								21,125			
7423	Streetsboro	OH		10/15/2019		897,505								17,852			
7424	Willis	TX		10/15/2019		932,408								18,546			
7425	Richardson	TX		10/15/2019		1,191,687								23,704			
7426	Independence	MO		10/15/2019		777,837								15,472			
7427	Norman	OK		10/15/2019		777,837								15,472			
7428	Kentwood	MI		10/15/2019		872,574								17,356			
7436	Ogden	UT		10/09/2019		3,934,046								97,842			
7437	Salt Lake City	UT		11/01/2019		5,838,205								144,454			
7438	Highland Falls	NY		10/31/2019		1,147,843								26,489			
7440	NORTH BRUNSWICK	NJ		10/04/2019		3,762,685								99,515			
7441	Huntington Beach	CA		02/07/2020										17,875			
7442	Chatsworth	CA		02/07/2020										24,750			
7443	Panorama City	CA		02/07/2020										20,630			
7444	Tucson	AZ		10/11/2019		1,846,215								45,998			
7445	Hurricane	UT		12/17/2019		795,000								23,853			
7446	Brigham City	UT		12/17/2019		1,825,000								54,757			
7447	Las Vegas	NV		12/17/2019		1,480,000								44,406			
7448	Enoch	UT		12/17/2019		759,000								22,773			
7449	Ivins	UT		12/17/2019		739,000								22,173			
7450	Tuba City	AZ		12/17/2019		907,000								27,214			
7451	North Ogden	UT		12/17/2019		1,550,000								46,506			
7452	Pahrump	NV		12/17/2019		1,945,000								58,358			
7455	Madison	AL		10/24/2019		997,379								32,201			
7458	Sacramento	CA		02/07/2020										54,999			
7459	Kalamazoo	MI		12/11/2019		651,520								26,788			
7460	San Marino	CA		10/29/2019		1,847,287								33,256			
7461	Jurupa Valley	CA		11/08/2019		7,984,214								113,247			
7462	Fresno	CA		10/24/2019		1,294,609								44,246			
7463	San Bernardino	CA		10/28/2019		3,343,236								82,835			
7464	Carbondale	IL		12/18/2019		10,600,000								614,379			
7466	Murray	UT		11/04/2019		3,491,522								103,865			
7468	Chattanooga	TN		11/01/2019		946,076								48,067			
7469	Seattle	WA		11/22/2019		4,200,000								77,895			
7470	Las Vegas	NV		11/22/2019		4,200,000								77,895			
7473	Henderson	NV		11/04/2019		4,000,000								99,975			
7474	Midland	TX		11/15/2019		12,000,000								305,772			
7475	Rock Springs	WY		11/15/2019		13,400,000								691,555			
7481	San Diego	CA		11/08/2019		2,750,000								51,442			
7482	Grover Beach	CA		11/04/2019		2,746,066								48,255			
7489	Fresno	CA		11/12/2019		1,900,000								64,346			
7490	Fresno	CA		11/12/2019		1,600,000								54,186			
7491	Fresno	CA		11/12/2019		1,500,000								50,799			
7492	Dana Point	CA		03/12/2020										108,453			
7496	Virginia Beach	VA		11/21/2019		1,560,000								50,599			
7497	Santa Cruz	CA		12/16/2019		1,260,000								27,029			
7499	Fort Myers	FL		09/30/2019		895,354								28,621			
7503	Los Angeles	CA		11/21/2019		1,700,000								39,573			
7504	Medford	OR		12/12/2019		1,985,000								90,221			
7505	McMinnville	OR		11/27/2019		3,800,000								92,893			
7506	Evergreen	CO		11/07/2019		2,300,000								55,835			
7507	Tualatin	OR		11/26/2019		3,700,000								186,617			
7508	Spring	TX		11/26/2019		3,300,000								48,787			
7509	Charleston	SC		12/27/2019		1,450,000								44,315			
7516	Philadelphia	PA		11/08/2019		1,850,000								44,103			
7517	Bozeman	MT		12/04/2019		1,065,000								23,795			
7519	Apple Valley	CA		11/18/2019		3,000,000								199,401			

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

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
7520	Seattle	WA		11/22/2019		3,000,000								72,222			
7524	WEST SACRAMENTO	CA		12/12/2019		1,805,000								39,545			
7526	Champlin	MN		01/28/2020										55,020			
7528	St Augustine	FL		01/28/2020										59,199			
7529	Lake Mary	FL		01/28/2020										64,770			
7531	Corona	CA		11/06/2019		3,792,512								91,779			
7534	North Las Vegas	NV		11/21/2019		4,700,000								88,371			
7536	Dixon	CA		12/17/2019		1,650,000								36,607			
7537	Dixon	CA		12/17/2019		2,200,000								48,810			
7538	Emeryville	CA		11/26/2019		2,900,000								69,523			
7541	Louisville	KY		12/17/2019		825,000								25,159			
7542	Dixon	CA		12/17/2019		1,380,000								30,617			
7543	Carmel	CA		12/30/2019		6,500,000								61,807			
7544	TUCSON	AZ		12/12/2019		1,550,000								34,197			
7545	Gilbert	AZ		11/22/2019		3,571,000								55,798			
7548	South Salt Lake	UT		12/03/2019		1,290,000								23,925			
7549	Charlotte	NC		11/25/2019		17,000,000								741,966			
7550	Chicago	IL		11/25/2019		7,800,000								340,138			
7551	Fallbrook	CA		01/08/2020										357,293			
7552	Kildeer	IL		02/24/2020										391,419			
7553	Lithia Springs	GA		12/20/2019		1,425,000								44,024			
7554	Charlotte	NC		12/20/2019		2,575,000								79,552			
7556	Federal Way	WA		12/11/2019		9,000,000								197,178			
7559	Montvale	NJ		12/19/2019		2,750,000								85,233			
7562	Charleston	SC		12/18/2019		2,300,000								51,817			
7566	Washington	DC		12/27/2019		2,000,000								60,531			
7567	West Hollywood	CA		04/09/2020										73,386			
7568	Coralville	IA		01/07/2020										222,449			
7569	Surprise	AZ		01/21/2020										119,130			
7571	Castro Valley	CA		12/23/2019		1,000,000								16,829			
7572	Phoenix	AZ		12/26/2019		4,700,000								105,740			
7573	San Fernando	CA		12/23/2019		1,700,000								51,956			
7574	Irvine	CA		12/09/2019		4,250,000								102,600			
7575	Tuscon	AZ		01/21/2020										46,991			
7580	Menifee	CA		01/24/2020										32,914			
7588	Fort Mitchell	KY		01/08/2020										38,886			
7591	Spring Lake	NJ		01/14/2020										20,707			
7598	Evansville	IN		01/22/2020										6,629			
7599	Anaheim	CA		12/30/2019		900,000								18,795			
7600	Stow	OH		01/21/2020										123,655			
7606	Burbank	CA		01/16/2020										52,317			
7607	Salem	OR		02/12/2020										39,572			
7612	Aurora	CO		01/10/2020										12,301			
7616	Houston	TX		02/11/2020										38,287			
7618	Bradenton	FL		03/24/2020										55,563			
7620	Bradenton	FL		03/24/2020										44,619			
7622	Bradenton	FL		03/24/2020										52,196			
7625	San Mateo	CA		02/05/2020										46,542			
7626	Newark	OH		01/13/2020										41,528			
7627	San Mateo	CA		02/05/2020										32,580			
7628	San Mateo	CA		02/05/2020										23,271			
7631	Bakersfield	CA		01/15/2020										480,901			
7633	FRESNO	CA		01/29/2020										23,627			
7637	Folsom	CA		12/23/2019		2,701,000								81,365			
7641	Cypress	CA		01/17/2020										87,911			
7645	Colorado Springs	CO		02/11/2020										21,031			
7652	Odessa	TX		03/10/2020										236,219			
7653	Doral	FL		04/20/2020										41,108			
7656	Harrison	OH		04/03/2020										267,784			
7660	Menomonee Falls	WI		05/07/2020										48,512			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
7666	Mustang	OK		02/06/2020										17,360			
7668	Cicero	IL		05/21/2020										19,146			
7671	Mesa	AZ		02/11/2020										14,554			
7674	Pittsburg	CA		02/06/2020										15,482			
7676	Chicago	IL		03/10/2020										10,705			
7677	Redwood City	CA		03/24/2020										80,566			
7683	Mercer Island	WA		02/27/2020										37,355			
7686	Fresno	CA		02/13/2020										19,543			
7689	Palmdale	CA		06/12/2020										27,413			
7690	Holladay	UT		03/12/2020										28,660			
7694	Apple Valley	MN		03/20/2020										26,867			
7698	Pleasant Hill	CA		05/15/2020										12,306			
7700	Walnut Creek	CA		05/06/2020										20,127			
7704	Rohnert Park	CA		04/28/2020										38,353			
7705	Walnut Creek	CA		06/25/2020										11,367			
7706	Moreno Valley	CA		02/28/2020										57,413			
7708	Los Angeles	CA		03/13/2020										8,802			
7709	Concord	CA		03/20/2020										19,873			
7710	Fayetteville	AR		03/16/2020										93,276			
7716	Portland	OR		03/19/2020										12,279			
7718	El Centro	CA		04/09/2020										46,962			
7720	San Diego	CA		04/02/2020										101,817			
7723	Glendale	AZ		04/13/2020										22,956			
7724	San Francisco	CA		04/10/2020										24,803			
7725	Lavale	MD		08/10/2020										19,684			
7727	Chicago	IL		05/01/2020										14,348			
7729	Duncan	SC		05/05/2020										37,304			
7730	Trenton	SC		05/05/2020										26,543			
7731	Gaffney	SC		05/05/2020										33,000			
7732	Gastonia	NC		05/05/2020										28,696			
7733	Newport Beach	CA		05/08/2020										131,999			
7735	Lawrenceville	GA		05/05/2020										12,483			
7736	Lawrenceville	GA		05/05/2020										19,872			
7737	Louisville	KY		05/05/2020										16,285			
7738	Birmingham	AL		05/05/2020										14,850			
7739	Aiken	SC		05/05/2020										11,837			
7740	Joliet	IL		03/18/2020										87,201			
7744	Anaheim	CA		04/22/2020										218,249			
7747	Berea	OH		05/07/2020										10,156			
7749	Elkhart	IN		03/26/2020										25,958			
7754	Brook Park	OH		03/27/2020										13,255			
7760	Los Angeles	CA		04/15/2020										40,854			
7763	Roswell	GA		05/18/2020										38,217			
7766	San Antonio	TX		05/11/2020										17,701			
7767	Encino	CA		06/25/2020										23,134			
7774	Seattle	WA		09/01/2020										87,398			
7775	Folsom	CA		05/15/2020										28,707			
7779	San Diego	CA		05/28/2020										161,123			
7782	Lehi	UT		05/08/2020										36,353			
7783	Redwood City	CA		06/30/2020										50,006			
7784	SAN JOSE	CA		05/29/2020										11,120			
7793	Santa Clarita	CA		06/05/2020										13,335			
7795	Tustin	CA		05/26/2020										77,418			
7803	Raceland	LA		06/25/2020										115,583			
7808	Sebastopol	CA		05/04/2020										20,926			
7809	Los Angeles	CA		06/22/2020										7,779			
7810	Sandy	UT		06/05/2020										22,018			
7817	Phoenix	AZ		07/24/2020										42,486			
7818	Gilbert	AZ		07/24/2020										32,822			
7819	Tempe	AZ		07/24/2020										15,903			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
7820	Phoenix	AZ		07/24/2020										30,319			
7826	Oakland	CA		08/03/2020										34,391			
7829	Ferndale	MI		05/29/2020										47,559			
7832	Philadelphia	PA		06/04/2020										42,707			
7834	Alameda	CA		05/15/2020										15,479			
7835	Pinellas Park	FL		08/28/2020										16,998			
7836	Van Nuys	CA		08/14/2020										9,272			
7837	St Pete Beach	FL		08/14/2020										24,012			
7838	Chino	CA		06/09/2020										52,698			
7839	San Jose	CA		05/18/2020										22,077			
7842	Sunnyvale	CA		05/20/2020										28,336			
7846	Brownstown	MI		06/18/2020										78,275			
7848	Maryville	TN		06/02/2020										21,730			
7852	San Diego	CA		05/20/2020										178,347			
7854	Eugene	OR		06/12/2020										10,145			
7858	South Salt Lake	UT		06/22/2020										28,895			
7860	Gilbert	AZ		05/19/2020										36,564			
7862	Tavares	FL		06/02/2020										15,565			
7866	Roselle	NJ		08/24/2020										8,157			
7867	Portland	OR		07/02/2020										53,047			
7868	Daphne	AL		06/25/2020										20,341			
7870	Lake Elsinore	CA		07/02/2020										23,741			
7871	North Salt Lake	UT		06/18/2020										50,219			
7872	Provo	UT		06/18/2020										45,932			
7873	East Providence	RI		07/30/2020										11,235			
7874	Waupaca	WI		07/30/2020										11,783			
7875	Columbus	GA		07/30/2020										15,345			
7877	Pomona	CA		08/26/2020										30,675			
7878	Pomona	CA		08/26/2020										41,679			
7879	Vista	CA		07/10/2020										8,336			
7880	Germantown	MD		10/20/2020										20,988			
7881	Las Vegas	NV		07/16/2020										29,673			
7882	Vero Beach	FL		09/11/2020										10,114			
7883	Torrance	CA		08/07/2020										39,602			
7885	Monroe	GA		08/14/2020										20,859			
7887	Buffalo	MN		08/13/2020										49,893			
7890	San Jose	CA		07/21/2020										21,285			
7891	Los Angeles	CA		08/14/2020										23,592			
7894	Downey	CA		07/31/2020										10,939			
7895	Pontiac	MI		08/04/2020										12,103			
7896	Severna Park	MD		08/13/2020										58,120			
7897	West Fargo	ND		07/31/2020										37,282			
7898	Oxnard	CA		07/17/2020										12,750			
7902	Bellevue	WA		10/23/2020										33,584			
7904	Scottsdale	AZ		08/14/2020										24,038			
7905	Cheshire	CT		07/31/2020										28,295			
7907	Portland	OR		08/26/2020										35,009			
7909	Irving	TX		08/27/2020										32,022			
7916	Fresno	CA		08/28/2020										20,229			
7917	East Liverpool	OH		09/03/2020										7,245			
7918	Grand Chute	WI		08/07/2020										9,048			
7919	Incline Village	NV		08/26/2020										14,604			
7921	Newport Beach	CA		08/07/2020										25,342			
7922	Waconia	MN		08/31/2020										30,556			
7925	Oceanside	CA		08/03/2020										37,109			
7926	Yuba City	CA		08/21/2020										9,233			
7928	Bloomfield Hills	MI		09/11/2020										4,941			
7929	Tempe	AZ		09/09/2020										23,096			
7932	Salem	OR		10/16/2020										3,787			
7934	Houston	TX		07/28/2020										31,359			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		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					
7935	Wheat Ridge	CO		09/02/2020										8,924			
7936	East Peoria	IL		08/21/2020										16,382			
7939	Houston	TX		08/21/2020										5,575			
7940	Fresno	CA		09/25/2020										5,804			
7942	Davie	FL		09/21/2020										11,348			
7943	San Jose	CA		10/09/2020										7,180			
7946	Payson	UT		09/23/2020										6,086			
7951	Bronx	NY		10/23/2020										5,052			
7952	Palm Springs	CA		09/01/2020										17,785			
7956	Roseville	MI		10/21/2020										3,224			
7957	San Francisco	CA		09/21/2020										22,756			
7959	Portland	OR		09/29/2020										5,120			
7960	Fort Worth	TX		09/25/2020										8,858			
7961	Fresno	CA		10/22/2020										3,769			
7966	Inglewood	CA		09/30/2020										3,450			
7970	Las Vegas	NV		11/02/2020										31,121			
7972	Portland	OR		10/14/2020										4,369			
7974	Bronx	NY		10/28/2020										3,244			
7975	Bronx	NY		10/30/2020										4,459			
7976	Bronx	NY		10/28/2020										3,660			
7977	New York	NY		10/28/2020										4,658			
7978	Brookyn	NY		10/28/2020										5,823			
7979	Bronx	NY		10/28/2020										5,557			
7980	New York	NY		10/30/2020										3,028			
7981	New York	NY		10/30/2020										3,078			
7982	New York	NY		10/30/2020										3,078			
7983	New York	NY		10/30/2020										3,078			
7984	New York	NY		10/22/2020										3,911			
7985	Bronx	NY		10/22/2020										6,926			
7990	Brooklyn	NY		10/23/2020										2,037			
7991	Bronx	NY		10/23/2020										2,200			
7995	Akron	OH		10/27/2020										26,761			
7996	Detroit	MI		10/27/2020										9,367			
7997	Williamsburg	PA		10/27/2020										2,647			
8006	Woodland	CA		10/16/2020										3,389			
8009	Rancho Dominguez	CA		10/13/2020										12,335			
8015	Salt Lake City	UT		11/02/2020										1,087			
8016	Salt Lake City	UT		11/02/2020										1,915			
8017	Littleton	CO		11/02/2020										2,634			
8018	Thornton	CO		11/02/2020										2,586			
8019	Aurora	CO		11/02/2020										3,655			
8026	Los Angeles	CA		10/21/2020										2,247			
8032	Los Angeles	CA		10/26/2020										3,910			
8033	Vista	CA		10/26/2020										3,894			
8035	Hurst	TX		10/13/2020										2,672			
8036	Dayton	OH		10/26/2020										3,301			
8037	Shamokin	PA		10/26/2020										4,060			
8038	Glendale	AZ		10/20/2020										1,971			
8043	Glendora	CA		10/27/2020										4,793			
8044	Gardena	CA		10/06/2020										5,818			
8051	Lombard	IL		11/02/2020										3,372			
8060	Phoenix	AZ		11/12/2020										6,513			
8066	Pasedena	CA		11/10/2020										23,712			
8077	Brea	CA		11/10/2020										7,075			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 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
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
0299999. Mortgages with partial repayments						5,902,089,183								244,964,647			
4937	San Deigo	CA		07/15/2015	11/05/2020	2,322,720								2,322,720			
0399999. Mortgages disposed						2,322,720								2,322,720			
0499999. Mortgages transferred																	
0599999 - Totals						6,205,099,433								547,924,897		(50,000)	(50,000)

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
530790-AD-9	LIBERTY MUTUAL INSURANCE CO			MA	LIBERTY MUTUAL INSURANCE CO		01/11/2013		5,517,400	16,027,160	8,785,156		426				384,850		0.000
604074-AA-2	MINNESOTA LIFE INSURANCE CO			MN	MINNESOTA LIFE INSURANCE CO		07/01/1996		14,379,192	17,345,043	14,118,816		(24,393)				1,152,938		0.000
668138-AC-4	NORTHWESTERN MUTUAL LIFE INSURANCE CO			WI	NORTHWESTERN MUTUAL LIFE INSURANCE CO		09/20/2019		4,098,968	4,869,344	4,101,305		1,816				158,789		0.000
2799999. Surplus Debentures, etc - Unaffiliated									23,995,560	38,241,547	27,005,277		(22,151)				1,696,577		XXX
000000-00-0	Collateralized Loan – Lamont REO		San Diego	CA	Collateralized Loan – Lamont REO		11/01/2020		2,322,720	2,322,720	2,322,720								100.000
3099999. Collateral Loans - Affiliated									2,322,720	2,322,720	2,322,720								XXX
000000-00-0	CENTERLINE XXX		NEW YORK	NY	LEHMAN BROTHERS, INC.		10/06/2005		15,790,357				(52,134)						9.400
000000-00-0	BOSTON XXX		BOSTON	MA	LEHMAN BROTHERS, INC.		12/29/2005		24,540,517	907,356	622,668		(18,203)						6.900
000000-00-0	BOSTON XXXII		BOSTON	MA	LEHMAN BROTHERS, INC.		12/28/2006		25,000,000	870,438	893,358		(239,259)						4.900
000000-00-0	CENTERLINE XXI		NEW YORK	NY	Direct		06/08/2007		14,850,000				(797,544)						15.600
000000-00-0	CENTERLINE XXXV		NEW YORK	NY	Direct		06/14/2007		10,823,532										4.400
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV		PORTLAND	OR	Direct		06/27/2007		16,283,831	648,811	583,507		(292,860)						7.600
000000-00-0	USA INSTITUTIONAL TAX CREDIT LXXII		GREENWICH	CT	Direct		06/25/2009		10,000,000	707,362	424,959		(666,793)						8.900
000000-00-0	USA TAX CREDIT STIMULUS FUND		GREENWICH	CT	Direct		03/05/2010		24,999,998	4,794,624	3,418,346		(2,121,760)						19.000
000000-00-0	ALLIANT TAX CREDIT FUND 60		WOODLAND HILLS	CA	Direct		08/06/2010		30,000,000	5,071,252	3,662,142		(2,672,755)						22.200
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XIX		BOSTON	MA	Direct		10/12/2010		23,416,470	4,215,009	3,068,528		(2,192,197)						49.500
000000-00-0	STERLING CORPORATE PARTNERS		MANHASSETT	NY	Direct		01/31/2011		17,093,684	2,385,716	1,762,591		(1,730,501)				67,446		49.500
000000-00-0	HUNT CAPITAL PARTNERS 2011-1		ALEXANDRIA	VA	Direct		09/06/2011		22,000,000	4,468,567	3,707,832		(1,972,311)						27.500
000000-00-0	COUNTRYSIDE CORP TAX CREDIT XX		BOSTON	MA	Direct		12/22/2011		22,662,085	5,109,498	4,737,410		(2,024,499)						49.900
000000-00-0	HUNT CAPITAL PARTNERS 2012-1		SHERMAN OAKS	CA	Direct		03/15/2012		24,404,033	(238,814)			(98,986)						100.000
000000-00-0	CREA XXXVII		BOSTON	MA	Direct		09/30/2013		15,509,526	2,567,746	3,028,534		(1,657,279)				598,084		99.000
000000-00-0	HCPTCF 11		LOS ANGELES	CA	Direct		12/13/2013		34,223,020	364,463			(248,242)						99.000
000000-00-0	ALLIANT FUND 74		PALM BEACH	FL	Direct		12/19/2013		30,000,000	9,568,658	10,366,920		(2,735,734)				3,804,204		34.000
000000-00-0	AEGON		CEDAR RAPIDS	IA	Direct		11/14/2017		21,888,284				(3,372,669)						99.000
000000-00-0	Centerline XI		NEW YORK	NY	Direct		11/14/2017		13,863,500	3,927,189	4,151,370		(2,016,665)				573,500		99.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									397,348,837	45,367,875	40,428,165		(24,910,391)				5,043,234		XXX
000000-00-0	HCP FUND 2011-1 GEORGIA		SAN FRANCISCO	CA	Direct		11/28/2011		389,444	232,822	85,665		(34,097)						12.200
000000-00-0	GEORGIA		SAN FRANCISCO	CA	JOE FOSS AND COMPANY		12/12/2006		328,655										3.230
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									718,099	232,822	85,665		(34,097)						XXX
000000-00-0	KKR Credit LP			US	KKR Credit LP		04/12/2019		209,488,283	230,124,339	230,124,339	20,291,863							0.000
000000-00-0	KKR Various Investments Fund			US	KKR Various Investments Fund		05/08/2019		88,571,338	96,086,277	96,086,277	7,063,050							0.000
000000-00-0	Mackie		Milwaukee	WI	Direct		12/24/2015		2,374,906	459,881	89,980		(12,351)						99.000
000000-00-0	1220 Playhouse		Cleveland	OH	Direct		01/20/2015		2,633,913				(417,646)						99.000
000000-00-0	200 West 9th		Wilmington	DE	Direct		08/30/2016		1,072,153	123,242	54,015		(50,598)				54,227		99.000
000000-00-0	2 East 7th		Wilmington	DE	Direct		08/30/2016		1,081,713	97,203			(32,077)				75,633		99.000
000000-00-0	619 Western		Bellevue	WA	Direct		09/30/2013		8,513,190				397,554	72,806					99.000
000000-00-0	Diplomat		Columbus	OH	Direct		04/24/2015		1,105,520	178,261	93,473		(16,482)						99.000
000000-00-0	711 Alexandrine		Okemos	MI	Direct		12/04/2014		1,037,297				(129,173)						99.000
000000-00-0	Chisca		Memphis	TN	Direct		12/05/2014		5,426,947				(1,049,749)	1,062,657					99.000
000000-00-0	Publix		Seattle	WA	Direct		01/29/2015		2,648,584	684,272	428,647		127,285						99.000
000000-00-0	Wick		Youngstown	OH	Direct		06/15/2015		2,545,562				125,513	76,504					99.000
000000-00-0	The Vault		Baltimore	MD	Direct		04/21/2016		1,122,521	46,204	68,471		38,026				76,282		99.000
000000-00-0	Forest Arms		Detroit	MI	Direct		07/24/2014		2,251,476	509,865	484,307		(67,798)				287,024		99.000
000000-00-0	Convention Plaza		Portland	OR	Direct		08/29/2013		3,183,255				170,889	494,103					99.000
000000-00-0	Kirby Center		Detroit	MI	Direct		02/21/2014		1,152,825	138,325	121,064		23,753				56,139		99.000
000000-00-0	Heath		Baltimore	MD	Direct		05/29/2015		2,027,560				(824)	121,168			99,185		99.000
000000-00-0	829 Market		Wilmington	DE	Direct		12/31/2016		682,612	72,767	930		(45,666)				48,863		99.000
000000-00-0	Ellis Factory		Haverhill	MA	16 Wingate MM, LLC		12/14/2017		2,299,433	389,399			(26,293)	457,377			1,655,060		99.000
000000-00-0	USB RETC FUND 2016-7,LLC		St. Louis	MO	Direct		06/30/2016		8,929,055	523,551	474,765		89,052						100.000
000000-00-0	USB RETC FUND 2015-7,LLC		St. Louis	MO	Direct		11/02/2015		27,497,772	1,224,594	772,645		273,833						100.000
000000-00-0	USB RETC FUND 2015-5, LLC		St. Louis	MO	Direct		08/11/2015		12,163,884	778,028			228,531						100.000
000000-00-0	AMP Capital Global Infrastructure Fund II A LP			US	AMP Capital Global Infrastructure Fund II A LP		03/16/2020		20,520,024	22,300,000	22,300,000	1,779,976							0.000
4699999. Any Other Class of Assets - Unaffiliated									408,329,823	353,736,208	351,098,913	29,134,889	(374,221)	2,284,615			2,352,413		XXX

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase (Decrease)	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 Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
4899999. Total - Unaffiliated									830,392,319	437,578,452	418,618,020	29,134,889	(25,340,860)	2,284,615			1,696,577	7,395,647	XXX
4999999. Total - Affiliated									2,322,720	2,322,720	2,322,720								XXX
5099999 - Totals									832,715,039	439,901,172	420,940,740	29,134,889	(25,340,860)	2,284,615			1,696,577	7,395,647	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ ..... 1B ...$ ..... 1C ...$ ..... 1D ...$ ..... 1E ...$ ..... 1F ...$ ..... 1G ..$ .....

2A ..$ ..... 2B ...$ ..... 2C ...$ .....

3A ..$ ..... 3B ...$ ..... 3C ...$ .....

4A ..$ ..... 4B ...$ ..... 4C ...$ .....

5A ..$ ..... 5B ...$ ..... 5C ...$ .....

6 ....$ .....

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
53079Q-AD-9	LIBERTY MUTUAL INSURANCE		MA	Various	01/11/2013		8,777,810	6,897		0.000
2799999. Surplus Debentures, etc - Unaffiliated							8,777,810	6,897		XXX
000000-00-0	Collateralized Loan – Lamont REO	San Diego	CA	Collateralized Loan – Lamont REO	11/01/2020		2,322,720			100.000
3099999. Collateral Loans - Affiliated							2,322,720			XXX
000000-00-0	STERLING CORPORATE PARTNERS	MANHASSETT	NY	Direct	01/31/2011			3,162		49.500
000000-00-0	CREA XXXVII	BOSTON	MA	Direct	09/30/2013			16,713		99.000
000000-00-0	ALLIANT FUND 74	PALM BEACH	FL	Direct	12/19/2013			(32,996)		34.000
000000-00-0	Centerline XI	NEW YORK	NY	Direct	11/14/2017			109,656		99.000
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								96,535		XXX
000000-00-0	KKR Various Investments Fund		US	KKR Various Investments Fund	05/08/2019			65,118,267		0.000
000000-00-0	Wick	Youngstown	OH	Direct	06/15/2015			15,704		99.000
000000-00-0	The Vault	Baltimore	MD	Direct	04/21/2016			20,423		99.000
000000-00-0	Kirby Center	Detroit	MI	Direct	02/21/2014			34,554		99.000
000000-00-0	Ellis Factory	Haverhill	MA	16 Wingate MM, LLC	12/14/2017			115,375		99.000
000000-00-0	AMP Capital Global Infrastructure Fund II A LP		US	AMP Capital Global Infrastructure Fund II A LP	03/16/2020		15,604,996	5,249,138		0.000
4699999. Any Other Class of Assets - Unaffiliated							15,604,996	70,553,461		XXX
4899999. Total - Unaffiliated							24,382,806	70,656,893		XXX
4999999. Total - Affiliated							2,322,720			XXX
5099999 - Totals							26,705,526	70,656,893		XXX

SCHEDULE BA - PART 3

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

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
03212B-11-1	AMPLIFY ENERGY EQY WARRANT		TX	AMPLIFY ENERGY EQY WARRANT	11/14/2016	05/06/2020	1,420							1,420					
53079Q-AD-9	LIBERTY MUTUAL INSURANCE		MA	Adjustment	01/11/2013	05/01/2020			23			23							
2799999. Surplus Debentures, etc - Unaffiliated							1,420		23			23							
000000-00-0	PNC MULTIFAMILY CAPITAL XXXV	PORTLAND	OR	Direct	06/27/2007		877,099								732				
000000-00-0	AEGON	CEDAR RAPIDS	IA	Disposal	11/14/2017	12/31/2020	3,552,451							179,782	5,000		(174,782)	(174,782)	
000000-00-0	CENTERLINE XXX	NEW YORK	NY	Disposal	10/06/2005	12/16/2020	304,965							252,831			(252,831)	(252,831)	
000000-00-0	CENTERLINE XXXV	NEW YORK	NY	Disposal	06/14/2007	12/16/2020	432,784							432,784			(432,784)	(432,784)	
000000-00-0	HUNT CAPITAL PARTNERS 2012-1	SHERMAN OAKS	CA	Disposal	03/15/2012	12/16/2020	98,986								2,438		2,438	2,438	
3599999. Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							5,266,285							865,397	8,170		(857,959)	(857,959)	
000000-00-0	Mackie	Milwaukee	WI	Direct	12/24/2015		111,495							9,164	9,164				
000000-00-0	619 Western	Bellevue	WA	Disposal	09/30/2013	12/30/2020	1,630,882							1,955,630	1,016,102		(939,528)	(939,528)	
000000-00-0	Diplomat	Columbus	OH	Direct	04/24/2015		116,914							6,959	6,959				
000000-00-0	Publix	Seattle	WA	Direct	01/29/2015		341,126							39,764	39,764				
000000-00-0	Wick	Youngstown	OH	Disposal	06/15/2015	12/24/2020	145,724							210,437	233,325		22,888	22,888	
000000-00-0	Convention Plaza	Portland	OR	Direct	08/29/2013		810,314							487,100	487,100				
000000-00-0	Heath	Baltimore	MD	Direct	05/29/2015		138,181							16,189	16,189				
000000-00-0	USB RETC FUND 2016-7,LLC	St. Louis	MO	Direct	06/30/2016		520,306							134,593	134,593				
000000-00-0	USB RETC FUND 2015-7,LLC	St. Louis	MO	Direct	11/02/2015		938,502							439,690	439,690				
000000-00-0	USB RETC FUND 2015-5, LLC	St. Louis	MO	Direct	08/11/2015									228,531	228,531				
000000-00-0	AMP Capital Global Infrastructure Fund II A LP		US	AMP Capital Global Infrastructure Fund II A LP	03/16/2020									334,110	334,110				
03212B-11-1	AMPLIFY ENERGY EQY WARRANT		TX	AMPLIFY ENERGY EQY WARRANT	11/14/2016	05/06/2020	1,420							1,420			(1,420)	(1,420)	
4699999. Any Other Class of Assets - Unaffiliated							4,754,864							3,863,587	2,945,527		(918,060)	(918,060)	
4899999. Total - Unaffiliated							10,022,569		23			23		4,728,984	2,953,697		(1,776,019)	(1,776,019)	
4999999. Total - Affiliated																			
5099999 - Totals							10,022,569		23			23		4,728,984	2,953,697		(1,776,019)	(1,776,019)	

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
233383-AA-6	DY8 LEASING LLC			1	1.A	6,250,003	104.8812	6,555,075	6,250,000	6,252,712		304			2.565	2.547	FMAN	15,586	166,324	12/03/2013	12/10/2025
716540-BC-5	PETROLEOS MEXICANOS		C	1	1.A	1,000,000	102.8252	1,028,252	1,000,000	1,000,000					2.000	2.000	JD	611	20,131	06/26/2012	12/20/2022
716540-BD-3	PETROLEOS MEXICANOS		C	1	1.A	500,000	101.8743	509,372	500,000	500,003		(1)			1.950	1.949	JD	298	9,814	06/28/2012	12/20/2022
716540-BL-5	PETROLEOS MEXICANOS		C	1	1.A	15,897,000	103.8355	16,506,729	15,897,000	15,897,336		(89)			2.830	2.827	FA	169,957	449,885	09/10/2013	02/15/2024
912810-EQ-7	UNITED STATES TREASURY				1.A	1,140,328	115.8750	1,228,275	1,060,000	1,055,693		1,464			6.250	6.421	FA	25,024	99,375	12/13/2000	08/15/2023
912810-EW-4	UNITED STATES TREASURY	SD			1.A	55,699	128.3438	64,172	50,000	51,916		(320)			6.000	5.139	FA	1,133	3,000	07/21/2003	02/15/2026
912810-SL-3	UNITED STATES TREASURY				1.A	10,864,063	108.6406	10,864,063	10,000,000	10,864,063		(20,912)	910,378		2.000	1.626	FA	75,543	100,000	03/27/2020	02/15/2050
912810-ST-6	UNITED STATES TREASURY				1.A	49,222,856	98.9219	49,460,938	50,000,000	49,223,046		190			1.375	1.465	MN	89,261		12/29/2020	11/15/2040
912828-5L-0	UNITED STATES TREASURY				1.A	6,025,547	102.3750	6,142,500	6,000,000	6,007,789		(8,741)			2.875	2.723	MN	22,396	172,500	12/06/2018	11/15/2021
912828-6B-1	UNITED STATES TREASURY				1.A	12,667,008	114.7969	14,493,105	12,625,000	12,660,475		(3,889)			2.625	2.586	FA	125,178	331,406	05/16/2019	02/15/2029
912828-6T-2	UNITED STATES TREASURY				1.A	14,052,637	113.0156	15,285,363	13,525,000	13,981,536		(49,839)			2.375	1.936	MN	41,705	321,219	08/01/2019	05/15/2029
912828-6X-3	UNITED STATES TREASURY				1.A	3,024,621	109.1563	3,274,688	3,000,000	3,019,378		(3,360)			2.125	1.998	MN	5,604	63,750	06/05/2019	05/31/2026
912828-D5-6	UNITED STATES TREASURY	SD			1.A	108,728	107.7500	118,525	110,000	109,498		131			2.375	2.508	FA	987	2,613	08/15/2014	08/15/2024
912828-H8-6	UNITED STATES TREASURY				1.A	681,382	101.4844	710,391	700,000	696,926		2,787			1.500	1.912	JJ	4,394	10,500	03/05/2015	01/31/2022
912828-J2-7	UNITED STATES TREASURY				1.A	2,002,156	107.0625	2,141,250	2,000,000	2,000,885		(212)			2.000	1.988	FA	15,109	40,000	04/14/2015	02/15/2025
912828-J4-3	UNITED STATES TREASURY				1.A	2,456,445	101.8750	2,546,875	2,500,000	2,492,007		6,756			1.750	2.030	FA	14,865	43,750	03/03/2015	02/28/2022
912828-K7-4	UNITED STATES TREASURY				1.A	147,598	107.7188	161,578	150,000	149,236		156			2.000	2.116	FA	1,133	4,500	09/21/2015	08/15/2025
912828-P4-6	UNITED STATES TREASURY	SD			1.A	4,300,230	106.3438	4,625,953	4,350,000	4,323,393		4,920			1.625	1.750	FA	26,700	106,031	04/15/2016	02/15/2026
912828-P4-6	UNITED STATES TREASURY				1.A	39,442	106.3438	42,538	40,000	38,549		263			1.625	2.382	FA	246	975	04/20/2016	02/15/2026
912828-P7-9	UNITED STATES TREASURY	SD			1.A	1,009,850	102.9375	1,044,816	1,015,000	1,013,335		753			1.500	1.578	FA	5,173	15,225	03/30/2016	02/28/2023
912828-R2-8	UNITED STATES TREASURY				1.A	99,879	103.4375	103,438	100,000	99,391		254			1.625	1.894	AO	278	1,625	05/27/2016	04/30/2023
912828-SV-3	UNITED STATES TREASURY				1.A	727,096	102.2188	741,086	725,000	725,338		(242)			1.750	1.715	MN	1,647	12,688	06/12/2012	05/15/2022
912828-TY-6	UNITED STATES TREASURY				1.A	40,205,940	102.7813	42,315,041	41,170,000	40,924,285		142,065			1.625	1.960	MN	94,456	727,513	11/14/2019	11/15/2022
912828-TY-6	UNITED STATES TREASURY	C			1.A	24,614,785	102.7813	25,906,014	25,205,000	25,054,569		63,402			1.625	1.934	MN	45,582	351,081	06/18/2013	11/15/2022
912828-U2-4	UNITED STATES TREASURY				1.A	47,569	108.8125	54,406	50,000	49,280		114			2.000	2.263	MN	130	1,000	12/27/2016	11/15/2026
912828-VS-6	UNITED STATES TREASURY				1.A	5,281,716	106.1563	5,838,594	5,500,000	5,434,350		23,732			2.500	2.977	FA	51,936	137,500	08/20/2013	08/15/2023
912828-Y9-5	UNITED STATES TREASURY				1.A	17,652,791	107.9375	18,727,156	17,350,000	17,598,400		(42,341)			1.875	1.605	JJ	136,136	325,313	10/04/2019	07/31/2026
912828-YD-6	UNITED STATES TREASURY				1.A	1,981,094	105.1719	2,103,438	2,000,000	1,984,527		2,604			1.375	1.518	FA	9,344	27,500	09/05/2019	08/31/2026
912828-YG-9	UNITED STATES TREASURY				1.A	12,456,916	106.5938	13,324,219	12,500,000	12,463,322		5,986			1.625	1.679	MS	51,897	203,125	01/16/2020	09/30/2026
912828-YQ-7	UNITED STATES TREASURY				1.A	85,071,665	106.6406	91,710,938	86,000,000	85,215,176		126,938			1.625	1.791	AO	239,351	1,397,500	11/18/2019	10/31/2026
912828-YS-3	UNITED STATES TREASURY				1.A	16,160,264	108.0625	17,344,031	16,050,000	16,151,007		(9,256)			1.750	1.673	MN	36,467	280,875	02/04/2020	11/15/2029
912828-YU-8	UNITED STATES TREASURY				1.A	1,609,080	106.6563	1,733,164	1,625,000	1,611,286		2,187			1.625	1.776	MN	2,321	26,406	01/03/2020	11/30/2026
912828-YX-2	UNITED STATES TREASURY				1.A	62,374,126	107.4531	66,620,938	62,000,000	62,326,449		(47,677)			1.750	1.657	JD	2,997	1,085,000	01/28/2020	12/31/2026
912828-YY-0	UNITED STATES TREASURY				1.A	62,618,126	105.9063	65,661,875	62,000,000	62,504,810		(113,316)			1.750	1.539	JD	2,997	1,085,000	01/28/2020	12/31/2024
912828-Z5-2	UNITED STATES TREASURY				1.A	19,949,286	104.5000	20,900,000	20,000,000	19,958,236		8,950			1.375	1.428	JJ	115,082	137,500	02/04/2020	01/31/2025
912828-Z7-8	UNITED STATES TREASURY				1.A	28,010,000	105.9688	28,744,023	27,125,000	27,906,897		(103,103)			1.500	1.010	JJ	170,268	203,438	03/02/2020	01/31/2027
912828-Z9-4	UNITED STATES TREASURY				1.A	2,861,551	105.8125	2,883,391	2,725,000	2,852,272		(9,279)			1.500	0.959	FA	15,439	20,438	05/05/2020	02/15/2030
912828-ZB-9	UNITED STATES TREASURY				1.A	11,833,451	103.6875	11,804,822	11,385,000	11,786,775		(46,676)			1.125	0.542	FA	43,519	64,041	04/23/2020	02/28/2027
912828-ZN-3	UNITED STATES TREASURY				1.A	14,724,836	99.7344	14,760,688	14,800,000	14,731,726		6,890			0.500	0.574	AO	12,674	37,000	05/18/2020	04/30/2027
912828-ZQ-6	UNITED STATES TREASURY				1.A	12,935,018	97.7813	12,760,453	13,050,000	12,937,203		3,049	57,656		0.625	0.720	MN	10,590	40,781	09/15/2020	05/15/2030
912828-ZS-2	UNITED STATES TREASURY				1.A	2,348,348	99.6406	2,341,555	2,350,000	2,348,483		136			0.500	0.510	MN	1,033	5,875	06/02/2020	05/31/2027
912828-ZV-5	UNITED STATES TREASURY				1.A	14,667,570	99.5625	14,585,906	14,650,000	14,666,495		(1,075)			0.500	0.482	JD	202	36,625	07/22/2020	06/30/2027
91282C-AD-3	UNITED STATES TREASURY				1.A	1,146,826	98.6719	1,134,727	1,150,000	1,146,963		137			0.375	0.416	JJ	1,805		09/15/2020	07/31/2027
91282C-AE-1	UNITED STATES TREASURY				1.A	6,287,295	97.5156	6,265,379	6,425,000	6,287,927		1,257	71,007		0.625	0.856	FA	15,168		11/10/2020	08/15/2030
91282C-AL-5	UNITED STATES TREASURY				1.A	4,393,368	98.4531	4,356,551	4,425,000	4,394,446		1,078			0.375	0.479	MS	4,240		10/02/2020	09/30/2027
91282C-AU-5	UNITED STATES TREASURY				1.A	17,834,707	99.1875	17,853,750	18,000,000	17,837,068		2,361			0.500	0.636	AO	15,414		11/24/2020	10/31/2027
91282C-AV-3	UNITED STATES TREASURY				1.A	50,948,059	99.6563	50,974,172	51,150,000	50,948,570		511			0.875	0.917	MN	58,109		12/22/2020	11/15/2030
91282C-AY-7	UNITED STATES TREASURY				1.A	61,065,281	99.9844	61,140,445	61,150,000	61,065,345		62			0.625	0.646	MN	33,599		12/30/2020	11/30/2027
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						711,352,236	XXX	739,494,658	711,432,000	712,348,372		(50,891)	1,039,041		XXX	XXX	XXX	1,813,584	8,168,822	XXX	XXX
36179M-EK-2	G2 MA0138 - RMBS			4	1.A	594,026	104.8613	623,719	594,804	594,009		(4)			2.500	2.512	MON	1,239	14,862	06/22/2012	06/20/2027
36202C-QX-4	G2 002270 - RMBS			4	1.A	3,046	113.5716	3,424	3,015	3,019		(3)			8.000	7.829	MON	20	241	09/14/2000	08/20/2026
36202F-BK-1	G2 004542 - RMBS			4	1.A	273,693	116.7808	303,925	260,253	271,358		(896)			5.500	4.204	MON	1,193	15,407	09/30/2009	09/20/2039
36203G-HA-4	GN 348625 - RMBS			4	1.A	4,442	106.3311	4,594	4,321	4,322		(5)			7.500	7.300	MON	27	324	04/07/1993	04/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3620A2-T5-5	GN 717072 - RMBS			4	1.A	550,464	112.3551	609,428	542,412	549,850		(312)			5.000	4.601	MON	2,260	29,990	06/23/2009	05/15/2039
3620AC-6M-1	GN 726376 - RMBS			4	1.A	13,532	112.6439	14,580	12,944	13,484		(13)			5.000	3.837	MON	54	647	11/20/2009	10/15/2039
36224S-JA-1	GN 336957 - RMBS			4	1.A	2,128	112.6117	2,365	2,100	2,100		(2)			7.000	6.801	MON	12	147	09/16/1993	05/15/2023
36295P-U2-6	GN 676601 - RMBS			4	1.A	145,803	121.4349	168,055	138,391	144,147		(562)			6.500	5.233	MON	750	8,994	05/05/2009	11/15/2037
36295Q-KU-3	GN 677207 - RMBS			4	1.A	13,134	119.7174	15,217	12,711	12,907		(41)			6.500	6.044	MON	69	826	09/17/2008	08/15/2038
36296F-MQ-3	GN 689867 - RMBS			4	1.A	250,003	108.9759	263,549	241,841	248,127		(110)			6.500	5.736	MON	1,310	15,718	09/16/2008	09/15/2038
36296N-W7-7	GN 696470 - RMBS			4	1.A	9,628	108.5816	10,117	9,318	9,571		32			6.500	5.710	MON	50	606	09/17/2008	08/15/2038
36296Q-3N-7	GN 698405 - RMBS			4	1.A	1,102,633	113.3764	1,220,566	1,076,560	1,099,609		(229)			5.000	4.386	MON	4,486	53,817	08/18/2009	07/15/2039
36297A-KW-2	GN 706009 - RMBS			4	1.A	64,443	112.1689	70,180	62,566	64,055		(177)			5.500	4.815	MON	287	3,441	02/10/2009	01/15/2039
38373Q-J7-7	GNR 0356 DZ - CMO/RMBS			4	1.A	4,737,894	117.3759	5,583,958	4,757,331	4,743,072		1,888			5.500	5.587	MON	21,804	254,022	07/02/2003	06/16/2033
38373S-LY-1	GNR 0312D QZ - CMO/RMBS			4	1.A	345,920	117.1839	401,211	342,377	342,990		(109)			5.250	5.165	MON	1,498	17,975	06/12/2003	02/20/2033
38374C-GS-4	GNR 2003-76 PZ - CMO/RMBS			4	1.A	3,153,182	114.3571	3,639,821	3,182,855	3,151,799		2,229			6.000	6.304	MON	15,914	190,913	09/02/2003	09/20/2033
38374E-UE-5	GNR 2003-98 ZK - CMO/RMBS			4	1.A	1,678,703	135.9644	2,267,874	1,667,992	1,671,043		(1,482)			6.000	5.994	MON	8,340	96,901	02/27/2004	11/20/2033
38374L-5H-0	GNR 2005-060 WZ - CMO/RMBS			4	1.A	7,061,394	117.4338	8,360,015	7,118,914	7,082,228		993			5.500	5.630	MON	32,628	391,540	09/20/2005	09/20/2035
38376K-C9-0	GNR 2009-091 MB - CMO/RMBS			4	1.A	3,455,867	103.7160	3,712,484	3,579,471	3,552,710		5,940			4.000	4.470	MON	11,932	142,988	02/04/2010	10/16/2024
38376P-TU-4	GNR 2009-125 MP - CMO/RMBS			4	1.A	65,169	103.7773	64,662	62,308	61,788		112			4.000	4.528	MON	208	2,489	02/16/2010	12/16/2024
38376T-VX-7	GNR 2010-006 EB - CMO/RMBS			4	1.A	2,958,654	103.2997	3,157,163	3,056,312	3,036,069		3,641			4.000	4.434	MON	10,188	122,003	02/08/2010	01/16/2025
38376V-VN-4	GNR 2010-017 B - CMO/RMBS			4	1.A	3,383,218	105.4851	2,768,681	2,624,711	2,598,372		2,766			4.000	4.602	MON	8,749	120,655	02/12/2010	02/16/2025
38376W-NB-7	GNR 2010-024 QB - CMO/RMBS			4	1.A	1,405,153	101.7994	1,432,228	1,406,912	1,403,724		(120)			4.500	4.527	MON	5,276	63,174	04/29/2010	04/20/2039
38376X-VR-1	GNR 2010-030 NY - CMO/RMBS			4	1.A	2,366,927	100.7755	2,322,945	2,305,068	2,302,290		(9,048)			5.000	4.662	MON	9,604	115,253	04/06/2010	12/16/2026
38377E-H2-3	GNR 2010-060 AY - CMO/RMBS			4	1.A	1,384,392	107.4616	1,462,553	1,361,000	1,363,918		(2,454)			4.000	3.838	MON	4,537	54,440	07/15/2010	05/16/2025
38377F-EK-3	GNR 2010-061 DB - CMO/RMBS			4	1.A	3,687,948	105.2400	3,980,078	3,781,905	3,758,133		3,540			4.000	4.315	MON	12,606	151,083	05/13/2010	05/20/2025
38377K-ZJ-2	GNR 2010-112 JB - CMO/RMBS			4	1.A	2,156,071	101.3428	2,032,284	2,005,356	2,010,881		(17,845)			4.500	3.515	MON	7,520	90,173	11/08/2010	09/20/2039
38377L-J4-1	GNR 2010-130 LD - CMO/RMBS			4	1.A	172,865	100.0962	177,212	177,042	176,635		416			4.500	4.892	MON	664	7,967	02/07/2011	08/16/2039
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS			4	1.A	5,346,526	109.6931	6,559,108	5,979,510	5,750,533		95,226			4.000	5.232	MON	19,932	234,858	02/07/2011	11/16/2040
38377V-PY-6	GNR 2011-061 CB - CMO/RMBS			4	1.A	4,111,191	113.0132	4,129,944	3,654,392	4,064,337		(46,854)			4.000	2.074	MON	12,181	109,632	03/24/2020	11/16/2040
38378F-K9-0	GNR 2013-024 PE - CMO/RMBS			4	1.A	1,293,475	112.7130	1,397,641	1,240,000	1,289,469		(4,006)			2.875	2.424	MON	2,971	29,708	02/04/2020	02/20/2043
38378J-NU-2	GNR 2013-037 LV - CMO/RMBS			4	1.A	2,104,601	105.7186	2,163,400	2,046,376	2,070,449		(6,508)			3.500	2.863	MON	5,969	71,607	04/09/2013	02/20/2025
38378M-XD-2	GNR 2013-067 TV - CMO/RMBS			4	1.A	5,219,146	108.5605	5,492,986	5,059,840	5,136,001		(20,407)			3.000	2.650	MON	12,650	151,795	04/16/2015	02/20/2042
911760-AP-1	VENDE 1992-1 2Z - CMO/RMBS			4	1.A	36,360	101.3022	37,033	36,557	36,431		17			7.750	7.962	MON	236	2,833	09/08/2000	05/15/2022
911760-BG-0	VENDE 1992-2 Z - CMO/RMBS			4	1.A	450,842	100.9498	488,109	483,517	477,873		2,088			7.250	8.615	MON	2,921	35,055	03/27/1996	09/15/2022
911760-EJ-1	VENDE 1994-2 3ZB - CMO/RMBS			4	1.A	1,301,236	103.5864	1,584,423	1,529,566	1,468,576		12,273			6.500	9.269	MON	8,285	99,422	06/08/1995	06/15/2024
911760-JJ-6	VENDE 1996-3 2Z - CMO/RMBS			4	1.A	1,950,895	106.2574	2,125,730	2,000,547	1,976,391		1,056			7.750	8.265	MON	12,920	155,042	10/25/1996	10/15/2026
92261X-AB-4	VENDE 2010-1 DV - CMO/RMBS			4	1.A	479,852	99.3686	458,759	461,674	461,754		(1,329)			4.250	3.276	MON	1,635	19,483	04/15/2010	05/15/2021
0299999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						63,334,456	XXX	69,110,021	62,882,769	63,004,024		19,701			XXX	XXX	XXX	242,925	2,876,031	XXX	XXX
380992-GM-3	POOL 000012 - MBS			4	1.A	2	100.0000	2	2	2					7.430	7.365	N/A			01/24/2002	06/20/2021
38373M-5H-9	GNR 2009-007 Z - CMBS			4	1.A	7,244,018	113.6300	9,728,509	8,561,567	8,559,579		2,829			5.904	5.925	MON	42,126	505,518	01/28/2009	12/16/2050
38373M-AK-6	GNR 2001-16 Z - CMBS			4	1.A	538,182	109.8640	29,539	26,887	31,171		2,178			6.750	2.378	MON	151	1,815	06/13/2003	10/16/2040
38373M-BE-9	GNR 2001-58 Z - CMBS			4	1.A	520,023	108.2970	174,439	161,074	144,585		(3,054)			6.567	11.461	MON	881	10,792	12/07/2001	09/16/2041
38373M-FX-3	GNR 2002-56 Z - CMBS			4	1.A	248,223	115.5360	46,016	39,829	41,185		934			7.411	7.311	MON	246	2,948	01/13/2003	06/16/2042
38374B-JX-2	GNR 2003-59 Z - CMBS			4	1.A	7,427,640	107.5510	3,714,496	3,453,707	3,656,646		(32,837)			5.394	3.677	MON	15,524	186,328	06/23/2003	06/16/2043
0399999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						15,978,088	XXX	13,693,001	12,243,066	12,433,168		(29,950)			XXX	XXX	XXX	58,928	707,401	XXX	XXX
91818#-AA-5	Veterans Affairs Outpatient Clinics Leas			1	1.A	20,700,000	109.6111	22,689,487	20,700,000	20,700,000					3.000	3.000	MON	22,089	211,406	02/06/2020	12/15/2041
0499999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						20,700,000	XXX	22,689,487	20,700,000	20,700,000					XXX	XXX	XXX	22,089	211,406	XXX	XXX
0599999. Total - U.S. Government Bonds						811,364,780	XXX	844,987,167	807,257,835	808,485,564		(61,140)	1,039,041		XXX	XXX	XXX	2,137,526	11,963,660	XXX	XXX
085209-AH-7	BERMUDA, GOVERNMENT OF (GOVERNMENT)		C.	1,2	1.F FE	15,058,274	107.8943	15,666,252	14,520,000	15,054,222		(4,052)			3.375	3.180	FA	178,324		08/19/2020	08/20/2050
21987B-AY-4	CORPORACION NACIONAL DEL COBRE DE CHILE		C.	1,2	1.G FE	6,206,702	122.2471	8,153,882	6,670,000	6,220,583		7,441			4.375	4.815	FA	118,346	291,813	01/28/2019	02/05/2049
29245J-AL-6	EMPRESA NACIONAL DEL PETROLEO		C.	1,2	2.C FE	2,035,000	118.3750	2,367,500	2,000,000	2,029,778		(2,697)			5.250	5.015	MN	16,042	105,000	12/18/2018	11/06/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
532386-AB-5	LILE FINANCE LTD		C		1.D	27,290,129	104.2820	28,458,692	27,290,129	27,290,461		168			3.179	3.178	FMAN	132,543	924,615	09/17/2013	05/06/2025
669812-BQ-1	NOVA SCOTIA POWER INC		C		1.E FE	199,800	101.5971	203,194	200,000	200,009		(34)			9.400	9.382	AO	4,700	18,800	04/08/1991	04/01/2021
716540-DE-9	PETROLEOS MEXICANOS		C	1	3.C FE	5,000,000	99.3822	4,969,110	5,000,000	5,000,000					5.950	5.949	JJ	126,438	148,750	01/21/2020	01/28/2031
748148-PD-9	QUEBEC, PROVINCE OF		C		1.D FE	1,459,900	120.1421	1,501,776	1,250,000	1,298,652		(13,936)			7.125	5.739	FA	35,130	89,063	01/16/2003	02/09/2024
906609-AA-0	UNION 15 SPC ON BEHALF OF AND FOR THE AC		C		1.D	6,962,034	101.9851	7,100,237	6,962,036	6,962,897		(193)			2.785	2.782	MJSD	16,158	202,247	10/15/2013	12/01/2024
K7784*-AA-3	P/F EYSTUR-OG SANDOYARTUNLAR		B		1.B PL	26,905,560	112.7644	33,389,437	29,609,910	29,609,910				2,445,410	2.730	2.730	JJ	339,058	754,127	11/02/2016	01/31/2040
0699999. Subtotal - Bonds - All Other Governments - Issuer Obligations						91,117,399	XXX	101,810,080	93,502,075	93,666,512		(13,303)		2,445,410	XXX	XXX	XXX	966,739	2,534,415	XXX	XXX
1099999. Total - All Other Government Bonds						91,117,399	XXX	101,810,080	93,502,075	93,666,512		(13,303)		2,445,410	XXX	XXX	XXX	966,739	2,534,415	XXX	XXX
70914P-ME-9	PENNSYLVANIA (COMMONWEALTH OF)			1	1.D FE	7,708,751	113.1090	8,059,016	7,125,000	7,435,509		(54,104)			4.650	3.708	FA	125,163	331,313	03/16/2016	02/15/2026
1199999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						7,708,751	XXX	8,059,016	7,125,000	7,435,509		(54,104)			XXX	XXX	XXX	125,163	331,313	XXX	XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						7,708,751	XXX	8,059,016	7,125,000	7,435,509		(54,104)			XXX	XXX	XXX	125,163	331,313	XXX	XXX
074851-QR-0	BEAVER CNTY PA			1	1.C FE	1,020,000	111.6420	1,138,748	1,020,000	1,020,000					3.479	3.479	MN	4,534	35,486	04/27/2016	11/15/2025
074851-QS-8	BEAVER CNTY PA			1	1.C FE	1,305,000	114.2200	1,490,571	1,305,000	1,305,000					3.679	3.679	MN	6,135	48,011	04/27/2016	11/15/2026
074851-QT-6	BEAVER CNTY PA			1	1.C FE	1,175,000	115.5950	1,358,241	1,175,000	1,175,000					3.779	3.779	MN	5,674	44,403	04/27/2016	11/15/2027
074851-QX-7	BEAVER CNTY PA			1	1.C FE	810,000	120.7420	978,010	810,000	810,000					4.179	4.179	MN	4,325	33,850	04/27/2016	11/15/2031
074851-QY-5	BEAVER CNTY PA			1	1.C FE	810,000	121.4870	984,045	810,000	810,000					4.229	4.229	MN	4,377	34,255	04/27/2016	11/15/2032
242559-UB-6	DEARBORN MICH			2	1.D FE	12,240,000	115.3780	14,122,267	12,240,000	12,240,000					4.627	4.627	MN	94,391	566,345	12/12/2018	05/01/2037
274137-WT-1	EAST ORANGE N J	@			1.F FE	356,537	98.9080	1,023,698	1,035,000	964,430		52,975			0.000	5.730	N/A			05/15/2003	04/01/2022
68608D-DA-9	OREGON ST LOC GOVTS			1	1.C FE	406,180	108.6750	441,417	406,181	406,181					6.015	6.015	JD	2,036	27,555	05/12/2004	06/01/2023
981306-UD-3	WORCESTER MASS			2	1.D FE	6,999,023	118.9730	8,149,651	6,850,000	6,973,359		(12,827)			4.750	4.476	MN	41,576	325,375	12/07/2018	11/15/2048
1899999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						25,121,740	XXX	29,686,648	25,651,181	25,703,970		40,148			XXX	XXX	XXX	163,048	1,115,280	XXX	XXX
2499999. Total - U.S. Political Subdivisions Bonds						25,121,740	XXX	29,686,648	25,651,181	25,703,970		40,148			XXX	XXX	XXX	163,048	1,115,280	XXX	XXX
02765U-EH-3	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	2,885,247	150.6420	3,042,968	2,020,000	2,699,026		(42,285)			7.734	4.172	FA	59,019	156,227	06/01/2016	02/15/2033
041800-AA-1	ARLINGTON TEX ADMISSIONS & PKG TAXES REV				2.A	20,061,427	107.6400	18,374,916	17,070,713	19,540,440		(145,931)			6.126	4.265	JJ	522,876	1,045,752	09/23/2016	01/01/2036
066836-AA-5	BAPTIST HEALTH SOUTH FLORIDA INC			1	1.E FE	57,412,448	102.6637	56,159,097	54,702,000	54,909,411		(324,789)			4.590	3.966	FA	948,533	2,510,822	10/16/2014	08/15/2021
16772P-CH-7	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	1,660,000	101.4680	1,684,369	1,660,000	1,660,000					1.708	1.708	JD	2,363	6,931	08/27/2020	12/01/2022
16772P-CK-0	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	1,110,000	103.1700	1,145,187	1,110,000	1,110,000					2.064	2.064	JD	1,909	5,600	08/27/2020	12/01/2024
16772P-CL-8	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE			1	1.C FE	1,410,000	104.2470	1,469,883	1,410,000	1,410,000					2.214	2.214	JD	2,601	7,631	08/27/2020	12/01/2025
19648F-NW-0	COLORADO HEALTH FACS AUTH REV			1	1.E FE	6,830,000	107.5160	7,343,343	6,830,000	6,830,000					3.846	3.846	MN	43,780	248,818	11/07/2019	11/01/2049
20281P-KH-4	COMMONWEALTH FING AUTH PA REV			1	1.E FE	5,000,000	111.9640	5,598,200	5,000,000	5,000,000					3.513	3.513	JD	14,638	175,650	10/20/2016	06/01/2027
20281P-KJ-0	COMMONWEALTH FING AUTH PA REV			1	1.E FE	5,000,000	112.9110	5,645,550	5,000,000	5,000,000					3.623	3.623	JD	15,096	181,150	10/20/2016	06/01/2028
20281P-KK-7	COMMONWEALTH FING AUTH PA REV			1	1.E FE	11,925,000	114.6390	13,670,701	11,925,000	11,925,000					3.743	3.743	JD	37,196	446,353	10/20/2016	06/01/2029
249182-GS-9	DENVER COLO CITY & CNTY ARPT REV			1	1.E FE	5,000,000	112.8810	5,644,050	5,000,000	5,000,000					3.592	3.592	MN	22,949	179,600	10/11/2012	11/15/2026
29270C-WJ-0	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	12,794,600	117.8750	11,787,500	10,000,000	10,941,404		(252,206)			5.710	2.864	JJ	285,500	571,000	11/15/2012	07/01/2024
29270C-YP-4	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	19,070,000	101.2090	19,300,556	19,070,000	19,070,000					2.803	2.803	JJ	267,266	534,532	08/16/2012	07/01/2021
29270C-YQ-2	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	15,000,000	103.8420	15,576,300	15,000,000	15,000,000					2.953	2.953	JJ	221,475	442,950	08/16/2012	07/01/2022
29270C-YR-0	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	2,320,000	106.2430	2,464,838	2,320,000	2,320,000					3.103	3.103	JJ	35,995	71,990	08/16/2012	07/01/2023
29270C-YT-6	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	1,000,000	111.2210	1,112,210	1,000,000	1,000,000					3.403	3.403	JJ	17,015	34,030	08/16/2012	07/01/2025
347622-CG-5	FORT LAUDERDALE FLA SPL OBLIG			1	1.D FE	17,000,000	100.0000	17,000,000	17,000,000	17,000,000					3.224	3.224	JJ	274,040	548,080	09/20/2012	01/01/2021
347622-CH-3	FORT LAUDERDALE FLA SPL OBLIG			1	1.D FE	6,000,000	102.7950	6,167,700	6,000,000	6,000,000					3.424	3.424	JJ	102,720	205,440	09/20/2012	01/01/2022
347622-CJ-9	FORT LAUDERDALE FLA SPL OBLIG			1	1.D FE	10,000,000	105.7110	10,571,100	10,000,000	10,000,000					3.574	3.574	JJ	178,700	357,400	09/20/2012	01/01/2023
347622-CK-6	FORT LAUDERDALE FLA SPL OBLIG			1,2	1.D FE	11,000,000	107.2310	11,795,410	11,000,000	11,000,000					3.824	3.824	JJ	210,320	420,640	09/20/2012	01/01/2024
347622-CL-4	FORT LAUDERDALE FLA SPL OBLIG			1,2	1.D FE	5,500,000	107.7270	5,924,985	5,500,000	5,500,000					4.074	4.074	JJ	112,035	224,070	09/20/2012	01/01/2025
362832-AV-9	GAINESVILLE FLA PENSION OBLIG REV	@			1.D FE	859,680	97.4910	2,924,730	3,000,000	2,535,602		150,423			0.000	6.210	N/A			04/21/2003	10/01/2023
387883-WF-4	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1	1.C FE	11,000,000	129.1990	14,211,890	11,000,000	11,000,000					4.584	4.584	JJ	252,120	504,240	10/06/2015	01/01/2040
432275-AH-8	HILLSBOROUGH CNTY FLA AVIATION AUTH CUST				1.G FE	6,000,000	105.9060	6,354,360	6,000,000	6,000,000					3.981	3.980	AO	59,715	238,860	08/19/2015	10/01/2025
451443-NH-4	IDAHO ST BLDG AUTH BLDG REV				1.C FE	8,928,951	126.6100	11,072,045	8,745,000	8,838,036		(7,515)			5.980	5.822	MS	174,317	547,619	01/23/2003	09/01/2029
491034-AQ-7	KENTON CNTY KY ARPT BRD SR CUSTOMER FAC			2	1.G FE	1,200,000	105.1320	1,261,584	1,200,000	1,200,000					4.689	4.689	JJ	28,134	56,268	03/06/2019	01/01/2049
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV				1.G FE	1,865,000	102.0530	1,903,288	1,865,000	1,865,000					5.250	5.250	JJ	48,956	109,217	05/29/2003	07/01/2023
542690-3K-6	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	1,965,000	101.7200	1,998,798	1,965,000	1,965,000					3.407	3.406	MS	22,316	66,948	12/04/2014	09/01/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
542690-3L-4	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	12,500,000	104.7000	13,087,500	12,500,000	12,500,000					3.633	3.632	MS	151,375	454,125	12/04/2014	09/01/2022
542690-3M-2	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	8,906,900	110.7710	9,836,465	8,880,000	8,891,339		(2,838)			3.883	3.845	MS	114,937	344,810	12/05/2014	09/01/2024
542690-3N-0	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	2,514,300	114.3390	2,858,475	2,500,000	2,506,968		(1,340)			3.983	3.917	MS	33,192	99,575	12/05/2014	09/01/2025
542690-3P-5	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	1,509,030	115.8650	1,737,975	1,500,000	1,504,902		(757)			4.133	4.068	MS	20,665	61,995	12/05/2014	09/01/2026
542690-W5-7	LONG ISLAND PWR AUTH N Y ELEC SYS REV			1	1.F FE	4,226,460	105.8930	3,944,514	3,725,000	3,800,617		(54,522)			5.250	3.673	MN	32,594	195,563	12/22/2011	05/01/2022
546850-BW-7	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE			1	1.F FE	1,500,000	103.8360	1,557,540	1,500,000	1,500,000					3.283	3.283	JJ	24,623	49,245	06/11/2014	07/01/2022
546850-BX-5	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE			1	1.F FE	4,000,000	106.7880	4,271,520	4,000,000	4,000,000					3.483	3.483	JJ	69,660	139,320	06/11/2014	07/01/2023
546850-BZ-0	LOUISVILLE KY REGL ARPT AUTH ARPT SYS RE			1,2	1.F FE	6,645,000	109.4800	7,274,946	6,645,000	6,645,000					3.833	3.833	JJ	127,351	254,703	06/11/2014	07/01/2025
574754-AM-9	MASHANTUCKET (WESTERN) PEQUOT TRIBAL NAT			2	6.	469,652	2.9441	97,898	3,325,183	46,772	(155,360)	156			5.500	23.159	MS	46,229	175,673	09/30/2020	07/01/2036
57584X-CS-8	MASSACHUSETTS ST DEV FIN AGY REV			1	1.G FE	1,660,000	112.5000	1,867,500	1,660,000	1,660,000					3.967	3.967	JJ	32,926	65,852	08/21/2015	07/01/2025
57604P-5P-5	MASSACHUSETTS ST WTR POLLUTN ABATEMENT T			1	1.A FE	7,922,456	123.4230	9,522,084	7,715,000	7,847,928		(3,905)			5.192	5.052	FA	166,901	400,563	05/25/2011	08/01/2040
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.G FE	13,620,000	113.9030	15,513,589	13,620,000	13,620,000					4.053	4.053	JJ	276,009	552,019	03/18/2016	07/01/2026
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH TENN AR				1.E FE	1,776,418	110.7870	1,927,694	1,740,000	1,747,173		(2,601)			5.820	5.641	JJ	50,634	119,864	11/18/2003	07/01/2023
59259N-ZM-8	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	16,107,815	130.3830	16,721,620	12,825,000	15,042,517		(181,544)			5.989	3.865	MN	98,145	768,089	03/13/2015	11/15/2030
59259N-ZT-3	METROPOLITAN TRANSN AUTH N Y DEDICATED T			1	1.C FE	2,147,915	108.0030	1,938,654	1,795,000	1,866,549		(36,671)			5.255	3.045	MN	12,053	94,327	05/29/2012	11/15/2022
59259Y-BE-8	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	3,347,216	102.9450	2,892,755	2,810,000	2,927,009		(60,169)			5.113	2.811	MN	18,359	143,675	05/02/2013	11/15/2022
59259Y-CA-5	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	2,466,835	119.6650	2,297,568	1,920,000	2,299,615		(26,986)			6.548	4.257	MN	16,064	125,722	10/23/2014	11/15/2031
59259Y-DK-2	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	11,441,100	109.6750	10,967,500	10,000,000	10,755,137		(109,390)			6.200	4.712	MN	79,222	620,000	10/03/2013	11/15/2026
592646-5Y-5	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1	1.D FE	3,630,000	102.2120	3,710,296	3,630,000	3,630,000					3.579	3.578	AO	32,479	129,918	06/28/2013	10/01/2021
592646-5Z-2	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1	1.D FE	3,775,000	105.4470	3,980,624	3,775,000	3,775,000					3.779	3.778	AO	35,664	142,657	06/28/2013	10/01/2022
592646-6A-6	METROPOLITAN WASH D C ARPTS AUTH ARPT SY			1	1.D FE	1,085,000	108.6600	1,178,961	1,085,000	1,085,000					3.979	3.978	AO	10,793	43,172	06/28/2013	10/01/2023
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS AUTH REV			2	1.A	1,420,000	108.7600	1,544,392	1,420,000	1,420,000					5.360	5.358	AO	19,028	82,931	01/16/2004	04/01/2024
59333P-2S-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	9,432,500	104.6290	10,462,900	10,000,000	9,464,301		15,618			3.982	4.378	AO	99,550	398,200	12/12/2018	10/01/2041
61075T-GH-5	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	1,865,000	101.8060	1,898,682	1,865,000	1,865,000					3.946	3.946	JJ	36,796	73,593	09/11/2013	07/01/2021
61075T-GL-6	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	2,300,000	113.1920	2,603,416	2,300,000	2,300,000					4.446	4.446	JJ	51,129	102,258	09/11/2013	07/01/2024
61075T-GM-4	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	4,745,000	116.8150	5,542,872	4,745,000	4,745,000					4.596	4.596	JJ	109,040	218,080	09/11/2013	07/01/2025
61075T-GN-2	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	4,315,000	120.2070	5,186,932	4,315,000	4,315,000					4.746	4.746	JJ	102,395	204,790	09/11/2013	07/01/2026
61075T-LG-1	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	2,620,000	115.2780	3,020,284	2,620,000	2,620,000					3.822	3.822	JJ	50,068	100,136	06/17/2015	07/01/2026
61075T-LJ-5	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	3,095,000	127.4060	3,943,216	3,095,000	3,095,000					4.631	4.631	JJ	71,665	143,329	06/17/2015	07/01/2035
63968A-M6-9	NEBRASKA PUB PWR DIST REV			1	1.E FE	1,270,000	116.3290	1,477,378	1,270,000	1,270,000					3.567	3.567	JJ	22,650	45,301	10/19/2016	01/01/2034
63968A-M7-7	NEBRASKA PUB PWR DIST REV			1	1.E FE	965,000	115.1980	1,111,661	965,000	965,000					3.452	3.452	JJ	16,656	33,312	10/19/2016	01/01/2032
650116-BE-5	NEW YORK TRANSN DEV CORP SPL FAC REV			1	2.C FE	1,300,000	105.1160	1,366,508	1,300,000	1,300,000					3.573	3.573	JJ	23,225	46,449	05/18/2016	07/01/2029
650116-BF-2	NEW YORK TRANSN DEV CORP SPL FAC REV			1	2.C FE	1,020,000	105.4710	1,075,804	1,020,000	1,020,000					3.673	3.673	JJ	18,732	37,465	05/18/2016	07/01/2030
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV			1	1.E FE	24,545,000	111.5590	27,382,157	24,545,000	24,545,000					4.248	4.248	MS	347,557	412,331	04/09/2020	09/01/2035
65819W-AH-6	NORTH CAROLINA EASTN MUN PWR AGY REV			1	1.G FE	3,327,324	107.1720	3,536,676	3,300,000	3,309,467		(3,551)			3.808	3.687	JJ	62,832	125,664	07/21/2015	07/01/2023
65819W-AJ-2	NORTH CAROLINA EASTN MUN PWR AGY REV			1	1.G FE	12,695,000	108.8520	13,818,761	12,695,000	12,695,000					3.958	3.958	JJ	251,234	502,468	07/16/2015	07/01/2024
65819W-AK-9	NORTH CAROLINA EASTN MUN PWR AGY REV			1	1.G FE	5,845,000	112.3370	6,566,098	5,845,000	5,845,000					4.058	4.058	JJ	118,595	237,190	07/16/2015	07/01/2025
67704L-AA-9	OGLETHORPE POWER CORP				2.A FE	24,255,115	123.4705	24,570,630	19,900,000	24,025,526		(222,615)			5.534	3.632	JJ	550,633	1,101,266	12/17/2019	01/01/2035
67756A-2N-1	OHIO ST HIGHER EDL FAC COMMN REV			1	1.C FE	3,730,000	100.0000	3,730,000	3,730,000	3,730,000					3.679	3.679	JJ	68,613	137,227	11/16/2011	01/01/2021
67756A-2P-6	OHIO ST HIGHER EDL FAC COMMN REV			1	1.C FE	7,695,000	103.4690	7,961,940	7,695,000	7,695,000					3.849	3.849	JJ	148,090	296,181	11/16/2011	01/01/2022
67756A-2Q-4	OHIO ST HIGHER EDL FAC COMMN REV			1	1.C FE	8,605,000	107.0830	9,214,492	8,605,000	8,605,000					4.000	4.000	JJ	172,100	344,200	11/16/2011	01/01/2023
679088-FP-4	OKLAHOMA ST CAPITOL IMPT AUTH ST FACS RE			2	1.D FE	14,500,378	108.1630	15,921,594	14,720,000	14,508,117		3,878			4.354	4.445	JJ	320,454	640,909	12/07/2018	07/01/2048
709193-LY-0	PENNSYLVANIA ST INDL DEV AUTH REV			1	1.E FE	9,665,000	107.9520	10,433,561	9,665,000	9,665,000					3.556	3.556	JJ	171,844	343,687	04/02/2015	07/01/2024
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH REV			1	1.E FE	1,575,000	100.9340	1,589,711	1,575,000	1,575,000					2.967	2.967	JJ	23,365	46,730	04/02/2015	07/01/2021
73358W-AH-7	PORT AUTH N Y & N J				1.D FE	8,249,568	119.4520	7,746,462	6,485,000	7,119,896		(150,099)			5.859	3.179	JD	31,663	379,956	11/27/2012	12/01/2024
76443N-CP-7	RICHMOND CALIF JT PWRS FING AUTH TAX ALL				2.B FE	5,965,000	117.1460	6,987,759	5,965,000	5,965,000					6.300	6.298	MS	125,265	400,523	08/14/2003	09/01/2025
783186-NH-8	RUTGERS ST UNIV N J			1	1.E FE	8,656,608	140.7330	10,027,226	7,125,000	8,434,840		(42,992)			5.665	4.260	MN	67,272	403,631	05/31/2017	05/01/2040
783186-QY-8	RUTGERS ST UNIV N J			1	1.E FE	1,000,000	100.7550	1,007,550	1,000,000	1,000,000					3.028	3.027	MN	5,047	30,280	06/14/2013	05/01/2021
783186-QZ-5	RUTGERS ST UNIV N J			1	1.E FE	3,230,000	102.9650	3,325,770	3,230,000	3,230,000					3.178	3.177	MN	17,108	102,649	06/14/2013	05/01/2022
783186-RA-9	RUTGERS ST UNIV N J			1	1.E FE	1,145,000	105.5860	1,208,960	1,145,000	1,145,000					3.378	3.377	MN	6,446	38,678	06/14/2013	05/01/2023
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING AUTH REV			2	2.B FE	865,125	100.3400	893,026	890,000	882,543		2,258			6.140	6.460	JD	4,554	60,731	12/12/2003	12/01/2023
792905-DR-9	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	7,065,000	103.5370	7,314,889	7,065,000	7,065,000					3.293	3.293	JJ	116,325	232,650	05/29/2015	07/01/2022
792905-DS-7	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	3,295,000	106.3300	3,503,574	3,295,000	3,295,000					3.539	3.539	JJ	58,305	116,610	05/29/2015	07/01/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
792905-DT-5	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	12,545,000	109.3050	13,712,312	12,545,000	12,545,000					3.789	3.789	JJ	237,665	475,330	05/29/2015	07/01/2024
792905-DU-2	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	5,000,000	111.9820	5,599,100	5,000,000	5,000,000					3.969	3.969	JJ	99,225	198,450	05/29/2015	07/01/2025
792905-DV-0	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	4,000,000	114.1870	4,567,480	4,000,000	4,000,000					4.089	4.089	JJ	81,780	163,560	05/29/2015	07/01/2026
792905-DW-8	ST PAUL MINN HSG & REDEV AUTH HEALTH CAR			1	1.F FE	2,275,000	113.7740	2,588,359	2,275,000	2,275,000					4.189	4.189	JJ	47,650	95,300	05/29/2015	07/01/2027
837151-XE-4	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.F FE	2,540,000	102.2000	2,595,880	2,540,000	2,540,000					1.485	1.485	JD	3,143	2,724	10/27/2020	12/01/2025
837151-XG-9	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.F FE	28,890,000	101.2840	29,260,948	28,890,000	28,890,000					2.052	2.052	JD	49,402	42,815	10/28/2020	12/01/2027
85732G-WF-3	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1.F FE	7,100,000	107.1060	7,604,526	7,100,000	7,100,000					3.046	3.046	AO	54,067	186,830	10/17/2019	04/01/2028
85732G-WH-9	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1.F FE	5,905,000	106.9690	6,316,519	5,905,000	5,905,000					3.146	3.146	AO	46,443	160,486	10/17/2019	04/01/2030
85732G-WJ-5	STATE PUB SCH BLDG AUTH PA LEASE REV			1	1.F FE	4,705,000	106.9510	5,032,045	4,705,000	4,705,000					3.196	3.196	AO	37,593	129,904	10/17/2019	04/01/2031
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV			1	1.F FE	2,517,884	120.2690	2,838,348	2,360,000	2,462,337		(12,969)			5.000	4.250	MS	34,744	118,000	05/17/2016	09/15/2027
85732P-CE-8	STATE PUB SCH BLDG AUTH PA REV			1	1.E FE	8,147,400	125.6450	9,423,375	7,500,000	7,964,832		(43,444)			5.088	4.229	MS	112,360	381,600	06/15/2016	09/15/2029
873521-AT-5	TACOMA WASH LEASE REV				1.C FE	4,465,000	107.6250	4,805,456	4,465,000	4,465,000					9.350	9.342	MS	122,924	510,714	03/28/1990	03/15/2022
875301-FC-2	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R			1,2	1.F FE	1,250,000	101.4170	1,267,713	1,250,000	1,250,000					3.040	3.040	JJ	19,000	38,000	12/13/2012	07/01/2021
875301-FE-8	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R			1	1.F FE	1,500,000	103.4620	1,551,930	1,500,000	1,500,000					3.190	3.190	JJ	23,925	47,850	12/13/2012	07/01/2022
875301-FK-4	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R			1	1.F FE	3,240,000	101.0760	3,274,862	3,240,000	3,240,000					3.040	3.040	JJ	49,248	98,496	12/13/2012	07/01/2021
880591-EH-1	TENNESSEE VALLEY AUTHORITY				1.A	247,205	150.8432	377,108	250,000	247,844		66			5.250	5.323	MS	3,865	13,125	09/16/2009	09/15/2039
88213A-PA-7	TEXAS A & M UNIV REVS			1,2	1.A FE	4,000,000	112.8020	4,512,080	4,000,000	4,000,000					4.197	4.197	MN	21,451	167,880	01/09/2019	05/15/2048
91412H-BU-6	UNIVERSITY CALIF REVS			1,2	1.C FE	11,600,280	113.3980	13,040,770	11,500,000	11,581,962		(9,272)			4.428	4.314	MN	65,067	509,220	12/07/2018	05/15/2048
927063-CH-8	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.E FE	5,193,713	110.1840	5,619,384	5,100,000	5,138,700		(9,476)			4.156	3.935	AO	52,989	211,956	09/22/2015	10/01/2024
927063-CJ-4	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.E FE	5,000,000	128.4180	6,420,900	5,000,000	5,000,000					5.015	5.014	AO	62,688	250,750	09/25/2014	10/01/2036
927063-CK-1	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.E FE	3,073,930	121.4570	3,643,710	3,000,000	3,047,321		(4,421)			4.756	4.532	AO	35,670	142,680	01/15/2015	10/01/2029
927063-CR-6	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV			1	1.E FE	1,300,000	107.3040	1,394,952	1,300,000	1,300,000					3.956	3.955	AO	12,857	57,478	09/25/2014	10/01/2023
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER				1.E FE	1,970,000	115.2770	2,270,957	1,970,000	1,970,000					6.070	6.069	JJ	59,790	119,579	01/14/2004	07/01/2026
958644-AB-2	WESTERN MICH UNIV HOMER STRYKER M D SCH				1.C FE	11,286,503	117.5560	11,532,244	9,810,000	11,152,510		(133,993)			4.750	2.800	MN	59,541	474,443	02/07/2020	11/15/2028
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	1,874,191	118.0910	2,220,111	1,880,000	1,877,961		319			5.700	5.724	MN	17,860	113,113	12/10/2003	05/01/2026
977100-DQ-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	1,840,000	114.6280	2,109,155	1,840,000	1,840,000					3.194	3.194	MN	9,795	58,770	08/03/2016	05/01/2033
977100-DR-4	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	10,000,000	112.5310	11,253,100	10,000,000	10,000,000					3.294	3.294	MN	54,900	329,400	08/03/2016	05/01/2037
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						702,771,174	XXX	749,199,441	681,857,896	693,683,602	(155,360)	(1,713,563)			XXX	XXX	XXX	10,175,337	27,416,543	XXX	XXX
31288E-Y3-5	FH 076130 - RMBS			4	1.A	32,871	117.2188	38,774	33,078	32,959		9			5.000	5.104	MON	138	1,654	02/13/2003	02/01/2033
31288G-Q2-1	FH C77673 - RMBS			4	1.A	265,101	112.5837	268,793	238,749	237,483		60			5.000	5.161	MON	995	12,524	02/13/2003	03/01/2033
31288W-EB-9	FH 406430 - RMBS			4,5	1.A	2,411	100.1963	2,425	2,420	2,398		(11)			3.750	4.086	MON	16	103	03/26/1992	03/01/2022
312916-FL-8	FHR 1526 L - CMO/RMBS			4	1.A	58,691	104.9387	55,434	52,825	52,165		193			6.500	7.729	MON	286	3,423	06/01/1993	06/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS			4	1.A	116,711	106.3502	131,534	123,680	122,347		272			7.000	7.974	MON	721	8,657	01/10/2001	07/15/2023
31292G-L8-7	FH C00351 - RMBS			4	1.A	3,761	108.8082	4,123	3,789	3,774		1			8.000	8.203	MON	25	303	09/06/1994	07/01/2024
31296L-PK-1	FH A12226 - RMBS			4	1.A	84,162	112.5229	95,668	85,021	84,405		(5)			5.000	5.228	MON	354	4,901	12/23/2003	08/01/2033
3133T0-J7-0	FHR 1578 K - CMO/RMBS			4	1.A	30,653	105.8328	31,984	30,221	29,976		61			6.900	7.564	MON	174	2,085	10/13/2000	09/15/2023
3133T0-Y6-5	FHR 1572 ZZ - CMO/RMBS			4	1.A	166,109	106.3880	187,095	175,861	168,807		3,812			7.000	11.121	MON	1,026	12,907	01/10/1997	09/15/2023
3133T3-3F-3	FHR 1676 KZ - CMO/RMBS			4	1.A	289,133	105.6508	334,217	316,341	310,400		1,106			6.500	8.049	MON	1,714	20,562	12/15/1999	02/15/2024
3133T4-DK-9	FHR 1685 J - CMO/RMBS			4	1.A	297,852	105.2724	276,548	262,697	257,609		1,089			6.000	7.788	MON	1,313	15,762	03/08/1996	02/15/2024
3133T5-MS-9	FHR 1731 H - CMO/RMBS			4	1.A	113,162	106.4809	152,769	143,471	140,274		561			6.250	8.038	MON	747	8,967	05/01/1994	05/15/2024
3133T5-N7-4	FHR 1755 N - CMO/RMBS			4	1.A	15,670	101.4097	14,802	14,596	14,596		366			6.000	0.000	MON	73	872	12/20/1994	10/15/2024
3133T6-QN-4	FHR 1806 D - CMO/RMBS			4	1.A	26,034	109.1776	30,563	27,994	27,519		44			6.500	7.698	MON	152	1,820	12/08/1995	12/15/2025
3133T6-SH-5	FHR 1811 G - CMO/RMBS			4	1.A	43,516	110.1788	51,245	46,511	45,755		181			6.500	7.445	MON	252	3,023	02/01/1996	01/15/2026
3133T6-T7-6	FHR 1843 Z - CMO/RMBS			4	1.A	131,207	107.2460	161,770	150,841	145,616		767			7.000	9.886	MON	880	10,559	06/20/1996	04/15/2026
3133T7-PN-3	FHR 1871 Z - CMO/RMBS			4	1.A	27,783	112.3572	34,453	30,664	29,745		67			7.000	8.736	MON	179	2,146	08/20/1996	08/15/2026
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS			4	1.A	483,378	114.6663	539,817	470,772	473,392		(381)			8.000	7.682	MON	3,138	37,662	06/29/1999	11/15/2026
3133T8-XJ-1	FHR 1941 E - CMO/RMBS			4	1.A	47,807	114.7192	56,440	49,199	48,776		24			7.500	7.934	MON	307	3,690	03/18/1997	02/15/2027
3133TG-E9-6	FHR 2086 GB - CMO/RMBS			4	1.A	62,446	113.0388	75,761	67,022	65,418		(18)			6.000	6.893	MON	335	4,021	08/21/2001	09/15/2028
3133TK-G7-9	FHR 2141 E - CMO/RMBS			4	1.A	82,428	113.3273	100,024	88,262	85,179		320			6.600	8.115	MON	485	5,823	07/30/1999	04/15/2029
3133TP-QW-2	FHR 2252 PE - CMO/RMBS			4	1.A	168,506	120.3209	203,129	168,823	168,407		26			7.500	7.603	MON	1,055	12,662	10/31/2000	09/15/2030
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS			4	1.A	762,399	115.7365	790,150	682,714	662,866		1,390			6.500	7.587	MON	3,698	44,363	06/19/2001	06/15/2031
31358J-BJ-9	FNR 91119 Z - CMO/RMBS			4	1.A	11,310	101.7370	12,802	12,583	12,440		101			8.500	10.532	MON	89	1,070	09/01/1991	09/25/2021
31358P-HT-7	FNR G92135 E - CMO/RMBS			4	1.A	14,323	102.8693	14,442	14,039	13,990		1			7.500	7.351	MON	88	1,053	08/03/1998	07/25/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31358U-7D-2	FNR 9370 Z - CMO/RMBS			4	1.A	71,037	104.8467	82,126	78,329	76,892		470			6.900	8.524	MON	450	5,405	01/31/2000	05/25/2023
31358U-MV-5	FNR 1993-G15 H - CMO/RMBS			4	1.A	95,758	100.7394	97,058	96,345	95,871		36			7.250	7.414	MON	582	6,985	04/28/1998	04/25/2023
31359A-2P-3	FNR 1993-104 E - CMO/RMBS			4	1.A	27,232	105.9411	31,752	29,972	29,554		145			6.500	7.652	MON	162	1,948	07/01/1993	07/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS			4	1.A	28,730	105.6466	31,571	29,884	29,565		75			7.000	7.731	MON	174	2,092	10/24/2003	06/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS			4	1.A	299,096	106.2592	327,686	308,383	305,772		601			7.000	7.485	MON	1,799	21,587	08/06/1993	08/25/2023
31359B-TX-5	FNR 93127 H - CMO/RMBS			4	1.A	19,723	105.1056	18,581	17,679	17,391		75			6.500	7.903	MON	96	1,147	03/31/2000	07/25/2023
31359B-VY-0	FNR 93130 M - CMO/RMBS			4	1.A	163,035	104.9590	198,169	188,806	185,809		994			6.500	7.821	MON	1,023	12,272	02/28/2000	08/25/2023
31359D-3U-5	FNR 93163 ZA - CMO/RMBS			4	1.A	45,458	105.5738	49,065	46,474	45,971		124			7.000	7.729	MON	271	3,253	04/27/2000	09/25/2023
31359D-JT-1	FNR 1993-156 ZB - CMO/RMBS			4	1.A	257,353	105.5187	283,714	268,876	265,783		800			7.000	7.790	MON	1,568	18,821	06/08/1999	09/25/2023
31359E-HA-2	FNR 1993-183 KA - CMO/RMBS			4	1.A	418,143	105.9632	453,553	428,029	425,262		386			6.500	6.802	MON	2,318	27,822	03/07/1997	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS			4	1.A	31,163	105.8571	35,228	33,278	32,692		111			6.500	7.829	MON	180	2,163	03/29/2000	12/25/2023
31359G-ER-3	FNR 1993-225 OK - CMO/RMBS			4	1.A	365,157	105.4103	342,490	324,912	315,166		2,823			6.500	9.005	MON	1,760	21,119	12/12/1997	12/25/2023
31359H-5D-2	FNR 9493 PN - CMO/RMBS			4	1.A	247,496	106.3298	272,090	255,893	253,647		322			8.000	8.486	MON	1,706	20,471	08/09/1994	02/25/2024
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS			4	1.A	69,660	107.4636	76,290	70,991	70,458		79			7.000	7.337	MON	414	4,969	06/08/1999	08/25/2026
3136AE-G5-0	FNR 2013-59 PY - CMO/RMBS			4	1.A	1,073,750	107.2027	1,072,027	1,000,000	1,073,038		(712)			2.500	1.685	MON	2,083	2,083	11/19/2020	06/25/2043
3136AF-AZ-7	FNR 2013-79 VB - CMO/RMBS			4	1.A	6,374,241	104.8484	7,137,764	6,807,700	6,674,913		82,589			3.500	4.462	MON	19,856	238,269	09/10/2013	01/25/2032
3136AH-2K-5	FNR 2014-3 VB - CMO/RMBS			4	1.A	6,328,595	100.3650	6,757,125	6,732,548	6,683,980		160,260			3.000	4.356	MON	16,831	201,976	02/27/2014	04/25/2037
3136AH-3K-4	FNR 2014-7 VB - CMO/RMBS			4	1.A	11,677,291	105.2410	12,148,833	11,543,816	11,567,666		(30,713)			3.500	3.318	MON	33,669	404,033	07/31/2014	06/25/2034
3136AK-YF-4	FNR 2014-56 VB - CMO/RMBS			4	1.A	810,868	100.3522	805,854	803,026	801,729		(3,785)			3.500	3.248	MON	2,342	28,106	09/10/2014	09/25/2034
3136B7-M3-2	FNR 2019-77 AZ - CMO/RMBS			4	1.A	14,149,347	107.5079	14,142,589	13,154,935	14,118,306		(31,041)			3.000	1.282	MON	32,887	32,805	11/12/2020	01/25/2050
3136B8-3Z-0	FNR 2020-16 KM - CMO/RMBS			4	1.A	5,144,922	103.1327	5,156,633	5,000,000	5,132,478		(12,444)			3.000	2.640	MON	12,500	125,000	02/06/2020	10/25/2045
3136B9-HX-8	FNR 2020-22 EY - CMO/RMBS			4	1.A	3,783,306	106.7192	3,693,550	3,461,000	3,778,885		(4,421)			3.000	2.474	MON	8,653	43,263	07/27/2020	04/25/2050
3136BB-AA-0	FNR 2020-47 GT - CMO/RMBS			4	1.A	22,349,603	101.4159	21,774,381	21,470,384	22,329,991		(19,613)			2.000	1.690	MON	35,784	151,469	08/28/2020	05/25/2046
3136BB-AK-8	FNR 2020-49 VL - CMO/RMBS			4	1.A	4,029,858	102.0007	3,989,247	3,911,000	4,026,110		(3,747)			2.000	1.754	MON	6,518	32,592	06/30/2020	07/25/2040
3136BD-AY-4	FNR 2020-88 KM - CMO/RMBS			4	1.A	5,491,059	103.4626	5,499,038	5,315,000	5,489,497		(1,563)			2.000	1.607	MON	8,858	8,858	11/18/2020	03/25/2050
31371N-MG-7	FN 256959 - RMBS			4	1.A	250,730	117.2470	291,243	248,401	250,187		(164)			6.000	5.738	MON	1,242	14,904	10/29/2007	11/01/2037
31377T-SZ-0	FN 386736 - CMBS/RMBS			4	1.A	2,788,354	111.5483	3,090,083	2,770,174	2,897,772		52,431			5.480	6.535	MON	13,072	156,043	11/20/2003	01/01/2034
3137A4-HG-5	FHR 3772 HB - CMO/RMBS			4	1.A	2,496,380	104.3899	2,815,717	2,697,309	2,651,217		8,039			3.500	4.546	MON	7,867	94,366	01/10/2011	12/15/2025
3137AF-ZL-9	FHR 3949 JM - CMO/RMBS			4	1.A	4,999,444	103.9997	5,241,587	5,040,000	5,026,450		3,841			3.000	3.096	MON	12,600	151,200	11/02/2011	10/15/2026
3137AV-RH-2	FHR 4128 KB - CMO/RMBS			4	1.A	1,168,117	102.9994	1,154,623	1,121,000	1,167,286		(831)			2.500	1.956	MON	2,335	2,335	10/30/2020	09/15/2042
3137B0-ZC-1	FHR 4182 PV - CMO/RMBS			4	1.A	1,703,780	105.0458	1,758,968	1,674,476	1,686,239		(2,769)			3.000	2.686	MON	4,186	50,227	10/03/2013	05/15/2026
3137B8-YJ-0	FHR 4316 BZ - CMO/RMBS			4	1.A	2,597,920	113.5353	2,779,685	2,448,301	2,583,293		(14,627)			3.000	2.369	MON	6,121	60,374	02/20/2020	03/15/2044
3137BA-G7-1	FHR 4323 WB - CMO/RMBS			4	1.A	1,989,106	112.6077	2,222,524	1,973,687	1,979,569		(2,064)			3.500	3.419	MON	5,757	69,079	06/03/2014	04/15/2029
3137BD-3U-8	FHR 4379 VB - CMO/RMBS			4	1.A	3,844,620	100.6605	3,786,444	3,761,601	3,763,693		(32,054)			3.500	2.990	MON	10,971	131,656	08/20/2014	08/15/2039
3137BN-CJ-1	FHR 4558 VA - CMO/RMBS			4	1.A	3,670,981	107.7024	3,680,567	3,417,349	3,540,405		(56,331)			3.500	1.831	MON	9,967	119,596	04/26/2016	07/15/2027
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS			4	1.A	7,296,020	102.2804	6,852,634	6,699,849	7,268,508		(27,512)			2.500	1.448	MON	13,958	55,542	08/25/2020	08/15/2046
3137F6-J2-4	FHR 5035 UJ - CMO/RMBS			4	1.A	6,927,900	102.3644	6,878,889	6,720,000	6,925,564		(2,336)			2.000	1.738	MON	11,200	11,200	10/28/2020	08/25/2044
3137F7-DT-9	FHR 5048 CW - CMO/RMBS			4	1.A	20,685,156	103.8983	20,779,667	20,000,000	20,675,962		(9,194)			2.000	1.418	MON	33,333	33,333	11/18/2020	03/25/2050
3137F8-RK-1	FHR 5065 LA - CMO/RMBS			4	1.A	24,562,128	100.0000	23,807,000	23,807,000	24,562,173		44			2.000	1.687	MON	39,678		12/16/2020	01/25/2051
3137FC-6Q-2	FHR 4738 VC - CMO/RMBS			4	1.A	2,199,720	108.6058	2,398,017	2,208,000	2,201,735		1,409			3.500	3.566	MON	6,440	77,280	04/03/2018	03/15/2038
3137FD-4Z-2	FHR 4748 QV - CMO/RMBS			4	1.A	4,235,438	106.9672	4,328,964	4,047,000	4,196,594		(38,844)			3.500	2.163	MON	11,804	106,234	03/20/2020	12/15/2040
3137FR-Q4-6	FHR 4957 CW - CMO/RMBS			4	1.A	3,134,062	110.4458	3,290,731	2,979,500	3,126,352		(7,710)			3.000	2.571	MON	7,449	74,488	02/06/2020	02/25/2040
3137FX-HS-0	FHR 5019 GT - CMO/RMBS			4	1.A	8,407,206	103.5548	8,339,271	8,053,000	8,402,977		(4,229)			2.000	1.720	MON	13,422	40,265	08/27/2020	05/25/2050
3137FX-PY-8	FHR 5037 GE - CMO/RMBS			4	1.A	6,106,875	102.7926	6,167,555	6,000,000	6,106,334		(541)			2.000	1.884	MON	10,000	10,000	11/18/2020	11/25/2050
3137GA-TA-5	FHR 3742 EM - CMO/RMBS			4	1.A	1,371,144	104.5362	1,487,738	1,423,179	1,409,770		2,353			3.500	4.024	MON	4,151	49,745	12/01/2010	10/15/2025
31381G-U9-7	FN 460608 - CMBS/RMBS			4	1.A	473,516	101.7542	447,167	439,458	440,502		(2,007)			6.150	5.255	MON	2,252	26,986	10/08/2002	03/01/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS			4	1.A	2,586,572	116.3887	3,207,338	2,755,712	2,677,650		5,101			5.500	6.432	MON	12,630	151,548	12/04/2002	11/25/2032
31393B-N9-2	FHR 0335K DZ - CMO/RMBS			4	1.A	10,765	104.8062	10,709	10,218	10,091					5.500	6.182	MON	47	557	04/14/2003	05/25/2033
31393M-A9-2	FHR 2579B DB - CMO/RMBS			4	1.A	779,321	104.1640	936,435	899,000	885,061		8,647			4.000	5.133	MON	2,997	35,960	03/19/2003	03/15/2023
31393N-QM-4	FHR 2599 DZ - CMO/RMBS			4	1.A	14,565	104.3161	15,605	14,959	14,797		20			5.500	6.262	MON	69	823	04/14/2003	04/15/2033
31393T-S2-3	FNR 2003-109 PZ - CMO/RMBS			4	1.A	287,962	111.2544	321,820	289,265	287,773		56			6.000	6.128	MON	1,446	17,356	10/24/2003	11/25/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS			4	1.A	280,377	108.9339	324,903	298,257	290,395		145			5.000	6.155	MON	1,243	14,886	10/03/2003	07/15/2033
31394H-R4-5	FHR 2663 ZP - CMO/RMBS			4	1.A	255,324	113.0846	307,717	272,112	266,275		255			5.000	5.637	MON	1,134	13,606	03/11/2004	08/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31394K-CT-9	FHR 2690 TZ - CMO/RMBS			4	1.A	9,686,934	111.9281	11,694,020	10,447,800	9,886,836		3,085			4.500	6.240	MON	39,179	504,346	10/09/2003	10/15/2033
31394K-D3-5	FHR 2690 VZ - CMO/RMBS			4	1.A	6,590,438	113.0492	7,830,840	6,926,932	6,656,271		13,178			5.000	6.177	MON	28,862	366,216	10/03/2003	10/15/2033
31395A-V4-4	FHR 2812 OG - CMO/RMBS			4	1.A	2,111,612	114.6359	1,647,292	1,436,977	1,387,375		3,039			5.000	6.106	MON	5,987	71,855	06/01/2004	06/15/2034
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS			4	1.A	2,662,373	103.9679	3,059,766	2,942,992	2,878,906		22,969			3.000	4.181	MON	7,357	88,290	06/21/2011	05/25/2026
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS			4	1.A	3,278,927	103.9820	3,793,266	3,648,002	3,562,844		22,614			3.000	4.245	MON	9,120	109,440	06/28/2011	05/25/2026
31397S-EZ-3	FNR 2011-26 EH - CMO/RMBS			4	1.A	3,297,701	103.6157	3,997,880	3,858,371	3,724,740		60,498			3.000	4.665	MON	9,646	115,751	04/06/2011	04/25/2026
31397S-H6-4	FNR 2011-46 MD - CMO/RMBS			4	1.A	1,615,252	115.0737	1,974,665	1,716,000	1,663,847		12,603			4.000	4.617	MON	5,720	68,640	05/23/2011	05/25/2041
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS			4	1.A	3,349,310	104.6382	3,410,861	3,259,669	3,269,718		(4,688)			3.500	3.249	MON	9,507	114,085	08/26/2011	07/25/2026
31398F-XE-6	FNR 2009-96 JB - CMO/RMBS			4	1.A	726,194	103.3414	742,111	718,115	717,103		(659)			4.500	4.381	MON	2,693	32,315	11/18/2009	11/25/2024
31398M-LJ-3	FNR 2010-24 B - CMO/RMBS			4	1.A	1,719,014	103.9623	1,713,340	1,648,039	1,632,466		1,101			3.500	3.977	MON	4,807	57,586	06/07/2010	03/25/2025
31407N-B2-8	FN 835357 - RMBS			4	1.A	828,670	110.6303	971,562	878,206	829,634		2,641			4.500	6.359	MON	3,293	42,889	10/12/2005	09/01/2035
31410K-C3-6	FN 889390 - RMBS			4	1.A	72,218	102.8135	73,074	71,074	71,141		(164)			6.000	5.336	MON	355	4,227	07/25/2008	03/01/2023
31412U-H3-7	FN 935050 - RMBS			4	1.A	153,977	113.4494	169,598	149,492	152,868		(337)			5.000	4.302	MON	623	7,474	05/06/2009	03/01/2039
31413Y-J7-7	FN 959386 - RMBS			4	1.A	83,910	104.2039	84,983	81,554	81,808		(323)			5.500	4.677	MON	374	4,473	12/22/2008	12/01/2022
31413Y-L6-6	FN 959449 - RMBS			4	1.A	205,698	104.2485	208,417	199,923	201,122		(728)			5.500	4.395	MON	916	10,941	12/22/2008	12/01/2022
31414P-4Z-9	FN 972540 - RMBS			4	1.A	11,034	113.3942	12,169	10,732	10,989		(4)			5.500	4.714	MON	49	590	02/13/2009	02/01/2038
31416M-KD-5	FN AA3891 - RMBS			4	1.A	6,349	115.5089	7,144	6,185	6,255		(18)			5.000	4.617	MON	26	309	08/31/2009	03/01/2039
2699999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						238,212,399	XXX	246,255,765	234,738,303	239,091,269		167,822			XXX	XXX	XXX	586,609	4,808,136	XXX	XXX
31358S-6S-5	FNA 2001-M01 D - CMBS			4	1.A	1,370,044	104.7260	1,470,263	1,403,914	1,397,072		170			6.460	6.575	MON	7,558	90,693	07/19/2001	02/25/2031
3137F7-J2-2	FHR 5057 DM - CMBS/CMO/RMBS			4	1.A	8,869,603	102.4973	8,795,294	8,581,000	8,866,988		(2,615)			2.000	1.594	MON	14,302	14,302	11/18/2020	03/25/2050
2799999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						10,239,647	XXX	10,265,557	9,984,914	10,264,060		(2,445)			XXX	XXX	XXX	21,860	104,995	XXX	XXX
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC			1	2.B	8,630,000	125.9213	10,867,008	8,630,000	8,630,000					5.937	5.936	AO	128,091	514,886	09/29/2003	10/01/2043
57563N-AD-0	MEFA 2020-A A - ABS			4	1.A FE	12,751,226	101.4928	12,945,319	12,754,933	12,751,197		(34)			2.300	2.307	MON	4,889	152,386	06/09/2020	02/25/2040
2899999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						21,381,226	XXX	23,812,327	21,384,933	21,381,197		(34)			XXX	XXX	XXX	132,980	667,272	XXX	XXX
3199999. Total - U.S. Special Revenues Bonds						972,604,446	XXX	1,029,533,090	947,966,046	964,420,128	(155,360)	(1,548,220)			XXX	XXX	XXX	10,916,786	32,996,946	XXX	XXX
000000-00-0	TELENET FINANCE LUXEMBOURG NOTES SARL		C	1,2	3.C FE	1,005,720	106.2500	1,062,500	1,000,000	1,004,671		(956)			5.500	5.376	JJ	25,361	55,000	09/23/2019	03/01/2028
00003#-AB-9	A&E TELEVISION NETWORKS, LLC			1	1.G	8,300,000	105.2494	8,735,704	8,300,000	8,300,000					3.630	3.629	FA	107,962	301,290	08/07/2012	08/22/2022
00003#-AC-7	A&E TELEVISION NETWORKS, LLC				1.G	14,000,000	111.2807	15,579,293	14,000,000	14,000,000					3.780	3.752	FA	189,630	529,200	08/07/2012	08/22/2024
00003#-AD-5	A&E TELEVISION NETWORKS, LLC				1.G	11,000,000	116.8048	12,848,527	11,000,000	11,000,000					3.980	3.959	FA	156,878	437,800	08/07/2012	08/22/2027
00037B-AB-8	ABB FINANCE (USA) INC			1	1.G FE	28,485,050	103.3717	29,977,793	29,000,000	28,921,358		56,198			2.875	3.082	MN	122,747	833,750	02/04/2013	05/08/2022
00038A-AB-9	ABB TREASURY CENTER (USA) INC			1	1.G FE	24,294,743	101.6300	23,984,680	23,600,000	23,640,010		(86,094)			4.000	3.619	JD	41,956	944,000	04/25/2012	06/15/2021
00077T-AB-0	NATWEST MARKETS NV (NEW YORK BRANCH)		C		3.A FE	1,771,170	171.9000	3,438,000	2,000,000	1,772,941		53			7.125	8.041	AO	30,083	142,500	09/26/2000	10/15/2093
001055-AY-8	AFLAC INC			1,2	1.G FE	9,825,611	138.7874	12,306,279	8,867,000	9,797,590		(17,959)			4.750	4.110	JJ	194,212	421,183	05/22/2019	01/15/2049
00108W-AH-3	AEP TEXAS INC			1,2	1.G FE	14,949,467	117.5175	17,627,625	15,000,000	14,961,586		4,807			3.950	3.990	JD	49,375	592,500	12/21/2018	06/01/2028
00108W-AJ-9	AEP TEXAS INC			1,2	1.G FE	4,866,988	124.2017	4,878,643	3,928,000	4,866,388		(600)			4.150	2.894	MN	27,169		12/18/2020	05/01/2049
0010EQ-A#-3	AEP TEXAS NORTH COMPANY				1.G	15,000,000	105.5917	15,838,753	15,000,000	15,000,000					3.090	3.089	FA	157,538	463,500	04/03/2013	02/28/2023
001118-AA-2	AES HAWAII, INC.				5.C	1,618,998	100.0000	1,618,998	1,618,998	1,618,998					6.870	6.870	MJSD	28,115	83,419	07/29/2003	06/30/2022
00115A-AF-6	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	28,539,607	125.8034	35,845,163	28,493,000	28,537,246		(1,513)			4.000	3.988	JD	94,977	1,139,720	08/24/2017	12/01/2046
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	1,652,760	132.4765	1,877,192	1,417,000	1,646,823		(5,111)			4.250	3.338	MS	17,732	60,223	10/30/2019	09/15/2048
001192-AL-7	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	15,253,196	112.1450	16,922,681	15,090,000	15,175,417		(16,629)			3.875	3.741	MN	74,716	584,738	12/01/2015	11/15/2025
00206R-DQ-2	AT&T INC			1,2	2.B FE	4,496,826	116.9209	4,790,249	4,097,000	4,439,620		(52,539)			4.250	2.710	MS	58,041	174,123	11/26/2019	03/01/2027
00206R-GL-0	AT&T INC			1,2	2.B FE	14,507,343	117.3888	15,381,454	13,103,000	14,360,190		(147,153)			4.100	2.568	FA	202,951	537,223	02/10/2020	02/15/2028
00206R-HA-3	AT&T INC			1,2	2.B FE	11,378,400	130.5514	13,055,140	10,000,000	11,341,857		(28,886)			5.150	4.278	MN	65,806	515,000	09/12/2019	11/15/2046
00206R-HC-9	AT&T INC				1.G FE	44,431,964	138.9442	62,524,890	45,000,000	44,443,394		3			7.000	7.088	JD	262,500	3,150,000	12/04/2017	12/01/2095
00206R-HJ-4	AT&T INC			1,2	2.B FE	14,926,200	119.0021	17,850,315	15,000,000	14,937,842		6,215			4.350	4.411	MS	217,500	652,500	02/13/2019	03/01/2029
00206R-HK-1	AT&T INC			1,2	2.B FE	5,107,150	124.0303	6,201,515	5,000,000	5,101,376		(3,633)			4.850	4.680	MS	80,833	242,500	04/09/2019	03/01/2039
00206R-HP-0	AT&T INC			1	2.B FE	7,060,440	110.4326	7,730,282	7,000,000	7,020,623		(6,496)			4.050	3.943	JD	12,600	283,500	02/04/2014	12/15/2023
00206R-HR-6	AT&T INC			1,2	2.B FE	4,366,080	108.6533	4,346,132	4,000,000	4,314,678		(51,402)			3.550	1.018	JD	11,833	71,000	06/18/2020	06/01/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-JJ-2	AT&T INC			1	2.B FE	12,052,274	120.1070	12,301,359	10,242,000	12,001,164		(45,009)			5.350	4.180	JD	24,353	547,947	10/22/2019	12/15/2043
00206R-JX-1	AT&T INC			1,2	2.B FE	6,989,640	106.6250	7,463,750	7,000,000	6,990,462		822			2.300	2.323	JD	13,417	81,842	05/21/2020	06/01/2027
00206R-JZ-6	AT&T INC			1,2	2.B FE	10,803,900	107.8698	10,786,980	10,000,000	10,801,862		(2,038)			3.500	2.964	JD	29,167		12/03/2020	06/01/2041
00206R-KD-3	AT&T INC			1,2	2.B FE	5,115,150	101.3835	5,069,175	5,000,000	5,115,014		(136)			3.100	2.955	FA	63,292		12/11/2020	02/01/2043
00206R-KG-6	AT&T INC			1,2	2.B FE	4,993,700	101.9385	5,096,925	5,000,000	4,994,021		321			1.650	1.668	FA	33,688		07/27/2020	02/01/2028
00226@-AD-8	ATC HOLDING LLC			1	2.A	30,000,000	115.1073	34,532,183	30,000,000	30,000,000					3.750	3.749	MS	328,125	1,125,000	07/18/2019	09/16/2029
002824-AY-6	ABBOTT LABORATORIES			1	1.G FE	14,884,200	147.4544	22,118,160	15,000,000	14,908,409		3,722			5.300	5.351	MN	75,083	795,000	05/24/2010	05/27/2040
002824-BF-6	ABBOTT LABORATORIES			1,2	1.G FE	15,944,133	116.9876	18,944,972	16,194,000	16,013,153		26,668			3.750	3.964	MN	52,293	607,275	05/31/2018	11/30/2026
002824-BM-1	ABBOTT LABORATORIES			1,2	1.G FE	36,193,907	114.3797	41,233,882	36,050,000	36,133,777		(17,213)			3.875	3.817	MS	411,320	1,396,938	03/06/2017	09/15/2025
00287Y-AL-3	ABBVIE INC			1	2.B FE	51,971,101	104.5606	54,371,512	52,000,000	51,988,653		5,724			2.900	2.912	MN	230,389	1,508,000	07/29/2014	11/06/2022
00287Y-AM-1	ABBVIE INC			1	2.B FE	455,925	125.4212	627,106	500,000	458,175		1,034			4.400	5.036	MN	3,361	22,000	10/12/2018	11/06/2042
00287Y-AQ-2	ABBVIE INC			1,2	2.B FE	7,389,550	111.5126	7,805,882	7,000,000	7,194,037		(43,764)			3.600	2.882	MN	32,900	252,000	04/11/2016	05/14/2025
00287Y-AX-7	ABBVIE INC			1,2	2.B FE	9,998,700	105.1218	10,512,180	10,000,000	9,999,625		151			2.850	2.852	MN	37,208	285,000	05/09/2016	05/14/2023
00287Y-BE-8	ABBVIE INC			1	2.B FE	19,965,600	102.6275	20,525,500	20,000,000	19,990,511		10,616			3.375	3.431	MN	88,125	675,000	09/13/2018	11/14/2021
00287Y-CR-8	ABBVIE INC			1,2	2.B FE	22,482,622	103.1953	22,525,470	21,828,000	21,999,890		(232,759)			5.000	3.866	JD	48,507	1,113,228	11/15/2018	12/15/2021
00287Y-CS-6	ABBVIE INC			1,2	2.A FE	30,840,453	103.1223	31,091,373	30,150,000	30,281,286		(121,277)			3.450	3.021	MS	306,274	1,070,325	04/05/2016	03/15/2022
00287Y-CV-9	ABBVIE INC			1,2	2.A FE	44,099,674	109.7711	48,299,284	44,000,000	44,040,076		(9,374)			3.850	3.819	JD	75,289	1,738,000	11/12/2014	06/15/2024
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC			1,2	4.C FE	215,000	106.2500	228,438	215,000	215,000					5.000	5.000	AO	2,299		09/29/2020	04/15/2029
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		C	1,2	4.C FE	275,019	102.2500	403,888	395,000	285,117		10,291	114,128		4.875	11.783	FA	7,275	19,256	02/23/2018	08/15/2026
00774M-AL-9	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	5,792,402	112.1570	6,505,106	5,800,000	5,794,086		980			4.450	4.472	AO	63,091	258,100	03/27/2019	04/03/2026
00774M-AP-0	AERCAP IRELAND CAPITAL DAC		C	1,2	2.C FE	9,936,500	107.9531	10,795,310	10,000,000	9,945,313		8,813			4.500	4.718	MS	132,500	91,250	06/23/2020	09/15/2023
00790R-AA-2	ADVANCED DRAINAGE SYSTEMS INC			1,2	4.B FE	618,881	105.1250	641,263	610,000	617,685		(946)			5.000	4.779	MS	7,710	31,178	09/18/2019	09/30/2027
008474-B#-4	AGNICO EAGLE MINES LIMITED		C	1	2.B	7,772,456	108.4280	7,915,246	7,300,000	7,744,258		(28,198)			4.540	4.028	JD	166,631		10/07/2020	06/30/2023
008685-AB-5	AHOLD FINANCE USA LLC			1	2.A FE	28,556,533	138.8094	34,979,969	25,200,000	27,130,654		(174,277)			6.875	5.706	MN	288,750	1,732,500	12/03/2010	05/01/2029
00912X-AN-4	AIR LEASE CORP			1,2	2.B FE	10,146,599	109.1739	11,026,564	10,100,000	10,129,335		(7,620)			4.250	4.160	MS	126,390	429,250	08/21/2018	09/15/2024
00912X-AT-1	AIR LEASE CORP			1,2	2.B FE	26,095,782	104.7757	27,290,927	26,047,000	26,071,120		(9,500)			3.000	2.960	MS	230,082	781,410	11/06/2017	09/15/2023
00912X-AV-6	AIR LEASE CORP			1,2	2.B FE	17,161,879	107.2041	18,834,688	17,569,000	17,290,886		37,226			3.625	3.906	AO	159,219	636,876	11/04/2019	04/01/2027
00912X-AW-4	AIR LEASE CORP			1,2	2.B FE	4,764,594	102.5839	4,905,562	4,782,000	4,776,343		3,647			2.625	2.706	JJ	62,764	125,528	09/19/2017	07/01/2022
00912X-AX-2	AIR LEASE CORP			1,2	2.B FE	6,933,220	103.1955	7,223,685	7,000,000	6,972,540		12,888			2.750	2.950	JJ	88,764	192,500	11/13/2017	01/15/2023
00912X-AY-0	AIR LEASE CORP			1,2	2.B FE	9,289,300	107.5316	10,753,160	10,000,000	9,453,724		65,882			3.625	4.555	JD	30,208	362,500	05/30/2018	12/01/2027
00912X-BA-1	AIR LEASE CORP			1,2	2.B FE	14,958,113	106.5047	16,735,084	15,713,000	15,214,182		107,939			3.250	4.087	MS	170,224	510,673	04/25/2019	03/01/2025
00912X-BC-7	AIR LEASE CORP			1,2	2.B FE	8,349,805	106.5223	9,054,396	8,500,000	8,415,478		31,326			3.875	4.298	JJ	162,858	329,375	11/08/2018	07/03/2023
00914A-AB-8	AIR LEASE CORP			1,2	2.B FE	6,998,580	109.4713	7,750,568	7,080,000	7,015,354		10,522			3.750	3.939	JD	22,125	265,500	05/16/2019	06/01/2026
00914A-AH-5	AIR LEASE CORP			1,2	2.B FE	8,016,975	107.5359	8,710,408	8,100,000	8,024,938		7,963			3.375	3.600	JJ	142,003		06/17/2020	07/01/2025
009279-AA-8	AIRBUS SE		C	1,2	1.F FE	95,227,353	108.1313	102,763,662	95,036,000	95,152,459		(23,053)			3.150	3.122	AO	673,568	2,993,634	11/26/2019	04/10/2027
009279-AC-4	AIRBUS SE		C	1,2	1.F FE	19,753,800	115.7369	23,147,380	20,000,000	19,772,612		4,814			3.950	4.020	AO	177,750	790,000	04/05/2017	04/10/2047
010392-FG-8	ALABAMA POWER CO			1	1.F FE	13,368,780	119.9826	15,597,738	13,000,000	13,325,341		(9,803)			4.100	3.924	JJ	245,772	533,000	02/24/2016	01/15/2042
010392-FL-7	ALABAMA POWER CO			1,2	1.E FE	3,421,391	126.5187	4,288,984	3,390,000	3,418,296		(724)			4.150	4.094	FA	53,148	140,685	02/17/2016	08/15/2044
010392-FP-8	ALABAMA POWER CO			1,2	1.F FE	7,012,980	131.6999	9,298,013	7,060,000	7,017,424		929			4.300	4.340	JJ	150,947	303,580	01/08/2016	01/02/2046
010392-FQ-6	ALABAMA POWER CO			1,2	1.E FE	6,344,788	102.3473	6,698,631	6,545,000	6,466,171		61,164			2.450	3.449	MS	40,534	160,353	12/21/2018	03/30/2022
010392-FT-0	ALABAMA POWER CO			1,2	1.E FE	1,999,280	118.0434	2,367,951	2,006,000	1,999,473		142			3.450	3.468	AO	17,302	71,898	09/12/2019	10/01/2049
012873-AH-8	OVINTIV INC		C	1	3.A FE	9,939,900	121.5000	12,150,000	10,000,000	9,968,357		2,077			8.125	8.173	MS	239,236	812,500	09/12/2000	09/15/2030
012873-AK-1	OVINTIV INC			1	3.A FE	298,680	118.5000	351,945	297,000	298,682		2			7.375	7.298	MN	3,651	10,952	09/25/2020	11/01/2031
013716-AW-5	RIO TINTO ALCAN INC		C	1	1.F FE	6,355,860	145.9385	10,215,695	7,000,000	6,530,901		19,298			5.750	6.472	JD	33,542	402,500	04/18/2008	06/01/2035
013822-AA-9	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	875,000	104.0000	910,000	875,000	875,000					6.750	6.747	MS	14,930	59,063	09/22/2016	09/30/2024
013822-AB-7	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	875,000	106.6250	932,969	875,000	875,000					7.000	6.998	MS	15,483	61,250	09/22/2016	09/30/2026
013822-AC-5	ALCOA NEDERLAND HOLDING BV		C	1,2	3.A FE	1,000,000	109.1250	1,091,250	1,000,000	1,000,000					6.125	6.125	MN	7,826	61,250	05/14/2018	05/15/2028
01626P-AG-1	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	5,389,065	125.1250	7,175,919	5,735,000	5,402,882		6,001			4.500	4.892	JJ	111,116	258,075	09/17/2018	07/26/2047
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	65,798,245	112.5000	74,773,125	66,465,000	65,994,665		89,022			3.550	3.662	JJ	1,015,899	2,288,508	12/15/2020	07/26/2027
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	20,778,167	103.3802	21,464,831	20,763,000	20,767,986		(3,181)			2.700	2.683	JJ	241,370	560,601	09/21/2017	07/26/2022
01626P-AN-6	ALIMENTATION COUCHE-TARD INC		C	1,2	2.B FE	16,432,183	116.8903	17,229,630	14,740,000	16,428,830		(3,353)			3.800	3.178	JJ	242,719	75,152	12/10/2020	01/25/2050
017475-AC-8	CARDINAL HEALTH INC			1,2	2.B FE	10,506,387	127.8141	12,008,135	9,395,000	9,829,361		(61,232)			7.000	6.040	AO	138,837	657,650	01/14/2004	10/15/2026
01877K-AD-5	ALLIANCE PIPELINE LP (MINNESOTA)			1	2.B FE	506,816	104.4600	529,420	506,816	506,816					4.591	4.580	JD	65	23,271	05/20/2003	12/31/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
019736-AF-4	ALLISON TRANSMISSION INC			1,2	3.B FE	350,000	110.7500	387,625	350,000	350,000					5.875	5.872	JD	1,714	20,563	03/26/2019	06/01/2029
02005N-BF-6	ALLY FINANCIAL INC			2	3.A FE	706,701	116.2500	842,813	725,000	714,464		1,803			5.750	6.099	MN	4,748	41,688	04/06/2016	11/20/2025
02154C-AF-0	ALTICE FINANCING SA		C	1,2	4.B FE	738,250	102.0000	749,700	735,000	737,924		(326)			5.000	4.932	JJ	16,946	17,660	01/09/2020	01/15/2028
02156L-AA-9	ALTICE FRANCE SA		C	1,2	4.B FE	1,250,000	110.0000	1,375,000	1,250,000	1,250,000					8.125	8.129	FA	42,318	101,563	07/17/2018	02/01/2027
02156L-AE-1	ALTICE FRANCE SA		C	1,2	4.B FE	930,000	102.2500	950,925	930,000	930,000					5.125	5.126	MS	13,637		09/15/2020	01/15/2029
023135-AZ-9	AMAZON.COM INC			1,2	1.E FE	6,981,870	108.1484	7,570,388	7,000,000	6,990,307		2,493			2.800	2.840	FA	70,233	196,000	08/15/2017	08/22/2024
023135-BC-9	AMAZON.COM INC			1,2	1.E FE	11,973,529	113.7600	13,645,512	11,995,000	11,980,660		1,912			3.150	3.170	FA	135,394	377,843	08/15/2017	08/22/2027
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	5,998,733	124.2342	7,388,208	5,947,000	5,992,704		(2,035)			3.875	3.811	FA	82,577	230,446	08/22/2017	08/22/2037
023135-BN-5	AMAZON.COM INC			1,2	1.E FE	52,422,404	121.5521	56,344,260	46,354,000	50,294,664		(770,449)			5.200	3.225	JD	187,476	2,410,408	08/29/2018	12/03/2025
02364W-BE-4	AMERICA MOVIL SAB DE CV		C	1	2.A FE	9,557,200	124.7502	12,475,020	10,000,000	9,579,678		11,110			4.375	4.687	JJ	200,521	437,500	12/13/2018	07/16/2042
02378L-AA-1	AMERICAN AIRLS 2017-1 CL C PAS				3.A PL	11,983,999	110.7697	13,274,637	11,983,999	11,983,999					5.180	5.177	FA	234,514	620,771	07/24/2018	08/15/2023
02406P-AR-1	AMERICAN AXLE & MANUFACTURING INC			1,2	4.C FE	500,000	103.7500	518,750	500,000	500,000					6.250	6.247	AO	7,813	31,250	03/09/2017	04/01/2025
024747-AF-4	AMERICAN BUILDERS & CONTRACTORS SUPPLY C			1,2	4.A FE	481,000	103.8750	499,639	481,000	481,000					4.000	4.002	JJ	8,872	13,628	11/05/2019	01/15/2028
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.A FE	14,056,712	111.6359	15,088,150	13,515,500	13,987,033		(64,263)			3.200	2.622	MN	57,666	432,496	11/27/2019	11/13/2027
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORP			2	1.F FE	26,932,806	102.6230	27,701,026	26,993,000	26,978,403		12,157			2.700	2.747	MS	238,888	728,811	02/28/2017	03/03/2022
02665W-DK-4	AMERICAN HONDA FINANCE CORP			1	1.G FE	4,998,400	101.1951	5,059,755	5,000,000	4,998,654		254			0.875	0.886	JJ	21,024		07/06/2020	07/07/2023
02665W-DL-2	AMERICAN HONDA FINANCE CORP			1	1.G FE	6,998,320	102.2325	7,156,275	7,000,000	6,998,477		157			1.200	1.205	JJ	40,367		07/06/2020	07/08/2025
026874-DB-0	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	4,791,200	128.1272	6,406,360	5,000,000	4,795,203		2,452			4.375	4.615	JJ	100,868	218,750	06/05/2019	01/15/2055
03027X-AB-6	AMERICAN TOWER CORP			1	2.C FE	18,522,662	106.2073	19,194,845	18,073,000	18,246,458		(79,595)			3.500	3.021	JJ	265,322	632,555	05/16/2017	01/31/2023
03027X-AD-2	AMERICAN TOWER CORP			1	2.C FE	15,157,832	113.0669	15,565,920	13,767,000	14,721,014		(193,001)			5.000	2.652	FA	260,043	548,350	06/24/2020	02/15/2024
03027X-AJ-9	AMERICAN TOWER CORP			1,2	2.C FE	10,869,952	115.5634	12,494,715	10,812,000	10,853,012		(7,300)			4.400	4.314	FA	179,719	475,728	07/31/2018	02/15/2026
03027X-AL-4	AMERICAN TOWER CORP			1	2.C FE	4,916,600	101.9185	5,095,925	5,000,000	4,982,351		16,565			2.250	2.597	JJ	51,875	112,500	11/09/2016	01/15/2022
03027X-AM-2	AMERICAN TOWER CORP			1,2	2.C FE	6,947,975	109.7216	7,434,736	6,776,000	6,922,581		(23,025)			3.125	2.719	JJ	97,640	211,750	11/20/2019	01/15/2027
03027X-AT-7	AMERICAN TOWER CORP			1,2	2.C FE	6,024,420	108.5896	6,515,376	6,000,000	6,016,787		(4,733)			3.375	3.285	MN	25,875	202,500	04/05/2019	05/15/2024
03027X-AX-8	AMERICAN TOWER CORP			1,2	2.C FE	6,988,660	108.2256	7,575,792	7,000,000	6,990,305		1,434			2.750	2.775	JJ	88,764	150,792	09/30/2019	01/15/2027
03027X-AZ-3	AMERICAN TOWER CORP			1,2	2.C FE	9,990,500	106.3465	10,634,650	10,000,000	9,992,494		1,994			2.400	2.419	MS	70,667	163,333	01/07/2020	03/15/2025
03027X-BG-4	AMERICAN TOWER CORP			1,2	2.C FE	12,942,020	100.7705	13,100,165	13,000,000	12,943,421		1,401			1.875	1.924	AO	62,969		09/23/2020	10/15/2030
03027X-BJ-8	AMERICAN TOWER CORP			1,2	2.C FE	6,997,970	100.5422	7,037,954	7,000,000	6,997,973		3			1.500	1.505	JJ	11,958		11/17/2020	01/31/2028
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	3,988,764	131.2267	4,697,916	3,580,000	3,941,744		(11,035)			4.300	3.618	JD	12,828	153,940	06/09/2016	12/01/2042
03040W-AK-1	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	43,824,440	109.2638	48,076,072	44,000,000	43,938,748		17,899			3.850	3.897	MS	564,667	1,694,000	11/08/2013	03/01/2024
03040W-AL-9	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	20,965,299	110.5120	22,779,839	20,613,000	20,820,224		(49,719)			3.400	3.123	MS	233,614	700,842	11/06/2017	03/01/2025
03040W-AQ-8	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	10,949,856	110.2577	12,112,911	10,986,000	10,961,340		3,305			2.950	2.987	MS	108,029	324,087	08/07/2017	09/01/2027
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	9,104,962	121.8652	11,129,949	9,133,000	9,107,370		552			3.750	3.767	MS	114,163	342,488	08/07/2017	09/01/2047
03063#-AD-6	Americold Realty Operating Partnership,			1	2.B FE	23,297,000	100.0000	24,471,000	24,471,000	24,471,000				1,174,000	1.620	1.620	JJ	1,101		10/30/2020	01/07/2031
030981-AJ-3	AMERIGAS PARTNERS LP			1,2	3.C FE	2,374,420	113.0000	2,683,750	2,375,000	2,374,562		66			5.875	5.878	FA	50,774	139,531	02/21/2019	08/20/2026
030981-AK-0	AMERIGAS PARTNERS LP			1,2	3.C FE	418,863	110.5000	464,100	420,000	419,168		162			5.500	5.551	MN	2,631	23,100	02/07/2019	05/20/2025
030981-AL-8	AMERIGAS PARTNERS LP			1,2	3.C FE	930,450	113.7500	1,063,563	935,000	931,307		458			5.750	5.824	MN	6,123	53,763	02/11/2019	05/20/2027
031162-BV-1	AMGEN INC			1,2	2.A FE	5,305,000	109.7603	5,488,015	5,000,000	5,132,379		(39,831)			3.625	2.740	MN	19,635	181,250	06/09/2016	05/22/2024
032095-AB-7	AMPHENOL CORP			1,2	2.A FE	12,579,653	102.8301	12,360,178	12,020,000	12,093,004		(84,448)			4.000	3.260	FA	200,333	480,800	10/10/2014	02/01/2022
032095-AE-1	AMPHENOL CORP			1,2	2.A FE	24,819,700	101.5615	25,014,597	24,630,000	24,650,049		(31,919)			3.125	2.991	MS	226,630	769,688	04/24/2015	09/15/2021
032654-AH-8	ANALOG DEVICES INC			1,2	2.A FE	4,101,746	105.2309	4,223,968	4,014,000	4,043,334		(12,989)			2.875	2.527	JD	9,617	115,403	04/08/2016	06/01/2023
032654-AJ-4	ANALOG DEVICES INC			1,2	2.A FE	11,731,428	114.0335	13,398,936	11,750,000	11,739,999		1,786			3.900	3.919	JD	20,367	458,250	12/03/2015	12/15/2025
035229-BP-7	ANHEUSER-BUSCH COMPANIES LLC			1	2.B FE	3,425,253	131.1029	4,024,859	3,070,000	3,226,561		(17,863)			6.750	5.845	JD	9,210	207,225	05/07/2004	12/15/2027
035229-CM-3	ANHEUSER-BUSCH COMPANIES LLC			1	2.B FE	1,544,786	144.9312	2,000,051	1,380,000	1,510,938		(3,083)			6.500	5.724	MN	14,950	89,700	02/24/2004	05/01/2042
03522A-AG-5	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	15,246,540	113.0298	16,954,470	15,000,000	15,164,820		(30,823)			3.650	3.402	FA	228,125	547,500	04/11/2019	02/01/2026
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	22,196,739	126.6252	25,993,621	20,528,000	22,090,829		(80,886)			4.700	3.991	FA	402,007	964,816	10/30/2019	02/01/2036
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.B FE	3,963,137	129.7840	4,350,360	3,352,000	3,946,027		(14,381)			4.900	3.786	FA	68,437	164,248	10/16/2019	02/01/2046
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	8,430,051	112.6526	8,335,166	7,399,000	8,426,720		(3,331)			3.750	2.880	JJ	127,941		11/23/2020	07/15/2042
035240-AE-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	9,265,106	138.3164	11,669,755	8,437,000	9,130,851		(36,453)			6.625	5.702	FA	211,159	558,951	12/13/2016	08/15/2033
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	2.B FE	9,958,200	131.4791	13,147,910	10,000,000	9,961,322		1,023			4.950	4.980	JJ	228,250	495,000	10/17/2018	01/15/2042
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.B FE	10,858,191	117.6082	12,178,329	10,355,000	10,866,523		121			4.000	3.169	AO	89,743	280,000	12/07/2020	04/13/2028
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	2.A FE	6,502,881	122.5821	6,467,432	5,276,000	6,499,482		(3,399)			4.350	2.767	JD	19,126		12/03/2020	06/01/2040
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC			1,2	2.B FE	10,952,100	113.1092	11,310,920	10,000,000	10,819,677		(132,423)			3.650	1.869	FA	152,083	182,500	03/02/2020	02/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
036752-AB-9	ANTHEM INC			1,2	2.B FE	13,069,038	115.2631	13,915,714	12,073,000	12,958,345		(106,619)			3.650	2.447	JD	36,722	440,665	03/06/2020	12/01/2027
036752-AJ-2	ANTHEM INC			1,2	2.B FE	9,991,200	106.7681	10,676,810	10,000,000	9,993,143		1,583			2.375	2.393	JJ	109,514	201,875	09/04/2019	01/15/2025
037411-AM-7	APACHE CORP				3.A FE	10,360,400	106.1225	10,612,250	10,000,000	10,317,577		(3,953)			7.375	7.108	FA	278,611	737,500	02/25/1998	08/15/2047
037411-AW-5	APACHE CORP			1,2	3.A FE	3,331,807	105.0000	3,664,500	3,490,000	3,339,149		3,601			5.100	5.454	MS	59,330	173,145	06/01/2020	09/01/2040
037411-AY-1	APACHE CORP			1,2	3.A FE	4,976,888	107.6250	5,470,579	5,083,000	4,982,211		2,320			5.250	5.407	FA	111,191	264,679	05/28/2020	02/01/2042
037411-BA-2	APACHE CORP			1,2	3.A FE	203,956	103.2500	269,483	261,000	204,620		664			4.750	6.614	AO	2,617	6,199	06/04/2020	04/15/2043
037411-BC-8	APACHE CORP			1,2	3.A FE	4,703,670	98.0000	5,408,620	5,519,000	4,738,968		16,706			4.250	5.321	JJ	108,157	232,178	05/26/2020	01/15/2044
037411-BG-9	APACHE CORP			1,2	3.A FE	179,524	100.0000	235,000	235,000	179,888		365			5.350	7.319	JJ	6,286	6,286	05/26/2020	07/01/2049
037411-BH-7	APACHE CORP			1,2	3.A FE	1,000,000	104.8750	1,048,750	1,000,000	1,000,000					4.625	4.621	MN	17,215		08/03/2020	11/15/2025
037411-BJ-3	APACHE CORP			1,2	3.A FE	541,965	106.2500	573,750	540,000	541,906		(59)			4.875	4.808	MN	9,799		08/04/2020	11/15/2027
037833-AK-6	APPLE INC			1	1.B FE	36,473,998	104.8562	39,635,644	37,800,000	37,444,211		144,093			2.400	2.817	MN	146,160	907,200	08/15/2013	05/03/2023
037833-AS-9	APPLE INC			1	1.B FE	42,264,468	110.0788	46,563,332	42,300,000	42,287,478		3,477			3.450	3.459	MN	222,956	1,459,350	04/29/2014	05/06/2024
037833-BG-4	APPLE INC			1	1.B FE	39,925,026	111.5594	44,623,760	40,000,000	39,967,538		6,816			3.200	3.220	MN	170,667	1,280,000	02/01/2017	05/13/2025
037833-CH-1	APPLE INC			1,2	1.B FE	1,995,960	136.2095	2,724,190	2,000,000	1,996,314		76			4.250	4.262	FA	33,528	85,000	02/02/2017	02/09/2047
038222-AG-0	APPLIED MATERIALS INC			1	1.G FE	5,859,000	157.4755	7,873,775	5,000,000	5,808,867		(23,382)			5.850	4.619	JD	13,000	292,500	10/10/2018	06/15/2041
038222-AJ-4	APPLIED MATERIALS INC			1,2	1.G FE	24,336,931	114.4078	26,624,983	23,272,000	23,933,913		(135,217)			3.900	3.215	AO	226,902	907,608	03/02/2018	10/01/2025
038222-AL-9	APPLIED MATERIALS INC			1,2	1.G FE	73,654,961	113.7250	82,989,682	72,974,000	73,423,075		(68,931)			3.300	3.184	AO	602,036	2,408,142	04/09/2018	04/01/2027
03835V-AH-9	APTIV PLC		C	1,2	2.B FE	19,560,036	124.5551	23,628,102	18,970,000	19,546,454		(9,199)			5.400	5.192	MS	301,623	1,024,380	05/03/2019	03/15/2049
038522-AP-3	ARAMARK SERVICES INC			1,2	4.A FE	1,915,000	102.5000	1,962,875	1,915,000	1,915,000					5.000	4.999	AO	23,938	95,750	03/09/2017	04/01/2025
038522-AQ-1	ARAMARK SERVICES INC			1,2	4.A FE	300,000	105.3750	316,125	300,000	300,000					5.000	5.000	FA	6,250	15,000	01/18/2018	02/01/2028
038522-AR-9	ARAMARK SERVICES INC			1,2	4.A FE	300,000	107.2500	321,750	300,000	300,000					6.375	6.375	MN	3,188	9,775	04/22/2020	05/01/2025
03939C-AA-1	ARCH CAPITAL FINANCE LLC			1,2	2.A FE	35,012,963	115.8701	40,154,783	34,655,000	34,948,305		(29,697)			4.011	3.839	JD	61,778	1,355,919	06/30/2020	12/15/2026
039483-AM-4	ARCHER-DANIELS-MIDLAND CO				1.F FE	2,960,368	134.0892	3,432,684	2,560,000	2,725,938		(21,374)			7.500	6.224	MS	56,533	192,000	08/22/2003	03/15/2027
039483-AR-3	ARCHER-DANIELS-MIDLAND CO				1.F FE	1,199,610	135.0956	1,350,956	1,000,000	1,111,383		(10,568)			6.625	4.975	MN	11,042	66,250	07/16/2010	05/01/2029
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC		C	1,2	3.B FE	702,500	104.5000	731,500	700,000	702,303		(197)			4.125	4.060	MN	3,690	18,563	05/28/2020	08/15/2026
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC		C	1,2	3.B FE	520,000	105.2500	547,300	520,000	520,000					5.250	5.249	AO	4,626	15,318	04/07/2020	04/30/2025
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC		C	1,2	4.B FE	269,500	104.7500	293,300	280,000	270,191		691			5.250	5.898	MN	1,878	6,656	05/26/2020	08/15/2027
04248N-AA-1	ARMYHW 2005 1A - RMBS			1	1.D FE	27,101,829	129.2217	30,392,915	23,519,972	26,796,595		(11,973)			5.524	4.650	JD	57,744	1,299,243	03/16/2015	06/15/2050
04317@-AE-8	ARTHUR J. GALLAGHER & CO.			1	2.B PL	7,572,375	104.2557	7,819,177	7,500,000	7,535,940		(23,458)			3.690	3.349	JD	13,069	276,750	03/29/2019	06/14/2022
04317@-AV-0	ARTHUR J. GALLAGHER & CO.			1	2.B PL	7,000,000	114.1777	7,992,440	7,000,000	7,000,000					4.090	4.089	JD	3,181	286,300	05/03/2017	06/27/2027
04317@-AW-8	ARTHUR J. GALLAGHER & CO.			1	2.B PL	7,000,000	114.2469	7,997,284	7,000,000	7,000,000					4.090	4.089	FA	118,496	286,300	05/03/2017	08/02/2027
04317@-BH-0	ARTHUR J. GALLAGHER & CO.			1	2.B PL	5,000,000	111.1130	5,555,652	5,000,000	5,000,000					4.720	4.718	FA	90,467	236,000	01/18/2019	02/13/2024
04317@-BJ-6	ARTHUR J. GALLAGHER & CO.			1	2.B PL	20,000,000	116.7107	23,342,134	20,000,000	20,000,000					4.850	4.849	FA	371,833	970,000	01/18/2019	02/13/2026
04317@-BS-6	ARTHUR J. GALLAGHER & CO.			1	2.B PL	20,000,000	115.0298	23,005,958	20,000,000	20,000,000					3.990	3.989	JJ	334,717	399,000	10/29/2019	01/30/2030
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC			1,2	4.A FE	152,169	104.2500	155,333	149,000	152,127		(42)			4.500	4.012	MS	2,235	899	12/15/2020	03/01/2028
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC			1,2	4.A FE	141,756	106.5000	149,100	140,000	141,730		(26)			4.750	4.603	MS	2,217	1,032	10/28/2020	03/01/2030
046353-AL-2	ASTRAZENECA PLC		C	1	2.A FE	98,573,897	112.4162	107,998,243	96,070,000	97,472,680		(264,970)			3.375	3.049	MN	405,295	3,242,363	10/04/2017	11/16/2025
046353-AN-8	ASTRAZENECA PLC		C	1,2	2.A FE	21,217,632	111.6156	25,113,510	22,500,000	21,533,442		129,612			3.125	3.885	JD	37,109	703,125	12/21/2018	06/12/2027
046353-AR-9	ASTRAZENECA PLC		C	1,2	2.A FE	9,967,300	107.7500	10,775,000	10,000,000	9,982,100		6,388			3.500	3.572	FA	130,278	350,000	08/14/2018	08/17/2023
046828-AA-7	ATHABASCA OIL CORP		C		3.A FE	16,863,782	121.3677	15,874,895	13,080,000	14,623,184		(199,260)			8.200	5.913	AO	268,140	1,072,560	06/16/2003	04/01/2027
04775H-AH-0	ATLANTA GAS LIGHT CO				1.G FE	9,962,500	100.3765	10,037,650	10,000,000	9,999,743		2,961			9.100	9.123	FA	379,167	910,000	03/11/1991	02/01/2021
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	18,506,370	117.6322	21,173,796	18,000,000	18,506,628		(1,214)			4.000	3.546	AO	152,000	600,000	12/16/2020	10/15/2028
049560-AA-3	ATMOS ENERGY CORP			1	1.E FE	9,911,500	125.6254	12,562,540	10,000,000	9,961,047		3,842			6.750	6.817	JJ	311,250	675,000	07/22/1998	07/15/2028
05279#-AF-6	AUTOLIV ASP, INC.			1	2.B FE	25,500,000	100.9327	25,737,842	25,500,000	25,500,000					3.510	3.509	AO	169,065	947,112	03/12/2014	04/23/2021
05352T-AA-7	AVANTOR FUNDING INC			1,2	4.B FE	683,888	105.7500	708,525	670,000	683,443		(445)			4.625	4.212	JJ	14,117		11/02/2020	07/15/2028
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	49,289,578	100.2500	51,351,058	51,223,000	49,714,273		186,817			3.500	3.994	MN	298,801	1,792,805	02/28/2019	11/01/2027
05369A-AD-3	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	19,664,004	103.7500	20,682,563	19,935,000	19,748,313		36,061			4.125	4.353	FA	342,633	822,319	08/08/2018	08/01/2025
05369A-AF-8	AVIATION CAPITAL GROUP LLC			1,2	2.B FE	10,832,974	104.5000	11,453,200	10,960,000	10,881,323		23,267			4.375	4.628	JJ	201,124	479,500	11/28/2018	01/30/2024
05401A-AB-7	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	4,218,900	107.6250	4,942,140	4,592,000	4,274,696		55,796			5.125	7.980	AO	49,683	117,670	06/15/2020	10/01/2023
05401A-AL-5	AVOLON HOLDINGS FUNDING LTD		C	1,2	2.C FE	1,399,650	107.5753	1,506,054	1,400,000	1,399,643		(7)			4.250	4.256	AO	6,281		11/16/2020	04/15/2026
054561-AM-7	EQUITABLE HOLDINGS INC			1,2	2.B FE	13,242,898	131.8157	17,393,082	13,195,000	13,242,389		(833)			5.000	4.976	AO	130,117	659,750	06/05/2019	04/20/2048
05508W-AB-1	B&G FOODS INC			1,2	4.B FE	797,625	106.1250	843,694	795,000	797,267		(282)			5.250	5.199	MS	12,289	40,462	09/24/2019	09/15/2027
05523R-AD-9	BAE SYSTEMS PLC		C	1,2	2.B FE	5,399,650	113.1428	5,657,140	5,000,000	5,378,358		(21,292)			3.400	2.461	AO	35,889	85,472	06/03/2020	04/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05523R-AE-7	BAE SYSTEMS PLC		C	1,2	2.B FE	15,307,590	105.0018	15,750,270	15,000,000	15,307,655		65			3.000	2.893	MS	132,500		12/04/2020	09/15/2050
05523R-AF-4	BAE SYSTEMS PLC		C	1,2	2.B FE	2,148,730	99.9870	2,143,221	2,143,500	2,148,706		(24)			1.900	1.873	FA	11,992		12/09/2020	02/15/2031
05523U-AK-6	BAE SYSTEMS HOLDINGS INC			1	2.B FE	53,234,395	111.0795	58,316,738	52,500,000	52,825,748		(79,980)			3.800	3.622	AO	465,500	1,995,000	10/07/2015	10/07/2024
05523U-AP-5	BAE SYSTEMS HOLDINGS INC			1,2	2.B FE	9,882,000	112.9938	11,299,380	10,000,000	9,935,960		11,479			3.850	3.994	JD	17,111	385,000	12/03/2015	12/15/2025
055451-AL-2	BHP BILLITON FINANCE (USA) LTD		C		1.F FE	17,837,460	102.4969	18,449,442	18,000,000	17,983,428		18,137			3.250	3.356	MN	65,000	585,000	11/16/2011	11/21/2021
055451-AQ-1	BHP BILLITON FINANCE (USA) LTD		C		1.F FE	10,844,737	102.8690	11,212,721	10,900,000	10,892,872		6,028			2.875	2.933	FA	110,552	313,375	03/08/2012	02/24/2022
055451-AU-2	BHP BILLITON FINANCE (USA) LTD		C	1	1.F FE	20,528,000	109.1583	21,831,660	20,000,000	20,165,151		(56,471)			3.850	3.531	MS	194,639	770,000	10/23/2013	09/30/2023
05545M-AA-0	SIGNATURE AVIATION US HOLDINGS INC			1,2	3.C FE	1,932,000	102.5000	1,980,300	1,932,000	1,932,000					5.375	5.375	MN	17,308	103,845	04/20/2018	05/01/2026
05545M-AC-6	SIGNATURE AVIATION US HOLDINGS INC			1,2	3.C FE	576,871	100.2500	581,450	580,000	577,198		326			4.000	4.079	MS	7,733	19,333	01/03/2020	03/01/2028
05565E-AH-8	BMW US CAPITAL LLC			1,2	1.F FE	9,531,200	108.2930	10,829,300	10,000,000	9,717,100		48,272			2.800	3.390	AO	62,222	280,000	12/14/2016	04/11/2026
05565E-AW-5	BMW US CAPITAL LLC			1,2	1.F FE	30,061,950	106.3867	31,916,010	30,000,000	30,035,924		(15,045)			3.450	3.393	AO	227,125	1,035,000	02/12/2019	04/12/2023
05565Q-CP-1	BP CAPITAL MARKETS PLC		C	1	1.G FE	5,307,250	109.7427	5,487,135	5,000,000	5,158,985		(48,358)			3.814	2.740	FA	74,691	190,700	11/01/2017	02/10/2024
05565Q-DA-3	BP CAPITAL MARKETS PLC		C	1	1.F FE	18,991,381	111.5083	20,778,457	18,634,000	18,857,877		(49,290)			3.506	3.197	MS	188,733	653,308	04/04/2019	03/17/2025
05565Q-DN-5	BP CAPITAL MARKETS PLC		C	1,2	1.F FE	14,473,927	112.5207	16,332,380	14,515,000	14,485,258		3,892			3.279	3.313	MS	134,852	475,947	02/01/2018	09/19/2027
05600L-AB-2	BMW FINANCE NV		C	1,2	1.F FE	11,586,634	105.6801	12,256,778	11,598,000	11,589,638		2,185			2.400	2.421	FA	105,928	278,352	08/07/2019	08/14/2024
05608Q-AA-5	BY CROWN PARENT LLC			1,2	4.C FE	521,671	102.5000	525,825	513,000	521,505		(166)			4.250	3.908	JJ	9,145		12/04/2020	01/31/2026
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO			1	1.G FE	10,338,716	152.1581	15,215,810	10,000,000	10,254,120		(9,421)			6.350	6.097	AO	158,750	635,000	08/07/2007	10/01/2036
059165-ED-8	BALTIMORE GAS AND ELECTRIC CO			1,2	1.G FE	7,684,275	101.8450	7,638,375	7,500,000	7,514,184		(22,084)			3.500	3.193	MN	33,542	262,500	04/03/2012	11/15/2021
05948B-AH-4	JPMORGAN CHASE & CO				1.G FE	5,652,763	136.4117	5,968,012	4,375,000	4,852,205		(68,080)			7.625	5.404	AO	70,425	333,594	06/05/2003	10/15/2026
06051G-FB-0	BANK OF AMERICA CORP				1.G FE	8,290,266	110.9900	9,078,982	8,180,000	8,249,792		(21,004)			4.125	3.827	JJ	149,029	337,425	01/14/2019	01/22/2024
06051G-FX-2	BANK OF AMERICA CORP			1	1.G FE	11,235,021	113.2943	11,953,682	10,551,000	11,128,707		(101,140)			3.500	2.393	AO	73,857	369,285	12/11/2019	04/19/2026
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.G FE	5,221,100	111.9183	5,595,915	5,000,000	5,184,363		(29,151)			3.248	2.560	AO	31,578	162,400	09/24/2019	10/21/2027
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	1,239,869	112.9763	1,243,869	1,101,000	1,238,902		(967)			3.593	1.574	JJ	17,582		12/10/2020	07/21/2028
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1.G FE	10,000,000	119.0031	11,900,310	10,000,000	10,000,000					4.271	4.272	JJ	187,449	427,100	07/18/2018	07/23/2029
06051G-HT-9	BANK OF AMERICA CORP			1,2,5	1.F FE	22,047,437	112.6584	23,366,479	20,741,000	22,006,541		(40,896)			3.559	2.304	AO	139,433	485,804	12/03/2020	04/23/2027
06051G-HW-2	BANK OF AMERICA CORP			1,2,5	1.F FE	7,850,000	106.5219	8,361,969	7,850,000	7,850,000					2.456	2.457	AO	36,953	192,796	10/17/2019	10/22/2025
06051G-HZ-5	BANK OF AMERICA CORP			1,2,5	1.F FE	4,218,920	106.1546	4,246,184	4,000,000	4,209,656		(9,264)			2.496	1.868	FA	38,272	49,920	07/20/2020	02/13/2031
06051G-JD-2	BANK OF AMERICA CORP			1,2,5	1.F FE	7,500,000	101.5905	7,619,288	7,500,000	7,500,000					1.319	1.319	JD	3,298	49,463	06/16/2020	06/19/2026
06051G-JK-6	BANK OF AMERICA CORP			1,2,5	1.F FE	2,607,997	101.1616	2,621,097	2,591,000	2,607,847		(150)			1.197	1.058	AO	6,031		12/14/2020	10/24/2026
06406F-AC-7	BANK OF NEW YORK MELLON CORP			2	1.F FE	5,815,237	110.3261	6,600,811	5,983,000	5,853,756		21,854			2.800	3.244	MN	26,525	167,524	03/19/2019	05/04/2026
06406F-AE-3	BANK OF NEW YORK MELLON CORP			2	1.F FE	8,615,290	108.5583	10,245,732	9,438,000	8,861,093		90,759			2.450	3.662	FA	86,069	231,231	03/15/2018	08/17/2026
06406G-AA-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	4,764,250	111.7379	5,586,895	5,000,000	4,832,969		18,282			3.000	3.492	AO	25,417	150,000	01/24/2017	10/30/2028
06406R-AB-3	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	25,504,367	113.8742	28,943,405	25,417,000	25,474,010		(8,287)			3.442	3.401	FA	349,941	874,853	02/07/2017	02/07/2028
06406R-AC-1	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	12,000,000	103.0722	12,368,664	12,000,000	12,000,000					2.661	2.661	MN	39,915	319,320	05/09/2017	05/16/2023
06406R-AD-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	11,506,548	113.2290	13,777,705	12,168,000	11,653,172		69,665			3.250	4.009	MN	49,433	395,460	11/05/2018	05/16/2027
06406R-AH-0	BANK OF NEW YORK MELLON CORP				1.E FE	10,132,400	119.5712	11,957,120	10,000,000	10,104,461		(12,234)			3.850	3.686	AO	67,375	385,000	08/06/2018	04/28/2028
06406R-AJ-6	BANK OF NEW YORK MELLON CORP				1.E FE	2,831,263	107.9019	3,052,545	2,829,000	2,830,259		(453)			3.450	3.432	FA	37,956	97,601	08/28/2018	08/11/2023
064159-VJ-2	BANK OF NOVA SCOTIA		C	2	2.C FE	8,047,500	107.5000	8,600,000	8,000,000	8,043,698		(3,802)			4.900	4.762	MJSD	29,400	196,000	07/17/2020	12/31/2049
06887#-AB-7	BARRY-WEHMILLER COMPANIES INC			1	2.C PL	4,820,400	107.5312	5,161,500	4,800,000	4,808,402		(2,858)			3.680	3.613	AO	43,179	176,640	04/18/2016	10/03/2023
070101-F@-4	BASIN ELECTRIC POWER COOPERATIVE				1.G FE	25,691,277	112.4195	28,891,807	25,700,000	25,693,795		1,486			3.740	3.744	JD	42,719	961,180	04/01/2019	06/15/2027
071734-AC-1	BAUSCH HEALTH COMPANIES INC		C	1,2	3.B FE	750,000	107.5000	806,250	750,000	750,000					5.750	5.751	FA	16,292	43,125	02/22/2019	08/15/2027
071734-AK-3	BAUSCH HEALTH COMPANIES INC		C	1,2	4.B FE	1,550,000	108.2500	1,677,875	1,550,000	1,550,000					6.250	6.252	FA	36,597	21,259	05/11/2020	02/15/2029
071734-AL-1	BAUSCH HEALTH COMPANIES INC		C	1,2	4.B FE	500,000	104.5000	522,500	500,000	500,000					5.250	5.248	FA	2,042		11/18/2020	02/15/2031
07177M-AL-7	BAXALTA INC			1,2	2.B FE	11,846,277	103.8441	11,845,496	11,407,000	11,516,993		(81,227)			3.600	2.846	JD	9,126	410,652	11/18/2016	06/23/2022
07274E-AG-8	BAYER US FINANCE LLC			1	2.A FE	43,869,225	108.9553	47,395,556	43,500,000	43,653,661		(37,986)			3.375	3.274	AO	338,484	1,468,125	09/01/2015	10/08/2024
07274N-AU-7	BAYER US FINANCE II LLC			1	2.A FE	18,828,730	101.0848	19,206,112	19,000,000	18,984,662		29,636			2.750	2.902	JJ	240,931	522,500	08/27/2015	07/15/2021
07274N-AV-5	BAYER US FINANCE II LLC			1,2	2.A FE	10,852,203	101.1069	11,778,954	11,650,000	11,463,241		117,834			2.200	3.277	JJ	118,183	256,300	09/25/2015	07/15/2022
07274N-AW-3	BAYER US FINANCE II LLC			1,2	2.A FE	33,499,015	109.1432	36,906,773	33,815,000	33,674,364		31,826			3.375	3.487	JJ	526,246	1,141,256	05/09/2016	07/15/2024
07274N-AX-1	BAYER US FINANCE II LLC			1,2	2.A FE	8,129,040	105.9156	9,368,235	8,845,000	8,492,430		74,369			2.850	3.868	AO	53,217	252,083	09/21/2015	04/15/2025
07330N-AT-2	TRUIST BANK			2	1.F FE	9,983,000	105.8716	10,587,160	10,000,000	9,986,490		3,260			2.150	2.186	JD	14,931	215,000	12/03/2019	12/06/2024
075887-BA-6	BECTON DICKINSON AND CO			1	2.C FE	25,449,139	102.2480	25,101,884	24,550,000	24,646,103		(110,436)			3.125	2.656	MN	112,947	767,188	05/04/2015	11/08/2021
075887-BF-5	BECTON DICKINSON AND CO			1,2	2.C FE	25,375,950	110.7464	27,686,600	25,000,000	25,159,911		(39,870)			3.734	3.548	JD	41,489	933,500	03/25/2015	12/15/2024
078167-AZ-6	VERIZON PENNSYLVANIA LLC				2.A FE	1,909,563	135.3843	2,470,763	1,825,000	1,871,980		(3,081)			8.350	7.966	JD	6,773	152,388	01/15/1993	12/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
078167-BA-0	VERIZON PENNSYLVANIA LLC				2.A FE	15,564,100	140.1909	21,028,635	15,000,000	15,344,039		(19,909)			8.750	8.416	FA	495,833	1,312,500	06/23/1994	08/15/2031
080555-AE-5	BELO CORP			1	3.C FE	603,138	116.1250	656,106	565,000	594,555		(3,581)			7.750	6.732	JD	3,649	43,788	06/19/2018	06/01/2027
080555-AF-2	BELO CORP			1	3.C FE	13,455	114.6250	14,901	13,000	13,360		(41)			7.250	6.730	MS	278	943	07/12/2018	09/15/2027
084653-E#-7	Berkshire Gas Company			1	1.E IF	5,200,000	115.3960	6,000,594	5,200,000	5,200,000					3.680	3.680	MS	63,787		04/23/2020	09/01/2050
084659-AD-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	22,456,166	109.9774	24,380,890	22,169,000	22,379,045		(50,932)			3.500	3.235	FA	323,298	775,915	12/03/2019	02/01/2025
084659-BB-6	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	11,685,609	102.8344	12,031,625	11,700,000	11,685,699		89			2.850	2.856	MN	57,428		10/27/2020	05/15/2051
08576P-AA-9	BERRY GLOBAL INC			1,2	3.B FE	97,994	102.2500	102,250	100,000	98,406		268			4.500	4.855	FA	1,700	4,500	06/17/2019	02/15/2026
085770-AB-1	BERRY GLOBAL INC			1,2	3.B FE	996,331	107.5000	1,032,000	960,000	989,545		(6,071)			5.625	4.788	JJ	24,900	46,078	02/07/2020	07/15/2027
09143#-AA-3	BISHOP HILL ENERGY, LLC			1	2.C PL	4,881,100	106.0370	5,175,773	4,881,100	4,881,100					3.280	3.281	MJSD	41,955	83,608	01/30/2020	06/30/2037
092114-AA-5	BLACK HILLS POWER INC			1	1.F FE	10,000,000	144.2145	14,421,450	10,000,000	10,000,000					7.230	7.228	FA	273,133	723,000	08/08/2002	08/15/2032
092174-AA-9	BLACK KNIGHT INFOSERV LLC			1,2	4.A FE	756,252	102.0000	761,940	747,000	756,042		(210)			3.625	3.476	MS	9,402		12/03/2020	09/01/2028
095370-AD-4	BLUE CUBE SPINCO LLC			2	3.C FE	305,000	105.6250	322,156	305,000	305,000					10.000	9.994	AO	6,439	30,500	10/03/2016	10/15/2025
095796-AE-8	BLUE RACER MIDSTREAM LLC			1,2	4.B FE	208,150	100.5000	211,050	210,000	208,464		223			6.625	6.786	JJ	6,415	13,913	08/27/2019	07/15/2026
095796-AH-1	BLUE RACER MIDSTREAM LLC			1,2	4.B FE	148,168	106.5000	154,425	145,000	148,165		(4)			7.625	7.363	JD	246		12/09/2020	12/15/2025
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1				2.B FE	3,042,536	106.3832	3,121,182	2,933,904	2,973,025		(15,633)			4.500	3.703	MON	7,335	132,024	08/06/2015	01/11/2023
097023-AK-1	BOEING CO				2.C FE	11,137,263	155.4144	15,386,026	9,900,000	10,917,590		(20,501)			7.875	6.944	AO	164,588	779,625	02/28/2003	04/15/2043
097023-AM-7	BOEING CO				2.C FE	393,980	121.2293	484,917	400,000	398,130		343			7.250	7.375	JD	1,289	29,000	03/06/1997	06/15/2025
097023-AN-5	BOEING CO				2.C FE	14,201,516	141.4172	21,396,422	15,130,000	14,342,063		11,446			6.875	7.337	AO	219,595	1,040,188	01/06/2003	10/15/2043
09739D-AD-2	BOISE CASCADE CO			1,2	3.C FE	589,366	108.0000	610,200	565,000	588,187		(1,179)			4.875	4.137	JJ	11,783		08/14/2020	07/01/2030
09951L-AA-1	BOOZ ALLEN HAMILTON INC			1,2	3.C FE	921,218	102.8750	931,019	905,000	921,037		(182)			3.875	3.634	MS	12,371		12/04/2020	09/01/2028
099724-AJ-5	BORGWARNER INC			1,2	2.B FE	39,776,011	110.1417	43,505,972	39,500,000	39,592,053		(23,171)			3.375	3.308	MS	392,531	1,333,125	01/23/2019	03/15/2025
099724-AL-0	BORGWARNER INC			1,2	2.B FE	24,670,133	107.4666	25,593,171	23,815,000	24,650,681		(19,452)			2.650	2.049	JJ	336,585		12/10/2020	07/01/2027
100743-AJ-2	BOSTON GAS CO			1	1.G FE	2,436,719	126.5237	2,935,350	2,320,000	2,425,836		(3,080)			4.487	4.160	FA	39,326	104,098	02/23/2017	02/15/2042
100743-AK-9	BOSTON GAS CO			1,2	1.G FE	7,990,482	109.3610	8,746,693	7,998,000	7,992,965		678			3.150	3.161	FA	104,974	251,937	07/31/2017	08/01/2027
10103D-AA-4	BOSTON MEDICAL CENTER CORP			1	2.B FE	7,580,457	113.5256	8,565,507	7,545,000	7,565,851		(3,295)			4.519	4.462	JJ	170,479	340,959	03/22/2016	07/01/2026
10115P-AA-3	BOSTON UNIVERSITY			1,2	1.D FE	4,966,400	126.8353	6,341,765	5,000,000	4,968,221		7			7.625	7.674	JJ	175,799	381,250	06/24/1997	07/15/2097
10240*-AA-7	BOWIE ACQUISITIONS LLC			1	2.C PL	20,002,778	112.2095	22,445,021	20,002,778	20,002,778					3.920	3.921	JD	403,021	424,726	11/22/2019	09/30/2038
103304-BM-2	BOYD GAMING CORP			1,2	5.A FE	1,230,543	103.6250	1,259,044	1,215,000	1,229,483		905			6.375	6.377	AO	19,364	77,456	11/20/2018	04/01/2026
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	15,000,000	117.5303	17,629,545	15,000,000	15,000,000					3.937	3.937	MS	164,042	590,550	09/18/2018	09/21/2028
10373Q-AE-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	9,000,000	119.2369	10,731,321	9,000,000	9,000,000					4.234	4.234	MN	58,218	381,060	11/01/2018	11/06/2028
10373Q-AL-4	BP CAPITAL MARKETS AMERICA INC			1	1.F FE	7,982,192	105.4368	8,309,474	7,881,000	7,924,992		(17,923)			2.750	2.505	MN	30,703	216,728	09/07/2017	05/10/2023
10373Q-AT-7	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	16,681,839	110.6029	19,147,574	17,312,000	16,882,060		71,797			3.119	3.635	MN	85,494	539,961	04/12/2018	05/04/2026
10373Q-AV-2	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	7,059,230	110.3732	8,167,617	7,400,000	7,153,767		35,940			3.017	3.636	JJ	102,327	223,258	04/16/2018	01/16/2027
10373Q-AY-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,094,198	107.9923	2,213,842	2,050,000	2,073,271		(7,039)			3.224	2.841	AO	14,136	66,092	11/30/2017	04/14/2024
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	17,778,841	113.6110	19,609,259	17,260,000	17,619,328		(53,131)			3.588	3.205	AO	132,459	619,289	03/09/2018	04/14/2027
10373Q-BA-7	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	17,514,300	103.5031	18,113,043	17,500,000	17,505,156		(3,005)			2.520	2.502	MS	124,950	441,000	09/18/2017	09/19/2022
10373Q-BE-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	15,000,000	111.9169	16,787,535	15,000,000	15,000,000					3.410	3.410	FA	198,917	511,500	02/06/2019	02/11/2026
10524P-AB-6	BRAND INDUSTRIAL SERVICES INC			1,2	5.B FE	1,432,369	101.5000	1,395,625	1,375,000	1,413,311		(7,011)			8.500	7.641	JJ	53,892	116,875	10/26/2017	07/15/2025
110122-AA-6	BRISTOL-MYERS SQUIBB CO				1.F FE	3,856,579	116.3737	3,803,093	3,268,000	3,408,713		(52,608)			7.150	5.253	JD	10,385	233,662	03/10/2010	06/15/2023
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	33,934,017	112.5260	36,796,002	32,700,000	33,719,211		(178,397)			3.200	2.563	JD	46,507	1,046,400	12/03/2019	06/15/2026
110122-DD-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,341,000	114.8033	3,512,981	3,060,000	3,310,243		(30,757)			3.450	2.120	MN	13,490	105,570	02/11/2020	11/15/2027
110122-DE-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,899,634	118.0383	4,097,109	3,471,000	3,855,907		(43,727)			3.900	2.158	FA	49,259	67,685	02/20/2020	02/20/2028
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2.B FE	4,805,200	134.4589	5,378,356	4,000,000	4,410,696		(51,107)			7.500	5.594	JJ	150,000	300,000	04/11/2011	07/01/2027
11271L-AC-6	BROOKFIELD FINANCE INC		C	1,2	1.G FE	10,535,583	114.4590	11,150,596	9,742,000	10,446,046		(89,537)			3.900	2.731	JJ	164,640	379,938	01/10/2020	01/25/2028
11271R-AA-7	BROOKFIELD FINANCE LLC			1,2	1.G FE	38,310,250	109.7544	41,790,085	38,076,000	38,190,552		(35,102)			4.000	3.894	AO	380,760	1,523,040	04/18/2017	04/01/2024
11271R-AB-5	BROOKFIELD FINANCE LLC			1,2	1.G FE	3,691,979	105.8984	3,679,969	3,475,000	3,691,712		(267)			3.450	3.120	AO	25,310		12/08/2020	04/15/2050
11283W-AC-8	BROOKFIELD RESIDENTIAL PROPERTIES INC		C	1,2	4.A FE	600,000	101.7500	610,500	600,000	600,000					6.375	6.373	MN	4,888	38,250	05/06/2015	05/15/2025
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	1.G FE	4,088,710	126.6392	5,102,293	4,029,000	4,085,722		(1,108)			4.273	4.185	MS	50,691	172,159	03/15/2018	03/15/2048
115885-AK-1	ALLIED WASTE INDUSTRIES LLC			1	2.B FE	9,146,610	157.7384	14,196,456	9,000,000	9,106,866		(3,974)			7.400	7.267	MS	196,100	666,000	12/02/1998	09/15/2035
117043-AG-4	BRUNSWICK CORP			1	2.C FE	9,947,978	129.8913	12,956,657	9,975,000	9,963,222		1,354			7.125	7.148	FA	296,133	710,719	12/18/2007	08/01/2027
118230-AU-5	BUCKEYE PARTNERS LP			1,2	3.B FE	1,727,348	102.8750	1,851,750	1,800,000	1,733,016		5,668			4.500	5.093	MS	27,000	43,200	03/09/2020	03/01/2028
12008R-AN-7	BUILDERS FIRSTSOURCE INC			1,2	4.C FE	973,100	108.2500	1,028,375	950,000	972,548		(552)			5.000	4.809	MS	15,833	26,389	02/25/2020	03/01/2030
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.E FE	8,943,701	131.7924	12,059,005	9,150,000	8,968,697		5,005			4.400	4.547	MS	118,543	402,600	10/15/2015	03/15/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.E FE	29,898,300	108.3219	32,496,570	30,000,000	29,969,784		10,593			3.850	3.890	MS	385,000	1,155,000	08/13/2013	09/01/2023
12189L-AT-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	2,006,890	109.5195	2,212,294	2,020,000	2,014,251		1,450			3.400	3.483	MS	22,893	68,680	08/10/2015	09/01/2024
12189L-AU-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	6,503,922	134.8182	7,280,183	5,400,000	6,466,510		(30,185)			4.550	3.321	MS	81,900	245,700	10/01/2019	09/01/2044
12189L-AZ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	7,535,927	126.9803	7,987,061	6,290,000	7,525,489		(10,438)			3.900	2.802	FA	102,213	67,080	10/27/2020	08/01/2046
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	3,392,139	131.2663	3,808,035	2,901,000	3,382,178		(9,961)			4.050	3.134	JD	5,222	117,491	02/06/2020	06/15/2048
12189T-AA-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.E FE	2,767,410	129.3501	3,880,503	3,000,000	2,919,328		12,954			7.000	7.663	JD	9,333	210,000	03/20/1996	12/15/2025
12189T-AD-6	BURLINGTON NORTHERN SANTA FE LLC				1.E FE	299,853	162.9422	488,827	300,000	299,953		34			7.290	7.292	JD	1,823	21,870	05/29/1996	06/01/2036
12189T-AF-1	BURLINGTON NORTHERN SANTA FE LLC			1	1.E FE	3,406,285	191.2050	5,736,150	3,000,000	3,405,196		(203)			7.250	6.381	FA	90,625	217,500	07/01/2003	08/01/2097
12189T-AX-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.E FE	12,388,150	151.0080	18,120,960	12,000,000	12,285,593		(10,841)			6.200	5.964	FA	281,067	744,000	02/06/2007	08/15/2036
122014-AH-6	BURLINGTON RESOURCES LLC				1.G FE	995,190	125.0568	1,250,568	1,000,000	998,631		264			8.200	8.239	MS	24,144	82,000	03/21/1995	03/15/2025
124857-AK-9	VIACOMCBS INC			1,2	2.B FE	18,581,005	123.3895	24,209,020	19,620,000	18,626,457		20,718			4.900	5.277	FA	363,188	961,380	11/14/2018	08/15/2044
124857-AM-5	VIACOMCBS INC			1,2	2.B FE	34,425,489	109.4772	37,670,010	34,409,000	34,425,652		(5,178)			3.700	3.683	FA	480,961	1,273,133	05/05/2017	08/15/2024
124857-AQ-6	VIACOMCBS INC			1,2	2.B FE	6,167,814	114.1747	6,767,134	5,927,000	6,074,176		(27,779)			4.000	3.434	JJ	109,320	237,080	06/20/2017	01/15/2026
124857-AS-2	VIACOMCBS INC			1,2	2.B FE	9,016,397	103.3099	9,407,399	9,106,000	9,069,504		16,496			2.500	2.696	FA	86,001	227,650	09/18/2017	02/15/2023
124857-AT-0	VIACOMCBS INC			1,2	2.B FE	6,054,492	112.4320	6,938,179	6,171,000	6,087,753		10,090			3.375	3.591	FA	78,680	208,271	08/21/2017	02/15/2028
124857-AX-1	VIACOMCBS INC			1,2	2.B FE	7,263,144	114.0527	8,975,947	7,870,000	7,377,547		54,368			3.700	4.710	JD	24,266	291,190	11/02/2018	06/01/2028
124857-AY-9	VIACOMCBS INC			1,2	2.B FE	5,938,818	104.6534	6,269,785	5,991,000	5,967,289		9,326			2.900	3.071	JD	14,478	173,739	11/13/2017	06/01/2023
1248EP-BM-4	CCO HOLDINGS LLC			2	3.B FE	3,827,861	103.3750	3,897,238	3,770,000	3,802,690		(5,400)			5.750	5.553	FA	81,893	216,775	06/14/2018	02/15/2026
1248EP-BR-3	CCO HOLDINGS LLC			1,2	3.B FE	1,007,500	103.7500	1,037,500	1,000,000	1,004,489		(710)			5.500	5.402	MN	9,167	55,000	06/15/2016	05/01/2026
1248EP-BT-9	CCO HOLDINGS LLC			1,2	3.B FE	753,750	105.6250	792,188	750,000	752,717		(356)			5.125	5.057	MN	6,406	38,438	03/30/2017	05/01/2027
1248EP-BX-0	CCO HOLDINGS LLC			1,2	3.B FE	699,637	105.7500	729,675	690,000	697,995		(1,642)			5.000	4.655	FA	14,375	29,750	02/26/2020	02/01/2028
1248EP-CE-1	CCO HOLDINGS LLC			1,2	3.B FE	2,850,822	106.5000	2,992,650	2,810,000	2,849,887		(935)			4.500	4.388	FA	47,770	62,171	04/16/2020	08/15/2030
1248EP-CJ-0	CCO HOLDINGS LLC			1,2	3.B FE	1,319,498	106.7500	1,371,738	1,285,000	1,319,154		(344)			4.500	4.211	MN	9,638	35,819	10/07/2020	05/01/2032
12508E-AJ-0	CDK GLOBAL INC			1,2	3.A FE	2,517,370	110.1250	2,676,038	2,430,000	2,506,216		(10,082)			5.250	4.675	MS	37,564	127,575	12/17/2019	05/15/2029
12513G-BD-0	CDW LLC			1,2	3.C FE	716,175	105.5000	754,325	715,000	716,026		(119)			4.250	4.227	AO	7,597	30,810	09/13/2019	04/01/2028
12513G-BE-8	CDW LLC			1,2	3.C FE	1,031,541	104.3750	1,064,625	1,020,000	1,030,151		(1,391)			4.125	3.873	MN	7,013	22,206	05/15/2020	05/01/2025
12513G-BF-5	CDW LLC			1,2	3.C FE	344,955	101.5000	348,145	343,000	344,880		(75)			3.250	3.173	FA	4,273		08/20/2020	02/15/2029
12519#-AA-3	CED CALIFORNIA HOLDINGS 3 LLC				2.C PL	4,597,358	110.5418	5,082,000	4,597,358	4,597,358					4.070	4.070	JD	94,076	93,556	04/22/2016	06/30/2036
12519*-AA-7	CED ALAMO 5 LLC				2.C YE	9,779,430	111.3742	10,891,766	9,779,430	9,779,430					4.530	4.530	JD	222,735	221,504	12/04/2015	12/31/2040
12519@-AA-5	CED ALAMO 7 LLC				2.C	6,868,135	109.1156	7,494,204	6,868,135	6,868,135					4.210	4.210	JD	803	289,148	02/04/2016	06/30/2041
12527G-AC-7	CF INDUSTRIES INC			1	3.A FE	42,081,190	104.5000	44,935,000	43,000,000	42,725,455		106,670			3.450	3.729	JD	123,625	1,483,500	09/05/2014	06/01/2023
125523-AH-3	CIGNA CORP			1,2	2.B FE	4,877,857	120.5040	4,910,538	4,075,000	4,872,919		(4,938)			4.375	1.606	AO	37,637		12/10/2020	10/15/2028
125523-BR-0	CIGNA CORP			1	2.B FE	23,602,056	103.6311	24,042,415	23,200,000	23,259,103		(49,848)			3.900	3.666	FA	341,813	904,800	08/15/2013	02/15/2022
125523-BV-1	CIGNA CORP			1,2	2.B FE	10,567,817	105.5312	11,071,278	10,491,000	10,520,486		(11,809)			3.000	2.877	JJ	145,126	314,730	09/22/2016	07/15/2023
125523-BX-7	CIGNA CORP			1,2	2.B FE	1,585,712	108.9889	1,743,822	1,600,000	1,594,526		1,500			3.500	3.606	JD	2,489	56,000	08/05/2014	06/15/2024
12589Y-AF-6	PANHANDLE EASTERN PIPE LINE COMPANY LP			1	2.C FE	4,951,700	114.1822	5,709,110	5,000,000	4,976,552		1,943			7.000	7.074	JJ	161,389	350,000	09/03/1999	07/15/2029
12621E-AL-7	CNO FINANCIAL GROUP INC			1,2	2.C FE	245,000	119.8750	293,694	245,000	245,000					5.250	5.249	MN	1,108	12,863	05/29/2019	05/30/2029
12626P-AF-0	CRH AMERICA INC			1	2.A FE	2,985,960	144.8167	4,344,501	3,000,000	2,991,798		404			6.400	6.432	AO	40,533	192,000	09/22/2003	10/15/2033
12626P-AM-5	CRH AMERICA INC			1,2	2.A FE	30,656,088	112.5286	34,165,934	30,362,000	30,528,614		(39,327)			3.875	3.722	MN	140,530	1,176,528	09/06/2018	05/18/2025
12626P-AN-3	CRH AMERICA INC			1,2	2.A FE	3,519,147	132.8724	4,340,941	3,267,000	3,505,268		(5,389)			5.125	4.618	MN	19,999	167,434	04/02/2018	05/18/2045
126307-AQ-0	CSC HOLDINGS LLC			1,2	3.C FE	2,090,000	106.0000	2,215,400	2,090,000	2,090,000					5.500	5.499	AO	24,267	114,950	09/09/2016	04/15/2027
126307-AU-1	CSC HOLDINGS LLC			1,2	3.C FE	1,022,500	103.7500	1,037,500	1,000,000	1,015,368		(2,428)			5.500	5.169	MN	7,028	55,000	11/16/2017	05/15/2026
126307-AY-3	CSC HOLDINGS LLC			1,2	4.C FE	1,300,000	112.7500	1,465,750	1,300,000	1,300,000					7.500	7.498	MS	28,708	97,500	03/22/2018	04/01/2028
126307-AZ-0	CSC HOLDINGS LLC			1,2	3.C FE	1,669,569	112.6250	1,802,000	1,600,000	1,659,538		(10,031)			6.500	5.526	FA	43,333	84,500	02/27/2020	02/01/2029
126307-BB-2	CSC HOLDINGS LLC			1,2	3.C FE	791,810	104.2500	823,575	790,000	791,727		(83)			4.125	4.098	JD	2,716	14,936	06/03/2020	12/01/2030
126307-BF-3	CSC HOLDINGS LLC			1,2	3.C FE	928,838	98.6250	917,213	930,000	928,872		34			3.375	3.389	FA	11,683		08/11/2020	02/15/2031
12636Y-AA-0	CRH AMERICA FINANCE INC			1,2	2.A FE	40,251,977	111.5751	45,267,134	40,571,000	40,314,071		32,858			3.400	3.506	MN	199,249	1,379,414	11/27/2018	05/09/2027
12636Y-AB-8	CRH AMERICA FINANCE INC			1,2	2.A FE	6,674,100	120.6408	7,652,246	6,343,000	6,653,126		(6,699)			4.400	4.091	MN	40,313	279,092	09/07/2017	05/09/2047
12636Y-AC-6	CRH AMERICA FINANCE INC			1,2	2.A FE	18,305,007	116.3355	21,110,240	18,146,000	18,305,326		(22,073)			3.950	3.793	AO	173,219	716,767	10/10/2019	04/04/2028
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2.A FE	4,906,063	125.4366	6,237,962	4,973,000	4,909,405		1,157			4.500	4.583	AO	54,081	223,785	03/27/2018	04/04/2048
126408-GK-3	CSX CORP			1	2.A FE	13,258,342	146.6093	18,361,349	12,524,000	13,100,086		(20,930)			6.150	5.713	MN	128,371	770,226	03/03/2011	05/01/2037
126408-GU-1	CSX CORP			1,2	2.A FE	3,467,616	139.7188	4,384,376	3,138,000	3,447,684		(9,310)			5.500	4.727	AO	36,436	172,590	10/09/2018	04/15/2041
126408-GY-3	CSX CORP			1,2	2.A FE	7,173,452	123.5067	9,212,365	7,459,000	7,198,782		6,413			4.100	4.340	MS	90,047	305,819	02/15/2017	03/15/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
126408-HE-6	CSX CORP			1,2	2.A FE	8,818,526	109.1040	10,430,342	9,560,000	9,010,094		83,122			2.600	3.706	MN	41,427	248,560	08/20/2018	11/01/2026
126408-HM-8	CSX CORP			1,2	2.A FE	8,808,582	120.7473	10,335,969	8,560,000	8,768,715		(21,997)			4.250	3.891	MS	107,119	363,800	02/21/2019	03/15/2029
126408-HN-6	CSX CORP			1,2	2.A FE	5,064,684	137.0612	6,026,581	4,397,000	5,045,822		(13,160)			4.750	3.871	MN	26,687	208,858	07/11/2019	11/15/2048
126408-HP-1	CSX CORP			1,2	2.A FE	9,965,500	133.9776	13,397,760	10,000,000	9,969,231		565			4.500	4.519	MS	132,500	450,000	02/21/2019	03/15/2049
126408-HR-7	CSX CORP			1,2	2.A FE	10,676,195	113.6253	12,104,503	10,653,000	10,677,902		1,280			3.350	3.335	MS	105,080	337,792	12/10/2020	09/15/2049
126410-LL-1	CSX TRANSPORTATION INC				2.A FE	14,043,999	170.0275	23,565,812	13,860,000	14,021,912		(2,644)			7.875	7.764	MN	139,466	1,091,475	08/24/2004	05/15/2043
12641L-BD-4	CSX CORP				2.A FE	10,000,000	100.9042	10,090,420	10,000,000	10,000,000					9.870	9.856	FA	372,867	987,000	02/12/1991	02/12/2021
12652A-AA-1	CAESARS RESORT COLLECTION LLC			1,2	5.A FE	336,141	101.0000	346,430	343,000	338,535		806			5.250	5.560	AO	3,802	18,008	02/28/2020	10/15/2025
12656*-AQ-5	CSLB Holdings Inc.			1	1.G	7,000,000	106.4848	7,453,938	7,000,000	7,000,000					2.380	2.380	MN	15,734	83,300	05/06/2020	05/27/2027
12656*-AR-3	CSLB Holdings Inc.			1	1.G	10,200,000	107.9350	11,009,371	10,200,000	10,200,000					2.650	2.650	MN	25,528	135,150	05/06/2020	08/27/2030
126650-BZ-2	CVS HEALTH CORP			1,2	2.B FE	13,084,240	103.8799	14,543,186	14,000,000	13,783,279		107,091			2.750	3.592	JD	32,083	385,000	09/13/2013	12/01/2022
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	20,710,200	113.1261	22,625,220	20,000,000	20,365,876		(79,777)			3.875	3.406	JJ	346,597	775,000	05/12/2016	07/20/2025
126650-CU-2	CVS HEALTH CORP			1,2	2.B FE	35,458,250	109.8591	38,450,685	35,000,000	35,266,007		(47,253)			2.875	2.717	JD	83,854	1,006,250	09/27/2016	06/01/2026
126650-CV-0	CVS HEALTH CORP			1,2	2.B FE	5,045,059	106.8842	5,012,869	4,690,000	4,984,999		(60,060)			3.700	0.681	MS	53,987	86,765	07/23/2020	03/09/2023
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	15,190,913	118.9938	15,629,836	13,135,000	15,049,671		(141,241)			4.300	2.047	MS	150,615	282,403	06/16/2020	03/25/2028
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	14,988,450	126.4528	18,967,920	15,000,000	14,990,217		360			4.780	4.786	MS	191,200	717,000	09/17/2018	03/25/2038
126650-CZ-1	CVS HEALTH CORP			1,2	2.B FE	5,746,050	135.1735	6,758,675	5,000,000	5,727,050		(14,679)			5.050	4.145	MS	67,333	252,500	09/09/2019	03/25/2048
126650-DF-4	CVS HEALTH CORP			1,2	2.B FE	10,934,284	110.3586	11,931,972	10,812,000	10,914,330		(16,974)			3.000	2.812	FA	122,536	324,360	10/22/2019	08/15/2026
12685J-AC-9	CABLE ONE INC			1,2	4.B FE	806,776	103.7500	823,775	794,000	806,742		(34)			4.000	3.794	MN	4,588		12/18/2020	11/15/2030
12694@-AA-2	CONTROL PASS-THRU TRUST SERIES 2016-A (A				2.A	6,855,043	109.3936	7,650,991	6,994,000	6,870,198		(37,222)			3.573	3.774	MON	14,577	261,008	04/01/2019	09/10/2031
12708#-AA-4	CHARTER CLUB				2.B PL	24,760,764	128.3267	31,774,678	24,760,764	24,760,764					5.550	5.550	MON	61,077	1,399,646	07/16/2018	07/15/2035
127097-E#-6	CABOT OIL & GAS CORPORATION			1	2.B	12,491,625	111.9761	13,997,018	12,500,000	12,517,095		(2,536)			3.770	3.743	MS	134,830	471,250	03/29/2019	09/18/2026
127097-E@-8	CABOT OIL & GAS CORPORATION			1	2.B	5,521,175	111.1751	6,114,631	5,500,000	5,515,195		(3,725)			3.670	3.590	MS	57,752	201,850	03/29/2019	09/18/2024
12770R-AA-1	CAESARS HOLDINGS INC			1,2	4.A FE	125,073	105.6250	132,031	125,000	125,067		(6)			5.750	5.737	JJ	3,494		06/24/2020	07/01/2025
12806*-AH-4	CAITHNESS LONG ISLAND, LLC				2.B PL	7,076,920	114.8311	8,126,502	7,076,920	7,076,920					5.710	5.710	JJ	186,331	404,106	01/15/2009	01/15/2032
131347-CK-0	CALPINE CORP			1,2	3.A FE	1,250,000	103.5000	1,293,750	1,250,000	1,250,000					5.250	5.249	JD	5,469	65,625	12/04/2017	06/01/2026
131347-CM-6	CALPINE CORP			1,2	3.A FE	430,000	104.0000	447,200	430,000	430,000					4.500	4.499	FA	7,310	12,631	12/10/2019	02/15/2028
13215#-AA-8	CAMBRIDGE ASSOCIATES LLC			1	1.F PL	20,500,000	120.4406	24,690,328	20,500,000	20,500,000					4.910	4.910	FA	413,804	1,006,550	08/03/2018	08/03/2028
133434-AA-8	CAMERON LNG LLC			1,2	1.G FE	10,000,000	109.9555	10,995,550	10,000,000	10,000,000					2.902	2.902	JJ	133,814	170,896	12/05/2019	07/15/2031
133434-AD-2	CAMERON LNG LLC			1,2	1.G FE	8,160,000	111.7585	9,119,494	8,160,000	8,160,000					3.701	3.701	JJ	139,256	177,845	12/05/2019	01/15/2039
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC				2.B FE	21,404,852	119.0988	22,557,313	18,940,000	21,323,104		(35,824)			5.572	4.775	AO	263,834	1,055,751	08/07/2018	10/01/2050
134429-BF-5	CAMPBELL SOUP CO			1,2	2.C FE	9,906,828	112.6350	10,513,351	9,334,000	9,789,773		(105,667)			3.950	2.666	MS	108,560	368,693	11/20/2019	03/15/2025
134429-BG-3	CAMPBELL SOUP CO			1,2	2.C FE	47,972,703	117.3337	48,732,206	41,533,000	47,602,066		(370,637)			4.150	1.894	MS	507,510	863,511	11/17/2020	03/15/2028
136375-BG-6	CANADIAN NATIONAL RAILWAY CO		C	1	1.F FE	10,991,747	141.0297	15,346,852	10,882,000	10,948,217		(4,161)			7.375	7.289	AO	169,427	802,548	06/09/2004	10/15/2031
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO		C	1,2	1.F FE	9,548,000	109.3966	10,939,660	10,000,000	9,693,247		53,589			2.750	3.403	MS	91,667	275,000	03/16/2018	03/01/2026
136385-AR-2	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	13,475,080	101.7500	13,227,500	13,000,000	13,036,365		(57,653)			3.450	2.990	MN	57,308	448,500	07/10/2012	11/15/2021
136385-AT-8	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	38,783,952	107.1250	41,028,875	38,300,000	38,471,707		(52,289)			3.800	3.644	AO	307,251	1,455,400	07/30/2014	04/15/2024
136385-AV-3	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	14,980,650	109.2500	16,387,500	15,000,000	14,991,265		1,936			3.900	3.916	FA	243,750	585,000	11/12/2014	02/01/2025
136385-AW-1	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	2,517,450	104.5000	2,572,268	2,461,500	2,504,948		(12,501)			2.950	2.025	JJ	33,483	36,307	06/01/2020	01/15/2023
136385-AX-9	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	16,830,006	112.1250	19,547,873	17,434,000	16,965,162		61,847			3.850	4.333	JD	55,934	671,209	11/29/2018	06/01/2027
136385-AY-7	CANADIAN NATURAL RESOURCES LTD		C	1,2	2.B FE	2,990,196	124.5000	3,573,150	2,870,000	2,984,776		(2,241)			4.950	4.682	JD	11,839	142,065	06/14/2018	06/01/2047
136440-AL-8	CANADIAN PACIFIC RAILWAY CO		C		2.A FE	3,468,770	105.0904	2,627,260	2,500,000	2,550,269		(82,338)			9.450	5.892	FA	98,438	236,250	03/30/2004	08/01/2021
13645R-AS-3	CANADIAN PACIFIC RAILWAY CO		C	1,2	2.A FE	6,646,314	108.0050	7,473,946	6,920,000	6,749,618		38,120			2.900	3.553	FA	83,617	200,680	03/16/2018	02/01/2025
13805A-AA-5	CANPACK SA		C	1,2	3.B FE	500,000	100.8750	504,375	500,000	500,000					3.125	3.125	MN	2,821		10/15/2020	11/01/2025
14040H-BD-6	CAPITAL ONE FINANCIAL CORP				2.B FE	22,569,103	106.9988	23,630,685	22,085,000	22,285,437		(77,473)			3.500	3.113	JD	34,354	772,975	02/24/2017	06/15/2023
14040H-CA-1	CAPITAL ONE FINANCIAL CORP			2	2.A FE	10,483,307	109.2765	11,480,589	10,506,000	10,491,521		4,345			3.900	3.948	JJ	172,999	409,734	01/24/2019	01/29/2024
14042M-A@-1	CAPITAL POWER CORPORATION			1	2.C FE	14,846,708	119.4527	18,752,392	15,698,587	15,698,587				275,414	4.560	4.559	JD	37,781	692,075	05/23/2019	06/12/2029
14042R-BT-7	CAPITAL ONE NA			2	2.A FE	9,616,700	101.1881	10,118,810	10,000,000	9,906,514		130,684			2.250	3.624	MS	67,500	225,000	09/21/2018	09/13/2021
14149Y-AV-0	CARDINAL HEALTH INC			1	2.B FE	6,699,290	103.5950	6,733,675	6,500,000	6,543,513		(28,974)			3.200	2.727	JD	9,244	208,000	04/01/2015	06/15/2022
14149Y-AY-4	CARDINAL HEALTH INC			1	2.B FE	5,428,896	105.8902	5,612,181	5,300,000	5,343,614		(18,979)			3.200	2.812	MS	49,938	169,600	03/30/2016	03/15/2023
14149Y-BA-5	CARDINAL HEALTH INC			1,2	2.B FE	32,145,730	109.5107	35,043,424	32,000,000	32,064,784		(16,955)			3.500	3.439	MN	143,111	1,120,000	01/27/2016	11/15/2024
14149Y-BE-7	CARDINAL HEALTH INC			1,2	2.B FE	6,983,760	112.8662	7,900,634	7,000,000	6,991,806		1,567			3.750	3.777	MS	77,292	262,500	06/17/2015	09/15/2025
14161T-AA-0	CARDTRONICS INC			1,2	4.B FE	1,000,000	103.5000	1,035,000	1,000,000	1,000,000					5.500	5.498	MN	9,167	55,000	06/19/2019	05/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
141781-AC-8	CARGILL INC				1.F FE	2,141,487	123.2476	2,569,712	2,085,000	2,103,798		(3,237)			7.375	7.147	AO	38,442	153,769	03/07/1996	10/01/2025
141781-AD-6	CARGILL INC				1.F FE	6,965,789	152.6744	10,992,557	7,200,000	7,035,075		5,757			6.875	7.123	FA	206,250	495,000	07/06/2000	02/01/2036
141781-AE-4	CARGILL INC				1.F FE	1,403,852	127.5263	1,532,866	1,202,000	1,279,038		(11,092)			7.500	6.143	MS	30,050	90,150	11/19/2002	09/01/2026
141781-AU-8	CARGILL INC			1	1.F FE	9,775,850	144.8346	14,483,460	10,000,000	9,836,487		5,982			6.125	6.290	MS	180,347	612,500	07/17/2007	09/15/2036
141781-BC-7	CARGILL INC			1	1.F FE	4,021,200	116.0773	4,114,940	3,545,000	4,005,146		(14,248)			4.100	3.264	MN	24,224	145,345	11/13/2019	11/01/2042
141781-BG-8	CARGILL INC			1	1.F FE	6,988,324	106.1115	7,424,622	6,997,000	6,993,075		1,727			3.250	3.277	MS	75,801	227,403	03/01/2018	03/01/2023
141781-BK-9	CARGILL INC			1,2	1.F FE	40,775,448	113.0355	45,873,197	40,583,000	40,749,983		(18,695)			3.250	3.190	MN	139,222	1,318,948	07/09/2019	05/23/2029
141781-BM-5	CARGILL INC			1,2	1.F FE	7,743,016	105.2132	8,053,018	7,654,000	7,738,090		(4,926)			2.125	1.992	AO	30,722	81,324	05/27/2020	04/23/2030
141781-F@-8	CARGILL, INCORPORATED				1.F	5,000,000	109.4812	5,474,062	5,000,000	5,000,000					8.890	8.754	MS	112,360	444,500	03/26/1992	03/31/2022
141781-G*-9	CARGILL, INCORPORATED				1.F FE	5,000,000	128.6335	6,431,675	5,000,000	5,000,000					8.930	8.847	MN	27,286	446,500	11/18/1994	12/09/2024
141784-AR-9	CARGILL INC				1.F FE	4,600,650	129.2184	6,460,920	5,000,000	4,823,363		20,012			7.100	7.799	MN	45,361	355,000	08/05/1999	07/29/2027
141784-BH-0	CARGILL INC				1.F FE	1,607,857	130.7954	2,256,221	1,725,000	1,669,064		5,565			6.875	7.457	MN	19,766	118,594	06/25/2001	05/01/2028
14448C-AP-9	CARRIER GLOBAL CORP			1,2	2.C FE	15,000,000	107.6838	16,152,570	15,000,000	15,000,000					2.493	2.493	FA	141,270	174,510	02/13/2020	02/15/2027
14448C-AQ-7	CARRIER GLOBAL CORP			1,2	2.C FE	3,184,800	106.6662	3,199,986	3,000,000	3,184,045		(755)			2.722	1.965	FA	30,849		12/15/2020	02/15/2030
14456#-AA-4	CARRIX, INC.			1	2.B PL	25,000,000	121.6690	30,417,261	25,000,000	25,000,000					4.960	4.932	JJ	520,111	1,240,000	06/02/2017	07/31/2027
14456#-AE-6	CARRIX, INC.			1	2.B PL	20,100,000	115.3081	23,176,920	20,100,000	20,100,000					3.940	3.940	JJ	332,175	554,358	10/23/2019	07/31/2029
147528-F#-5	CASEY'S GENERAL STORES, INC.				2.C	3,537,720	114.2683	4,113,658	3,600,000	3,544,486		4,059			3.720	3.896	AO	23,436	200,880	04/01/2019	10/28/2031
147528-F*-9	CASEY'S GENERAL STORES, INC.				2.C	1,499,955	110.4973	1,657,460	1,500,000	1,500,007		(1)			3.750	3.750	JD	2,188	112,500	04/01/2019	12/18/2028
147528-G#-4	CASEY'S GENERAL STORES, INC.			1	2.B PL	30,000,000	108.5047	32,551,401	30,000,000	30,000,000					2.850	2.850	FA	344,375		03/03/2020	08/06/2030
147528-G@-6	CASEY'S GENERAL STORES, INC.			1	2.C	15,197,028	116.5460	17,948,086	15,400,000	15,228,684		18,876			3.770	3.940	FA	208,041	580,580	03/29/2019	08/22/2028
147528-H*-7	CASEY'S GENERAL STORES, INC.			1	2.B PL	9,600,000	109.2893	10,491,776	9,600,000	9,600,000					2.960	2.960	FA	114,453		03/03/2020	08/06/2032
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC			1,2	4.A FE	333,113	105.3750	347,738	330,000	332,620		(334)			5.000	4.856	JJ	7,608	17,325	06/25/2019	07/15/2027
14888@-AA-4	Catalyst Old River Hydroelectric Limited			1	2.C PL	8,949,825	108.5111	9,711,552	8,949,825	8,949,825					4.000	4.002	MJSD	59,994		04/24/2020	11/30/2029
149123-BS-9	CATERPILLAR INC			1	1.G FE	6,449,999	145.1778	8,224,322	5,665,000	6,401,029		(22,346)			5.200	4.242	MN	27,821	294,580	09/24/2018	05/27/2041
149123-CB-5	CATERPILLAR INC			1	1.G FE	2,954,153	126.5132	4,111,679	3,250,000	2,987,192		7,176			3.803	4.386	FA	46,692	123,598	01/06/2016	08/15/2042
149123-CC-3	CATERPILLAR INC			1,2	1.G FE	30,102,750	109.1396	32,741,880	30,000,000	30,044,048		(13,240)			3.400	3.350	MN	130,333	1,020,000	02/19/2016	05/15/2024
14912L-5X-5	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	5,217,208	109.4988	5,639,188	5,150,000	5,191,444		(13,294)			3.750	3.455	MN	19,849	193,125	01/08/2019	11/24/2023
14916R-AF-1	COMMONSPIRIT HEALTH			1	2.A FE	38,803,423	108.0053	41,841,253	38,740,000	38,760,103		(7,292)			4.200	4.178	FA	677,950	1,627,080	02/06/2014	08/01/2023
150190-AE-6	CEDAR FAIR LP			1,2	5.B FE	831,840	102.7500	805,560	784,000	826,336		(5,473)			5.250	4.181	JJ	18,979	24,507	02/20/2020	07/15/2029
15103J-AA-0	CELEO REDES OPERACION CHILE SA		C		2.B FE	15,948,968	116.0000	18,459,748	15,913,576	15,949,582		(1,126)			5.200	5.179	JD	20,688	827,506	05/05/2017	06/22/2047
15132H-AF-8	CENCOSUD SA		C	1,2	2.C FE	10,787,500	111.9010	11,190,100	10,000,000	10,400,052		(93,757)			5.150	4.023	FA	198,847	515,000	07/25/2016	02/12/2025
15132H-AH-4	CENCOSUD SA		C	2	2.C FE	14,947,050	112.2120	16,831,800	15,000,000	14,963,022		4,777			4.375	4.419	JJ	298,958	656,250	07/12/2017	07/17/2027
15135B-AR-2	CENTENE CORP			1,2	3.A FE	163,614	106.0000	174,900	165,000	163,780		156			4.250	4.374	JD	312	7,188	11/21/2019	12/15/2027
15135B-AT-8	CENTENE CORP			1,2	3.A FE	584,025	111.0000	632,700	570,000	582,784		(1,160)			4.625	4.315	JD	1,172	27,022	11/22/2019	12/15/2029
15135B-AV-3	CENTENE CORP			1,2	3.A FE	405,000	105.1250	425,756	405,000	405,000					3.375	3.375	FA	5,164	6,910	02/05/2020	02/15/2030
15135B-AW-1	CENTENE CORP			1,2	3.A FE	170,000	105.7500	179,775	170,000	170,000					3.000	3.000	AO	1,190		09/23/2020	10/15/2030
15135U-AH-2	CENOVUS ENERGY INC		C	1,2	3.A	1,213,610	91.8750	1,401,094	1,525,000	1,226,615		6,506			4.450	6.086	MS	19,982	67,863	12/13/2018	09/15/2042
15135U-AP-4	CENOVUS ENERGY INC		C	1,2	3.A FE	910,140	112.0000	1,120,000	1,000,000	915,908		2,917			5.250	6.065	JD	2,333	52,500	12/17/2018	06/15/2037
15135U-AS-8	CENOVUS ENERGY INC		C	1,2	3.A FE	1,000,000	112.7500	1,127,500	1,000,000	1,000,000					5.375	5.376	JJ	22,545		07/28/2020	07/15/2025
15189X-AD-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1	1.F FE	7,786,670	148.3675	10,385,725	7,000,000	7,497,342		(26,834)			6.950	6.115	MS	143,247	486,500	02/05/2004	03/15/2033
156700-AR-7	CENTURYLINK INC			1	4.B FE	1,209,038	102.1250	1,276,563	1,250,000	1,245,946		8,513			6.450	7.191	JD	3,583	80,625	01/26/2016	06/15/2021
156700-AX-4	CENTURYLINK INC			1	4.B FE	2,502,500	110.8750	2,771,875	2,500,000	2,501,408		(425)			6.750	6.727	JD	14,063	168,750	01/10/2018	12/01/2023
156700-BB-1	CENTURYLINK INC			1,2	3.C FE	600,000	105.0000	630,000	600,000	600,000					5.125	5.124	FA	11,617	20,415	12/09/2019	12/15/2026
15678#-AL-9	CERNER CORPORATION			1	1.F	9,500,000	107.3372	10,197,031	9,500,000	9,500,000					2.500	2.500	MS	72,569	118,750	03/04/2020	03/11/2030
15723R-AC-8	COLFAX CORP			1,2	3.B FE	300,000	106.5000	319,500	300,000	300,000					6.375	6.374	FA	7,225	19,125	01/31/2019	02/15/2026
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC			1,2	5.A FE	850,000	101.7500	864,875	850,000	850,000					5.750	5.748	MS	16,292	43,269	04/16/2020	03/01/2025
159864-AC-1	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	417,036	104.2500	417,000	400,000	415,373		(1,663)			5.500	4.677	AO	5,500	11,000	05/04/2020	04/01/2026
159864-AE-7	CHARLES RIVER LABORATORIES INTERNATIONAL			1,2	3.B FE	110,000	105.1250	115,638	110,000	110,000					4.250	4.250	MN	779	4,779	10/21/2019	05/01/2028
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	27,917,084	116.2067	30,479,855	26,229,000	27,195,068		(201,598)			4.908	3.970	JJ	564,990	1,287,319	06/13/2017	07/23/2025
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	5,675,301	114.7407	5,639,505	4,915,000	5,670,505		(4,797)			4.200	1.835	MS	60,782		12/11/2020	03/15/2028
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	11,987,160	110.8211	13,298,532	12,000,000	11,992,818		2,124			4.500	4.521	FA	225,000	540,000	06/28/2018	02/01/2024
163851-AD-0	CHEMOURS CO			2	4.B FE	1,882,363	103.6250	2,077,681	2,005,000	1,915,360		9,423			7.000	7.960	MN	17,934	140,350	03/02/2017	05/15/2025
163851-AE-8	CHEMOURS CO			1,2	4.B FE	992,281	106.0000	1,070,600	1,010,000	996,736		1,688			5.375	5.623	MN	6,937	54,288	06/14/2018	05/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
164110-AB-7	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	1,000,000	102.7500	1,027,500	1,000,000	1,000,000					5.250	5.249	AO	13,125	52,500	09/12/2017	10/01/2025
164110-AD-3	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	2,000,000	104.1250	2,082,500	2,000,000	2,000,000					5.625	5.624	AO	28,125	112,500	09/06/2018	10/01/2026
164110-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	3.B FE	500,000	105.5000	527,500	500,000	500,000					4.500	4.499	AO	5,625	23,688	09/09/2019	10/01/2029
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	14,998,807	116.1250	15,550,299	13,391,000	14,724,832		(273,975)			5.875	3.047	JD	2,185	786,721	02/28/2020	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	8,186,400	118.0000	8,850,000	7,500,000	8,088,533		(86,247)			5.125	3.657	JD	1,068	384,375	11/13/2019	06/30/2027
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDINGS LLC			1,2	2.C FE	4,996,250	111.4900	5,574,500	5,000,000	4,996,693		399			3.700	3.709	MN	23,639	186,028	11/06/2019	11/15/2029
165069-AP-0	VERIZON MARYLAND LLC				2.A FE	853,200	136.4594	1,078,029	790,000	822,137		(2,530)			8.000	7.363	AO	13,342	63,200	01/15/1993	10/15/2029
166764-AH-3	CHEVRON CORP			1,2	1.C FE	33,655,448	106.1320	35,461,885	33,413,000	33,495,065		(35,793)			3.191	3.074	JD	20,732	1,066,209	04/06/2016	06/24/2023
166764-BD-1	CHEVRON CORP			1,2	1.C FE	14,380,678	111.4360	16,002,210	14,360,000	14,371,468		(2,164)			3.326	3.308	MN	58,375	477,614	03/02/2016	11/17/2025
166764-BK-5	CHEVRON CORP			1,2	1.C FE	60,000,000	104.8810	62,928,600	60,000,000	60,000,000					2.566	2.566	MN	192,450	1,539,600	05/09/2016	05/16/2023
166764-BL-3	CHEVRON CORP			1,2	1.C FE	40,000,000	111.1599	44,463,960	40,000,000	40,000,000					2.954	2.954	MN	147,700	1,181,600	05/09/2016	05/16/2026
16829@-AA-1	Chick-fil-A, Inc.			1	1.G IF	7,500,000	102.9433	7,720,747	7,500,000	7,500,000					1.480	1.480	AO	19,117		10/16/2020	10/29/2023
16829@-AB-9	Chick-fil-A, Inc.			1	1.G IF	10,000,000	103.8490	10,384,900	10,000,000	10,000,000					1.610	1.610	AO	27,728		10/16/2020	10/29/2025
171265-C@-8	Chugach Electric Association Inc.			1	1.E IF	6,000,000	100.3991	6,023,944	6,000,000	6,000,000					2.380	2.380	AO	26,180		09/22/2020	10/30/2039
172070-CP-7	DUKE ENERGY OHIO INC			1	2.A FE	2,992,920	127.2622	3,817,866	3,000,000	2,996,032		218			5.400	5.415	JD	7,200	162,000	06/12/2003	06/15/2033
17252M-AG-5	CINTAS CORPORATION NO 2			1	1.G FE	6,375,720	133.6162	8,016,972	6,000,000	6,272,161		(10,572)			6.150	5.707	FA	139,400	369,000	12/06/2006	08/15/2036
17252M-AK-6	CINTAS CORPORATION NO 2			1	1.G FE	28,313,426	101.4123	27,077,084	26,700,000	26,786,987		(205,565)			4.300	3.501	JD	95,675	1,148,100	01/31/2013	06/01/2021
17252M-AL-4	CINTAS CORPORATION NO 2			1,2	1.G FE	24,173,664	103.3258	25,082,338	24,275,000	24,257,004		7,855			3.250	3.286	JD	65,745	788,938	04/09/2015	06/01/2022
17252M-AN-0	CINTAS CORPORATION NO 2			1,2	1.G FE	61,256,306	115.1173	67,227,928	58,399,500	60,961,383		(264,916)			3.700	2.875	AO	540,195	1,960,334	08/11/2020	04/01/2027
172967-AL-5	CITIGROUP INC				2.A FE	4,524,000	128.1279	5,125,116	4,000,000	4,191,549		(36,746)			7.875	6.595	MN	40,250	315,000	12/18/2007	05/15/2025
172967-HD-6	CITIGROUP INC				2.A FE	29,555,995	109.8613	32,958,390	30,000,000	29,855,036		47,776			3.875	4.059	AO	213,125	1,162,500	01/17/2014	10/25/2023
172967-KN-0	CITIGROUP INC				2.A FE	20,947,600	112.6509	23,645,424	20,990,000	20,966,301		3,991			3.400	3.423	MN	118,943	713,660	04/26/2016	05/01/2026
172967-KY-6	CITIGROUP INC			1,2	2.A FE	19,988,200	111.5020	22,300,400	20,000,000	19,993,284		1,039			3.200	3.206	AO	124,444	640,000	10/17/2016	10/21/2026
17325F-AS-7	CITIBANK NA			1,2	1.E FE	15,000,571	109.2250	16,406,687	15,021,000	15,008,203		4,067			3.650	3.680	JJ	240,628	548,267	01/15/2019	01/23/2024
184496-AN-7	CLEAN HARBORS INC			1,2	3.C FE	757,705	105.2500	795,690	756,000	757,436		(184)			4.875	4.840	JJ	16,994	38,186	06/24/2019	07/15/2027
184496-AP-2	CLEAN HARBORS INC			1,2	3.C FE	201,956	109.3750	218,750	200,000	201,724		(159)			5.125	4.999	JJ	4,726	10,620	06/19/2019	07/15/2029
18539U-AB-1	CLEARWAY ENERGY OPERATING LLC			1,2	3.B FE	405,000	105.0000	425,250	405,000	405,000					5.750	5.749	AO	4,916	23,288	09/17/2018	10/15/2025
18586*-AA-2	CLEVELAND BROTHERS EQUIPMENT CO., INC.			1	2.C PL	8,824,671	104.6281	9,102,643	8,700,000	8,730,852		(19,251)			4.250	4.008	JJ	175,631	369,750	08/06/2015	07/10/2022
18586*-AF-1	CLEVELAND BROTHERS EQUIPMENT CO., INC.			1	2.C PL	10,000,000	111.6998	11,169,983	10,000,000	10,000,000					4.190	4.189	MN	44,228	419,000	08/20/2015	11/23/2025
189054-AT-6	CLOROX CO			1,2	1.G FE	13,355,800	103.8380	14,537,320	14,000,000	13,860,365		78,301			3.050	3.660	MS	125,728	427,000	02/24/2014	09/15/2022
189054-AU-3	CLOROX CO			1,2	1.G FE	17,056,571	110.4976	18,817,741	17,030,000	17,042,466		(3,059)			3.500	3.479	JD	26,491	596,050	01/06/2016	12/15/2024
18915@-AA-2	CLOVER US BLOCKER LLC				2.C PL	6,378,705	112.1254	7,152,151	6,378,705	6,378,705					4.860	4.858	MJSD	861	388,033	10/17/2018	12/31/2037
19108#-AD-9	COCA-COLA BEVERAGES FLORIDA, LLC			1	2.B PL	6,200,000	103.0266	6,387,647	6,200,000	6,200,000					2.880	2.880	AO	41,168		08/27/2020	10/08/2030
191216-AF-7	COCA-COLA CO				1.F FE	29,370,403	198.9213	61,466,682	30,900,000	29,383,241		(19)			7.375	7.756	JJ	962,192	2,278,875	12/28/1995	07/29/2093
191216-CR-9	COCA-COLA CO			1	1.E FE	24,995,250	114.4544	28,613,600	25,000,000	24,995,721		471			3.375	3.378	MS	225,000	421,875	03/20/2020	03/25/2027
191219-AP-9	COCA-COLA REFRESHMENTS USA INC				1.F FE	6,091,632	108.6867	5,146,315	4,735,000	4,859,714		(108,322)			8.500	5.953	FA	167,698	402,475	03/09/2004	02/01/2022
191219-AU-8	COCA-COLA REFRESHMENTS USA INC				1.F FE	8,560,372	116.1950	9,156,166	7,880,000	8,026,120		(47,545)			6.750	5.996	MS	156,615	531,900	06/02/2004	09/15/2023
191219-AY-0	COCA-COLA REFRESHMENTS USA INC				1.F FE	7,080,741	132.2937	8,427,109	6,370,000	6,667,092		(41,172)			6.950	5.995	MN	56,569	442,715	12/18/2007	11/15/2026
191219-BC-7	COCA-COLA REFRESHMENTS USA INC				1.F FE	11,809,573	149.4985	17,192,328	11,500,000	11,729,589		(9,697)			6.750	6.533	JJ	357,938	776,250	04/10/2007	01/15/2038
191219-BE-3	COCA-COLA REFRESHMENTS USA INC			1	1.F FE	4,980,449	136.8269	6,430,864	4,700,000	4,837,417		(13,219)			6.750	6.266	MS	93,413	317,250	05/07/2004	09/15/2028
19123M-AB-9	COCA-COLA EUROPEAN PARTNERS PLC		C	1,2	2.A FE	20,152,310	100.8016	20,034,318	19,875,000	19,894,014		(48,709)			3.250	2.998	FA	236,844	645,938	01/22/2016	08/19/2021
19123M-AC-7	COCA-COLA EUROPEAN PARTNERS PLC		C	1,2	2.A FE	34,463,054	101.3775	34,417,661	33,950,000	33,975,362		(61,161)			4.500	4.314	MS	509,250	1,527,750	05/23/2011	09/01/2021
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	7,897,966	108.2461	8,638,039	7,980,000	7,904,745		6,779			2.750	2.869	JJ	96,924	109,725	01/08/2020	01/22/2030
191241-AJ-7	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	8,261,156	100.8074	8,360,966	8,294,000	8,261,982		826			1.850	1.887	MS	51,146		08/26/2020	09/01/2032
192714-AD-5	COLBUN SA		C	2	2.B FE	10,335,990	108.0939	11,349,860	10,500,000	10,347,551		11,561			3.150	3.335	MS	105,656	165,375	03/03/2020	03/06/2030
19565C-AA-8	COLONIAL ENTERPRISES INC			1,2	1.G FE	4,997,450	113.0059	5,650,295	5,000,000	4,997,596		146			3.250	3.256	MN	20,764	82,153	05/06/2020	05/15/2030
195869-AP-7	COLONIAL PIPELINE CO			1,2	1.G FE	14,958,900	112.2799	16,841,985	15,000,000	14,979,123		3,950			3.750	3.782	AO	140,625	562,500	09/16/2015	10/01/2025
196500-AA-0	COLORADO INTERSTATE GAS COMPANY LLC			1,2	2.B FE	17,142,987	113.5210	19,669,784	17,327,000	17,210,854		17,915			4.150	4.285	FA	271,649	719,071	01/12/2017	08/15/2026
20030N-BE-0	COMCAST CORP			1	1.G FE	3,957,730	135.0298	5,428,198	4,020,000	3,961,368		1,536			4.650	4.759	JJ	86,196	186,930	09/25/2018	07/15/2042
20030N-BM-2	COMCAST CORP			1,2	1.G FE	1,071,730	125.3842	1,253,842	1,000,000	1,057,073		(3,338)			4.200	3.649	FA	15,867	42,000	04/11/2016	08/15/2034
20030N-BN-0	COMCAST CORP			1,2	1.G FE	26,043,814	111.1596	28,874,818	25,976,000	26,032,413		(12,052)			3.375	3.320	FA	331,194	876,690	04/03/2019	08/15/2025
20030N-BP-5	COMCAST CORP			1,2	1.G FE	15,416,187	126.7677	18,533,438	14,620,000	15,276,017		(34,430)			4.400	3.979	FA	243,017	643,280	01/26/2017	08/15/2035
20030N-BY-6	COMCAST CORP			1,2	1.G FE	8,634,550	112.5692	9,885,827	8,782,000	8,686,602		13,843			3.300	3.500	FA	120,753	289,806	01/26/2017	02/01/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-BZ-3	COMCAST CORP			1,2	1.G FE	8,000,609	125.7745	10,082,084	8,016,000	8,002,136		287			4.000	4.011	FA	121,131	320,640	08/01/2017	08/15/2047
20030N-CA-7	COMCAST CORP			1,2	1.G FE	6,388,614	112.0745	6,629,207	5,915,000	6,352,160		(36,454)			3.150	1.994	FA	70,389	93,161	05/14/2020	02/15/2028
20030N-CT-6	COMCAST CORP			1,2	1.G FE	18,317,626	119.6957	19,298,538	16,123,000	18,306,033		(11,906)			4.150	2.149	AO	141,255	207,500	12/14/2020	10/15/2028
20030N-CY-5	COMCAST CORP			1,2	1.G FE	2,874,824	112.9258	3,218,385	2,850,000	2,873,980		(843)			3.250	3.189	MN	15,438	91,596	01/09/2020	11/01/2039
20030N-DA-6	COMCAST CORP			1,2	1.G FE	9,985,100	108.9202	10,892,020	10,000,000	9,986,390		1,231			2.650	2.667	FA	110,417	195,806	10/29/2019	02/01/2030
20030N-DL-2	COMCAST CORP			1,2	1.G FE	9,120,620	104.2519	9,382,671	9,000,000	9,120,040		(580)			2.800	2.733	JJ	116,200	14,622	09/15/2020	01/15/2051
201723-AL-7	COMMERCIAL METALS CO			1,2	3.A FE	21,006	105.3750	21,075	20,000	20,846		(160)			5.375	4.216	JJ	496	538	02/25/2020	07/15/2027
201723-AN-3	COMMERCIAL METALS CO			1,2	3.A FE	460,000	103.5000	476,100	460,000	460,000					5.750	5.748	AO	5,584	26,450	04/19/2018	04/15/2026
202795-JP-6	COMMONWEALTH EDISON CO			1,2	1.F FE	5,604,009	127.0751	7,179,743	5,650,000	5,605,775		894			4.000	4.047	MS	75,333	226,000	02/11/2019	03/01/2049
202795-JR-2	COMMONWEALTH EDISON CO			1,2	1.F FE	4,984,800	107.1048	5,355,240	5,000,000	4,986,038		1,238			2.200	2.234	MS	36,667	56,833	02/18/2020	03/01/2030
203380-AD-5	COMMSCOPE INC			1,2	4.B FE	300,000	105.1250	315,375	300,000	300,000					6.000	5.999	MS	6,000	18,000	02/07/2019	03/01/2026
20369E-AA-0	COMMUNITY HEALTH NETWORK INC (INDIANA)			1	1.F FE	11,470,000	111.4573	12,784,152	11,470,000	11,470,000					4.237	4.236	MN	80,997	485,984	06/04/2015	05/01/2025
205887-AC-6	CONAGRA BRANDS INC				3.A FE	9,603,234	101.4456	9,312,706	9,180,000	9,187,429		(44,079)			9.750	9.225	MS	298,350	895,050	06/16/2000	03/01/2021
205887-AF-9	CONAGRA BRANDS INC				2.C FE	499,745	126.8943	634,472	500,000	499,960		6			7.125	7.127	AO	8,906	35,625	10/01/1996	10/01/2026
205887-AQ-5	CONAGRA BRANDS INC				2.C FE	1,168,710	125.9851	1,259,851	1,000,000	1,072,295		(8,934)			6.700	5.381	FA	27,917	67,000	06/29/2005	08/01/2027
205887-AX-0	CONAGRA BRANDS INC			1	2.C FE	14,022,110	149.4878	16,443,658	11,000,000	12,680,321		(124,210)			8.250	6.134	MS	267,208	907,500	06/29/2005	09/15/2030
205887-CC-4	CONAGRA BRANDS INC			1,2	2.C FE	9,612,444	124.1324	9,640,122	7,766,000	9,601,731		(10,713)			4.850	1.535	MN	62,775		12/11/2020	11/01/2028
206786-AA-3	CONDUENT FINANCE INC			1,2	4.C FE	493,360	106.0000	530,000	500,000	496,096		757			10.500	10.748	JD	2,333	52,500	11/22/2016	12/15/2024
20752T-AA-2	CONNECT FINCO SARL		C	1,2	4.A FE	1,000,000	107.6250	1,076,250	1,000,000	1,000,000					6.750	6.750	AO	16,875	66,375	09/23/2019	10/01/2026
207597-EL-5	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	6,612,195	129.5347	8,667,167	6,691,000	6,616,140		1,470			4.000	4.068	AO	66,910	267,640	05/15/2018	04/01/2048
20825C-AQ-7	CONOCOPHILLIPS			1	1.G FE	5,041,600	152.8712	6,114,848	4,000,000	4,973,435		(34,218)			6.500	4.516	FA	108,333	260,000	12/12/2018	02/01/2039
20826F-AD-8	CONOCOPHILLIPS CO			1,2	1.F FE	10,380,000	109.5588	10,955,880	10,000,000	10,156,974		(40,521)			3.350	2.891	MN	42,806	335,000	01/28/2015	11/15/2024
20826F-AG-1	CONOCOPHILLIPS CO			1,2	1.F FE	11,958,600	109.4237	13,130,844	12,000,000	11,980,370		4,104			3.350	3.391	MN	51,367	402,000	05/13/2015	05/15/2025
20826F-AQ-9	CONOCOPHILLIPS CO			1,2	1.F FE	21,642,835	117.4031	23,316,256	19,860,000	21,152,071		(235,939)			4.950	3.505	MS	289,460	983,070	04/10/2019	03/15/2026
209111-FW-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	5,946,660	115.6852	6,941,112	6,000,000	5,947,382		623			3.700	3.743	MN	28,367	226,317	11/05/2019	11/15/2059
210383-AA-3	CONSTELLIUM SE		C	1,2	4.B FE	789,912	101.6250	813,000	800,000	793,850		1,603			5.750	6.005	MN	5,878	46,000	06/15/2018	05/15/2024
212015-AH-4	CONTINENTAL RESOURCES INC			1,2	3.A FE	124,000	100.0000	124,000	124,000	124,000					5.000	4.998	MS	5,156	6,200	08/14/2012	09/15/2022
212015-AT-8	CONTINENTAL RESOURCES INC			1,2	3.A FE	1,709,985	111.0000	1,842,600	1,660,000	1,709,720		(265)			5.750	5.335	JJ	9,545		12/10/2020	01/15/2031
217204-A*-7	COPART, INC.			1	2.A	10,900,000	112.2222	12,232,220	10,900,000	10,900,000					4.070	4.070	MJSD	34,505	443,630	11/21/2014	12/03/2024
217204-B*-6	COPART, INC.			1	2.A	11,200,000	121.4288	13,600,030	11,200,000	11,200,000					4.350	4.330	MJSD	37,893	487,200	11/21/2014	12/03/2029
219350-AZ-8	CORNING INC			1,2	2.A FE	25,960,120	107.9699	28,072,174	26,000,000	25,987,442		4,076			3.700	3.718	MN	122,922	962,000	11/20/2013	11/15/2023
219350-BB-0	CORNING INC			1,2	2.A FE	5,985,960	102.8315	6,169,890	6,000,000	5,997,077		2,063			2.900	2.937	MN	22,233	174,000	05/05/2015	05/15/2022
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC				2.C PL	14,207,804	100.0000	14,207,804	14,207,804	14,207,804					5.300	5.300	JJ	376,507	753,014	05/05/2015	07/01/2050
221644-AA-5	PRIMO WATER HOLDINGS INC			2	4.B FE	1,476,890	103.2500	1,574,563	1,525,000	1,490,984		6,834			5.500	6.104	AO	20,969	83,875	01/08/2019	04/01/2025
22282E-AG-7	COVANTA HOLDING CORP			1,2	4.B FE	750,000	104.1250	780,938	750,000	750,000					5.875	5.875	JJ	22,031	44,063	03/02/2017	07/01/2025
22282E-AH-5	COVANTA HOLDING CORP			1,2	4.B FE	1,000,000	105.1250	1,051,250	1,000,000	1,000,000					6.000	5.996	JJ	30,000	60,000	10/03/2018	01/01/2027
224044-AG-2	COX COMMUNICATIONS INC				2.B FE	5,301,700	126.9861	6,349,305	5,000,000	5,092,820		(17,160)			7.625	7.131	JD	16,944	381,250	12/21/1995	06/15/2025
224044-CA-3	COX COMMUNICATIONS INC			1,2	2.B FE	44,260,100	105.1750	47,328,750	45,000,000	44,779,148		83,203			2.950	3.155	JD	3,688	1,327,500	04/23/2014	06/30/2023
224044-CC-9	COX COMMUNICATIONS INC			1,2	2.B FE	8,094,009	125.1125	11,948,244	9,550,000	8,159,611		30,109			4.500	5.652	JD	1,194	429,750	10/10/2018	06/30/2043
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	20,355,055	112.3936	24,470,335	21,772,000	20,718,182		159,942			3.350	4.316	MS	214,757	729,362	10/16/2018	09/15/2026
224044-CH-8	COX COMMUNICATIONS INC			1,2	2.B FE	30,655,605	108.3812	33,772,666	31,161,000	30,862,019		75,505			3.150	3.432	FA	370,816	981,572	03/29/2018	08/15/2024
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2.B FE	23,563,019	112.9172	27,395,971	24,262,000	23,745,643		60,827			3.500	3.843	FA	320,798	849,170	11/19/2019	08/15/2027
225310-AM-3	CREDIT ACCEPTANCE CORP			1,2	3.C FE	981,819	106.1250	1,040,025	980,000	981,464		(217)			6.625	6.590	MS	19,117	64,925	03/19/2019	03/15/2026
225401-AC-2	CREDIT SUISSE GROUP AG		C	1,2	2.A FE	15,080,700	115.6066	17,340,990	15,000,000	15,052,763		(7,558)			4.282	4.215	JJ	306,877	642,300	01/12/2017	01/09/2028
22546Q-AR-8	CREDIT SUISSE AG (NEW YORK BRANCH)				1.F FE	20,339,000	102.2106	20,442,120	20,000,000	20,045,179		(53,585)			3.000	2.721	AO	103,333	600,000	02/12/2015	10/29/2021
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP			1,2	4.A FE	1,275,000	100.1250	1,276,594	1,275,000	1,275,000					6.250	6.247	AO	19,922	79,688	07/13/2016	04/01/2023
228187-AB-6	CROWN AMERICAS LLC			1,2	3.C FE	2,195,447	103.7500	2,189,125	2,110,000	2,175,832		(14,486)			4.750	3.921	FA	41,760	100,225	08/28/2019	02/01/2026
228227-BD-5	CROWN CASTLE INTERNATIONAL CORP			1	2.C FE	10,575,020	109.3812	10,545,441	9,641,000	9,991,785		(163,557)			5.250	3.387	JJ	233,393	506,153	04/04/2017	01/15/2023
22822R-BB-5	CROCAS 2015-1 C22 - RMBS			1	1.F FE	28,397,954	101.0309	28,202,764	27,915,000	28,042,962		(90,215)			3.222	2.881	MON	39,974	899,421	07/18/2017	05/15/2042
22822V-AE-1	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	11,660,201	114.7499	13,418,853	11,694,000	11,672,424		3,032			4.000	4.034	MS	155,920	467,760	02/02/2017	03/01/2027
22822V-AF-8	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	9,471,000	127.4451	12,744,510	10,000,000	9,491,664		9,004			4.750	5.103	MN	60,694	475,000	09/21/2018	05/15/2047
22822V-AJ-0	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	13,944,215	106.3729	14,887,951	13,996,000	13,971,012		9,303			3.150	3.224	JJ	203,292	440,874	01/16/2018	07/15/2023
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP			1,2	2.C FE	4,575,040	114.5673	4,582,692	4,000,000	4,570,193		(4,847)			3.800	1.601	FA	57,422		12/07/2020	02/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
23311V-AF-4	DCP MIDSTREAM OPERATING LP			1,2	3.A FE	928,810	103.5000	1,205,775	1,165,000	943,538		3,578			5.600	7.309	AO	16,310	65,240	06/21/2016	04/01/2044
233331-AJ-6	DTE ENERGY CO			1	2.B FE	24,965,508	143.3484	32,683,435	22,800,000	24,160,324		(75,162)			6.375	5.692	AO	306,850	1,453,500	02/08/2005	04/15/2033
233331-AS-6	DTE ENERGY CO			1,2	2.B FE	33,521,909	108.4924	36,236,462	33,400,000	33,449,297		(14,145)			3.500	3.451	JD	97,417	1,169,000	02/01/2017	06/01/2024
233851-BE-3	DAIMLER FINANCE NORTH AMERICA LLC			1	2.A FE	24,952,750	100.4341	25,108,525	25,000,000	24,998,649		7,113			2.875	2.904	MS	221,615	718,750	03/03/2014	03/10/2021
233851-CH-5	DAIMLER FINANCE NORTH AMERICA LLC			1	2.A FE	13,829,300	100.7564	14,105,896	14,000,000	13,980,141		37,960			2.000	2.279	JJ	136,111	280,000	11/17/2016	07/06/2021
233851-CK-8	DAIMLER FINANCE NORTH AMERICA LLC			1	2.A FE	2,453,025	101.4006	2,535,015	2,500,000	2,491,715		9,807			2.200	2.608	AO	9,319	55,000	11/22/2016	10/30/2021
233851-DR-2	DAIMLER FINANCE NORTH AMERICA LLC			1	2.A FE	14,977,500	103.2390	15,485,850	15,000,000	14,991,419		7,706			3.400	3.452	FA	182,750	510,000	02/19/2019	02/22/2022
23386#-AS-1	DAIRY FARMERS OF AMERICA, INC.			1	2.B FE	13,900,000	119.9576	16,674,112	13,900,000	13,900,000					4.750	4.750	JJ	320,955	660,250	11/20/2018	01/03/2028
235822-AA-1	DANA FINANCING LUXEMBOURG SARL		C	1,2	3.C FE	790,000	104.7500	827,525	790,000	790,000					6.500	6.500	JD	2,282	51,350	05/31/2016	06/01/2026
235825-AF-3	DANA INC			1,2	3.C FE	225,000	106.0000	238,500	225,000	225,000					5.375	5.375	MN	1,545	11,926	11/05/2019	11/15/2027
237266-AH-4	DARLING INGREDIENTS INC			1,2	3.C FE	140,946	106.0000	143,100	135,000	139,466		(1,176)			5.250	4.214	AO	1,496	7,088	09/26/2019	04/15/2027
23918K-AS-7	DAVITA INC			1,2	4.A FE	500,000	106.0000	530,000	500,000	500,000					4.625	4.625	JD	1,927	11,049	05/26/2020	06/01/2030
244199-AU-9	DEERE & CO				1.F FE	54,715	107.4078	46,185	43,000	44,059		(976)			8.500	5.980	JJ	1,746	3,655	04/20/2004	01/09/2022
244199-BE-4	DEERE & CO			2	1.F FE	17,156,312	102.7121	17,666,481	17,200,000	17,193,073		4,682			2.600	2.629	JD	28,571	447,200	06/05/2012	06/08/2022
244199-BF-1	DEERE & CO			2	1.F FE	1,910,940	127.1506	2,543,012	2,000,000	1,921,311		2,235			3.900	4.180	JD	4,767	78,000	01/20/2016	06/09/2042
24422E-RH-4	JOHN DEERE CAPITAL CORP				1.F FE	10,242,900	102.2492	10,224,920	10,000,000	10,022,655		(28,178)			3.150	2.856	AO	66,500	315,000	03/29/2012	10/15/2021
24422E-TC-3	JOHN DEERE CAPITAL CORP			1	1.F FE	15,995,010	112.2678	17,962,848	16,000,000	15,997,790		426			3.400	3.403	MS	166,222	544,000	09/08/2015	09/11/2025
24422E-TW-9	JOHN DEERE CAPITAL CORP				1.F FE	9,699,064	111.2739	11,576,937	10,404,000	9,855,037		71,324			2.800	3.699	MS	91,440	291,312	12/21/2018	09/08/2027
24422E-UE-7	JOHN DEERE CAPITAL CORP				1.F FE	19,758,368	112.0178	22,105,593	19,734,000	19,749,479		(3,384)			3.450	3.430	MS	204,247	680,823	04/02/2018	03/13/2025
24618#-AT-7	DELAWARE NORTH COMPANIES, INC.			1	2.C	3,132,921	117.4654	3,876,359	3,300,000	3,163,824		30,903			5.150	5.984	JD	7,553	250,869	03/29/2019	12/15/2026
24618#-AZ-3	DELAWARE NORTH COMPANIES, INC.			1	2.B	3,900,000	113.2218	4,415,652	3,900,000	3,900,000					5.380	5.380	JD	107,066	70,785	06/07/2019	06/26/2024
24618#-BA-7	DELAWARE NORTH COMPANIES, INC.			1	2.B	2,200,000	129.5500	2,850,101	2,200,000	2,200,000					5.970	5.970	JD	67,066	46,420	06/07/2019	06/26/2034
247109-BS-9	DELMARVA POWER & LIGHT CO			1,2	1.F FE	5,022,100	108.1154	5,405,770	5,000,000	5,013,321		(4,591)			3.500	3.394	MN	22,361	175,000	01/14/2019	11/15/2023
250847-DU-1	DTE ELECTRIC CO			1	1.F FE	827,200	140.9216	1,127,373	800,000	816,836		(954)			6.350	6.097	AO	10,724	50,800	04/02/2003	10/15/2032
251566-AA-3	DEUTSCHE TELEKOM AG		C	1,2	2.A FE	17,188,535	115.4060	19,041,990	16,500,000	17,187,699		(836)			3.625	3.388	JJ	265,833	181,250	11/12/2020	01/21/2050
25156P-AV-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	7,930,493	104.1238	8,853,647	8,503,000	8,189,877		107,555			2.485	3.930	MS	59,868	211,300	07/05/2018	09/19/2023
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.B FE	60,033,375	118.6580	67,034,651	56,494,000	59,881,459		(187,722)			4.375	3.383	JD	68,656	2,017,181	09/24/2020	06/21/2028
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.A FE	4,141,739	125.6413	5,260,601	4,187,000	4,145,338		1,491			4.750	4.835	JD	5,525	198,883	09/18/2018	06/21/2038
25243Y-AU-3	DIAGEO CAPITAL PLC		C	1,2	1.G FE	16,643,070	104.7479	17,807,143	17,000,000	16,906,062		38,414			2.625	2.872	AO	76,854	446,250	06/18/2013	04/29/2023
25243Y-AY-5	DIAGEO CAPITAL PLC		C	1,2	1.G FE	2,988,321	107.8771	3,230,919	2,995,000	2,991,398		1,247			3.500	3.547	MS	29,992	104,825	05/15/2018	09/18/2023
25243Y-AZ-2	DIAGEO CAPITAL PLC		C	1,2	1.G FE	48,129,457	116.6503	54,373,038	46,612,000	47,987,916		(115,724)			3.875	3.389	MN	215,742	1,728,715	12/15/2020	05/18/2028
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	3,420,284	127.5000	4,105,500	3,220,000	3,411,215		(5,699)			4.250	3.840	MN	19,007	136,850	05/16/2019	05/11/2042
25272K-AW-3	DELL INTERNATIONAL LLC			1,2	3.B FE	2,000,000	103.7500	2,075,000	2,000,000	2,000,000					7.125	7.124	JD	6,333	142,500	06/08/2016	06/15/2024
25389J-AQ-9	DIGITAL REALTY TRUST LP			1,2	2.B FE	8,296,525	117.0306	9,032,422	7,718,000	8,154,894		(89,027)			4.750	3.377	AO	91,651	366,605	10/16/2019	10/01/2025
25389J-AR-7	DIGITAL REALTY TRUST LP			1,2	2.B FE	70,929,408	114.7584	79,889,060	69,615,000	70,854,709		(117,021)			3.700	3.367	FA	973,063	2,446,255	11/12/2020	08/15/2027
25389J-AS-5	DIGITAL REALTY TRUST LP			1,2	2.B FE	3,496,551	104.3837	3,652,386	3,499,000	3,498,040		442			2.750	2.764	FA	40,093	96,223	08/02/2017	02/01/2023
25389J-AT-3	DIGITAL REALTY TRUST LP			1,2	2.B FE	5,628,484	120.0400	5,656,285	4,712,000	5,620,587		(7,897)			4.450	1.633	JJ	96,688		12/03/2020	07/15/2028
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	24,955,750	114.4454	28,611,350	25,000,000	24,961,926		3,763			3.600	3.621	JJ	450,000	942,500	06/10/2019	07/01/2029
254010-AA-9	DIGNITY HEALTH			1	2.A FE	7,228,025	103.7600	7,709,368	7,430,000	7,379,161		26,457			3.125	3.514	MN	38,698	232,188	10/07/2014	11/01/2022
254010-AD-3	DIGNITY HEALTH			1	2.A FE	10,701,763	108.7508	11,543,897	10,615,000	10,651,987		(8,855)			3.812	3.713	MN	67,441	404,644	10/10/2014	11/01/2024
25466A-AD-3	DISCOVER BANK				2.B FE	15,742,200	109.3283	16,399,245	15,000,000	15,319,363		(115,574)			4.200	3.339	FA	250,250	630,000	02/23/2017	08/08/2023
25466A-AE-1	DISCOVER BANK				2.B FE	10,403,200	114.7687	11,476,870	10,000,000	10,248,484		(42,678)			4.250	3.720	MS	127,500	425,000	02/28/2017	03/13/2026
254687-AH-9	TWDC ENTERPRISES 18 CORP			2	2.A FE	10,467,725	114.6505	12,439,579	10,850,000	10,469,137		57			7.550	7.824	JJ	377,731	819,175	01/06/1995	07/15/2093
254687-CV-6	WALT DISNEY CO				1.G FE	1,075,286	120.5048	1,205,048	1,000,000	1,031,496		(8,867)			7.750	6.604	FA	32,292	77,500	04/06/2015	02/01/2024
254687-CZ-7	WALT DISNEY CO			1,2	2.A FE	7,369,126	110.9290	7,854,882	7,081,000	7,236,862		(42,116)			3.700	3.024	MS	77,144	261,997	09/28/2017	09/15/2024
254687-DK-9	WALT DISNEY CO			1,2	2.A FE	29,848,552	112.6631	33,903,707	30,093,000	29,951,649		19,013			3.375	3.460	MN	129,776	1,015,639	04/01/2019	11/15/2026
254687-EZ-5	WALT DISNEY CO				1.G FE	7,659,038	179.4381	14,983,081	8,350,000	7,693,991		6,856			7.750	8.506	JD	53,927	647,125	04/06/2015	12/01/2045
254687-FB-7	WALT DISNEY CO			1,2	2.A FE	21,314,570	134.5873	28,899,931	21,473,000	21,326,356		1,152			4.750	4.796	MN	130,329	1,019,968	04/06/2017	11/15/2046
254687-FL-5	WALT DISNEY CO			1,2	1.G FE	8,990,730	104.3856	9,394,704	9,000,000	8,991,522		792			2.000	2.012	MS	60,000	90,000	02/27/2020	09/01/2029
254687-FW-1	WALT DISNEY CO			1	1.G FE	7,487,698	106.9509	7,640,572	7,144,000	7,464,868		(22,830)			2.200	1.524	JJ	99,540		06/17/2020	01/13/2028
25468P-CR-5	TWDC ENTERPRISES 18 CORP			1	2.A FE	1,031,850	124.3076	1,243,076	1,000,000	1,028,080		(854)			4.125	3.927	JD	3,438	41,250	02/22/2016	12/01/2041
25468P-CX-2	TWDC ENTERPRISES 18 CORP			1	2.A FE	3,951,338	118.4769	4,835,042	4,081,000	3,965,520		3,275			3.700	3.893	JD	12,583	150,997	06/13/2017	12/01/2042
25468P-DB-9	TWDC ENTERPRISES 18 CORP			1	2.A FE	4,878,900	126.4058	6,320,290	5,000,000	4,885,390		2,804			4.125	4.281	JD	17,188	206,250	09/18/2018	06/01/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
25468P-DF-0	TWDC ENTERPRISES 18 CORP			1	2.A FE	5,130,050	110.6614	5,533,070	5,000,000	5,080,648		(15,852)			3.150	2.782	MS	45,500	157,500	10/10/2017	09/17/2025
25468P-DK-9	TWDC ENTERPRISES 18 CORP			1	2.A FE	8,230,734	110.5841	9,357,627	8,462,000	8,305,425		27,576			3.000	3.397	FA	97,313	253,860	03/19/2018	02/13/2026
25468P-DV-5	TWDC ENTERPRISES 18 CORP			1	2.A FE	7,009,503	111.1211	7,785,144	7,006,000	7,008,521		(350)			2.950	2.944	JD	9,186	206,677	06/20/2017	06/15/2027
254709-AM-0	DISCOVER FINANCIAL SERVICES			2	2.C FE	9,991,100	115.1445	11,514,450	10,000,000	9,994,391		793			4.100	4.110	FA	161,722	410,000	02/06/2017	02/09/2027
25470D-AE-9	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	5,459,800	101.7515	5,087,575	5,000,000	5,026,068		(56,252)			4.375	3.206	JD	9,722	218,750	04/19/2012	06/15/2021
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC			1	2.C FE	36,846,740	102.8893	38,069,041	37,000,000	36,976,228		16,699			3.300	3.348	MN	156,017	1,221,000	05/11/2012	05/15/2022
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	5,603,900	117.4023	5,870,115	5,000,000	5,501,813		(93,753)			4.900	2.716	MS	74,861	245,000	11/26/2019	03/11/2026
25470X-AJ-4	DISH DBS CORP			1	4.C FE	726,563	104.3750	782,813	750,000	743,241		4,052			5.875	6.500	JJ	20,318	44,063	06/01/2016	07/15/2022
25470X-AL-9	DISH DBS CORP			1	4.C FE	550,500	103.3750	620,250	600,000	581,580		7,575			5.000	6.521	MS	8,833	30,000	06/03/2016	03/15/2023
25470X-AY-1	DISH DBS CORP			1,2	4.C FE	2,247,106	111.7500	2,503,200	2,240,000	2,244,727		(671)			7.750	7.702	JJ	86,800	173,600	10/03/2016	07/01/2026
25470X-BB-0	DISH DBS CORP			1,2	4.C FE	814,573	106.5000	867,975	815,000	814,639		66			7.375	7.381	JJ	30,053		06/25/2020	07/01/2028
256677-AC-9	DOLLAR GENERAL CORP			1,2	2.B FE	5,008,750	105.8396	5,291,980	5,000,000	5,003,491		(1,560)			3.250	3.216	AO	34,306	162,500	03/31/2017	04/15/2023
256677-AD-7	DOLLAR GENERAL CORP			1,2	2.B FE	11,624,538	114.7716	12,797,033	11,150,000	11,448,857		(59,460)			4.150	3.510	MN	77,121	462,725	07/13/2018	11/01/2025
256677-AE-5	DOLLAR GENERAL CORP			1,2	2.B FE	80,619,034	115.5661	91,627,738	79,286,000	80,294,826		(138,034)			3.875	3.635	AO	648,604	3,072,333	04/01/2020	04/15/2027
256677-AH-8	DOLLAR GENERAL CORP			1,2	2.B FE	12,086,195	126.3410	13,373,195	10,585,000	12,084,418		(1,778)			4.125	3.324	AO	106,732	103,125	12/03/2020	04/03/2050
256746-AF-5	DOLLAR TREE INC			1,2	2.B FE	8,219,294	107.0940	8,920,930	8,330,000	8,271,035		23,285			3.700	4.016	MN	39,382	308,210	09/26/2018	05/15/2023
256746-AG-3	DOLLAR TREE INC			1,2	2.B FE	50,956,325	112.7685	55,736,959	49,426,000	50,797,302		(194,098)			4.000	3.263	MN	252,622	1,778,820	06/19/2020	05/15/2025
256746-AH-1	DOLLAR TREE INC			1,2	2.B FE	20,999,478	118.3202	23,212,057	19,618,000	20,926,483		(73,895)			4.200	3.104	MN	105,283	668,304	08/04/2020	05/15/2028
257375-AN-5	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	9,993,500	106.8706	10,687,060	10,000,000	9,994,864		1,230			2.500	2.514	MN	31,944	245,833	11/18/2019	11/15/2024
257469-AG-1	DOMINION ENERGY INC			1	2.B FE	7,488,584	132.7571	9,027,483	6,800,000	7,231,829		(24,153)			6.750	5.998	JD	20,400	459,000	01/14/2005	12/15/2032
25746U-BP-3	DOMINION ENERGY INC			1,2	2.B FE	28,517,513	103.2679	30,334,946	29,375,000	29,239,510		83,648			2.750	2.993	MS	237,856	780,313	07/07/2020	09/15/2022
25746U-BQ-1	DOMINION ENERGY INC			1,2	2.B FE	4,549,450	119.7634	5,988,170	5,000,000	4,573,762		11,164			4.050	4.680	MS	59,625	202,500	10/16/2018	09/15/2042
25746U-CE-7	DOMINION ENERGY INC			1,2	2.B FE	8,218,931	114.2073	9,211,961	8,066,000	8,154,431		(17,749)			3.900	3.634	AO	78,644	314,574	02/15/2017	10/01/2025
25746U-CK-3	DOMINION ENERGY INC			1,2	2.B FE	2,644,540	110.0743	3,164,636	2,875,000	2,705,308		26,394			2.850	4.034	FA	30,954	81,938	08/16/2018	08/15/2026
260003-AC-2	DOVER CORP				2.A FE	6,008,100	136.1037	6,805,185	5,000,000	5,542,859		(59,477)			6.650	4.887	JD	27,708	332,500	06/14/2011	06/01/2028
260543-BA-0	DOW CHEMICAL CO				2.C FE	5,390,865	101.5572	4,570,074	4,500,000	4,521,420		(83,852)			9.000	7.007	AO	101,250	405,000	10/14/2003	04/01/2021
26054C-BR-3	DOW CAPITAL PLC				2.B FE	13,659,608	108.9414	12,103,390	11,110,000	11,425,710		(206,791)			8.640	6.504	JD	79,992	959,904	02/18/2004	06/01/2022
263534-CN-7	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	2,997,300	104.0760	3,122,280	3,000,000	2,997,656		356			1.700	1.718	JJ	32,017		05/13/2020	07/15/2025
263534-CP-2	E I DU PONT DE NEMOURS AND CO			1,2	1.G FE	228,545	106.1623	228,249	215,000	228,495		(50)			2.300	1.571	JJ	3,104		12/16/2020	07/15/2030
26439R-AK-2	SPECTRA ENERGY CAPITAL LLC			1	2.B FE	3,811,360	117.6605	4,706,420	4,000,000	3,882,917		6,714			6.750	7.136	FA	102,000	270,000	09/26/2003	02/15/2032
26441C-AF-2	DUKE ENERGY CORP			1,2	2.A FE	14,993,350	101.3942	15,209,130	15,000,000	14,999,594		564			3.550	3.554	MS	156,792	532,500	08/22/2011	09/15/2021
26441C-AP-0	DUKE ENERGY CORP			1,2	2.A FE	9,974,864	131.8235	12,394,045	9,402,000	9,933,522		(11,892)			4.800	4.419	JD	20,058	451,296	03/02/2017	12/15/2045
26441C-AX-3	DUKE ENERGY CORP			1,2	2.A FE	12,469,682	111.2252	13,358,147	12,010,000	12,410,710		(55,895)			3.150	2.579	FA	142,919	378,315	01/10/2020	08/15/2027
26442C-AP-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	6,072,613	119.2631	6,004,897	5,035,000	6,071,320		(1,293)			3.750	2.590	JD	15,734		12/15/2020	06/01/2045
26442C-AX-2	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	14,976,710	118.1580	17,723,700	15,000,000	14,981,156		1,911			3.950	3.968	MN	75,708	592,500	12/21/2018	11/15/2028
26442C-AY-0	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	6,991,390	107.6739	7,537,173	7,000,000	6,992,460		777			2.450	2.464	FA	64,789	171,976	08/12/2019	08/15/2029
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	4,986,600	113.8746	5,693,730	5,000,000	4,986,980		275			3.200	3.214	FA	60,444	160,444	08/12/2019	08/15/2049
26442U-AB-0	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	4,842,300	126.3253	6,316,265	5,000,000	4,849,934		3,328			4.200	4.401	FA	79,333	210,000	10/03/2018	08/15/2045
26442U-AC-8	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	4,009,749	120.8063	4,856,413	4,020,000	4,010,888		208			3.700	3.714	AO	31,401	148,740	09/13/2016	10/15/2046
26442U-AK-0	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	6,498,077	101.0001	6,600,357	6,535,000	6,498,369		292			2.500	2.527	FA	59,450		08/17/2020	08/15/2050
26444H-AF-8	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	4,993,050	129.5884	6,479,420	5,000,000	4,993,941		115			4.200	4.207	JJ	96,833	210,000	06/18/2018	07/15/2048
268317-AT-1	ELECTRICITE DE FRANCE SA		C.	1,2	1.G FE	19,410,400	131.8426	26,368,520	20,000,000	19,431,941		9,049			5.000	5.194	MS	277,778	1,000,000	09/18/2018	09/21/2048
268317-AV-6	ELECTRICITE DE FRANCE SA		C.	1,2	1.G FE	19,452,200	126.6508	25,330,160	20,000,000	19,491,689		17,366			4.875	5.095	MS	270,833	975,000	09/18/2018	09/21/2038
26874R-AJ-7	ENI SPA		C.	1,2	1.G FE	9,974,200	117.4740	11,747,400	10,000,000	9,977,735		2,177			4.250	4.282	MN	61,389	425,000	05/02/2019	05/09/2029
26875P-AK-7	EOG RESOURCES INC			1,2	1.G FE	35,523,878	104.3771	38,263,601	36,659,000	36,115,122		234,541			2.625	3.329	MS	283,344	962,299	01/16/2019	03/15/2023
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	17,015,106	109.3851	18,911,590	17,289,000	17,115,275		37,279			3.150	3.405	AO	136,151	544,604	04/06/2018	04/01/2025
26875P-AN-1	EOG RESOURCES INC			1,2	1.G FE	4,194,238	116.6579	4,816,805	4,129,000	4,185,340		(3,082)			3.900	3.772	AO	40,258	161,031	11/30/2017	04/01/2035
26875P-AP-6	EOG RESOURCES INC			1,2	1.G FE	43,486,101	114.6426	48,345,931	42,171,000	43,067,244		(168,649)			4.150	3.662	JJ	806,989	1,750,097	03/04/2019	01/15/2026
26882P-AR-3	ERAC USA FINANCE LLC			1	2.A FE	16,572,510	147.1847	24,285,476	16,500,000	16,551,867		(2,383)			6.700	6.664	JD	92,125	1,139,000	08/03/2004	06/01/2034
26882P-BE-1	ERAC USA FINANCE LLC			1	2.A FE	12,976,759	153.7159	16,224,713	10,555,000	12,820,073		(83,960)			7.000	5.084	AO	155,979	738,850	01/28/2019	10/15/2037
26884L-AG-4	EQT CORP			1,2	3.B FE	37,450	122.5000	67,375	55,000	38,324		875			8.750	14.634	FA	2,005	2,032	03/13/2020	02/01/2030
26884T-AH-5	ERAC USA FINANCE LLC			1	2.A FE	13,722,270	104.9674	14,695,436	14,000,000	13,935,047		34,553			3.300	3.570	AO	97,533	462,000	05/06/2014	10/15/2022
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2.A FE	13,930,957	110.9299	15,289,468	13,783,000	13,848,407		(16,565)			3.850	3.709	MN	67,805	530,646	09/23/2015	11/15/2024

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26884T-AP-7	ERAC USA FINANCE LLC			1,2	2.A FE	19,912,800	112.4248	22,484,960	20,000,000	19,954,011		8,502			3.800	3.853	MN	126,667	760,000	11/12/2015	11/01/2025
26884U-AB-5	EPR PROPERTIES			1,2	3.A FE	5,327,643	100.9860	5,473,441	5,420,000	5,354,853		13,540			4.500	4.816	AO	60,975	243,900	12/18/2018	04/01/2025
26884U-AC-3	EPR PROPERTIES			1,2	3.A FE	13,325,175	101.0090	13,636,215	13,500,000	13,363,515		19,284			4.750	4.948	JD	28,500	641,250	12/18/2018	12/15/2026
26885B-AF-7	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	500,000	109.1250	545,625	500,000	500,000					6.000	5.999	JJ	16,083		06/16/2020	07/01/2025
26885B-AH-3	EQM MIDSTREAM PARTNERS LP			1,2	3.C FE	910,224	112.5000	961,875	855,000	907,263		(2,961)			6.500	5.281	JJ	29,794		09/11/2020	07/01/2027
27409L-AA-1	EAST OHIO GAS CO			1,2	1.F FE	7,570,551	101.8741	7,658,895	7,518,000	7,564,959		(5,592)			1.300	1.153	JD	4,344	48,595	06/17/2020	06/15/2025
27409L-AC-7	EAST OHIO GAS CO			1,2	1.F FE	7,991,501	103.6577	8,339,262	8,045,000	7,994,125		2,624			2.000	2.074	JD	7,151	80,003	06/15/2020	06/15/2030
277432-AB-6	EASTMAN CHEMICAL CO				2.C FE	5,174,962	116.9146	5,493,817	4,699,000	4,814,653		(33,518)			7.250	6.346	JJ	157,090	340,678	02/03/2004	01/15/2024
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.C FE	4,927,750	126.4040	6,320,200	5,000,000	4,931,983		1,736			4.800	4.903	MS	80,000	240,000	10/03/2018	09/01/2042
277432-AP-5	EASTMAN CHEMICAL CO			1,2	2.C FE	4,822,150	125.7830	6,289,150	5,000,000	4,830,579		3,710			4.650	4.893	AO	49,083	232,500	10/03/2018	10/15/2044
278062-AC-8	EATON CORP			1	2.A FE	30,684,246	104.3709	32,876,834	31,500,000	31,312,933		97,265			2.750	3.085	MN	141,969	866,250	11/07/2013	11/02/2022
278062-AE-4	EATON CORP			1	2.A FE	165,254	125.1575	212,768	170,000	165,892		112			4.150	4.322	MN	1,156	7,055	12/04/2014	11/02/2042
278865-AV-2	ECOLAB INC			1,2	2.A FE	4,022,543	110.9856	4,881,147	4,398,000	4,113,736		42,605			2.700	3.952	MN	19,791	118,746	10/19/2018	11/01/2026
278865-BD-1	ECOLAB INC			1,2	1.G FE	13,995,953	113.1260	16,723,417	14,783,000	14,163,020		76,620			3.250	3.949	JD	40,037	480,448	10/05/2018	12/01/2027
278865-BF-6	ECOLAB INC			1,2	1.G FE	4,997,100	98.9480	4,947,400	5,000,000	4,997,194		94			1.300	1.306	JJ	24,917		08/10/2020	01/30/2031
283677-AW-2	EL PASO ELECTRIC CO			1	2.B FE	44,859,702	138.1750	61,326,210	44,383,000	44,718,385		(14,672)			6.000	5.921	MN	340,270	2,662,980	06/29/2005	05/15/2035
28470R-AH-5	CAESARS ENTERTAINMENT INC			1,2	4.B FE	1,350,631	106.5000	1,437,750	1,350,000	1,350,576		(55)			6.250	6.239	JJ	41,016		06/24/2020	07/01/2025
28470R-AK-8	CAESARS HOLDINGS INC			1,2	5.A FE	900,512	110.6250	995,625	900,000	900,474		(38)			8.125	8.115	JJ	35,547		06/22/2020	07/01/2027
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC			1,2	3.C FE	1,008,831	103.0000	1,014,550	985,000	1,008,151		(680)			3.875	3.599	FA	15,268		08/13/2020	08/15/2028
29248H-AC-7	EMPOWER FINANCE 2020 LP			1,2	1.F FE	5,000,000	110.9189	5,545,945	5,000,000	5,000,000					3.075	3.075	MS	44,417		09/14/2020	09/17/2051
292505-AD-6	OVINTIV INC			1	3.A FE	169,967	115.0000	209,300	182,000	170,117		151			6.500	7.262	FA	4,469		09/22/2020	08/15/2034
292505-AG-9	OVINTIV INC			1	3.A FE	153,619	111.1250	183,356	165,000	153,725		106			6.500	7.201	FA	4,469		09/22/2020	02/01/2038
29250N-AF-2	ENBRIDGE INC		C	1,2	2.B FE	9,394,560	108.7457	9,787,113	9,000,000	9,170,697		(64,622)			4.000	3.205	AO	90,000	360,000	05/16/2017	10/01/2023
29250N-AL-9	ENBRIDGE INC		C	1,2	2.B FE	41,782,145	116.4171	47,859,070	41,110,000	41,536,334		(65,909)			4.250	4.043	JD	145,598	1,747,175	02/09/2017	12/01/2026
29250N-AM-7	ENBRIDGE INC		C	1,2	2.B FE	7,835,800	133.4207	9,339,449	7,000,000	7,801,027		(16,068)			5.500	4.722	JD	32,083	385,000	09/25/2018	12/01/2046
29250N-AR-6	ENBRIDGE INC		C	1,2	2.B FE	6,605,892	113.6881	7,382,905	6,494,000	6,572,221		(10,911)			3.700	3.486	JJ	110,795	240,278	09/26/2017	07/15/2027
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP			1,2	3.C FE	825,000	102.7500	847,688	825,000	825,000					5.500	5.497	JJ	19,032	45,375	11/28/2017	01/30/2026
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP			1,2	3.C FE	520,000	107.5000	537,500	500,000	518,153		(1,664)			5.750	5.212	JJ	12,059	28,750	11/12/2019	01/30/2028
29266M-AE-9	IBERDROLA INTERNATIONAL BV			1	2.A FE	2,724,084	135.2610	3,503,260	2,590,000	2,678,010		(4,405)			6.750	6.356	MS	51,476	174,825	12/30/2003	09/15/2033
29272W-AB-5	ENERGIZER HOLDINGS INC			1,2	4.B FE	75,000	111.1250	83,344	75,000	75,000					7.750	7.751	JJ	2,680	5,813	01/17/2019	01/15/2027
29272W-AC-3	ENERGIZER HOLDINGS INC			1,2	4.B FE	136,878	105.0000	143,850	137,000	136,884		6			4.750	4.764	JD	289	2,965	06/30/2020	06/15/2028
29272W-AD-1	ENERGIZER HOLDINGS INC			1,2	4.B FE	612,870	103.5000	631,350	610,000	612,806		(64)			4.375	4.308	MS	6,746		11/03/2020	03/31/2029
29273D-AB-6	ENDO DAC		C	1,2	5.B FE	429,015	111.2500	486,163	437,000	429,568		553			9.500	9.856	JJ	22,487		06/17/2020	07/31/2027
29273D-AC-4	ENDO DAC		C	1,2	5.B FE	340,137	83.0000	487,210	587,000	349,251		9,114			6.000	15.253	JD	98	18,980	06/17/2020	06/30/2028
29273E-AC-2	ENDO DAC		C	1,2	5.A FE	306	81.0000	405	500	344		31			6.000	18.950	JJ	14	(2,348)	06/02/2016	07/15/2023
29273R-AP-4	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	9,540,950	114.7500	9,552,938	8,325,000	9,499,194		(34,100)			6.050	4.930	JD	41,972	503,663	09/27/2019	06/01/2041
29273R-AQ-2	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	11,015,755	103.6250	11,130,361	10,741,000	10,825,554		(96,352)			5.200	4.237	FA	232,722	558,532	12/20/2018	02/01/2022
29273R-BB-4	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	4,165,062	113.7500	4,550,000	4,000,000	4,060,068		(18,351)			7.600	7.012	FA	126,667	304,000	12/13/2013	02/01/2024
29273R-BC-2	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	5,144,424	133.7660	6,497,015	4,857,000	5,056,912		(15,875)			8.250	7.592	MN	51,201	400,703	12/13/2013	11/15/2029
29273R-BD-0	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	13,362,657	109.2500	14,642,778	13,403,000	13,380,880		4,742			4.050	4.093	MS	159,831	542,822	02/22/2017	03/15/2025
29273R-BF-5	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	5,942,672	107.8750	6,720,613	6,230,000	5,954,586		5,375			5.150	5.482	MS	94,471	320,845	09/18/2018	03/15/2045
29273R-BJ-7	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	5,384,550	116.7500	5,837,500	5,000,000	5,368,892		(6,966)			6.125	5.569	JD	13,611	306,250	08/06/2018	12/15/2045
29273R-BK-4	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	16,965,059	109.8750	18,701,824	17,021,000	16,981,108		4,893			4.200	4.240	AO	150,920	714,882	04/16/2019	04/15/2027
29278D-AA-3	ENEL CHILE SA		C	1,2	2.A FE	21,345,984	118.4706	25,589,650	21,600,000	21,399,434		21,732			4.875	5.026	JD	55,575	1,053,000	06/07/2018	06/12/2028
29278N-AD-5	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	28,556,887	114.2500	32,464,138	28,415,000	28,551,140		(5,188)			5.800	5.754	JD	73,248	1,648,070	04/01/2019	06/15/2038
29278N-AG-8	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	7,327,390	116.1250	8,128,750	7,000,000	7,276,921		(27,821)			5.250	4.655	AO	77,583	367,500	02/26/2019	04/15/2029
29278N-AH-6	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	5,000,236	107.2500	5,381,805	5,018,000	5,006,444		3,516			4.500	4.576	AO	47,671	225,810	01/08/2019	04/15/2024
29278N-AM-5	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	474,375	112.1250	560,625	500,000	488,213		3,389			5.875	6.746	JJ	13,545	29,375	06/21/2016	01/15/2024
29278N-AN-3	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	873,120	117.1250	1,171,250	1,000,000	914,596		10,170			5.500	7.185	JD	4,583	55,000	05/31/2016	06/01/2027
29278N-AP-8	ENERGY TRANSFER OPERATING LP			1,2	2.C FE	2,997,720	105.5000	3,165,000	3,000,000	2,998,039		319			2.900	2.916	MN	11,117	70,808	01/07/2020	05/15/2025
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	178,585	79.2500	184,653	233,000	179,342		757			5.050	7.042	AO	2,942	11,767	03/02/2020	04/01/2045
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	561,000	98.0000	588,000	600,000	573,127		5,275			4.150	5.301	JD	2,075	24,900	08/15/2018	06/01/2025
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1,2	3.A FE	368,800	97.5000	390,000	400,000	376,006		3,539			4.850	6.144	JJ	8,946	19,400	11/26/2018	07/15/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
293562-AD-6	EOG RESOURCES INC				1.G FE	2,795,266	128.1472	3,934,119	3,070,000	2,939,872		13,170			6.650	7.417	AO	51,039	204,155	06/18/2001	04/01/2028
29362U-AB-0	ENTEGRIS INC			1,2	3.B FE	1,093,063	103.5000	1,107,450	1,070,000	1,085,321		(2,627)			4.625	4.310	FA	18,695	49,488	12/14/2017	02/10/2026
29362U-AC-8	ENTEGRIS INC			1,2	3.B FE	800,000	106.5000	852,000	800,000	800,000					4.375	4.375	AO	7,389	16,042	04/23/2020	04/15/2028
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	38,118,240	123.2087	45,241,003	36,719,000	38,022,484		(33,208)			4.850	4.594	MS	524,368	1,780,872	06/21/2018	03/15/2044
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	5,879,191	126.3904	6,696,163	5,298,000	5,838,196		(12,810)			5.100	4.401	FA	102,075	270,198	07/25/2017	02/15/2045
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	19,880,518	111.9122	21,398,732	19,121,000	19,552,800		(103,189)			3.750	3.127	FA	270,881	717,038	10/04/2017	02/15/2025
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	9,844,103	113.0615	11,312,934	10,006,000	9,895,592		19,101			3.700	3.940	FA	139,862	370,222	03/23/2018	02/15/2026
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	10,459,400	125.3492	12,534,920	10,000,000	10,427,158		(9,042)			4.900	4.610	MN	62,611	490,000	01/10/2017	05/15/2046
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	19,443,146	112.4019	21,306,904	18,956,000	19,275,785		(48,273)			3.950	3.627	FA	282,866	748,762	12/21/2018	02/15/2027
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.A FE	34,919,836	118.2179	41,376,265	35,000,000	34,935,145		6,923			4.150	4.178	AO	302,604	1,452,500	12/21/2018	10/16/2028
294549-AE-0	EQT CORP				3.C FE	4,980,050	115.5000	5,775,000	5,000,000	4,993,309		935			7.750	7.780	JJ	178,681	387,500	07/23/1996	07/15/2026
30040W-AB-4	EVERSOURCE ENERGY			1,2	2.A FE	11,251,628	111.2794	12,518,933	11,250,000	11,250,968		(270)			3.350	3.347	MS	110,969	376,875	03/16/2016	03/15/2026
30040W-AF-5	EVERSOURCE ENERGY			1,2	2.A FE	5,944,397	119.6185	7,160,363	5,986,000	5,951,026		3,465			4.250	4.335	AO	63,601	254,405	12/10/2018	04/01/2029
30161M-AL-7	EXELON GENERATION COMPANY LLC			1,2	2.B FE	9,671,978	104.4029	9,692,765	9,284,000	9,382,534		(78,661)			4.250	3.346	JD	17,536	394,570	02/16/2017	06/15/2022
30161M-AN-3	EXELON GENERATION COMPANY LLC			1,2	2.B FE	3,947,000	113.5382	4,541,528	4,000,000	3,949,364		1,183			5.600	5.703	JD	9,956	224,000	12/12/2018	06/15/2042
30161N-AN-1	EXELON CORP			1,2	2.B FE	10,446,700	113.1258	11,312,580	10,000,000	10,269,670		(58,871)			3.950	3.259	JD	17,556	395,000	11/17/2017	06/15/2025
30225V-A#-4	EXTRA SPACE STORAGE LP			1	2.B FE	8,000,000	110.7075	8,856,601	8,000,000	8,000,000					3.470	3.470	AO	63,231	277,600	08/02/2019	10/09/2029
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PTY LTD		C	1,2	3.A FE	500,000	105.2500	526,250	500,000	500,000					5.125	5.125	MS	7,545	26,875	03/15/2018	03/15/2023
30288*-AC-4	FREEPORT LNG				2.B FE	29,421,000	115.7771	34,062,770	29,421,000	29,421,000					4.280	4.280	JD	3,498	1,259,219	01/03/2018	06/30/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC			1	2.B FE	29,466,000	113.6747	33,495,373	29,466,000	29,466,000					4.390	4.390	JD	113,343	1,197,482	05/08/2019	12/31/2038
30306V-A@-8	FLNG LIQUEFACTION 3, LLC			1	2.B FE	19,570,000	106.8067	20,902,065	19,570,000	19,570,000					4.360	4.360	JD	2,370	1,159,106	07/24/2019	06/30/2039
303250-AE-4	FAIR ISAAC CORP			1,2	3.B FE	222,638	113.0000	254,250	225,000	223,210		280			5.250	5.423	MN	1,509	11,813	12/04/2018	05/15/2026
311900-B*-4	Fastenal Co.			1	1.G	13,200,000	108.5392	14,327,175	13,200,000	13,200,000					2.660	2.660	JAJO	69,249	157,777	04/22/2020	05/15/2025
311900-C*-3	Fastenal Company			1	1.G	23,400,000	102.0227	23,873,317	23,400,000	23,400,000					1.690	1.690	JAJO	77,994	139,126	06/10/2020	06/24/2023
313309-AP-1	FEDEX CORP				2.B FE	20,626,994	166.0038	34,437,488	20,745,000	20,632,022		(21)			7.600	7.642	JJ	788,310	1,576,620	05/12/2003	07/01/2097
31428X-AS-5	FEDEX CORP			1	2.B FE	10,203,970	103.5881	11,394,691	11,000,000	10,840,004		96,490			2.625	3.578	FA	120,313	288,750	10/22/2013	08/01/2022
31428X-AV-8	FEDEX CORP			1	2.B FE	9,973,000	104.8541	10,485,410	10,000,000	9,993,287		2,813			2.700	2.731	AO	57,000	270,000	04/08/2013	04/15/2023
31428X-AY-2	FEDEX CORP			1	2.B FE	47,774,650	110.4546	50,809,116	46,000,000	46,630,847		(193,664)			4.000	3.520	JJ	848,444	1,840,000	09/04/2014	01/15/2024
31428X-BC-9	FEDEX CORP			1	2.B FE	4,986,530	109.8763	5,493,815	5,000,000	4,992,746		1,636			3.200	3.238	FA	66,667	160,000	02/01/2017	02/01/2025
31428X-BF-2	FEDEX CORP			1,2	2.B FE	5,440,923	111.6427	6,253,108	5,601,000	5,486,018		19,554			3.250	3.684	AO	45,508	182,033	08/21/2018	04/01/2026
31428X-BM-7	FEDEX CORP			1,2	2.B FE	7,723,412	111.6182	8,670,502	7,768,000	7,732,218		5,113			3.300	3.383	MS	75,479	256,344	04/11/2019	03/15/2027
31620M-AY-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	35,978,984	118.5139	42,514,491	35,873,000	35,958,033		(10,024)			4.250	4.211	MN	194,810	1,524,603	09/17/2018	05/15/2028
31620M-BJ-4	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	6,987,820	117.1199	8,198,393	7,000,000	6,989,491		1,048			3.750	3.771	MN	29,167	262,500	05/14/2019	05/21/2029
31677Q-BR-9	FIFTH THIRD BANK NA (OHIO)			1,2	1.G FE	12,491,125	106.5434	13,317,925	12,500,000	12,491,530		405			2.250	2.262	FA	117,188	141,406	01/28/2020	02/01/2027
318069-A*-2	FINNING INTERNATIONAL INC.		A	1	2.A FE	25,000,000	103.4212	25,855,306	25,000,000	25,000,000					3.980	3.976	JJ	447,750	995,000	12/16/2011	01/19/2022
32055R-A@-6	FIRST INDUSTRIAL LP			1	2.B FE	3,000,000	114.2467	3,427,402	3,000,000	3,000,000					4.300	4.299	AO	25,442	129,000	01/27/2017	04/20/2027
32055R-B#-3	FIRST INDUSTRIAL, L.P.			1	2.B FE	6,100,000	114.4623	6,982,197	6,100,000	6,100,000					3.970	3.970	JJ	106,286	242,170	04/23/2019	07/23/2029
32055R-C*-6	First Industrial LP			1	2.B IF	2,100,000	104.3965	2,192,327	2,100,000	2,100,000					2.740	2.740	MS	16,623		06/17/2020	09/17/2030
32055R-C@-4	First Industrial LP			1	2.B IF	6,700,000	104.5010	7,001,568	6,700,000	6,700,000					2.840	2.840	MS	54,970		06/17/2020	09/17/2032
33767B-AB-5	FIRSTENERGY TRANSMISSION LLC			1,2	3.A FE	32,075,637	108.9718	34,762,004	31,900,000	31,975,303		(17,621)			4.350	4.283	JJ	639,861	1,387,650	05/20/2014	01/15/2025
33767D-AB-1	FIRSTCASH INC			1,2	3.B FE	851,474	103.2500	864,203	837,000	851,249		(225)			4.625	4.429	MS	13,441		12/16/2020	09/01/2028
337738-AR-9	FISERV INC			1,2	2.B FE	13,859,932	118.7572	13,955,159	11,751,000	13,786,011		(73,921)			4.200	1.725	AO	123,386	45,108	10/01/2020	10/01/2028
337738-AS-7	FISERV INC			1,2	2.B FE	8,507,291	107.2880	9,065,836	8,450,000	8,490,480		(11,158)			2.750	2.603	JJ	116,188	236,893	06/20/2019	07/01/2024
337738-AT-5	FISERV INC			1,2	2.B FE	3,499,755	112.0135	3,920,473	3,500,000	3,499,818		30			3.200	3.201	JJ	56,000	114,178	06/10/2019	07/01/2026
337738-AU-2	FISERV INC			1,2	2.B FE	16,134,000	114.1683	17,125,245	15,000,000	16,036,134		(97,866)			3.500	2.566	JJ	262,500	262,500	02/12/2020	07/01/2029
337738-BB-3	FISERV INC			1,2	2.B FE	9,084,744	106.5068	9,589,872	9,004,000	9,078,256		(6,488)			2.250	2.108	JD	16,883	111,425	05/27/2020	06/01/2027
337932-AH-0	FIRSTENERGY CORP			1,2	3.B FE	5,406,383	109.7457	5,219,505	4,756,000	5,359,405		(46,978)			3.900	2.224	JJ	85,529	92,742	06/22/2020	07/15/2027
337932-AL-1	FIRSTENERGY CORP			1,2	3.A FE	4,996,450	99.9860	4,999,300	5,000,000	4,996,794		344			2.650	2.658	MS	44,167	70,299	02/18/2020	03/01/2030
340711-AG-5	FLORIDA GAS TRANSMISSION COMPANY LLC				2.B FE	3,732,500	116.4247	4,191,289	3,600,000	3,647,645		(10,336)			9.190	8.524	MN	55,140	330,840	02/10/2003	11/01/2024
340711-AV-2	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	5,001,250	103.9181	5,195,905	5,000,000	5,000,507		(205)			3.875	3.870	JJ	89,340	193,750	09/30/2015	07/15/2022
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	80,043,019	113.7504	87,853,984	77,234,000	78,922,746		(360,433)			4.350	3.789	JJ	1,549,185	3,359,679	09/26/2018	07/15/2025
341081-FD-4	FLORIDA POWER & LIGHT CO			1,2	1.E FE	9,975,200	142.5651	14,256,510	10,000,000	9,979,746		743			5.250	5.266	FA	218,750	525,000	12/06/2010	02/01/2041
341081-FG-7	FLORIDA POWER & LIGHT CO			1,2	1.E FE	4,910,868	126.9269	5,838,637	4,600,000	4,873,829		(8,616)			4.050	3.641	JD	15,525	186,300	05/23/2016	06/01/2042

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
341081-FH-5	FLORIDA POWER & LIGHT CO			1,2	1.E FE	2,947,318	124.7048	3,514,181	2,818,000	2,936,588		(3,652)			3.800	3.519	JD	4,759	107,084	12/08/2017	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	3,998,423	128.4105	4,987,464	3,884,000	3,988,895		(2,746)			4.050	3.873	AO	39,326	157,302	04/04/2017	10/01/2044
341081-FM-4	FLORIDA POWER & LIGHT CO			1,2	1.D FE	9,878,709	110.7988	11,231,674	10,137,000	9,954,140		33,530			3.125	3.528	JD	26,398	316,781	09/13/2018	12/01/2025
341081-FR-3	FLORIDA POWER & LIGHT CO			1,2	1.D FE	2,997,330	131.5783	3,947,349	3,000,000	2,997,679		45			4.125	4.130	JD	10,313	123,750	05/03/2018	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	2,898,463	131.0118	3,799,342	2,900,000	2,898,530		28			3.990	3.993	MS	38,570	115,710	02/21/2019	03/01/2049
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	4,994,900	108.9672	5,448,360	5,000,000	4,995,642		742			2.850	2.872	AO	35,625	72,833	03/24/2020	04/01/2025
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV		C	1,2	1.G FE	7,183,400	111.1891	7,783,237	7,000,000	7,181,549		(1,851)			3.500	3.358	JJ	112,292	122,500	06/22/2020	01/16/2050
344775-AC-5	DELHAIZE AMERICA LLC			1	2.A FE	23,933,657	132.2977	33,074,425	25,000,000	24,505,226		56,004			8.050	8.457	AO	424,861	2,012,500	08/11/2000	04/15/2027
344908-AA-2	National Football League Trust U.S. XI			1	1.F FE	2,800,000	102.5171	2,870,480	2,800,000	2,800,000					2.470	2.504	OCT	16,906	8,837	07/17/2020	10/05/2023
344908-AB-0	National Football League Trust U.S. XI			1	1.F FE	4,800,000	104.0350	4,993,682	4,800,000	4,800,000					2.680	2.718	OCT	31,445		07/17/2020	10/05/2025
344908-AB-0	National Football League Trust U.S. XI			1	1.F FE	11,400,000	104.0350	11,859,995	11,400,000	11,400,000					2.680	2.718	OCT	74,683	39,039	07/17/2020	10/05/2025
345397-VU-4	FORD MOTOR CREDIT COMPANY LLC				3.B FE	950,000	102.1242	970,180	950,000	950,000					5.875	5.873	FA	23,100	55,813	07/27/2011	08/02/2021
345397-WF-6	FORD MOTOR CREDIT COMPANY LLC				3.B FE	5,110,250	103.0150	5,150,750	5,000,000	5,031,458		(17,445)			4.250	3.867	MS	59,618	212,500	02/09/2016	09/20/2022
345397-XA-6	FORD MOTOR CREDIT COMPANY LLC				3.A FE	33,046,399	100.8753	33,127,449	32,840,000	32,873,176		(31,518)			3.219	3.118	JJ	505,068	1,057,120	02/06/2015	01/09/2022
345397-XZ-1	FORD MOTOR CREDIT COMPANY LLC				3.A FE	15,068,400	101.1353	15,170,295	15,000,000	15,024,987		(10,193)			3.096	3.021	MN	73,530	464,400	06/28/2016	05/04/2023
345397-YZ-0	FORD MOTOR CREDIT COMPANY LLC				3.A FE	4,980,750	100.1241	5,006,205	5,000,000	4,998,264		6,612			3.470	3.607	AO	41,447	173,500	04/24/2018	04/05/2021
34959J-AG-3	FORTIVE CORP			1,2	2.B FE	56,572,411	111.1772	62,287,026	56,025,000	56,367,589		(60,269)			3.150	3.022	JD	78,435	1,764,788	06/20/2017	06/15/2026
35671D-BL-8	FREEPORT-MCMORAN INC			1,2	3.B FE	1,646,875	109.2500	1,911,875	1,750,000	1,693,480		12,802			4.550	5.489	MN	10,395	79,625	02/02/2017	11/14/2024
35906A-BF-4	FRONTIER COMMUNICATIONS CORP			1,2	4.C FE	959,656	104.2500	990,375	950,000	959,597		(59)			5.000	4.834	MN	4,750		12/11/2020	05/01/2028
361448-AQ-6	GATX CORP			1	2.B FE	12,705,092	106.8331	13,354,138	12,500,000	12,622,042		(31,149)			3.900	3.439	MS	123,229	446,550	07/07/2020	03/30/2023
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC			1,2	4.A FE	500,000	102.7500	513,750	500,000	500,000					5.500	5.499	AO	5,806	27,500	03/26/2018	04/15/2026
36168Q-AJ-3	GFL ENVIRONMENTAL INC		C	1,2	3.C FE	1,012,500	104.0000	1,040,000	1,000,000	1,012,193		(307)			4.250	4.091	JD	3,542	25,028	09/02/2020	06/01/2025
36237H-AA-9	G-III APPAREL GROUP LTD			1,2	3.C FE	924,319	109.0000	1,002,800	920,000	924,040		(279)			7.875	7.759	FA	28,980		07/31/2020	08/15/2025
366651-AC-1	GARTNER INC			1,2	3.C FE	900,910	105.7500	951,750	900,000	900,909		(1)			4.500	4.495	JJ	21,263		06/22/2020	07/01/2028
369550-AR-9	GENERAL DYNAMICS CORP			1,2	1.F FE	5,308,000	101.0082	5,050,410	5,000,000	5,010,622		(36,156)			3.875	3.131	JJ	89,340	193,750	08/09/2011	07/15/2021
369550-BC-1	GENERAL DYNAMICS CORP			1,2	1.F FE	15,205,850	116.8686	17,801,425	15,232,000	15,212,399		2,221			3.750	3.770	MN	72,987	571,200	12/21/2018	05/15/2028
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.F FE	21,841,668	111.6383	24,656,435	22,086,000	21,919,757		34,500			3.500	3.688	MN	98,774	773,010	11/30/2018	05/15/2025
369604-BF-9	GENERAL ELECTRIC CO			1	2.B FE	2,945,264	116.6971	3,267,519	2,800,000	2,926,005		(3,664)			4.125	3.819	AO	26,308	115,500	03/04/2015	10/09/2042
36962G-3P-7	GENERAL ELECTRIC CO				2.B FE	49,929,458	135.4038	72,408,536	53,476,000	50,734,221		87,220			5.875	6.373	JJ	1,457,407	3,141,715	04/17/2008	01/14/2038
370334-BJ-2	GENERAL MILLS INC			1	2.B FE	2,959,890	140.7168	4,221,504	3,000,000	2,967,403		920			5.400	5.492	JD	7,200	162,000	12/17/2010	06/15/2040
370334-BM-5	GENERAL MILLS INC			1,2	2.B FE	7,967,120	101.9557	8,156,456	8,000,000	7,996,474		3,589			3.150	3.197	JD	11,200	252,000	11/17/2011	12/15/2021
37045X-AW-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	11,543,967	102.9236	11,681,829	11,350,000	11,392,184		(36,736)			3.450	3.108	AO	88,104	391,575	08/23/2016	04/10/2022
37045X-BM-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	20,222,650	101.0288	20,205,760	20,000,000	20,021,007		(48,030)			3.200	2.953	JJ	311,111	640,000	07/26/2016	07/06/2021
37045X-CJ-3	GENERAL MOTORS FINANCIAL COMPANY INC			1	2.C FE	6,997,270	100.7079	7,049,553	7,000,000	6,999,743		937			3.550	3.564	AO	56,603	248,500	04/05/2018	04/09/2021
37045X-CR-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.C FE	11,998,269	111.6277	13,422,115	12,024,000	12,007,694		4,993			5.100	5.149	JJ	279,358	613,224	01/14/2019	01/17/2024
37045X-CU-8	GENERAL MOTORS FINANCIAL COMPANY INC			1	2.C FE	14,990,550	104.3697	15,655,455	15,000,000	14,995,222		3,098			3.550	3.572	JJ	255,896	532,500	04/03/2019	07/08/2022
37255L-AA-5	GENWORTH MORTGAGE HOLDINGS INC			1,2	3.C FE	955,450	108.0000	1,004,400	930,000	954,030		(1,421)			6.500	5.781	FA	21,829		10/16/2020	08/15/2025
373334-KE-0	GEORGIA POWER CO			1,2	1.G FE	9,962,400	111.2431	11,124,310	10,000,000	9,979,418		3,543			3.250	3.293	AO	81,250	325,000	03/02/2016	04/01/2026
375558-AZ-6	GILEAD SCIENCES INC			1,2	2.A FE	15,418,863	110.4836	16,886,313	15,284,000	15,382,660		(24,467)			3.500	3.315	FA	222,892	534,940	04/09/2019	02/01/2025
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE	1,484,458	127.3052	1,928,674	1,515,000	1,485,941		646			4.500	4.633	FA	28,406	68,175	10/12/2018	02/01/2045
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	29,379,151	113.4279	31,470,004	27,744,500	29,052,973		(247,969)			3.650	2.617	MS	337,558	1,012,674	11/05/2019	03/01/2026
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	39,775,816	110.3933	44,020,432	39,876,000	39,852,632		(1,574)			2.950	2.949	MS	392,114	1,176,342	11/26/2019	03/01/2027
375558-BS-1	GILEAD SCIENCES INC			1,2	2.A FE	10,687,871	100.7526	10,677,761	10,598,000	10,687,666		(205)			2.600	2.544	AO	69,652		12/03/2020	10/01/2040
377372-AE-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	5,844,615	157.9335	8,291,509	5,250,000	5,715,697		(15,601)			6.375	5.571	MN	42,766	334,688	04/12/2010	05/15/2038
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	33,654,232	112.6316	37,533,354	33,324,000	33,568,162		(51,556)			3.625	3.442	MN	154,355	1,207,995	04/01/2019	05/15/2025
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	42,488,688	118.8994	48,969,907	41,186,000	42,412,759		(81,209)			3.875	3.389	MN	203,928	1,450,723	06/18/2020	05/15/2028
377373-AG-0	GLAXOSMITHKLINE CAPITAL PLC		C	1,2	1.F FE	9,921,736	108.0032	10,772,239	9,974,000	9,939,027		9,569			3.000	3.109	JD	24,935	299,220	03/18/2019	06/01/2024
378272-AV-0	GLENCORE FUNDING LLC			1,2	2.A FE	17,940,780	120.1541	21,627,738	18,000,000	17,949,473		4,910			4.875	4.917	MS	265,688	877,500	03/05/2019	03/12/2029
380355-AD-9	GOEASY LTD		C	1,2	3.C FE	970,429	104.0000	1,008,800	970,000	970,339		(81)			5.375	5.367	JD	4,345	52,717	11/19/2019	12/01/2024
38141E-C2-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	3,960,677	109.4372	4,381,865	4,004,000	3,976,421		7,151			3.850	4.062	JJ	74,080	154,154	10/04/2018	07/08/2024
38141G-GS-7	GOLDMAN SACHS GROUP INC				2.A FE	14,939,527	105.6453	14,773,439	13,984,000	14,341,547		(325,767)			5.750	3.281	JJ	350,668	804,080	02/19/2019	01/24/2022
38141G-VU-5	GOLDMAN SACHS GROUP INC			2	2.A FE	4,892,100	100.5138	5,025,690	5,000,000	4,988,288		36,735			2.625	3.386	AO	24,063	131,250	04/25/2018	04/25/2021
38141G-WQ-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	3,620,225	109.2324	3,823,134	3,500,000	3,592,118		(23,215)			3.272	2.530	MS	29,266	114,520	10/10/2019	09/29/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.G FE	12,000,000	100.9892	12,118,704	12,000,000	12,000,000					1.093	1.093	JD	8,015		12/04/2020	12/09/2026
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	7,903,040	112.1801	8,974,408	8,000,000	7,922,509		11,648			3.500	3.685	MN	35,000	280,000	04/24/2019	11/16/2026
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	2.A FE	8,066,550	112.2500	8,418,750	7,500,000	7,969,274		(97,276)			3.750	2.162	MN	30,469	281,250	02/03/2020	05/22/2025
38148L-AF-3	GOLDMAN SACHS GROUP INC				2.B FE	9,817,100	138.0522	13,805,220	10,000,000	9,824,414		3,480			5.150	5.279	MN	55,792	515,000	12/13/2018	05/22/2045
384802-AC-8	W W GRAINGER INC			1,2	1.G FE	25,119,590	118.3709	29,592,725	25,000,000	25,109,403		(2,900)			3.750	3.722	MN	119,792	937,500	07/29/2016	05/15/2046
386088-AF-5	DIAGEO INVESTMENT CORP				1.G FE	7,212,420	111.7522	6,705,132	6,000,000	6,168,550		(92,243)			8.000	6.226	MS	141,333	480,000	09/24/2003	09/15/2022
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	1,439,006	110.2500	1,554,525	1,410,000	1,435,973		(3,034)			4.750	4.403	JJ	30,883	61,988	02/28/2020	07/15/2027
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC				3.B FE	519,900	103.2500	536,900	520,000	519,909		9			3.500	3.503	MS	5,359	9,555	02/28/2020	03/15/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	270,000	102.2500	276,075	270,000	270,000					3.500	3.500	MS	3,229		08/14/2020	03/01/2029
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	141,750	106.7500	160,125	150,000	144,487		1,349			4.125	5.253	FA	2,338	6,188	11/29/2018	08/15/2024
389284-AA-8	GRAY TELEVISION INC			1,2	4.A FE	500,000	109.5000	547,500	500,000	500,000					7.000	7.000	MN	4,472	35,000	11/01/2018	05/15/2027
389375-AJ-5	GRAY TELEVISION INC			1,2	4.A FE	1,501,233	104.5000	1,583,175	1,515,000	1,503,508		1,663			5.875	6.036	JJ	41,042	89,006	01/09/2019	07/15/2026
389375-AL-0	GRAY TELEVISION INC			1,2	4.A FE	780,000	101.7500	793,650	780,000	780,000					4.750	4.750	AO	7,410		10/08/2020	10/15/2030
39121J-A*-1	GREAT RIVER ENERGY				1.G	2,344,187	102.5223	2,403,314	2,344,187	2,344,187					5.810	5.805	JJ	68,099	136,197	08/13/2009	07/01/2021
398905-AN-9	GROUP 1 AUTOMOTIVE INC			1,2	3.B FE	1,686,739	102.2500	1,717,800	1,680,000	1,686,467		(272)			4.000	3.941	FA	25,013		08/11/2020	08/15/2028
40049J-BB-2	GRUPO TELEVISA SAB		C	1,2	2.A FE	30,047,066	112.4370	33,731,100	30,000,000	30,028,936		(5,231)			4.625	4.603	JJ	581,979	1,387,500	12/10/2015	01/30/2026
40052V-AC-8	GRUPO BIMBO SAB DE CV		C	1	2.B FE	68,388,895	109.3801	74,706,608	68,300,000	68,340,624		(10,810)			3.875	3.856	JD	29,407	2,646,625	05/22/2015	06/27/2024
404119-BR-9	HCA INC			1	3.B FE	502,500	112.1250	560,625	500,000	501,357		(290)			5.375	5.300	FA	11,198	26,875	06/16/2016	02/01/2025
404119-BT-5	HCA INC			1,2	2.C FE	15,501,369	118.0000	16,077,500	13,625,000	15,239,841		(204,940)			5.250	2.671	JD	31,792	560,228	12/11/2020	06/15/2026
404119-BU-2	HCA INC			1,2	2.C FE	11,703,874	116.2500	12,801,450	11,012,000	11,573,175		(88,876)			4.500	3.494	FA	187,204	495,540	07/10/2019	02/15/2027
404119-BW-8	HCA INC			1,2	3.B FE	1,570,201	120.3750	1,889,888	1,570,000	1,570,168		(17)			5.875	5.873	FA	38,432	92,238	01/18/2019	02/01/2029
404119-BX-6	HCA INC			1,2	2.C FE	4,974,850	116.0000	5,800,000	5,000,000	4,978,123		2,118			4.125	4.187	JD	9,167	206,250	06/05/2019	06/15/2029
404119-CA-5	HCA INC			1,2	3.B FE	1,485,406	105.3750	1,570,088	1,490,000	1,485,714		307			3.500	3.535	MS	17,383	26,799	03/03/2020	09/01/2030
404121-AH-8	HCA INC			1,2	3.B FE	500,000	114.8750	574,375	500,000	500,000					5.375	5.375	MS	8,958	26,875	08/09/2018	09/01/2026
404121-AJ-4	HCA INC			1,2	3.B FE	1,063,100	118.1250	1,258,031	1,065,000	1,063,446		158			5.625	5.649	MS	19,969	59,906	01/17/2019	09/01/2028
404280-AF-6	HSBC HOLDINGS PLC		C		1.G FE	6,776,155	145.2091	8,451,170	5,820,000	6,420,933		(35,200)			7.625	6.337	MN	54,239	443,775	08/25/2005	05/17/2032
40470#-AA-1	HANNON ARMSTRONG				2.A	11,607,498	117.1220	13,594,933	11,607,498	11,607,498					4.760	4.760	MON	38,369	552,515	12/19/2017	01/06/2039
406248-AX-8	HALLMARK CARDS, INC.			1	2.C	23,900,000	117.1027	27,987,544	23,900,000	23,900,000					4.410	4.409	MN	134,677	1,053,990	02/10/2017	05/15/2027
410345-AL-6	HANESBRANDS INC			1,2	3.C FE	507,839	108.5000	542,500	500,000	507,041		(799)			4.875	4.565	MN	3,115	24,375	04/28/2020	05/15/2026
410345-AN-2	HANESBRANDS INC			1,2	3.C FE	795,000	106.0000	842,700	795,000	795,000					5.375	5.374	MN	5,460	22,671	04/30/2020	05/15/2025
41163G-AD-3	RELX INC				2.A FE	6,486,409	110.7872	5,917,144	5,341,000	5,499,643		(103,759)			8.875	6.639	JD	39,501	474,014	06/22/2011	06/01/2022
41163G-AF-8	RELX INC			1	2.A FE	5,596,450	123.2593	6,409,484	5,200,000	5,384,353		(21,835)			7.200	6.528	FA	156,000	374,400	05/22/2006	08/01/2027
41242*-BV-3	Hardwood Funding, LLC			1	1.G FE	7,800,000	108.7094	8,479,330	7,800,000	7,800,000					3.190	3.190	JD	16,588	108,513	05/28/2020	06/07/2030
413875-AN-5	L3HARRIS TECHNOLOGIES INC			1	2.B FE	10,222,633	149.1648	14,938,855	10,015,000	10,201,788		(5,180)			6.150	5.985	JD	27,374	615,923	09/30/2015	12/15/2040
413875-AR-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	48,826,719	111.9828	54,720,395	48,865,000	48,838,927		3,330			3.832	3.841	AO	332,890	1,872,507	07/10/2015	04/27/2025
413875-AT-2	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	11,798,528	138.9254	15,559,645	11,200,000	11,771,627		(12,843)			5.054	4.696	AO	100,631	566,048	10/16/2018	04/27/2045
413875-AW-5	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	13,725,686	120.0120	15,386,739	12,821,000	13,634,661		(65,414)			4.400	3.375	JD	25,072	502,062	07/14/2020	06/15/2028
415864-AM-9	HARSCO CORP			1,2	4.A FE	525,000	105.7500	555,188	525,000	525,000					5.750	5.751	JJ	12,662	32,955	06/12/2019	07/31/2027
416515-AP-9	HARTFORD FINANCIAL SERVICES GROUP INC			1	2.A FE	6,494,540	149.6961	9,730,247	6,500,000	6,497,220		65			6.100	6.104	AO	99,125	396,500	10/10/2006	10/01/2041
417558-AA-1	HARVEST MIDSTREAM I LP			2	3.C FE	650,000	106.5000	692,250	650,000	650,000					7.500	7.499	MS	19,094		08/05/2020	09/01/2028
418056-AT-4	HASBRO INC			1,2	2.C FE	6,512,210	100.4792	6,531,148	6,500,000	6,500,361		(2,094)			3.150	3.119	MN	26,163	204,750	05/08/2014	05/15/2021
422418-AM-1	HEARST COMMUNICATIONS INC			1	1.G	5,902,578	110.4001	6,292,807	5,700,000	5,899,043		(3,536)			2.770	2.334	JD	12,280	78,945	10/07/2020	12/03/2029
42280#-AF-6	THE HEICO COMPANIES LLC			1	2.C	2,300,000	107.0613	2,462,409	2,300,000	2,300,000					3.450	3.449	MN	9,698	79,350	08/26/2016	11/17/2023
42280#-AG-4	THE HEICO COMPANIES LLC				2.C	7,100,000	111.5535	7,920,296	7,100,000	7,100,000					3.720	3.720	MN	32,281	264,120	08/26/2016	11/17/2028
423012-AA-1	HEINEKEN NV		C	1	2.A FE	54,112,680	103.5044	55,892,376	54,000,000	54,018,477		(14,429)			3.400	3.372	AO	459,000	1,836,000	01/10/2013	04/01/2022
423012-AD-5	HEINEKEN NV		C	1	2.A FE	22,954,584	104.5282	24,250,542	23,200,000	23,139,184		25,801			2.750	2.871	AO	159,500	638,000	02/19/2013	04/01/2023
423012-AF-0	HEINEKEN NV		C	1,2	2.A FE	13,141,737	113.4228	14,773,320	13,025,000	13,105,906		(10,306)			3.500	3.398	JJ	192,481	455,875	05/04/2017	01/29/2028
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	5,300,250	131.2657	6,563,285	5,000,000	5,281,668		(6,185)			4.350	3.998	MS	55,583	217,500	10/11/2017	03/29/2047
42704L-AA-2	HERC HOLDINGS INC			1,2	4.C FE	1,872,073	106.2500	1,981,563	1,865,000	1,871,008		(893)			5.500	5.427	JJ	47,298	102,295	03/03/2020	07/15/2027
428102-AC-1	HESS MIDSTREAM OPERATIONS LP			1,2	3.A FE	1,500,000	103.7500	1,556,250	1,500,000	1,500,000					5.625	5.623	FA	31,875	84,375	11/17/2017	02/15/2026
431475-AD-4	HILL-ROM HOLDINGS INC			1,2	3.C FE	1,529,794	105.5000	1,577,225	1,495,000	1,525,305		(4,011)			4.375	3.814	MS	19,259	57,763	08/04/2020	09/15/2027
432833-AD-3	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	1,500,000	103.8750	1,558,125	1,500,000	1,500,000					5.125	5.124	MN	12,813	76,875	04/10/2018	05/01/2026
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	640,000	106.5000	681,600	640,000	640,000					5.375	5.375	MN	5,733	18,156	04/16/2020	05/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	400,000	109.2500	437,000	400,000	400,000					5.750	5.750	MN	3,833	12,139	04/16/2020	05/01/2028
432891-AK-5	HILTON WORLDWIDE FINANCE LLC			1,2	3.B FE	935,000	105.5000	986,425	935,000	935,000					4.875	4.874	AO	11,395	45,581	08/11/2017	04/01/2027
436440-AP-6	HOLOGIC INC			1,2	3.C FE	85,175	101.8750	86,594	85,000	85,169		(6)			3.250	3.222	FA	714		09/28/2020	02/15/2029
437076-AW-2	HOME DEPOT INC			1,2	1.F FE		99.9971								4.400	4.360	AO	255,750		06/08/2011	04/01/2021
437076-BC-5	HOME DEPOT INC			1,2	1.F FE	21,212,228	109.6093	23,105,640	21,080,000	21,181,410		(33,687)			3.750	3.569	FA	298,633	790,500	12/11/2018	02/15/2024
437076-BV-3	HOME DEPOT INC			1	1.F FE	9,972,600	103.4326	10,343,260	10,000,000	9,989,697		8,569			3.250	3.341	MS	108,333	325,000	11/27/2018	03/01/2022
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	13,903,820	119.8576	16,780,064	14,000,000	13,920,759		8,351			3.900	3.984	JD	37,917	546,000	11/27/2018	12/06/2028
437076-BX-9	HOME DEPOT INC			1,2	1.F FE	4,026,287	140.3055	5,435,435	3,874,000	4,021,001		(2,786)			4.500	4.264	JD	12,106	174,330	01/03/2019	12/06/2048
437076-BZ-4	HOME DEPOT INC			1,2	1.F FE	1,991,675	114.8263	2,142,659	1,866,000	1,989,350		(2,325)			3.125	2.787	JD	2,592	53,777	02/28/2020	12/15/2049
442851-AK-7	HOWARD UNIVERSITY			1	2.C FE	625,000	102.6851	641,782	625,000	625,000					2.845	2.845	AO	4,445	11,261	01/31/2020	10/01/2028
442851-AN-1	HOWARD UNIVERSITY			1	2.C FE	6,045,593	103.0948	6,165,069	5,980,000	6,041,294		(4,299)			2.995	2.883	AO	44,775	113,431	02/05/2020	10/01/2031
442851-AS-0	HOWARD UNIVERSITY			1	2.C FE	3,075,000	102.4627	3,150,728	3,075,000	3,075,000					2.651	2.651	AO	20,380	17,209	07/08/2020	10/01/2028
443201-AA-6	HOWMET AEROSPACE INC			1,2	3.A FE	1,112,080	117.5000	1,175,000	1,000,000	1,106,713		(5,367)			6.875	4.112	MN	11,458	35,712	10/05/2020	05/01/2025
443510-AF-9	HUBBELL INC			1	2.A FE	7,879,040	105.7115	8,456,920	8,000,000	7,977,560		11,383			3.625	3.782	MN	37,056	290,000	11/09/2010	11/15/2022
444097-A@-8	HUDSON PACIFIC PROPERTIES, INC.			1	2.C FE	30,000,000	115.1527	34,545,815	30,000,000	30,000,000					4.690	4.634	JD	58,625	1,407,000	09/18/2015	12/16/2025
444454-AF-9	HUGHES SATELLITE SYSTEMS CORP			1	4.B FE	1,000,000	113.0000	1,130,000	1,000,000	1,000,000					6.625	6.624	FA	27,604	66,250	05/11/2017	08/01/2026
445658-CE-5	J B HUNT TRANSPORT SERVICES INC			1,2	2.A FE	24,970,640	103.9524	25,988,100	25,000,000	24,993,058		4,145			3.300	3.318	FA	311,667	825,000	08/28/2015	08/15/2022
445658-CF-2	J B HUNT TRANSPORT SERVICES INC			1,2	2.A FE	17,393,626	114.9370	19,338,150	16,825,000	17,288,231		(85,339)			3.875	3.268	MS	217,323	651,969	11/21/2019	03/01/2026
448055-AJ-2	HUSKY ENERGY INC		C	1,2	2.B FE	14,231,013	102.7488	14,076,586	13,700,000	13,783,754		(77,823)			3.950	3.348	AO	114,243	541,150	10/02/2014	04/15/2022
448055-AK-9	HUSKY ENERGY INC		C	1,2	2.B FE	36,558,090	106.8750	37,566,563	35,150,000	35,650,468		(153,415)			4.000	3.503	AO	296,822	1,406,000	10/22/2014	04/15/2024
448055-AP-8	HUSKY ENERGY INC		C	1,2	2.B FE	24,145,999	110.2500	26,570,250	24,100,000	24,140,249		(4,138)			4.400	4.375	AO	223,862	1,060,400	04/08/2019	04/15/2029
44919*-AC-2	I-595 EXPRESS LLC				1.F PL	11,471,499	110.8317	12,714,058	11,471,499	11,471,499					3.310	3.310	MJSD	1,055	474,633	09/30/2015	12/31/2031
449253-AB-9	IAA INC			1,2	4.B FE	1,208,442	105.8750	1,228,150	1,160,000	1,193,567		(11,250)			5.500	4.390	JD	2,836	63,800	04/27/2020	06/15/2027
44929@-AN-4	ICRE REIT HOLDINGS			1	2.A	8,072,960	113.1475	9,051,799	8,000,000	8,060,004		(8,064)			3.660	3.530	JJ	143,147	296,800	03/29/2019	07/05/2027
449538-AB-9	IFM (US) Colonial Pipeline 2 LLC			1	2.C PL	30,000,000	107.7983	32,339,485	30,000,000	30,000,000					3.640	3.639	JJ	503,533	546,000	10/03/2019	01/15/2030
44986U-AD-1	INEOS GROUP HOLDINGS SA		C	1,2	4.A FE	1,975,000	101.3750	2,027,500	2,000,000	1,987,535		3,045			5.625	5.820	FA	46,875	112,500	08/04/2016	08/01/2024
449934-AD-0	IQVIA INC			1,2	3.C FE	500,000	104.7500	523,750	500,000	500,000					5.000	4.999	AO	5,278	25,000	09/14/2016	10/15/2026
451102-BZ-9	ICAHN ENTERPRISES LP			1,2	3.C FE	1,130,740	106.7500	1,200,938	1,125,000	1,130,045		(695)			5.250	5.160	MN	7,547	54,633	01/06/2020	05/15/2027
45167R-AF-1	IDEX CORP			1,2	2.B FE	27,662,005	102.5877	27,873,078	27,170,000	27,223,724		(75,176)			4.200	3.909	JD	50,717	1,141,140	03/10/2015	12/15/2021
45168D-B#-0	IDEXX LABORATORIES, INC.			1	2.C	25,000,000	103.1793	25,794,815	25,000,000	25,000,000					3.250	3.249	FA	313,715	812,500	11/14/2014	02/12/2022
45168D-D*-2	IDEXX LABORATORIES, INC.			1	2.C	38,300,000	108.4099	41,521,001	38,300,000	38,300,000					2.500	2.500	AO	236,715	478,750	03/06/2020	04/02/2030
451866-SX-6	ILLINOIS CENTRAL RAILROAD CO			2	1.F FE	10,105,200	126.2185	12,621,850	10,000,000	10,100,291		(25)			7.700	7.623	MS	226,722	770,000	08/12/1997	09/15/2096
454889-AR-7	INDIANA MICHIGAN POWER CO			1,2	1.G FE	9,268,812	116.5905	11,053,945	9,481,000	9,280,463		4,129			3.750	3.877	JJ	177,769	355,538	04/27/2018	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER CO			1,2	1.G FE	5,881,415	116.1558	6,853,192	5,900,000	5,885,938		1,794			3.850	3.888	MN	29,025	227,150	04/30/2018	05/15/2028
45685E-AJ-5	VOYA FINANCIAL INC			1	2.B FE	11,599,100	136.7247	13,672,470	10,000,000	11,537,867		(38,276)			5.700	4.597	JJ	262,833	570,000	05/08/2019	07/15/2043
456873-AB-4	TRANE TECHNOLOGIES LUXEMBOURG FINANCE SA		C	1,2	2.B FE	18,961,810	110.4934	20,993,746	19,000,000	18,983,459		3,965			3.550	3.575	MN	112,417	674,500	05/05/2015	11/01/2024
456873-AE-8	TRANE TECHNOLOGIES LUXEMBOURG FINANCE SA		C	1,2	2.B FE	29,199,705	112.8562	32,074,861	28,421,000	29,077,538		(116,568)			3.500	3.000	MS	276,315	994,735	01/15/2020	03/21/2026
45687A-AJ-1	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1	2.B FE	32,594,348	109.0713	34,309,468	31,456,000	31,817,448		(138,916)			4.250	3.754	JD	59,417	1,336,880	04/20/2015	06/15/2023
45688C-AB-3	INGEVITY CORP			1,2	3.C FE	1,000,000	100.2500	1,002,500	1,000,000	1,000,000					3.875	3.875	MN	6,781		10/20/2020	11/01/2028
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC			1,2	4.C FE	350,000	106.3750	372,313	350,000	350,000					5.750	5.751	FA	8,385	17,050	09/16/2019	02/01/2028
458140-AS-9	INTEL CORP			1,2	1.E FE	43,752,632	112.7406	46,567,505	41,305,000	42,760,635		(311,837)			3.700	2.829	JJ	645,276	1,528,285	12/06/2017	07/29/2025
458140-AU-4	INTEL CORP			1,2	1.E FE	12,896,132	109.0978	14,899,487	13,657,000	13,086,564		94,397			2.600	3.454	MN	41,426	355,082	04/03/2019	05/19/2026
458140-BD-1	INTEL CORP			1,2	1.E FE	11,993,001	107.6510	12,913,814	11,996,000	11,994,623		385			2.875	2.879	MN	47,901	344,885	05/08/2017	05/11/2024
458140-BH-2	INTEL CORP			1,2	1.E FE	1,989,395	107.9121	2,102,128	1,948,000	1,985,919		(3,476)			2.450	2.201	MN	6,098	46,931	02/10/2020	11/15/2029
458140-BL-3	INTEL CORP			1,2	1.E FE	2,997,270	131.5310	3,945,930	3,000,000	2,997,336		66			4.600	4.607	MS	36,800	69,000	03/20/2020	03/25/2040
458140-BQ-2	INTEL CORP			1,2	1.E FE	34,931,750	115.8091	40,533,185	35,000,000	34,938,428		6,678			3.750	3.782	MS	350,000	656,250	03/20/2020	03/25/2027
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP			1	1.F FE	16,412,100	129.5152	19,427,280	15,000,000	15,488,863		(82,734)			7.000	6.208	AO	177,917	1,050,000	08/06/2003	10/30/2025
460146-CH-4	INTERNATIONAL PAPER CO			1,2	2.B FE	21,713,200	144.1460	28,829,200	20,000,000	21,622,294		(43,274)			6.000	5.342	MN	153,333	1,200,000	10/12/2018	11/15/2041
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	1,896,120	132.9136	2,658,272	2,000,000	1,900,888		2,142			4.800	5.167	JD	4,267	96,000	10/05/2018	06/15/2044
460146-CL-5	INTERNATIONAL PAPER CO			1,2	2.B FE	45,272,619	114.3478	52,261,519	45,704,000	45,474,173		40,293			3.800	3.911	JJ	800,836	1,736,752	09/15/2015	01/15/2026
460146-CM-3	INTERNATIONAL PAPER CO			1,2	2.B FE	4,871,800	131.0728	6,553,640	5,000,000	4,895,131		4,662			5.000	5.206	MS	73,611	250,000	07/21/2015	09/15/2035
460146-CP-6	INTERNATIONAL PAPER CO			1,2	2.B FE	14,963,525	110.0929	16,535,954	15,020,000	14,985,413		5,067			3.000	3.042	FA	170,227	450,600	08/02/2016	02/15/2027
460599-AD-5	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.C FE	650,000	114.2500	742,625	650,000	650,000					6.250	6.252	JJ	18,733	40,625	09/17/2018	01/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC		C	1,2	3.C FE	500,000	107.7500	538,750	500,000	500,000					5.250	5.249	JJ	14,000		06/08/2020	01/15/2029
461127-F*-8	INTERTEK FINANCE PLC		C	1	1.E	2,100,000	103.5668	2,174,902	2,100,000	2,100,000					2.080	2.080	JD	3,519		06/18/2020	12/02/2025
46128M-AN-1	INVERSIONES CMPC SA		C	1,2	2.C FE	19,707,148	112.0000	20,994,400	18,745,000	19,684,491		(22,657)			3.850	3.180	JJ	336,785	163,625	09/29/2020	01/13/2030
46132B-AD-1	INVERSIONES ALSACIA SA		C		6.	13,852	3.5000	19,393	554,072	13,852	19,393		19,393		8.000	0.000	JD		78,883	12/17/2014	12/31/2018
46266T-AA-6	IQVIA INC			1,2	3.C FE	1,153,900	106.0000	1,194,620	1,127,000	1,149,430		(3,914)			5.000	4.551	MN	7,200	56,350	11/21/2019	05/15/2027
46284V-AC-5	IRON MOUNTAIN INC			1,2	3.C FE	500,000	104.5000	522,500	500,000	500,000					4.875	4.874	MS	7,177	24,375	09/06/2017	09/15/2027
465685-AD-7	ITC HOLDINGS CORP			1	2.B FE	26,003,770	138.2184	34,900,146	25,250,000	25,812,524		(20,882)			6.375	6.152	MS	406,893	1,609,688	06/22/2007	09/30/2036
465685-AJ-4	ITC HOLDINGS CORP			1,2	2.B FE	10,268,100	109.0239	10,902,390	10,000,000	10,123,997		(36,483)			3.650	3.237	JD	16,222	365,000	10/06/2016	06/15/2024
46590X-AA-4	JBS USA LUX SA			1,2	3.B FE	1,780,000	116.5000	2,038,750	1,750,000	1,778,305		(1,051)			6.500	6.335	AO	24,014	113,750	04/23/2019	04/15/2029
46590X-AB-2	JBS USA LUX SA			1,2	3.B FE	300,000	115.1250	345,375	300,000	300,000					5.500	5.500	JJ	7,608	15,538	07/23/2019	01/15/2030
46625H-JD-3	JPMORGAN CHASE & CO				1.F FE	9,349,898	104.4308	9,816,495	9,400,000	9,393,625		5,730			4.500	4.566	JJ	184,475	423,000	01/13/2012	01/24/2022
46625H-JT-8	JPMORGAN CHASE & CO				1.F FE	5,002,800	109.8273	5,491,365	5,000,000	5,001,077		(323)			3.875	3.868	FA	80,729	193,750	02/05/2014	02/01/2024
46625H-JU-5	JPMORGAN CHASE & CO				1.F FE	5,480,136	143.8729	7,769,137	5,400,000	5,476,810		(1,802)			4.850	4.748	FA	109,125	261,900	10/31/2018	02/01/2044
46625H-KC-3	JPMORGAN CHASE & CO			2	1.F FE	23,038,550	109.3677	25,154,571	23,000,000	23,017,272		(4,201)			3.125	3.104	JJ	315,451	718,750	04/23/2015	01/23/2025
46625H-MN-7	JPMORGAN CHASE & CO			2	1.F FE	15,819,000	112.8254	16,923,810	15,000,000	15,462,087		(99,096)			3.900	3.127	JJ	269,750	585,000	04/10/2019	07/15/2025
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	18,274,284	111.7401	21,090,944	18,875,000	18,415,128		76,331			3.300	3.810	AO	155,719	622,875	11/15/2018	04/01/2026
466313-A@-2	JABIL INC.			1	2.C	15,116,180	105.4172	15,707,163	14,900,000	15,009,919		(40,155)			4.900	4.586	JJ	338,685	730,100	04/03/2018	07/14/2023
46647P-AA-4	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,571,900	129.8889	7,793,334	6,000,000	5,587,972		7,397			4.260	4.711	FA	91,590	255,600	10/30/2018	02/22/2048
46647P-BA-3	JPMORGAN CHASE & CO			1,2,5	1.F FE	9,467,429	114.9507	9,529,413	8,290,000	9,457,740		(9,689)			3.960	1.099	JJ	138,609		12/14/2020	01/29/2027
46647P-BR-6	JPMORGAN CHASE & CO			1,2,5	1.F FE	5,045,568	106.1657	5,095,954	4,800,000	5,043,072		(2,496)			2.182	1.355	JD	8,728		12/03/2020	06/01/2028
46659*-AB-3	JM FAMILY ENTERPRISES, INC.			1	2.A	14,549,250	115.6151	17,342,261	15,000,000	14,638,843		45,285			3.540	3.960	MN	88,500	796,500	03/29/2019	11/01/2027
469814-A*-8	JACOBS ENGINEERING GROUP INC.			1	2.C	27,900,000	112.4081	31,361,859	27,900,000	27,900,000					4.270	4.269	MN	175,390	1,191,330	02/09/2018	05/08/2025
469815-AH-7	JACOBS ENTERTAINMENT INC			1,2	4.C FE	962,010	102.6250	923,625	900,000	936,650		(16,959)			7.875	5.653	FA	29,531	72,000	05/22/2019	02/01/2024
47009L-AC-9	JAGGED PEAK ENERGY LLC			1,2	3.C FE	1,242,000	103.5000	1,285,470	1,242,000	1,242,000					5.875	5.873	MN	12,161	72,968	04/25/2018	05/01/2026
47010L-AA-0	JAGUAR HOLDING COMPANY II			1,2	4.B FE	110,000	107.2500	117,975	110,000	110,000					5.000	5.000	JD	244	2,903	05/21/2020	06/15/2028
470328-AL-5	JAMES CAMPBELL COMPANY LLC			1	2.A	7,700,000	106.7197	8,217,415	7,700,000	7,700,000					3.490	3.491	JD	746	268,730	04/13/2016	09/30/2023
478111-AB-3	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	8,575,000	104.1924	8,934,498	8,575,000	8,575,000					2.767	2.767	MN	30,318	237,270	05/01/2013	05/15/2023
478375-AE-8	JOHNSON CONTROLS INTERNATIONAL PLC		C	1	2.B FE	24,808,117	100.5001	25,125,025	25,000,000	24,992,050		47,986			4.250	4.449	MS	354,167	1,062,500	12/23/2016	03/01/2021
478375-AR-9	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	56,500,572	113.9394	64,387,155	56,510,000	56,504,651		6			3.900	3.900	FA	838,703	2,203,890	12/23/2016	02/14/2026
479142-E#-4	Johnson Matthey Plc		C	1	1.G	12,500,000	112.8800	14,109,998	12,500,000	12,500,000					3.970	3.970	AO	103,385	248,125	04/03/2020	04/16/2027
479142-E@-6	Johnson Matthey Plc		C	1	1.G	10,000,000	109.8076	10,980,760	10,000,000	10,000,000					3.790	3.790	AO	78,958	189,500	04/03/2020	04/16/2025
48126B-AA-1	JPMORGAN CHASE & CO				1.F FE	16,763,992	147.8943	22,576,065	15,265,000	16,687,773		(39,052)			5.400	4.697	JJ	400,706	824,310	10/11/2018	01/06/2042
48250N-AB-1	KFC HOLDING CO			1,2	3.C FE	1,927,725	103.7500	2,023,125	1,950,000	1,933,016		2,608			5.250	5.436	JD	8,531	102,375	11/27/2018	06/01/2026
482748-AA-4	KWIK TRIP			1	2.C PL	5,036,125	109.8991	5,534,658	5,036,125	5,036,125					3.900	3.900	FMAN	20,186	196,409	10/23/2014	02/24/2035
48666K-AR-0	KB HOME			1	3.B FE	1,736,906	109.2500	1,890,025	1,730,000	1,732,044		(1,096)			7.500	7.421	MS	38,204	129,750	10/09/2015	09/15/2022
487836-AT-5	KELLOGG CO			1	2.B FE	4,519,970	151.0418	5,286,463	3,500,000	4,151,351		(47,449)			7.450	5.096	AO	65,188	260,750	06/21/2011	04/01/2031
49337W-AC-4	NATIONAL GRID USA			1	2.A FE	9,188,750	144.8384	11,876,749	8,200,000	8,788,732		(40,349)			8.000	6.981	MN	83,822	656,000	10/10/2001	11/15/2030
49338C-AB-9	KEYSPAN GAS EAST CORP			1,2	1.G FE	23,072,004	109.8997	25,698,946	23,384,000	23,184,147		32,047			2.742	2.907	FA	242,227	641,189	06/20/2017	08/15/2026
49446R-AV-1	KIMCO REALTY CORP			1,2	2.A FE	4,941,600	106.4178	5,320,890	5,000,000	4,943,221		1,157			3.700	3.765	AO	46,250	201,444	08/15/2019	10/01/2049
494550-AL-0	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	13,537,732	140.1955	17,510,418	12,490,000	13,135,229		(37,936)			7.750	7.067	MS	285,015	967,975	01/15/2004	03/15/2032
494550-BM-7	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	9,997,162	105.2700	10,595,426	10,065,000	10,039,424		11,405			3.450	3.575	FA	131,181	347,243	02/16/2017	02/15/2023
494550-BP-0	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	9,780,825	115.6522	11,717,881	10,132,000	9,796,215		7,947			5.000	5.255	MS	168,867	506,600	01/30/2019	03/01/2043
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	7,888,608	122.4106	9,871,191	8,064,000	7,902,659		3,245			5.400	5.553	MS	145,152	435,456	12/13/2016	09/01/2044
49456B-AH-4	KINDER MORGAN INC			1,2	2.B FE	7,838,168	128.0363	9,223,735	7,204,000	7,816,634		(13,195)			5.550	4.940	JD	33,319	399,822	04/18/2019	06/01/2045
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	19,924,400	117.1759	23,435,180	20,000,000	19,943,611		6,593			4.300	4.346	MS	286,667	860,000	03/01/2018	03/01/2028
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2.B FE	3,207,270	144.4037	4,332,111	3,000,000	3,172,090		(4,722)			6.500	5.992	FA	76,917	195,000	03/30/2011	02/09/2040
500760-AE-6	KRAFT HEINZ FOODS CO				3.A FE	11,110,363	117.3538	13,055,610	11,125,000	11,113,754		2,414			5.000	5.003	JD	41,719	528,125	10/28/2020	06/04/2042
50077L-AD-8	KRAFT HEINZ FOODS CO			1,2	3.A FE	10,432,659	104.3881	11,451,375	10,970,000	10,628,040		56,136			3.000	3.639	JD	27,425	329,100	09/26/2017	06/01/2026
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	3.A FE	4,787,350	119.1473	5,957,365	5,000,000	4,796,149		3,861			5.200	5.505	JJ	119,889	260,000	10/15/2018	07/15/2045
50077L-AS-5	KRAFT HEINZ FOODS CO			1,2	3.A FE	11,334,136	106.9727	11,980,942	11,200,000	11,277,806		(30,771)			4.000	3.692	JD	19,911	448,000	02/12/2019	06/15/2023
50077L-BA-3	KRAFT HEINZ FOODS CO			1,2	3.A FE	1,500,000	108.0419	1,620,629	1,500,000	1,500,000					3.875	3.875	MN	7,427	28,578	05/04/2020	05/15/2027
501044-BT-7	KROGER CO			1	2.A FE	5,540,100	140.3610	7,018,050	5,000,000	5,287,361		(24,631)			7.700	6.792	JD	32,083	385,000	06/09/2004	06/01/2029
501044-BV-2	KROGER CO			1	2.A FE	9,680,872	144.6597	11,413,650	7,890,000	8,972,607		(92,763)			8.000	5.956	MS	185,853	631,200	03/08/2011	09/15/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
501044-CN-9	KROGER CO			1,2	2.A FE	7,169,184	134.5594	9,385,518	6,975,000	7,157,832		(5,532)			5.400	5.182	JJ	173,678	376,650	09/24/2018	07/15/2040
501044-CS-8	KROGER CO			1,2	2.A FE	22,910,800	107.8352	24,802,096	23,000,000	22,973,959		9,397			3.850	3.896	FA	368,958	885,500	01/14/2014	08/01/2023
501044-CX-7	KROGER CO			1	2.A FE	4,010,080	100.0785	4,003,140	4,000,000	4,000,000		(1,685)			3.300	3.257	JJ	60,867	132,000	04/09/2014	01/15/2021
501044-DC-2	KROGER CO			1,2	2.A FE	16,214,501	112.1688	18,671,618	16,646,000	16,316,195		56,502			3.500	3.929	FA	242,754	582,610	04/29/2019	02/01/2026
501044-DE-8	KROGER CO			1,2	2.A FE	54,297,651	109.3557	60,864,102	55,657,000	54,725,640		142,492			2.650	2.953	AO	311,370	1,474,911	02/20/2020	10/15/2026
501044-DJ-7	KROGER CO			1,2	2.A FE	9,098,934	114.9844	9,716,182	8,450,000	9,021,442		(77,492)			3.700	2.538	FA	130,271	312,650	01/22/2020	08/01/2027
501044-DL-2	KROGER CO			1,2	2.A FE	6,958,210	122.6174	8,583,218	7,000,000	6,965,008		3,530			4.500	4.575	JJ	145,250	315,000	01/07/2019	01/15/2029
50152#-AC-1	KT REAL ESTATE HOLDINGS LLC				2.C PL	4,671,135	107.1772	5,006,394	4,671,135	4,671,135					3.580	3.580	FMAN	17,187	167,227	01/21/2015	05/24/2035
501797-AS-3	L BRANDS INC			1,2	3.B FE	55,000	108.5000	59,675	55,000	55,000					6.875	6.874	JJ	2,027		06/04/2020	07/01/2025
501797-AW-4	L BRANDS INC			1,2	4.B FE	488,208	110.5000	519,350	470,000	488,099		(110)			6.625	5.918	AO	7,871		12/22/2020	10/01/2030
50200R-AA-1	CIRSA FINANCE INTERNATIONAL SARL		C	1,2	4.C FE	849,225	101.0000	887,790	879,000	861,103		5,078			7.875	8.667	JD	2,115	69,221	06/26/2018	12/20/2023
502431-AM-1	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	9,539,600	119.6624	9,572,992	8,000,000	9,497,455		(42,145)			4.400	1.635	JD	15,644	176,000	10/09/2020	06/15/2028
50247V-AB-5	LYB INTERNATIONAL FINANCE BV		C	1	2.C FE	19,271,469	129.6536	24,403,401	18,822,000	19,251,537		(10,021)			5.250	5.079	JJ	455,649	988,155	09/26/2018	07/15/2043
50512#-AF-9	LA Stadium Finance Company LLC			1	2.A PL	7,600,000	102.9000	7,820,400	7,600,000	7,600,000					3.900	3.900	MS	74,923	107,033	04/01/2020	03/31/2028
50512#-AG-7	LA Stadium Finance Company LLC			1	2.A PL	3,400,000	103.0700	3,504,380	3,400,000	3,400,000					4.000	4.000	MS	34,378	49,111	04/01/2020	03/31/2030
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP			1,2	3.B FE	1,000,000	97.8750	978,750	1,000,000	1,000,000					4.250	4.250	FA	17,708	21,368	01/15/2020	02/01/2027
513075-BR-1	LAMAR MEDIA CORP			1,2	4.A FE	245,000	102.7500	251,738	245,000	245,000					3.750	3.750	JJ	4,236	4,058	01/23/2020	02/15/2028
513075-BT-7	LAMAR MEDIA CORP			1,2	3.C FE	440,720	103.7500	456,500	440,000	440,743		23			4.000	4.000	JD	782	11,093	10/01/2020	02/15/2030
513075-BW-0	LAMAR MEDIA CORP			1,2	3.C FE	750,000	106.2500	796,875	750,000	750,000					4.875	4.875	MS	10,766	12,391	05/11/2020	01/15/2029
513272-AB-0	LAMB WESTON HOLDINGS INC			1,2	3.B FE	890,000	104.0000	936,000	900,000	892,182		1,123			4.875	5.048	MN	7,313	43,875	01/15/2019	11/01/2026
518058-AA-6	LASALLE PROPERTY FUND REIT, INC.			1	2.B	10,000,000	108.8604	10,886,042	10,000,000	10,000,000					3.140	3.140	FA	120,367	157,000	11/15/2019	02/13/2027
524660-AW-7	LEGGETT & PLATT INC			1,2	2.C FE	14,619,660	103.4584	15,518,760	15,000,000	14,919,299		47,294			3.400	3.745	FA	192,667	510,000	07/13/2015	08/15/2022
524660-AX-5	LEGGETT & PLATT INC			1,2	2.C FE	23,902,396	107.8787	25,567,252	23,700,000	23,787,405		(21,999)			3.800	3.691	MN	115,077	900,600	05/05/2015	11/15/2024
52467@-AY-1	KOHLS CORP				2.C	5,219,483	127.5435	5,835,679	4,575,443	4,843,550		(35,347)			7.500	6.330	MON	15,251	340,310	03/06/2007	01/15/2027
525555-AB-4	LELAND STANFORD JUNIOR UNIVERSITY			1	1.A FE	2,617,190	118.5026	2,695,934	2,275,000	2,353,738		(22,715)			6.875	5.636	FA	65,169	156,406	03/31/2003	02/01/2024
526057-CT-9	LENNAR CORP			1,2	2.C FE	265,950	118.5000	319,950	270,000	267,408		402			5.250	5.457	JD	1,181	14,175	03/30/2017	06/01/2026
526057-CV-4	LENNAR CORP			1,2	2.C FE	445,910	118.2500	526,213	445,000	445,646		(91)			5.000	4.971	JD	989	22,250	07/13/2017	06/15/2027
527298-BM-4	LEVEL 3 FINANCING INC			1,2	3.B FE	496,875	103.1250	515,625	500,000	497,897		347			5.250	5.345	AO	5,542	26,250	01/12/2018	03/15/2026
53079E-BK-9	LIBERTY MUTUAL GROUP INC			1,2	2.B FE	11,396,689	118.9585	13,882,457	11,670,000	11,398,611		1,923			3.950	4.069	MN	58,901	240,726	05/07/2020	05/15/2060
531359-AC-1	LIBERTY TIRE RECYCLING HOLDCO				6.	142,528	98.7300	137,317	139,083	137,317	1,400	(656)			9.500	8.876	JD	587	12,327	12/15/2020	06/30/2023
532457-AM-0	ELI LILLY AND CO				1.F FE	1,998,216	127.6459	2,106,157	1,650,000	1,758,237		(21,172)			7.125	5.433	JD	9,797	117,563	03/29/2004	06/01/2025
532457-BA-5	ELI LILLY AND CO			1	1.F FE	5,770,325	140.9869	7,754,280	5,500,000	5,707,390		(7,573)			5.550	5.203	MS	89,879	305,250	12/06/2010	03/15/2037
532457-BP-2	ELI LILLY AND CO			1,2	1.F FE	4,865,750	112.2976	5,614,880	5,000,000	4,901,827		13,574			3.100	3.446	MN	19,806	155,000	04/05/2018	05/15/2027
532457-BV-9	ELI LILLY AND CO			1,2	1.F FE	4,989,305	116.0402	5,798,529	4,997,000	4,990,625		665			3.375	3.393	MS	49,658	168,649	02/20/2019	03/15/2029
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD		C		2.B FE	7,083,073	121.0000	8,353,874	6,904,028	7,040,320		(8,468)			5.875	5.542	JAJO	96,896	405,633	06/09/2016	07/05/2034
534187-BA-6	LINCOLN NATIONAL CORP			1	2.A FE	11,298,101	152.3030	13,701,178	8,996,000	11,168,953		(64,633)			7.000	5.038	JD	27,988	629,720	12/12/2018	06/15/2040
536797-AC-7	LITHIA MOTORS INC			1,2	3.B FE	1,057,763	103.8750	1,043,944	1,005,000	1,005,000		(11,916)			5.250	3.115	FA	21,984	52,763	12/14/2017	08/01/2025
536797-AF-0	LITHIA MOTORS INC			1,2	3.B FE	1,200,000	107.0000	1,284,000	1,200,000	1,200,000					4.375	4.376	JJ	11,958		09/30/2020	01/15/2031
539830-AD-1	LOCKHEED MARTIN CORP				1.G FE	7,302,100	152.6693	9,923,505	6,500,000	7,093,136		(22,556)			7.200	6.265	MN	78,000	468,000	07/12/2007	05/01/2036
539830-AF-6	LOCKHEED MARTIN CORP				1.G FE	3,976,710	131.7172	3,951,516	3,000,000	3,429,517		(69,491)			7.750	4.684	MN	38,750	232,500	06/15/2011	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP			1	1.G FE	15,885,035	150.2630	23,888,812	15,898,000	15,892,319		(1,238)			6.150	6.154	MS	325,909	101,721	12/18/2006	09/01/2036
539830-BC-2	LOCKHEED MARTIN CORP			1,2	1.G FE	3,884,607	120.8265	5,165,333	4,275,000	3,960,367		15,882			3.600	4.299	MS	51,300	153,900	10/28/2015	03/01/2035
539830-BD-0	LOCKHEED MARTIN CORP			1,2	1.G FE	2,148,310	123.7642	2,358,946	1,906,000	2,140,182		(6,648)			3.800	3.066	MS	24,143	72,428	10/07/2019	03/01/2045
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1.G FE	1,981,260	131.3574	2,627,148	2,000,000	1,984,525		682			4.500	4.571	MN	11,500	90,000	11/16/2015	05/15/2036
543064-AA-7	LONGITUDINAL 2 PAMPI FUNDING B.V.		C		2.B PL	18,984,824	118.6593	22,527,254	18,984,824	18,984,824					5.230	5.231	AO	168,242	1,004,256	12/14/2018	10/31/2033
543859-AL-6	LOCKHEED MARTIN CORP				1.G FE	2,962,830	125.5285	3,765,855	3,000,000	2,988,221		2,142			7.625	7.731	JD	10,167	228,750	03/19/1997	06/15/2025
546268-AG-8	LOUISIANA LAND AND EXPLORATION COMPANY L				1.G FE	17,890,227	116.2719	19,180,213	16,496,000	16,802,444		(92,275)			7.650	6.934	JD	105,162	1,261,944	01/14/2004	12/01/2023
548661-AH-0	LOWE'S COMPANIES INC				2.A FE	8,114,440	134.6755	9,130,999	6,780,000	7,464,211		(77,302)			6.875	5.163	FA	176,092	466,125	05/24/2010	02/15/2028
548661-CL-9	LOWE'S COMPANIES INC			1	2.A FE	1,559,205	132.1146	1,981,719	1,500,000	1,545,594		(1,778)			5.800	5.509	AO	18,367	87,000	03/30/2011	10/15/2036
548661-CV-7	LOWE'S COMPANIES INC			1,2	2.A FE	9,417,713	102.1791	8,940,671	8,750,000	8,799,296		(77,493)			3.800	2.880	MN	42,486	332,500	01/31/2012	11/15/2021
548661-DH-7	LOWE'S COMPANIES INC			1,2	2.A FE	6,959,470	111.5385	7,807,695	7,000,000	6,979,384		3,982			3.375	3.443	MS	69,563	236,250	09/09/2015	09/15/2025
548661-DT-1	LOWE'S COMPANIES INC			1,2	2.A FE	6,983,970	113.6130	7,952,910	7,000,000	6,986,341		2,371			4.000	4.050	AO	59,111	154,778	03/24/2020	04/15/2025
54866N-AU-3	LOWE'S COMPANIES INC				2.B FE	3,268,599	111.7167	3,742,509	3,350,000	3,339,412		5,715			8.190	8.398	AO	68,591	274,365	06/09/1999	09/12/2022

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
552676-AT-5	MDC HOLDINGS INC			1,2	3.A FE	1,000,000	111.0000	1,110,000	1,000,000	1,000,000					3.850	3.850	JJ	17,753	19,892	01/06/2020	01/15/2030
552848-AG-8	MGIC INVESTMENT CORP			1,2	3.A FE	713,300	107.0000	749,000	700,000	712,775		(525)			5.250	4.959	FA	14,190		08/12/2020	08/15/2028
552953-CC-3	MGM RESORTS INTERNATIONAL			1	3.C FE	1,153,000	106.5000	1,227,945	1,153,000	1,153,000					6.000	5.998	MS	20,370	69,180	11/20/2014	03/15/2023
552953-CD-1	MGM RESORTS INTERNATIONAL			1,2	3.C FE	497,140	105.8750	567,490	536,000	505,676		4,415			4.625	5.812	MS	8,263	28,557	01/07/2019	09/01/2026
552953-CF-6	MGM RESORTS INTERNATIONAL			1,2	3.C FE	327,000	111.3750	364,196	327,000	327,000					5.500	5.500	AO	3,797	21,379	03/27/2019	04/15/2027
55305B-AQ-4	M/I HOMES INC			1,2	3.C FE	1,131,966	103.7500	1,172,375	1,130,000	1,131,252		(235)			5.625	5.596	FA	26,484	63,563	10/17/2017	08/01/2025
55335B-AA-6	MEPT EDGEMOOR OPERATING, L.P.			1	2.B	5,600,000	106.8753	5,985,015	5,600,000	5,600,000					3.430	3.430	JD	1,067	192,080	05/25/2016	06/29/2023
55336V-AL-4	MPLX LP			1,2	2.B FE	6,192,149	121.2500	8,026,750	6,620,000	6,206,278		6,803			5.200	5.661	MS	114,747	344,240	12/12/2018	03/01/2047
55336V-AM-2	MPLX LP			1,2	2.B FE	2,839,296	113.1250	3,620,000	3,200,000	2,862,510		11,539			4.500	5.450	AO	30,400	144,000	12/12/2018	04/15/2038
55336V-AS-9	MPLX LP			1,2	2.B FE	4,999,600	120.3750	6,018,750	5,000,000	4,999,531		46			4.800	4.801	FA	90,667	240,000	12/12/2018	02/15/2029
55336V-AT-7	MPLX LP			1,2	2.B FE	4,891,700	129.6250	6,481,250	5,000,000	4,894,485		1,508			5.500	5.651	FA	103,889	275,000	12/12/2018	02/15/2049
55342U-AG-9	MPT OPERATING PARTNERSHIP LP			1,2	3.A FE	1,500,000	104.6250	1,569,375	1,500,000	1,500,000					5.250	5.249	FA	32,813	78,750	07/13/2016	08/01/2026
55354G-AD-2	MSCI INC			1,2	3.B FE	1,080,338	104.5000	1,128,600	1,080,000	1,080,206		(32)			4.750	4.746	FA	21,375	51,300	08/02/2016	08/01/2026
55354G-AF-7	MSCI INC			1,2	3.B FE	500,000	106.7500	533,750	500,000	500,000					5.375	5.375	MN	3,434	26,875	05/15/2018	05/15/2027
55354G-AH-3	MSCI INC			1,2	3.B FE	1,235,000	106.5000	1,315,275	1,235,000	1,235,000					4.000	4.000	MN	6,312	50,498	11/18/2019	11/15/2029
55354G-AK-6	MSCI INC			1,2	3.B FE	220,000	104.5000	229,900	220,000	220,000					3.625	3.625	MS	2,658	3,921	02/19/2020	09/01/2030
55616X-AG-2	MACY'S RETAIL HOLDINGS LLC			1,2	4.A FE	24,490	76.5000	24,480	32,000	24,493		3			5.125	7.329	JJ	756		12/24/2020	01/15/2042
55616X-AJ-6	MACY'S RETAIL HOLDINGS LLC			1,2	4.B FE	95,325	72.1250	97,369	135,000	95,345		20			4.300	6.910	FA	2,193		12/24/2020	02/15/2043
55616X-AL-1	MACY'S RETAIL HOLDINGS LLC			1,2	4.A FE	57,392	96.1250	57,675	60,000	57,405		12			3.625	5.019	JD	186		12/30/2020	06/01/2024
55616X-AM-9	MACY'S RETAIL HOLDINGS LLC			1,2	4.A FE	26,425	76.8750	26,906	35,000	26,435		10			4.500	7.330	JD	70		12/18/2020	12/15/2034
55616X-AN-7	MACY'S RETAIL HOLDINGS LLC			1	4.A FE	5,993,940	99.8750	5,992,500	6,000,000	5,999,954		1,208			3.450	3.471	JJ	95,450	207,000	12/07/2015	01/15/2021
55880#-AA-3	MADRID BIDCO LLC				2.B PL	14,649,030	110.5099	16,188,622	14,649,030	14,649,030					4.520	4.520	MJSD	1,839	828,099	06/28/2018	12/31/2030
559222-AR-5	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	36,946,262	114.6138	40,040,331	34,935,000	36,009,992		(219,648)			4.150	3.403	AO	362,451	1,449,803	08/11/2016	10/01/2025
559222-AV-6	MAGNA INTERNATIONAL INC		C	1,2	1.G FE	5,164,000	107.4616	5,373,080	5,000,000	5,156,821		(7,179)			2.450	2.074	JD	5,444	61,250	07/09/2020	06/15/2030
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC				2.C PL	10,065,604	112.3969	11,313,430	10,065,604	10,065,604					4.560	4.562	JJ	224,396	458,991	09/19/2018	09/30/2025
565849-AB-2	MARATHON OIL CORP			1	2.C FE	5,201,500	124.5000	6,225,000	5,000,000	5,125,755		(7,463)			6.800	6.481	MS	100,111	340,000	06/16/2004	03/15/2032
565849-AK-2	MARATHON OIL CORP			1,2	2.C FE	9,621,902	102.7500	10,583,250	10,300,000	10,144,980		80,299			2.800	3.657	MN	48,067	288,400	09/09/2013	11/01/2022
565849-AL-0	MARATHON OIL CORP			1,2	2.C FE	19,954,200	107.2500	21,450,000	20,000,000	19,977,803		4,529			3.850	3.878	JD	64,167	770,000	06/01/2015	06/01/2025
565849-AP-1	MARATHON OIL CORP			1,2	2.C FE	2,625,375	110.6250	2,765,625	2,500,000	2,604,454		(14,512)			4.400	3.651	JJ	50,722	110,000	07/16/2019	07/15/2027
56585A-AH-5	MARATHON PETROLEUM CORP			1,2	2.B FE	1,470,521	114.5000	1,857,190	1,622,000	1,476,533		2,970			4.750	5.427	MS	22,685	77,045	12/17/2018	09/15/2044
570535-AT-1	MARKEL CORP			1,2	2.B FE	6,013,968	137.5088	8,305,532	6,040,000	6,014,601		398			5.000	5.028	MN	34,394	302,000	05/15/2019	05/20/2049
57164P-AF-3	MARRIOTT OWNERSHIP RESORTS INC			1,2	4.B FE	500,000	101.5000	507,500	500,000	500,000					4.750	4.750	MS	6,993	22,694	09/17/2019	01/15/2028
571676-AA-3	MARS INC			1,2	1.F FE	6,628,684	108.1905	7,220,634	6,674,000	6,640,549		7,324			2.700	2.826	AO	45,050	180,198	05/16/2019	04/01/2025
571676-AD-7	MARS INC			1,2	1.F FE	5,992,500	122.3092	7,338,552	6,000,000	5,992,965		261			3.875	3.884	AO	58,125	232,500	03/26/2019	04/01/2039
571676-AF-2	MARS INC			1,2	1.F FE	7,500,823	125.6811	7,927,964	6,308,000	7,477,787		(23,036)			3.950	2.965	AO	62,292	249,166	02/28/2020	04/01/2049
571676-AN-5	MARS INC			1,2	1.F FE	5,466,196	102.2991	5,425,944	5,304,000	5,463,605		(2,591)			2.375	2.181	JJ	57,736		08/07/2020	07/16/2040
571676-AQ-8	MARS INC			1,2	1.F FE	3,702,355	100.0714	3,757,681	3,755,000	3,702,781		427			2.450	2.517	JJ	42,166		09/03/2020	07/16/2050
57169*-AR-8	MARS, INCORPORATED			1	1.F	7,500,000	104.6360	7,847,703	7,500,000	7,500,000					3.340	3.338	AO	55,667	250,500	09/19/2012	10/11/2022
571903-AK-9	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	5,019,419	102.6349	5,131,745	5,000,000	5,006,079		(4,057)			3.250	3.163	MS	47,847	162,500	02/01/2017	09/15/2022
571903-AM-5	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	6,657,021	101.1554	6,757,181	6,680,000	6,676,762		4,016			3.125	3.188	AO	44,069	208,750	11/10/2015	10/15/2021
571903-AN-3	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	17,273,380	100.1291	17,307,315	17,285,000	17,284,484		2,023			2.875	2.888	MS	165,648	496,944	09/21/2015	03/01/2021
571903-AP-8	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	5,003,050	107.8924	5,394,620	5,000,000	5,001,916		(341)			3.750	3.742	AO	46,875	187,500	10/08/2015	10/01/2025
571903-AS-2	MARRIOTT INTERNATIONAL INC			1,2	2.C FE	35,880,120	106.4864	38,335,104	36,000,000	35,930,503		11,507			3.125	3.164	JD	50,000	1,125,000	06/07/2016	06/15/2026
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	8,970,518	113.4621	10,203,647	8,993,000	8,976,615		2,046			3.500	3.530	JD	13,989	314,755	12/06/2017	12/15/2027
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	6,859,840	119.4163	9,553,304	8,000,000	6,900,712		18,394			4.250	5.204	JD	15,111	340,000	09/26/2018	12/15/2047
576323-AP-4	MASTEC INC			2	3.B FE	800,000	104.8750	839,000	800,000	800,000					4.500	4.500	FA	14,700		07/21/2020	08/15/2028
57636Q-AB-0	MASTERCARD INC			1	1.E FE	8,352,539	109.4242	9,082,209	8,300,000	8,329,668		(8,541)			3.375	3.258	AO	70,031	280,125	03/29/2018	04/01/2024
57636Q-AG-9	MASTERCARD INC			1,2	1.E FE	2,884,680	111.7391	3,352,173	3,000,000	2,918,208		12,333			2.950	3.466	MN	9,833	88,500	03/15/2018	11/21/2026
57636Q-AJ-3	MASTERCARD INC			1,2	1.E FE	4,988,300	115.6516	5,782,580	5,000,000	4,991,304		1,052			3.500	3.528	FA	60,764	175,000	02/26/2018	02/26/2028
57636Q-AR-5	MASTERCARD INC			1,2	1.E FE	4,986,050	114.0115	5,700,575	5,000,000	4,987,429		1,379			3.300	3.345	MS	43,542	82,500	03/24/2020	03/26/2027
576485-AE-6	MATADOR RESOURCES CO			1,2	4.C FE	397,649	97.5000	786,825	807,000	408,527		10,878	407,540		5.875	15.776	MS	13,960	45,708	12/16/2020	09/15/2026
57701R-AM-4	MATTAMY GROUP CORP		C	1,2	4.A FE	850,000	105.5000	896,750	850,000	850,000					4.625	4.625	MS	13,104	19,219	02/20/2020	03/01/2030
577081-AY-8	MATTEL INC			1,2	4.C FE	21,339,810	101.2500	22,275,000	22,000,000	21,818,882		75,786			3.150	3.533	MS	204,050	693,000	11/18/2013	03/15/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
577081-BB-7	MATTEL INC			1,2	4.A FE	300,575	105.1250	310,119	295,000	299,889		(686)			6.750	6.239	JD	55	19,913	04/24/2020	12/31/2025
577081-BD-3	MATTEL INC			2	4.A FE	175,106	111.0000	188,700	170,000	174,813		(293)			5.875	5.489	JD	444	10,681	03/13/2020	12/15/2027
577778-AT-0	MACY'S RETAIL HOLDINGS LLC				4.B FE	22,975	101.1755	20,994	20,750	20,849		(205)			9.500	7.717	AO	416	1,971	08/08/2000	04/15/2021
579780-AH-0	MCCORMICK & COMPANY INC			1,2	2.B FE	22,030,860	100.9899	20,026,297	19,830,000	19,909,615		(271,744)			3.900	2.496	JJ	356,610	773,370	05/31/2012	07/15/2021
58013M-EL-4	MCDONALD'S CORP			1	2.A FE	6,361,320	101.3064	6,078,384	6,000,000	6,027,831		(71,438)			3.625	2.402	MN	24,771	217,500	02/08/2016	05/20/2021
58013M-ER-1	MCDONALD'S CORP			1	2.A FE	4,371,120	115.1030	4,322,118	3,755,000	4,369,733		(1,388)			3.625	2.649	MN	22,686		12/03/2020	05/01/2043
58013M-EY-6	MCDONALD'S CORP			1,2	2.A FE	21,380,757	113.5758	23,289,854	20,506,000	20,999,550		(93,623)			3.700	3.157	JJ	318,242	758,722	02/09/2018	01/30/2026
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	32,175,853	129.9095	41,415,149	31,880,000	32,123,991		(11,683)			4.700	4.627	JD	91,566	1,498,360	01/14/2016	12/09/2035
58013M-FA-7	MCDONALD'S CORP			1,2	2.A FE	10,000,000	135.0620	13,506,200	10,000,000	10,000,000					4.875	4.875	JD	29,792	487,500	12/02/2015	12/09/2045
58013M-FE-9	MCDONALD'S CORP			1,2	2.A FE	5,340,974	106.3362	5,745,345	5,403,000	5,370,451		13,921			3.350	3.632	AO	45,250	181,001	10/29/2018	04/01/2023
58013M-FK-5	MCDONALD'S CORP			1,2	2.A FE	2,467,690	116.7324	2,808,582	2,406,000	2,466,564		(1,126)			3.625	3.484	MS	29,073	91,821	01/08/2020	09/01/2049
58013M-FP-4	MCDONALD'S CORP			1,2	2.A FE	6,966,050	114.4811	8,013,677	7,000,000	6,968,969		2,919			3.500	3.577	JJ	122,500	63,972	03/25/2020	07/01/2027
581557-BE-4	MCKESSON CORP			1,2	2.B FE	53,772,321	109.6262	58,266,325	53,150,000	53,377,682		(72,886)			3.796	3.640	MS	594,063	2,017,574	09/11/2015	03/15/2024
58155Q-AG-8	MCKESSON CORP			1,2	2.B FE	12,262,690	104.4998	12,539,976	12,000,000	12,058,948		(28,999)			2.850	2.591	MS	100,700	342,000	04/29/2013	03/15/2023
58174#-AD-6	McKinsey & Company, Inc.			1	1.E PL	6,700,000	103.3480	6,924,315	6,700,000	6,700,000					2.400	2.400	JD	8,933	80,400	05/22/2020	06/11/2023
58174#-AE-4	McKinsey & Company, Inc.			1	1.E PL	10,000,000	105.6660	10,566,600	10,000,000	10,000,000					2.520	2.520	JD	14,000	126,000	05/22/2020	06/11/2025
581760-AF-2	MCLAREN HEALTH CARE CORP			1	1.E FE	2,845,000	100.8384	2,868,852	2,845,000	2,845,000					2.926	2.925	MN	10,637	83,245	03/18/2015	05/15/2021
581760-AG-0	MCLAREN HEALTH CARE CORP			1	1.E FE	2,830,000	103.2690	2,922,513	2,830,000	2,830,000					3.146	3.145	MN	11,376	89,032	03/18/2015	05/15/2022
581760-AH-8	MCLAREN HEALTH CARE CORP			1	1.E FE	2,990,000	105.6525	3,159,010	2,990,000	2,990,000					3.283	3.282	MN	12,543	98,162	03/18/2015	05/15/2023
581760-AJ-4	MCLAREN HEALTH CARE CORP			1	1.E FE	3,095,000	107.8171	3,336,939	3,095,000	3,095,000					3.433	3.433	MN	13,577	106,251	03/18/2015	05/15/2024
581760-AK-1	MCLAREN HEALTH CARE CORP			1	1.E FE	3,135,000	110.6954	3,470,301	3,135,000	3,135,000					3.533	3.533	MN	14,153	110,760	03/18/2015	05/15/2025
581760-AL-9	MCLAREN HEALTH CARE CORP			1	1.E FE	3,335,000	109.3716	3,647,543	3,335,000	3,335,000					3.633	3.633	MN	15,482	121,161	03/18/2015	05/15/2026
581760-AN-5	MCLAREN HEALTH CARE CORP			1	1.E FE	4,670,000	119.0292	5,558,664	4,670,000	4,670,000					4.133	4.133	MN	24,663	193,011	03/18/2015	05/15/2031
581760-AP-0	MCLAREN HEALTH CARE CORP			1	1.E FE	4,805,000	121.6662	5,846,061	4,805,000	4,805,000					4.233	4.233	MN	25,989	203,396	03/18/2015	05/15/2032
585055-BS-4	MEDTRONIC INC			1	1.G FE	3,461,796	112.0148	3,918,278	3,498,000	3,473,554		5,297			3.500	3.681	MS	36,049	318,310	09/24/2018	03/15/2025
58506Y-AJ-1	MEDSTAR HEALTH INC			1	1.F FE	3,150,000	108.1780	3,407,607	3,150,000	3,150,000					3.049	3.049	FA	36,283	96,044	01/29/2015	08/15/2024
58506Y-AK-8	MEDSTAR HEALTH INC				1.F FE	3,595,000	108.4969	3,900,464	3,595,000	3,595,000					3.099	3.099	FA	42,088	111,409	01/29/2015	08/15/2025
58506Y-AL-6	MEDSTAR HEALTH INC			1	1.F FE	3,280,000	105.3368	3,455,047	3,280,000	3,280,000					3.249	3.249	FA	40,259	106,567	01/29/2015	08/15/2026
58506Y-AM-4	MEDSTAR HEALTH INC			1	1.F FE	4,240,000	106.5036	4,515,753	4,240,000	4,240,000					3.399	3.399	FA	54,444	144,118	01/29/2015	08/15/2027
58506Y-AP-7	MEDSTAR HEALTH INC			1	1.F FE	4,400,000	109.6715	4,825,546	4,400,000	4,400,000					3.599	3.599	FA	59,823	158,356	01/29/2015	08/15/2029
58506Y-AQ-5	MEDSTAR HEALTH INC			1	1.F FE	6,140,000	111.1017	6,821,644	6,140,000	6,140,000					3.649	3.649	FA	84,641	224,049	01/29/2015	08/15/2030
58506Y-AR-3	MEDSTAR HEALTH INC				1.F FE	3,800,000	112.5872	4,278,314	3,800,000	3,800,000					3.699	3.699	FA	53,101	140,562	01/29/2015	08/15/2031
58506Y-AS-1	MEDSTAR HEALTH INC			1	1.F FE	2,455,000	116.5180	2,860,517	2,455,000	2,455,000					3.626	3.626	FA	33,629	51,680	01/10/2020	08/15/2049
58507L-AC-3	MEDTRONIC GLOBAL HOLDINGS SCA		C	1,2	1.G FE	6,442,269	112.6588	7,149,327	6,346,000	6,422,619		(11,432)			3.350	3.128	AO	53,148	212,591	04/03/2019	04/01/2027
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER			1,2	1.D FE	4,415,000	106.0499	4,682,103	4,415,000	4,415,000					2.955	2.955	JJ	70,668		06/09/2020	01/01/2050
589331-AC-1	MERCK & CO INC				1.E FE	1,049,850	123.7907	1,237,907	1,000,000	1,017,320		(2,900)			6.300	5.895	JJ	31,500	63,000	08/21/2003	01/01/2026
589331-AD-9	MERCK & CO INC			1	1.E FE	1,318,607	131.8001	1,559,195	1,183,000	1,243,176		(6,696)			6.400	5.530	MS	25,237	75,712	03/03/2004	03/01/2028
589331-AE-7	MERCK SHARP & DOHME CORP			1	1.E FE	2,694,051	132.6407	3,369,074	2,540,000	2,612,974		(7,190)			5.950	5.497	JD	12,594	151,130	02/24/2004	12/01/2028
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	6,987,338	130.5829	8,487,889	6,500,000	6,934,322		(12,307)			4.150	3.708	MN	32,220	269,750	05/23/2016	05/18/2043
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	5,013,300	124.4292	6,221,460	5,000,000	5,011,877		(311)			3.700	3.685	FA	72,458	185,000	02/25/2015	02/10/2045
58933Y-AV-7	MERCK & CO INC			1,2	1.E FE	27,730,891	126.4029	35,301,802	27,928,000	27,743,105		6,696			3.900	3.951	MS	344,911	1,089,192	04/02/2019	03/07/2039
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	9,943,800	116.2941	11,629,410	10,000,000	9,952,742		5,027			3.400	3.467	MS	107,667	340,000	03/05/2019	03/07/2029
58942H-AA-9	MERCY HEALTH (OHIO)			1	1.E FE	28,000,000	110.2460	30,868,880	28,000,000	28,000,000					3.382	3.382	MN	157,827	946,960	04/22/2015	11/01/2025
58942H-AC-5	MERCY HEALTH (OHIO)			1,2	1.E FE	15,775,000	115.2707	18,183,953	15,775,000	15,775,000					4.302	4.302	JJ	339,320	678,641	12/10/2018	07/01/2028
59001A-BA-9	MERITAGE HOMES CORP			1,2	3.A FE	750,000	111.7500	838,125	750,000	750,000					5.125	5.124	JD	2,669	38,438	09/21/2017	06/06/2027
59001K-AD-2	MERITOR INC			1,2	4.A FE	302,000	101.5000	306,530	302,000	302,000					6.250	6.248	FA	7,131	26,637	02/10/2014	02/15/2024
59001K-AH-3	MERITOR INC			2	3.C FE	957,695	102.2500	966,263	945,000	957,605		(89)			4.500	4.314	JD	3,544		12/17/2020	12/15/2028
59156R-BG-2	METLIFE INC			1	1.G FE	6,632,096	141.3980	8,208,154	5,805,000	6,599,213		(21,062)			4.875	3.960	MN	37,733	282,994	05/29/2019	11/13/2043
59156R-BL-1	METLIFE INC			1	1.G FE	18,441,032	136.8212	22,663,064	16,564,000	18,324,145		(73,633)			4.721	4.027	MJSD	34,755	781,986	05/29/2019	12/15/2044
59156R-BN-7	METLIFE INC			1	1.G FE	3,140,312	127.4398	3,913,676	3,071,000	3,137,887		(1,643)			4.050	3.910	MS	41,459	124,376	05/29/2019	03/01/2045
59284M-AA-2	MEXICO CITY AIRPORT TRUST		C	1,2	2.C FE	13,351,111	106.2120	14,248,340	13,415,000	13,375,885		5,634			4.250	4.306	AO	96,607	570,138	09/26/2016	10/31/2026
594087-AV-0	MICHAELS STORES INC			1,2	4.A FE	442,264	102.7500	457,238	445,000	442,336		72			4.750	4.855	AO	5,284		10/28/2020	10/01/2027
594457-BT-9	DTE GAS CO			1	1.F FE	2,900,472	134.9380	4,048,140	3,000,000	2,931,942		3,712			5.700	5.964	MS	50,350	171,000	11/29/2005	03/15/2033

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594918-BJ-2	MICROSOFT CORP			1,2	1.A FE	4,930,600	111.7536	5,587,680	5,000,000	4,954,093		8,619			3.125	3.332	MN	25,174	156,250	03/16/2018	11/03/2025
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	18,787,563	123.2171	22,992,311	18,660,000	18,765,840		(5,486)			3.450	3.401	FA	255,720	643,770	09/07/2016	08/08/2036
594918-BZ-6	MICROSOFT CORP			1,2	1.A FE	5,850,482	130.4339	7,056,474	5,410,000	5,795,601		(18,309)			4.100	3.503	FA	89,340	221,810	11/14/2017	02/06/2037
594918-CA-0	MICROSOFT CORP			1,2	1.A FE	7,672,306	141.3891	10,877,063	7,693,000	7,674,421		382			4.250	4.265	FA	131,689	326,953	01/30/2017	02/06/2047
595017-AS-3	MICROCHIP TECHNOLOGY INC			1,2	3.B FE	1,080,000	105.7500	1,142,100	1,080,000	1,080,000					4.250	4.251	MS	15,300	11,730	05/26/2020	09/01/2025
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC			1,2	2.B FE	12,271,090	111.7529	12,103,957	10,831,000	12,169,185		(101,905)			4.100	2.215	MN	56,742	222,036	05/27/2020	05/15/2028
595620-AP-0	MIDAMERICAN ENERGY CO			1,2	1.E FE	1,779,152	129.6063	2,297,920	1,773,000	1,778,953		(134)			4.250	4.228	MN	12,559	75,353	12/10/2018	05/01/2046
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1.E FE	7,032,071	125.0143	8,803,507	7,042,000	7,032,964		189			3.950	3.958	FA	115,900	278,159	01/23/2017	08/01/2047
595620-AT-2	MIDAMERICAN ENERGY CO			1,2	1.E FE	9,991,100	118.4482	11,844,820	10,000,000	9,992,230		791			3.650	3.661	AO	77,056	365,000	01/07/2019	04/15/2029
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	11,974,706	102.4867	12,258,434	11,961,000	11,970,351		(2,817)			3.900	3.872	AO	116,620	466,479	04/02/2019	04/01/2024
59833C-AC-6	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	46,930,910	104.6952	49,206,744	47,000,000	46,943,552		5,601			4.625	4.643	AO	543,438	2,173,750	03/07/2019	04/01/2029
615394-AM-5	MOOG INC			1,2	3.C FE	390,000	104.3750	407,063	390,000	390,000					4.250	4.250	JD	737	16,667	12/06/2019	12/15/2027
616885-A*-0	MORGAN ADVANCED MATERIALS PLC		D	1	3.A	15,000,000	104.3944	15,659,162	15,000,000	15,000,000					3.170	3.169	AO	84,533	475,500	09/07/2016	10/27/2023
617446-8C-6	MORGAN STANLEY			1	2.A FE	10,194,400	113.9907	11,399,070	10,000,000	10,111,927		(22,127)			4.000	3.731	JJ	175,556	400,000	01/18/2017	07/23/2025
61744Y-AH-1	MORGAN STANLEY				2.A FE	29,899,400	103.2506	30,975,180	30,000,000	29,961,552		27,147			2.750	2.845	MN	96,250	825,000	04/03/2019	05/19/2022
61746B-DJ-2	MORGAN STANLEY			1	2.A FE	11,447,445	107.0940	12,347,938	11,530,000	11,487,470		19,086			3.750	3.931	FA	151,331	432,375	11/08/2018	02/25/2023
61746B-DQ-6	MORGAN STANLEY			1	2.A FE	6,323,319	110.5348	6,783,521	6,137,000	6,229,107		(25,784)			3.875	3.394	AO	40,956	237,809	02/22/2017	04/29/2024
61746B-ED-4	MORGAN STANLEY				2.A FE	9,935,966	101.9380	10,180,548	9,987,000	9,977,606		10,473			2.625	2.735	MN	32,042	262,159	11/14/2016	11/17/2021
61746B-EF-9	MORGAN STANLEY			1	2.A FE	24,435,060	114.5842	27,955,107	24,397,000	24,511,530		18,384			3.625	3.527	JJ	395,519	815,625	12/04/2020	01/20/2027
61945C-AE-3	MOSAIC CO			1,2	2.C FE	13,992,170	129.3549	17,462,912	13,500,000	13,975,194		(11,013)			5.625	5.352	MN	97,031	785,560	07/23/2019	11/15/2043
628530-AV-9	MYLAN INC			1	2.C FE	12,809,071	104.9610	13,644,930	13,000,000	12,974,259		58,057			3.125	3.204	JJ	187,326	328,125	07/07/2020	01/15/2023
628931-AB-3	JPMORGAN CHASE BANK NA				1.G FE	5,430,660	123.4282	4,937,128	4,000,000	4,388,736		(89,164)			8.250	5.407	MN	55,000	330,000	06/24/2003	11/01/2024
629209-AA-5	NMI HOLDINGS INC			1,2	3.B FE	470,850	111.5000	479,450	430,000	469,254		(1,596)			7.375	4.926	JD	2,643	14,271	10/21/2020	06/01/2025
629377-CC-4	NRG ENERGY INC			1,2	3.B FE	1,000,000	105.8750	1,058,750	1,000,000	1,000,000					6.625	6.624	JJ	30,549	66,250	04/18/2017	01/15/2027
629377-CH-3	NRG ENERGY INC			1,2	3.B FE	590,000	109.5000	646,050	590,000	590,000					5.250	5.249	JD	1,377	30,975	05/07/2019	06/15/2029
629377-CR-1	NRG ENERGY INC			1,2	3.B FE	500,000	102.8750	514,375	500,000	500,000					3.625	3.624	FA	1,460		11/17/2020	02/15/2031
629571-AB-6	NABORS INDUSTRIES LTD		C	1,2	5.A FE	1,000,000	68.5000	685,000	1,000,000	1,000,000					7.500	7.500	JJ	34,583	38,542	01/07/2020	01/15/2028
629728-AB-8	NSF INTERNATIONAL INC.			1	1.G FE	7,711,704	116.1505	8,943,586	7,700,000	7,710,337		(1,206)			3.650	3.630	MN	39,035	281,050	03/29/2019	05/11/2028
63486*-AA-9	National Basketball Association			1	1.G FE	2,400,000	100.9827	2,423,585	2,400,000	2,400,000					2.410	2.410	JD	2,410		11/24/2020	12/16/2023
63618E-AM-3	NATIONAL FUEL GAS CO				2.C FE	4,879,850	112.4246	5,621,230	5,000,000	4,980,846		7,761			7.395	7.588	MN	61,625	369,750	06/16/1993	03/30/2023
637417-AF-3	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	11,530,042	105.6366	12,114,405	11,468,000	11,491,574		(10,877)			3.300	3.196	AO	79,894	378,444	04/05/2017	04/15/2023
637417-AG-1	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	7,458,766	109.3851	8,236,698	7,530,000	7,483,413		12,322			3.900	4.094	JD	13,052	293,670	12/13/2018	06/15/2024
637417-AH-9	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	17,344,911	112.6389	19,226,334	17,069,000	17,229,784		(31,905)			4.000	3.773	MN	87,242	682,760	11/29/2018	11/15/2025
637417-AJ-5	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	46,296,760	110.2866	52,386,135	47,500,000	46,634,202		125,960			3.600	3.945	JD	76,000	1,710,000	12/21/2018	12/15/2026
637417-AK-2	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	3,943,320	109.7858	4,391,432	4,000,000	3,959,960		5,116			3.500	3.668	AO	29,556	140,000	09/12/2017	10/15/2027
637417-AL-0	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	15,133,800	115.8205	17,373,075	15,000,000	15,115,255		(13,089)			4.300	4.176	AO	136,167	645,000	04/15/2019	10/15/2028
637417-AM-8	NATIONAL RETAIL PROPERTIES INC			1,2	2.A FE	9,858,700	124.1887	12,418,870	10,000,000	9,864,758		2,258			4.800	4.890	AO	101,333	480,000	09/18/2018	10/15/2048
637432-NG-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	14,912,146	111.2445	16,956,999	15,243,000	15,018,358		41,918			3.250	3.585	MN	82,566	495,398	09/13/2018	11/01/2025
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	17,549,334	106.9868	18,572,908	17,360,000	17,449,358		(28,737)			2.950	2.767	FA	204,848	512,120	05/18/2017	02/07/2024
637432-NM-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	11,995,640	102.6235	12,313,794	11,999,000	11,998,143		636			2.400	2.406	AO	52,796	287,976	04/18/2017	04/25/2022
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	6,768,563	110.7836	7,477,893	6,750,000	6,762,961		(1,894)			3.050	3.016	AO	37,744	205,875	09/28/2017	04/25/2027
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	33,572,137	114.9772	39,080,750	33,990,000	33,677,002		38,428			3.400	3.548	FA	462,264	1,155,660	04/06/2018	02/07/2028
637432-NQ-4	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	9,973,700	117.4122	11,741,220	10,000,000	9,978,821		2,515			3.900	3.932	MN	65,000	390,000	11/01/2018	11/01/2028
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	2,884,103	131.2447	3,798,222	2,894,000	2,884,291		174			4.300	4.321	MS	36,641	124,442	01/28/2019	03/15/2049
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC			1,2	4.B FE	404,467	104.5000	418,000	400,000	404,445		(22)			5.125	4.981	JD	1,538		12/18/2020	12/15/2030
63938C-AE-8	NAVIENT CORP			1	3.C FE	764,981	109.7500	839,588	765,000	765,102		32			7.250	7.244	MS	14,790	55,463	09/19/2016	09/25/2023
63938C-AF-5	NAVIENT CORP			1	3.C FE	999,580	105.3750	1,053,750	1,000,000	1,000,015		(10)			6.500	6.499	JD	2,889	65,000	03/02/2017	06/15/2022
641062-AE-4	NESTLE HOLDINGS INC			1,2	1.D FE	44,730,010	112.2500	50,621,383	45,097,000	44,837,356		49,512			3.500	3.634	MS	425,290	1,578,395	10/30/2018	09/24/2025
641062-AF-1	NESTLE HOLDINGS INC			1,2	1.D FE	35,808,567	117.1022	42,135,714	35,982,000	35,843,030		15,314			3.625	3.683	MS	351,449	1,304,348	09/17/2018	09/24/2028
641062-AS-3	NESTLE HOLDINGS INC			1,2	1.D FE	16,399,541	100.2033	16,458,392	16,425,000	16,400,591		1,049			1.000	1.023	MS	48,363		09/08/2020	09/15/2027
64110L-AN-6	NETFLIX INC			1	3.C FE	459,375	110.5000	552,500	500,000	468,681		4,392			4.375	5.644	MN	2,795	21,875	10/23/2018	11/15/2026
64110L-AT-3	NETFLIX INC			1	3.B FE	1,500,000	119.5000	1,792,500	1,500,000	1,500,000					5.875	5.874	MN	11,260	88,125	04/23/2018	11/15/2028
64110L-AV-8	NETFLIX INC			1,2	3.C FE	300,000	115.0000	345,000	300,000	300,000					4.875	4.874	JD	650	16,656	10/22/2019	06/15/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
644188-BF-0	NEW ENGLAND POWER CO			1,2	1.G FE	4,752,749	118.5329	5,671,799	4,785,000	4,754,835		631			3.800	3.838	JD	13,132	181,830	11/30/2017	12/05/2047
645869-H8-0	New Jersey Natural Gas Company			1	1.E	2,700,000	99.9723	2,699,252	2,700,000	2,700,000					2.970	2.970	MS	26,730		08/19/2020	09/01/2060
64716#-AC-1	New Mexico Gas Company, Inc			1	2.A	12,000,000	104.4942	12,539,301	12,000,000	12,000,000					3.240	3.240	JD	17,280	387,720	12/10/2019	12/15/2034
64716#-AD-9	New Mexico Gas Company, Inc			1	2.A	7,700,000	114.2586	8,797,911	7,700,000	7,700,000					3.720	3.720	JD	12,731	285,644	12/10/2019	12/15/2049
65120F-AB-0	NEWCREST FINANCE PTY LTD		C	1	2.B FE	15,995,760	138.3605	22,433,771	16,214,000	16,006,729		4,981			5.750	5.857	MN	119,128	932,305	01/24/2019	11/15/2041
651229-AQ-9	NEWELL BRANDS INC			1,2	3.B FE	54,362,083	106.0000	56,919,880	53,698,000	54,012,738		(78,029)			4.000	3.828	JD	178,993	2,147,920	02/02/2017	12/01/2024
651229-AS-5	NEWELL BRANDS INC			1,2	3.B FE	2,990,580	100.9482	3,028,446	3,000,000	2,995,110		903			3.900	3.937	MN	19,500	117,000	10/14/2015	11/01/2025
651229-AV-8	NEWELL BRANDS INC			1,2	3.B FE	28,127,824	104.8750	28,535,439	27,209,000	27,555,182		(158,276)			4.350	3.709	AO	295,898	1,115,569	03/27/2017	04/01/2023
651229-AW-6	NEWELL BRANDS INC			1,2	3.B FE	12,361,504	110.2500	13,158,338	11,935,000	12,190,644		(45,704)			4.700	4.220	AO	140,236	531,108	01/31/2017	04/01/2026
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	5,715,364	113.6264	6,430,118	5,659,000	5,699,021		(5,801)			3.550	3.421	MN	33,482	200,895	01/12/2018	05/01/2027
65339K-BH-2	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	10,801,656	111.7840	12,074,908	10,802,000	10,801,751		28			3.250	3.250	AO	87,766	351,065	04/10/2019	04/01/2026
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	6,990,060	108.1380	7,569,660	7,000,000	6,991,513		1,453			2.750	2.780	MN	32,083	109,618	04/01/2020	05/01/2025
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	320,000	111.5000	356,800	320,000	320,000					4.500	4.499	MS	4,240	14,400	09/18/2017	09/15/2027
65342Q-AK-8	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	346,513	106.5000	367,425	345,000	346,086		(300)			4.250	4.147	JJ	6,761	15,396	08/06/2019	07/15/2024
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS LP			1,2	3.A FE	290,000	107.1336	310,687	290,000	290,000					3.875	3.875	AO	2,372	11,924	09/19/2019	10/15/2026
65343H-AA-9	NEXSTAR ESCROW INC			1,2	4.C FE	750,000	107.3750	805,313	750,000	750,000					5.625	5.625	JJ	19,453	43,594	06/19/2019	07/15/2027
65364U-AE-6	NIAGARA MOHAWK POWER CORP			1	1.G FE	12,781,532	122.3643	16,751,673	13,690,000	12,881,478		21,199			4.119	4.548	MN	51,690	563,891	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP			1,2	1.G FE	20,292,353	124.3910	24,926,712	20,039,000	20,252,536		(12,227)			4.278	4.171	AO	214,317	857,268	07/28/2017	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER CORP			1,2	1.G FE	25,968,771	109.7734	28,606,948	26,060,000	26,001,644		14,313			3.508	3.572	AO	228,546	914,185	09/11/2018	10/01/2024
65364U-AN-6	NIAGARA MOHAWK POWER CORP			1,2	1.G FE	10,000,000	102.6620	10,266,200	10,000,000	10,000,000					1.960	1.960	JD	2,178	99,089	06/23/2020	06/27/2030
65364U-AP-1	NIAGARA MOHAWK POWER CORP			1,2	1.G FE	2,500,000	106.1483	2,653,708	2,500,000	2,500,000					3.025	3.025	JD	840	38,233	06/23/2020	06/27/2050
65463P-AH-0	NISOURCE INC				2.B FE	5,001,504	108.7424	5,409,934	4,975,000	4,978,636		(2,962)			7.990	7.921	MS	117,042	397,503	05/18/2001	04/01/2022
654902-AC-9	NOKIA OYJ		C	1	3.A FE	1,649,288	128.0000	1,862,400	1,455,000	1,631,497		(5,375)			6.625	5.561	MN	12,317	96,394	06/15/2017	05/15/2039
655044-AR-6	NOBLE ENERGY INC			1,2	2.C FE	12,507,040	126.8750	16,493,750	13,000,000	12,517,248		8,622			4.200	4.430	AO	115,267	567,233	10/30/2019	10/15/2049
65548P-AF-3	NORBORD INC		C	1,2	3.A FE	483,063	107.5000	516,000	480,000	482,595		(319)			5.750	5.650	JJ	12,727	29,210	06/20/2019	07/15/2027
655844-AJ-7	NORFOLK SOUTHERN CORP			1	2.A FE	42,871	135.9155	50,289	37,000	39,518		(311)			7.800	6.479	MN	369	2,886	08/20/2003	05/15/2027
655844-AX-6	NORFOLK SOUTHERN CORP			1	2.A FE	831,895	127.0300	1,223,299	963,000	892,740		6,059			5.640	6.797	MN	6,638	54,313	05/17/2005	05/17/2029
655844-CH-9	NORFOLK SOUTHERN CORP			1,2	2.A FE	24,809,368	107.4520	53,868,911	50,133,000	24,929,270		111,339			3.155	7.067	MN	202,106	1,742,882	08/08/2003	05/15/2055
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO				2.A FE	19,394,093	167.6265	32,083,712	19,140,000	19,363,593		(3,651)			7.875	7.764	MN	192,596	1,507,275	08/24/2004	05/15/2043
664397-AK-2	EVERSOURCE ENERGY			1,2	2.A FE	13,367,497	104.8578	13,799,286	13,160,000	13,229,190		(31,892)			2.800	2.540	MN	61,413	368,480	06/17/2016	05/01/2023
664397-AM-8	EVERSOURCE ENERGY			1,2	2.A FE	24,253,550	109.0083	25,344,430	23,250,000	23,741,184		(121,852)			3.150	2.562	JJ	337,706	732,375	10/04/2016	01/15/2025
664675-AF-2	NORTHEASTERN UNIVERSITY			1	1.E FE	1,100,000	100.2879	1,103,167	1,100,000	1,100,000					3.599	3.598	MS	13,196	39,589	01/10/2014	03/01/2021
664675-AH-8	NORTHEASTERN UNIVERSITY			1	1.E FE	850,000	103.2532	877,652	850,000	850,000					4.181	4.180	MS	11,846	35,539	01/10/2014	03/01/2023
664675-AJ-4	NORTHEASTERN UNIVERSITY			1	1.E FE	3,000,000	105.5867	3,167,601	3,000,000	3,000,000					4.311	4.310	MS	43,110	129,330	01/10/2014	03/01/2024
664675-AL-9	NORTHEASTERN UNIVERSITY			1	1.E FE	1,380,000	109.1407	1,506,142	1,380,000	1,380,000					4.611	4.610	MS	21,211	63,632	01/10/2014	03/01/2026
664675-AT-2	NORTHEASTERN UNIVERSITY			1	1.E FE	4,047,800	105.3001	4,212,004	4,000,000	4,047,209		(591)			2.894	2.835	AO	28,940	27,011	06/24/2020	10/01/2050
665228-CA-8	NORTHERN ILLINOIS GAS CO			1	1.D FE	696,626	111.7622	782,335	700,000	699,308		212			5.800	5.837	JD	3,383	40,600	12/04/2003	12/01/2023
665228-H8-4	Northern Illinois Gas Company			1	1.G IF	4,900,000	99.8198	4,891,170	4,900,000	4,900,000					1.880	1.880	MN	14,074		08/11/2020	11/06/2030
665501-AL-6	NORTHERN NATURAL GAS CO			1,2	1.F FE	7,429,073	121.0174	8,664,846	7,160,000	7,421,547		(5,074)			4.300	4.078	JJ	141,967	307,880	06/12/2019	01/15/2049
665772-CJ-6	NORTHERN STATES POWER CO			1,2	1.F FE	2,992,143	115.8031	3,760,127	3,247,000	3,010,855		6,855			3.400	3.901	FA	41,706	110,398	03/07/2018	08/15/2042
665772-CQ-0	NORTHERN STATES POWER CO			1,2	1.E FE	5,999,582	122.7117	7,436,329	6,060,000	6,003,735		1,230			3.600	3.655	MS	64,236	218,160	09/06/2017	09/15/2047
666807-BE-1	NORTHROP GRUMMAN CORP			1	2.B FE	18,223,600	100.6175	20,123,500	20,000,000	19,956,333		212,496			3.500	4.608	MS	206,111	700,000	02/09/2011	03/15/2021
666807-BG-6	NORTHROP GRUMMAN CORP			1	2.B FE	18,805,480	107.3212	20,391,028	19,000,000	18,939,594		21,885			3.250	3.379	FA	257,292	617,500	09/11/2014	08/01/2023
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.B FE	2,730,260	132.8931	3,455,221	2,600,000	2,716,799		(2,999)			4.750	4.432	JD	10,292	123,500	01/07/2016	06/01/2043
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.B FE	12,156,533	112.0885	13,026,365	11,621,500	12,089,608		(62,187)			3.250	2.599	JJ	174,161	377,699	12/04/2019	01/15/2028
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.B FE	1,991,114	125.2323	2,401,956	1,918,000	1,986,742		(1,502)			4.030	3.813	AO	16,318	77,295	11/21/2017	10/15/2047
667748-AF-4	NORTHWEST PIPELINE LLC				2.B FE	3,984,000	121.9517	4,878,068	4,000,000	3,995,379		761			7.125	7.153	JD	23,750	285,000	11/30/1995	12/01/2025
66977W-AQ-2	NOVA CHEMICALS CORP		C	1,2	3.C FE	500,000	104.0000	520,000	500,000	500,000					4.875	4.874	JD	2,031	24,375	05/25/2017	06/01/2024
670001-AC-0	NOVELIS CORP			1,2	4.B FE	1,000,000	104.5000	1,045,000	1,000,000	1,000,000					5.875	5.875	MN	7,507	58,750	09/07/2016	09/30/2026
670001-AE-6	NOVELIS CORP			1,2	4.B FE	1,447,450	106.8750	1,550,756	1,451,000	1,447,704		254			4.750	4.781	JJ	28,909	37,142	03/03/2020	01/30/2030
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	17,410,409	112.6601	19,321,207	17,150,000	17,329,826		(26,341)			3.200	3.011	MN	70,124	548,800	11/08/2017	05/15/2027
67059T-AD-7	NUSTAR LOGISTICS LP			1	3.C FE	1,310,000	100.2500	1,313,275	1,310,000	1,310,000					6.750	6.747	FA	36,844	88,425	08/14/2013	02/01/2021
67059T-AF-2	NUSTAR LOGISTICS LP			1,2	3.C FE	620,000	107.5000	666,500	620,000	620,000					6.000	6.000	JD	3,100	37,200	05/16/2019	06/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67077M-AC-2	NUTRIEN LTD		C	1,2	2.B FE	18,932,601	108.5249	20,603,452	18,985,000	18,966,874		5,254			3.625	3.657	MS	202,639	688,206	04/08/2014	03/15/2024
67077M-AS-7	NUTRIEN LTD		C	1,2	2.B FE	2,935,574	137.4237	3,748,919	2,728,000	2,928,337		(4,563)			5.250	4.729	JJ	66,040	143,220	05/02/2019	01/15/2045
67091G-AC-7	OCI NV		C	1,2	3.B FE	1,740,000	103.8750	1,807,425	1,740,000	1,740,000					5.250	5.249	MN	15,225	94,649	03/10/2020	11/01/2024
67091G-AE-3	OCI NV		C	1,2	3.B FE	1,000,000	104.0000	1,040,000	1,000,000	1,000,000					4.625	4.625	AO	10,535		09/30/2020	10/15/2025
674599-CC-7	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	6,866,510	100.6250	7,043,750	7,000,000	6,983,546		14,165			3.125	3.340	FA	82,639	218,750	08/15/2011	02/15/2022
674599-CH-6	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	19,885,100	95.0000	19,000,000	20,000,000	19,911,799		14,665			3.400	3.491	AO	143,556	680,000	09/11/2018	04/15/2026
674599-CM-5	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	9,957,900	89.3750	8,937,500	10,000,000	9,974,203		3,779			3.000	3.047	FA	113,333	300,000	11/02/2016	02/15/2027
674599-CR-4	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	7,994,480	93.5000	7,480,000	8,000,000	7,995,573		783			3.200	3.211	FA	96,711	260,978	08/06/2019	08/15/2026
674599-DA-0	OCCIDENTAL PETROLEUM CORP			1,2	3.B FE	41,688,186	96.0000	38,851,200	40,470,000	40,957,355		(138,365)			3.450	3.063	JJ	643,810	1,396,215	04/23/2015	07/15/2024
674599-DL-6	OCCIDENTAL PETROLEUM CORP			1,2	3.C FE	3,390,150	101.3750	3,041,250	3,000,000	3,376,762		(6,899)			6.600	5.651	MS	58,300	198,000	12/12/2018	03/15/2046
674599-DT-9	OCCIDENTAL PETROLEUM CORP				3.B FE	13,248,987	99.7500	12,418,875	12,450,000	12,853,148		(36,170)			7.200	6.679	MS	263,940	896,400	10/01/2002	03/15/2029
677071-AC-6	OHANA MILITARY COMMUNITIES LLC				1.D FE	30,327,250	135.7600	33,940,000	25,000,000	29,728,512		(120,279)			6.193	4.789	AO	387,063	1,548,250	05/28/2015	04/01/2049
67777L-AC-7	OI EUROPEAN GROUP BV		C	1,2	4.A FE	440,000	102.0000	448,800	440,000	440,000					4.000	4.001	MS	5,182	17,600	12/05/2017	03/15/2023
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE			1	1.E FE	6,666,667	117.1460	7,809,733	6,666,667	6,667,905		(115)			6.210	6.203	JD	34,500	414,000	12/12/2002	12/01/2028
680665-AJ-5	OLIN CORP			1,2	3.C FE	439,819	104.2500	458,700	440,000	439,878		15			5.125	5.129	MS	6,640	22,550	03/14/2017	09/15/2027
680665-AK-2	OLIN CORP			1,2	3.C FE	565,000	106.5000	601,725	565,000	565,000					5.000	5.000	FA	11,771	28,250	01/19/2018	02/01/2030
680665-AL-0	OLIN CORP			1,2	3.C FE	1,489,956	108.3750	1,614,788	1,490,000	1,489,962		4			5.625	5.625	FA	34,922	87,305	07/12/2019	08/01/2029
68233D-AR-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE	359,769	110.7075	399,654	361,000	360,869		72			7.000	7.024	MS	8,423	25,270	08/27/2002	09/01/2022
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	11,999,856	116.8080	14,016,960	12,000,000	12,000,163		(12)			3.700	3.700	MN	56,733	444,000	12/21/2018	11/15/2028
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	620,000	103.1250	639,375	620,000	620,000					4.375	4.376	MN	3,466	26,824	11/14/2019	01/15/2028
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO		C	2	3.B FE	1,045,000	106.8750	1,116,844	1,045,000	1,045,000					5.750	5.750	AO	12,685	31,379	04/02/2020	04/15/2025
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO		C	1,2	4.B FE	735,000	100.7500	740,513	735,000	735,000					4.000	4.000	AO	7,023		09/16/2020	10/15/2030
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CO		C	1,2	3.B FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					3.500	3.501	FA	5,056		10/20/2020	02/15/2029
682680-AV-5	ONEOK INC			1,2	2.C FE	9,908,600	115.0700	11,507,000	10,000,000	9,911,813		1,404			5.200	5.261	JJ	239,778	520,000	03/11/2019	07/15/2048
68268N-AG-8	ONEOK PARTNERS LP			1,2	2.B FE	1,801,425	119.0706	2,044,442	1,717,000	1,797,234		(2,179)			6.125	5.725	FA	43,819	105,166	12/12/2018	02/01/2041
68268N-AM-5	ONEOK PARTNERS LP			1,2	2.B FE	8,876,969	121.8649	10,175,719	8,350,000	8,855,727		(11,130)			6.200	5.715	MS	152,434	517,700	12/12/2018	09/15/2043
683715-AC-0	OPEN TEXT CORP		C	1,2	3.B FE	671,296	102.5000	686,750	670,000	671,175		(121)			3.875	3.846	FA	9,808	12,765	03/02/2020	02/15/2028
683720-AA-4	OPEN TEXT HOLDINGS INC			1,2	3.B FE	602,178	106.5000	639,000	600,000	602,022		(156)			4.125	4.080	FA	9,350	12,169	03/03/2020	02/15/2030
68389X-BB-0	ORACLE CORP			1,2	1.G FE	1,990,774	102.7218	2,084,225	2,029,000	2,012,800		11,414			2.500	3.100	MN	6,482	50,725	01/16/2019	05/15/2022
68389X-BC-8	ORACLE CORP			1,2	1.G FE	9,907,550	109.3748	10,937,480	10,000,000	9,938,954		12,204			2.950	3.094	MN	37,694	295,000	03/02/2018	05/15/2025
68389X-BE-4	ORACLE CORP			1,2	1.G FE	1,968,952	122.1005	2,391,949	1,959,000	1,967,767		(471)			3.900	3.858	MN	9,762	76,401	04/11/2018	05/15/2035
68389X-BF-1	ORACLE CORP			1,2	1.G FE	5,298,690	123.4902	5,766,992	4,670,000	5,301,835		749			4.125	3.265	MN	24,615	64,763	12/07/2020	05/15/2045
68389X-BM-6	ORACLE CORP			1,2	1.G FE	28,850,282	109.3362	33,206,497	30,371,000	29,273,684		176,952			2.650	3.369	JJ	371,117	804,832	02/07/2019	07/15/2026
68389X-BN-4	ORACLE CORP			1,2	1.G FE	10,833,538	114.0280	12,124,597	10,633,000	10,776,567		(19,284)			3.250	3.024	MN	44,156	345,573	12/06/2017	11/15/2027
68389X-BS-3	ORACLE CORP			1,2	1.G FE	9,984,200	108.5022	10,850,220	10,000,000	9,991,031		2,158			2.950	2.975	MN	37,694	295,000	11/07/2017	11/15/2024
68389X-BU-8	ORACLE CORP			1,2	1.G FE	7,635,810	109.9981	7,699,867	7,000,000	7,588,082		(47,728)			2.800	1.356	AO	49,000	98,000	06/24/2020	04/01/2027
684181-AA-8	SR SECD BD			1	1.G FE	755,600	103.8250	784,502	755,600	755,600					8.175	8.254	MJSD	2,745	61,853	03/21/1997	03/15/2022
68902V-AJ-6	OTIS WORLDWIDE CORP			1,2	2.B FE	9,999,800	106.8739	10,687,390	10,000,000	10,000,069		269			2.293	2.293	AO	54,777	138,854	02/19/2020	04/05/2027
69007T-AB-0	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	1,000,000	102.7500	1,027,500	1,000,000	1,000,000					5.000	4.998	FA	18,889	58,472	06/12/2019	08/15/2027
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC			1,2	4.B FE	1,491,750	101.8750	1,517,938	1,490,000	1,491,562		(163)			4.625	4.611	MS	20,291	56,327	03/12/2020	03/15/2030
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC			1,2	4.C FE	750,000	108.2500	811,875	750,000	750,000					6.625	6.625	MN	6,349	25,120	05/06/2020	05/13/2027
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC			1	4.C FE	2,505,545	107.5000	2,623,000	2,440,000	2,488,838		(10,761)			5.375	4.823	AO	27,687	131,150	08/02/2019	01/15/2025
69318F-AG-3	PBF HOLDING COMPANY LLC			1,2	4.A FE	1,450,000	64.0000	928,000	1,450,000	1,450,000					7.250	7.249	JD	4,672	105,125	12/08/2017	06/15/2025
693304-AG-2	PECO ENERGY CO			1	1.F FE	964,050	124.8706	1,248,706	1,000,000	976,484		1,113			5.900	6.161	MN	9,833	59,000	06/28/2004	05/01/2034
69346V-AA-7	PERFORMANCE FOOD GROUP INC			1,2	4.B FE	807,001	105.5000	849,275	805,000	804,317		(2,636)			5.500	5.218	AO	9,347	35,901	04/24/2020	10/15/2027
69351U-AV-5	PPL ELECTRIC UTILITIES CORP			1,2	1.F FE	5,052,800	129.7467	6,487,335	5,000,000	5,050,621		(1,016)			4.150	4.088	JD	9,222	207,500	06/19/2018	06/15/2048
69351U-AW-3	PPL ELECTRIC UTILITIES CORP			1,2	1.F FE	6,882,470	108.6496	7,605,472	7,000,000	6,885,808		2,498			3.000	3.086	AO	52,500	224,583	09/03/2019	10/01/2049
69352P-AD-5	PPL CAPITAL FUNDING INC			1,2	2.A FE	1,966,698	104.5028	1,954,202	1,870,000	1,890,069		(16,034)			4.200	3.286	JD	3,491	78,540	11/19/2015	06/15/2022
69352P-AE-3	PPL CAPITAL FUNDING INC			1,2	2.A FE	9,201,285	104.8683	9,123,542	8,700,000	8,843,455		(83,324)			3.500	2.484	JD	25,375	304,500	08/19/2016	12/01/2022
69352P-AF-0	PPL CAPITAL FUNDING INC			1,2	2.A FE	32,150,617	106.2588	32,621,452	30,700,000	31,206,215		(224,518)			3.400	2.612	JD	86,983	1,043,800	08/31/2016	06/01/2023
69352P-AK-9	PPL CAPITAL FUNDING INC			1,2	2.A FE	45,462,544	109.2476	47,806,750	43,760,000	44,480,988		(228,785)			3.950	3.360	MS	508,953	1,728,520	06/29/2017	03/15/2024
69352P-AL-7	PPL CAPITAL FUNDING INC			1,2	2.B FE	8,252,703	110.3747	9,546,308	8,649,000	8,403,132		40,726			3.100	3.688	MN	34,260	268,119	02/14/2017	05/15/2026
69353R-EQ-7	PNC BANK NA			2	1.F FE	8,444,524	110.8835	9,181,154	8,280,000	8,380,856		(21,492)			3.250	2.949	JD	22,425	269,100	12/07/2017	06/01/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
69353R-EY-0	PNC BANK NA			2	1.F FE	15,970,169	101.6989	16,265,722	15,994,000	15,989,350		4,846			2.550	2.582	JD	24,924	407,847	12/06/2016	12/09/2021
69353R-FG-8	PNC BANK NA			2	1.F FE	9,996,600	111.8580	11,185,800	10,000,000	9,997,920		270			3.100	3.103	AO	56,833	310,000	10/18/2017	10/25/2027
69353R-FJ-2	PNC BANK NA			2	1.F FE	3,422,380	113.8052	3,698,669	3,250,000	3,401,350		(19,592)			3.250	2.518	JJ	46,651	105,625	12/02/2019	01/22/2028
693627-AJ-0	DUKE ENERGY INDIANA LLC			1	1.F FE	5,563,400	107.0107	5,350,535	5,000,000	5,054,289		(48,436)			8.850	7.741	JJ	204,042	442,500	03/05/2001	01/15/2022
693627-AK-7	DUKE ENERGY INDIANA LLC			1	1.F FE	5,964,013	150.2373	9,014,238	6,000,000	5,977,571		1,104			8.310	8.360	MS	166,200	498,600	05/03/1999	09/01/2032
69363F-BD-3	DUKE ENERGY INDIANA LLC				1.F FE	4,994,640	110.8194	5,540,970	5,000,000	5,000,240		(47)			8.240	8.239	FA	155,644	412,000	08/20/1992	08/22/2022
69370C-AB-6	PTC INC			1,2	3.C FE	1,617,946	103.0000	1,663,450	1,615,000	1,617,879		(67)			3.625	3.575	FA	22,117	27,490	12/01/2020	02/15/2025
69370C-AC-4	PTC INC			1,2	3.C FE	338,784	104.6250	345,263	330,000	338,570		(214)			4.000	3.373	FA	4,987	1,921	11/17/2020	02/15/2028
695114-BT-4	PACIFICORP			1	1.E FE	7,287,950	154.2350	11,273,036	7,309,000	7,298,187		619			7.700	7.720	MN	71,912	562,793	11/16/2001	11/15/2031
69512E-FF-7	PACIFICORP				1.E FE	5,000,000	111.3615	5,568,075	5,000,000	5,000,000					8.230	8.227	MS	137,167	411,500	01/20/1993	01/20/2023
69512E-FP-5	PACIFICORP				1.E FE	4,063,320	111.3615	4,454,460	4,000,000	4,011,641		(4,796)			8.230	8.080	MS	109,733	329,200	01/29/1993	01/20/2023
69867D-AC-2	CLARIOS GLOBAL LP			1,2	5.A FE	295,000	108.5000	320,075	295,000	295,000					8.500	8.496	MN	3,204	25,075	03/18/2019	05/15/2027
69888X-AA-7	PAR PHARMACEUTICAL INC			1,2	4.B FE	204,113	108.0000	218,160	202,000	204,010		(103)			7.500	7.299	AO	3,788	7,575	06/17/2020	04/01/2027
698900-AG-2	OVINTIV INC			1	3.A FE	28,140	117.2500	32,830	28,000	28,141		1			7.200	7.133	MN	336	1,008	09/21/2020	11/01/2031
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD		C	1,2	2.C FE	319,200	104.7500	351,960	336,000	323,158		3,958			5.250	7.806	FA	6,664	18,223	06/16/2020	08/15/2022
701094-AM-6	PARKER-HANNIFIN CORP			1,2	2.A FE	4,997,700	107.3726	5,368,630	5,000,000	4,998,380		442			2.700	2.710	JD	6,375	135,000	06/05/2019	06/14/2024
70109H-AL-9	PARKER-HANNIFIN CORP			1,2	2.A FE	13,857,620	109.3456	15,308,384	14,000,000	13,907,219		21,869			3.300	3.483	MN	51,333	462,000	12/18/2018	11/21/2024
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	21,406,585	123.5920	25,668,822	20,769,000	21,283,294		(28,821)			4.200	3.959	MN	96,922	872,298	07/12/2017	11/21/2034
70137T-AP-0	PARKLAND CORP		C	1,2	3.B FE	360,900	108.2500	389,700	360,000	360,765		(94)			5.875	5.835	JJ	9,753	21,444	06/26/2019	07/15/2027
701885-AD-7	PARSLEY ENERGY LLC			1,2	3.C FE	807,750	102.3750	829,238	810,000	808,312		361			5.375	5.433	JJ	20,076	43,538	10/11/2018	01/15/2025
70339P-AA-7	PATTERN ENERGY OPERATIONS LP			1,2	3.C FE	575,000	105.5000	606,625	575,000	575,000					4.500	4.500	FA	10,997		07/14/2020	08/15/2028
70342@-AE-8	PATTERSON COMPANIES INC			1	2.C	18,750,000	102.7781	19,270,901	18,750,000	18,750,000					3.590	3.590	JD	43,005	677,813	11/10/2011	12/08/2021
705322-AJ-4	PEDERNALES ELECTRIC COOP INC				1.D FE	3,756,000	107.1682	4,025,238	3,756,000	3,756,000					5.952	5.951	MN	28,566	223,557	10/10/2002	11/15/2022
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC			1,2	4.B FE	927,344	105.5000	970,600	920,000	927,227		(117)			5.375	5.223	AO	12,637		12/08/2020	10/15/2025
70959W-AG-8	PENSKE AUTOMOTIVE GROUP INC			1,2	3.C FE	947,450	103.5000	1,003,950	970,000	956,175		2,126			5.500	5.812	MN	6,817	53,350	07/12/2016	05/15/2026
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC			1,2	4.A FE	953,325	100.5000	944,700	940,000	953,091		(234)			3.500	3.176	FA	11,972		12/03/2020	09/01/2025
713291-AH-5	PEPCO HOLDINGS LLC			1	2.B FE	11,661,300	139.6192	13,961,920	10,000,000	11,033,135		(59,275)			7.450	6.190	FA	281,444	745,000	09/21/2004	08/15/2032
713448-BS-6	PEPSICO INC			1	1.E FE	21,148,587	139.9126	26,793,263	19,150,000	20,891,663		(56,105)			4.875	4.192	MN	155,594	933,563	04/07/2016	11/01/2040
713448-CG-1	PEPSICO INC			1	1.E FE	10,057,200	105.4296	10,542,960	10,000,000	10,014,169		(6,293)			2.750	2.682	MS	91,667	275,000	05/07/2013	03/01/2023
713448-CM-8	PEPSICO INC			1,2	1.E FE	15,972,000	109.2075	17,473,200	16,000,000	15,990,364		2,832			3.600	3.620	MS	192,000	576,000	02/25/2014	03/01/2024
713448-DY-1	PEPSICO INC			1,2	1.E FE	29,874,125	112.6874	33,796,078	29,991,000	29,908,875		10,751			3.000	3.045	AO	189,943	899,730	10/27/2017	10/15/2027
713448-EH-7	PEPSICO INC			1	1.E FE	523,526	143.9676	827,814	575,000	538,563		1,541			5.500	6.171	MN	4,041	31,625	07/18/2007	05/15/2035
713448-ER-5	PEPSICO INC			1,2	1.E FE	6,964,090	110.0025	7,700,175	7,000,000	6,967,804		3,714			2.625	2.706	MS	52,063	91,875	03/17/2020	03/19/2027
713448-EU-8	PEPSICO INC			1,2	1.E FE	5,998,282	126.4401	7,624,338	6,030,000	5,998,750		468			3.625	3.654	MS	61,933	109,294	03/17/2020	03/19/2050
71376L-AD-2	PERFORMANCE FOOD GROUP INC			1,2	4.B FE	70,000	107.0000	74,900	70,000	70,000					6.875	6.874	MN	802	2,500	04/21/2020	05/01/2025
71568P-AG-4	PERUSAHAAN LISTRIK NEGARA (PERSERO) PT		C		2.B FE	10,025,000	120.2500	12,025,000	10,000,000	10,023,759		(2,303)			5.375	5.338	JJ	232,917	537,500	12/14/2018	01/25/2029
71644E-AE-2	SUNCOR ENERGY INC		C	1	2.A FE	4,975,500	128.7686	6,438,430	5,000,000	4,991,877		1,152			7.875	7.912	JD	17,500	393,750	06/25/1996	06/15/2026
716768-AC-0	PETSMART INC			1,2	4.B FE	336,605	102.5000	339,275	331,000	335,837		(768)			5.875	5.498	JD	1,621	19,446	02/28/2020	06/01/2025
717081-EC-3	PFIZER INC			1	1.F FE	4,995,854	126.6952	6,360,099	5,020,000	4,999,812		903			4.000	4.034	JD	8,924	200,800	11/14/2016	12/15/2036
717081-EP-4	PFIZER INC			1,2	1.F FE	6,947,492	117.9307	8,237,459	6,985,000	6,955,032		3,317			3.600	3.664	MS	74,041	251,460	12/21/2018	09/15/2028
71713U-AW-2	PHARMACIA LLC			1	1.F FE	5,011,023	138.5476	6,082,240	4,390,000	4,684,435		(28,708)			6.600	5.541	JD	24,145	289,740	02/20/2004	12/01/2028
720186-AL-9	PIEDMONT NATURAL GAS COMPANY INC			1,2	1.G FE	14,962,200	114.4263	17,163,945	15,000,000	14,967,480		3,268			3.500	3.530	JD	43,750	525,000	05/21/2019	06/01/2029
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC			1,2	1.G FE	8,099,740	111.7795	8,942,360	8,000,000	8,098,539		(1,201)			3.350	3.282	JD	22,333	141,444	05/21/2020	06/01/2050
72018Q-AE-1	PIEDMONT NATURAL GAS COMPANY INC				1.G FE	61,402	131.0052	77,293	59,000	59,928		(125)			7.500	7.165	JJ	2,213	4,425	11/21/1996	10/09/2026
723787-AB-3	PIONEER NATURAL RESOURCES CO			1	2.B FE	4,254,640	126.6250	5,065,000	4,000,000	4,118,784		(12,857)			7.200	6.665	JJ	132,800	288,000	11/19/2003	01/15/2028
723787-AM-9	PIONEER NATURAL RESOURCES CO			1,2	2.B FE	49,557,313	116.2500	54,328,275	46,734,000	48,781,164		(377,037)			4.450	3.446	JJ	958,956	1,917,260	02/04/2020	01/15/2026
73179P-AM-8	AVIENT CORP			1,2	3.C FE	425,000	106.2500	451,563	425,000	425,000					5.750	5.750	MN	3,123	12,355	04/29/2020	05/15/2025
73651H-AV-3	PORTLAND GENERAL ELECTRIC CO				1.F FE	5,000,000	103.9274	5,196,370	5,000,000	5,000,000					9.310	9.309	AO	98,272	465,500	08/12/1991	08/11/2021
737446-AK-0	POST HOLDINGS INC			1,2	4.B FE	154,994	103.2500	160,038	155,000	154,996		1			5.000	5.000	FA	2,928	7,750	10/16/2017	08/15/2026
737446-AM-6	POST HOLDINGS INC			1,2	4.B FE	860,024	106.0000	890,400	840,000	855,558		(1,249)			5.750	5.493	MS	16,100	48,300	09/19/2017	03/01/2027
737446-AN-4	POST HOLDINGS INC			1,2	4.B FE	1,264,216	106.6250	1,391,456	1,305,000	1,272,829		3,529			5.625	6.057	JJ	33,848	73,406	06/14/2018	01/15/2028
737446-AP-9	POST HOLDINGS INC			1,2	4.B FE	1,000,000	109.1250	1,091,250	1,000,000	1,000,000					5.500	5.500	JD	2,444	55,000	06/24/2019	12/15/2029
737679-DE-7	POTOMAC ELECTRIC POWER CO			1,2	1.F FE	24,676,050	125.5794	30,237,008	24,078,000	24,623,723		(15,643)			4.150	3.993	MS	294,220	999,237	06/01/2017	03/15/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
739370-AF-0	PowerSouth Energy Cooperative			1	1.G	25,000,000	108.6142	27,153,550	25,000,000	25,000,000					3.570	3.570	JD	74,375	446,250	04/03/2020	06/01/2050
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC			1	2.C PL	3,474,534	104.1432	3,618,490	3,474,534	3,474,534					3.550	3.551	MJSD	343	135,680	10/31/2019	05/01/2039
74005P-BA-1	LINDE INC			1,2	1.F FE	10,164,864	101.8298	10,488,469	10,300,000	10,282,689		15,016			2.450	2.603	FA	95,332	252,350	06/07/2012	02/15/2022
74101X-AE-0	PRESIDIO HOLDINGS INC			1,2	4.B FE	994,162	105.5000	1,033,900	980,000	992,722		(1,440)			4.875	4.628	FA	19,906	25,082	02/26/2020	02/01/2027
74151#-AM-0	PricewaterhouseCoopers LLP			1	1.F IF	17,300,000	107.6680	18,626,563	17,300,000	17,300,000					3.200	3.200	MS	172,231		06/09/2020	09/15/2027
74170*-BD-0	Prime Property Fund, LLC			1	1.F	10,000,000	105.6008	10,560,081	10,000,000	10,000,000					2.460	2.460	AO	53,300		09/22/2020	10/13/2030
742718-DF-3	PROCTER & GAMBLE CO			1	1.D FE	13,248,935	153.0636	16,683,932	10,900,000	12,843,214		(83,929)			5.550	4.038	MS	194,928	604,950	11/17/2015	03/05/2037
742738-AB-9	PRIT CORE REALTY HOLDINGS LLC			1	2.A	5,648,957	105.8602	5,875,243	5,550,000	5,581,765		(14,185)			3.850	3.567	FA	81,315	213,675	10/21/2015	02/14/2023
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST &				1.D FE	2,453,236	99.9880	2,086,188	2,086,438	2,086,438		(37,222)			9.360	0.000	JJ	97,645	195,290	11/24/2008	01/01/2021
74275#-AA-7	Prisa II			1	2.B IF	15,000,000	105.3394	15,800,906	15,000,000	15,000,000					3.470	3.471	FA	134,463		08/19/2020	11/17/2028
74275#-AB-5	Prisa II			1	2.B IF	5,000,000	106.0059	5,300,296	5,000,000	5,000,000					3.650	3.651	FA	47,146		08/19/2020	11/17/2030
74275B-AB-7	PRISA II LHC LLC			1	2.B	2,700,000	113.3364	3,060,082	2,700,000	2,700,000					4.420	4.419	FA	44,421	119,340	01/15/2016	02/17/2026
74275B-AC-5	PRISA II LHC LLC			1	2.B	5,400,000	115.1027	6,215,547	5,400,000	5,400,000					4.510	4.509	FA	90,651	243,540	01/15/2016	02/17/2027
74340X-BE-0	PROLOGIS LP			1,2	1.G FE	18,804,627	113.6517	21,510,857	18,927,000	18,839,611		16,178			3.750	3.856	MN	118,294	709,763	10/25/2018	11/01/2025
74340X-BH-3	PROLOGIS LP			1,2	1.G FE	11,184,045	118.6546	12,362,623	10,419,000	11,167,703		(21,471)			3.875	2.753	MS	118,878	232,229	09/30/2020	09/15/2028
74340X-BN-0	PROLOGIS LP			1,2	1.G FE	4,991,650	107.2587	5,362,935	5,000,000	4,992,705		1,055			2.125	2.150	AO	22,431	69,948	02/03/2020	04/15/2027
743755-AJ-9	PROVIDENCE HEALTH AND SERVICES OBLIGATED			1	1.D FE	59,962,420	109.9645	65,868,736	59,900,000	59,919,835		(6,715)			4.379	4.365	AO	655,755	2,623,021	10/21/2013	10/01/2023
744516-AA-3	SCANA CORP				2.A FE	10,000,000	119.1647	11,916,470	10,000,000	10,000,000					6.990	6.988	JJ	322,317	699,000	01/16/1996	01/15/2026
74460D-AC-3	PUBLIC STORAGE			1,2	1.F FE	7,865,700	111.8089	8,385,668	7,500,000	7,811,816		(44,251)			3.094	2.395	MS	68,326	232,050	10/31/2019	09/15/2027
74460D-AD-1	PUBLIC STORAGE			1,2	1.F FE	6,999,860	114.1688	7,991,816	7,000,000	6,999,978		2			3.385	3.385	MN	39,492	236,950	04/10/2019	05/01/2029
74531E-AA-0	PUGET SOUND ENERGY INC			1	1.F FE	11,052,500	133.8961	14,728,571	11,000,000	11,026,221		(2,779)			7.020	6.976	MS	227,370	772,200	09/18/2002	12/01/2027
74733V-AC-4	QEP RESOURCES INC			1,2	4.C FE	680,000	105.0000	1,050,000	1,000,000	697,517		24,519	275,272		5.250	12.761	MN	8,750	52,500	06/28/2016	05/01/2023
74736K-AJ-0	QORVO INC			1,2	3.A FE	1,855,133	103.0000	1,900,350	1,845,000	1,855,084		(49)			3.375	3.346	AO	15,913		09/30/2020	04/01/2031
74955D-AB-7	RGS (AEGCO) FUNDING CORP				2.A FE	630,598	103.7500	676,735	652,275	649,982		1,335			9.820	10.380	JD	4,270	64,053	09/05/1990	12/07/2022
750236-AU-5	RADIAN GROUP INC			1,2	3.A FE	463,961	104.6250	481,275	460,000	462,208		(573)			4.500	4.350	AO	5,175	20,700	10/31/2017	10/01/2024
750236-AW-1	RADIAN GROUP INC			1,2	3.A FE	500,000	109.0000	545,000	500,000	500,000					4.875	4.872	MS	7,177	29,859	06/13/2019	03/15/2027
75513E-BU-4	RAYTHEON TECHNOLOGIES CORP				2.A FE	10,042,295	152.4771	17,534,867	11,500,000	10,358,576		31,779			7.000	8.074	AO	169,944	816,500	08/14/2001	04/15/2038
75513E-CG-4	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	31,701,527	107.6955	34,154,551	31,714,000	31,708,958		2,669			3.200	3.204	MS	298,816	1,046,562	04/06/2017	03/15/2024
75513E-CK-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	29,595,522	129.1570	37,615,685	29,124,000	29,568,427		(8,088)			4.350	4.250	AO	267,455	1,296,018	07/18/2017	04/15/2047
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	7,256,323	117.4980	7,756,043	6,601,000	7,156,165		(92,477)			4.125	2.489	AO	57,484	272,291	12/12/2019	10/15/2026
756109-AU-8	REALTY INCOME CORP			1,2	1.G FE	6,465,179	114.0354	6,782,826	5,948,000	6,406,246		(58,933)			3.650	2.413	JJ	100,108	108,551	01/14/2020	01/15/2028
756109-AW-4	REALTY INCOME CORP			1,2	1.G FE	23,136,256	111.8264	25,606,009	22,898,000	23,119,945		(21,532)			3.250	3.109	JD	33,075	744,185	02/05/2020	06/15/2029
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	4,916,000	102.8863	5,144,315	5,000,000	4,960,563		25,825			2.375	2.924	JD	2,309	118,750	04/03/2019	06/24/2022
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	70,349,199	106.4587	75,427,054	70,851,000	70,638,395		82,690			2.750	2.831	JD	27,061	1,948,403	06/15/2020	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	42,555,852	110.7247	47,311,557	42,729,000	42,713,302		52,761			3.000	2.988	JD	17,804	1,217,595	11/06/2020	06/26/2027
75820Q-AC-6	RELX CAPITAL INC				2.A FE	10,980,400	123.0960	12,309,600	10,000,000	10,343,317		(65,884)			7.500	6.583	MN	95,833	750,000	05/08/2006	05/15/2025
75884R-AU-7	REGENCY CENTERS LP			1,2	2.A FE	6,873,090	111.0284	7,771,988	7,000,000	6,910,229		16,455			3.900	4.196	MN	45,500	273,000	09/11/2018	11/01/2025
75884R-AV-5	REGENCY CENTERS LP			1,2	2.A FE	36,425,285	110.0579	39,891,586	36,246,000	36,389,637		(22,138)			3.600	3.524	FA	543,690	1,304,856	06/27/2019	02/01/2027
75884R-AX-1	REGENCY CENTERS LP			1,2	2.A FE	2,991,117	114.1601	3,420,237	2,996,000	2,992,372		425			4.125	4.145	MS	36,389	123,585	03/09/2018	03/15/2028
75884R-AZ-6	REGENCY CENTERS LP			1,2	2.A FE	11,988,360	106.5969	12,791,628	12,000,000	11,989,926		1,074			2.950	2.961	MS	104,233	378,583	08/13/2019	09/15/2029
75886A-AQ-1	REGENCY ENERGY PARTNERS LP			1,2	2.C FE	8,396,773	106.0000	8,354,920	7,882,000	8,031,851		(95,532)			5.000	3.686	AO	98,525	394,100	12/13/2016	10/01/2022
760110-AA-7	CVR NITROGEN LP			1,2	4.C	387,075	100.0000	390,000	390,000	389,847		517			6.500	6.639	AO	5,352	25,350	10/17/2014	04/15/2021
760759-AR-1	REPUBLIC SERVICES INC			1,2	2.B FE	6,613,159	110.1815	7,815,174	7,093,000	6,729,418		58,164			2.900	3.946	JJ	102,849	205,697	12/13/2018	07/01/2026
760759-AS-9	REPUBLIC SERVICES INC			1,2	2.B FE	14,165,098	113.1349	16,670,428	14,735,000	14,281,855		55,980			3.375	3.886	MN	63,545	497,306	12/21/2018	11/15/2027
760759-AT-7	REPUBLIC SERVICES INC			1,2	2.B FE	16,767,579	117.5076	19,364,077	16,479,000	16,763,224		(33,183)			3.950	3.649	MN	83,173	650,921	01/31/2020	05/15/2028
76132F-A*-8	RETAIL OPPORTUNITY INVESTMENTS PARTNERSH			1	2.C	22,200,000	112.5968	24,996,491	22,200,000	22,200,000					3.950	3.949	MS	241,148	910,200	06/10/2016	09/22/2026
76169#-AK-9	REYES HOLDINGS LLC PRIV PLACE			1	2.A PL	15,300,000	109.2828	16,720,274	15,300,000	15,300,000					4.220	4.220	JD	32,283	645,660	11/15/2018	12/13/2023
76169#-AL-7	REYES HOLDINGS, L.L.C.			1	2.A PL	13,600,000	114.3985	15,558,192	13,600,000	13,600,000					4.410	4.410	JD	29,988	599,760	11/15/2018	12/13/2025
767201-AD-8	RIO TINTO FINANCE (USA) LTD		C	1	1.F FE	5,110,102	140.8349	5,915,066	4,200,000	4,701,047		(53,085)			7.125	5.192	JJ	137,988	299,250	06/29/2011	07/15/2028
773903-AC-3	ROCKWELL AUTOMATION INC			1	1.G FE	10,140,862	132.9726	22,119,992	16,635,000	10,154,773		836			5.200	8.527	JJ	398,870	865,020	05/16/2000	01/15/2098
775109-AW-1	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	7,636,578	105.0012	8,610,098	8,200,000	8,046,581		65,636			3.000	3.895	MS	72,433	246,000	01/07/2014	03/15/2023
775109-AY-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	41,484,274	109.1233	43,978,872	40,302,000	40,720,516		(157,606)			4.100	3.662	AO	413,096	1,652,382	04/24/2017	10/01/2023
775109-BB-6	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	8,501,848	136.5969	10,083,583	7,382,000	8,413,402		(27,338)			5.000	4.053	MS	108,679	369,100	07/25/2017	03/15/2044

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
775109-BE-0	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	45,703,802	112.8825	51,621,167	45,730,000	45,715,060		668			3.625	3.628	JD	73,676	1,657,713	03/21/2016	12/15/2025
775109-BF-7	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	7,552,136	110.6598	8,731,058	7,890,000	7,669,510		33,458			2.900	3.429	MN	29,237	228,810	06/13/2017	11/15/2026
775109-BN-0	ROGERS COMMUNICATIONS INC		C	1,2	2.A FE	9,393,576	127.8553	11,639,947	9,104,000	9,386,343		(5,972)			4.350	4.154	MN	66,004	396,024	09/26/2019	05/01/2049
775371-AU-1	ROHM AND HAAS CO			1	3.A FE	1,838,775	138.5216	2,129,077	1,537,000	1,691,465		(13,301)			7.850	6.309	JJ	55,635	120,655	03/21/2003	07/15/2029
77678#-AA-3	Rosales Solar Holdings, LLC			1	2.C PL	25,775,121	105.5563	27,207,255	25,775,121	25,775,121					4.190	4.167	JD	1,118,977	1,075,121	12/13/2019	12/31/2049
78355H-KG-3	RYDER SYSTEM INC			1,2	2.B FE	7,973,414	105.9394	8,469,855	7,995,000	7,985,250		4,279			3.400	3.459	MS	90,610	271,830	02/26/2018	03/01/2023
78355H-KK-4	RYDER SYSTEM INC			1,2	2.B FE	17,204,761	109.1475	18,339,509	16,802,500	17,151,418		(55,187)			3.875	3.087	JD	54,258	558,048	07/13/2020	12/01/2023
78355H-KL-2	RYDER SYSTEM INC			1,2	2.B FE	16,451,403	109.2204	17,724,287	16,228,000	16,380,747		(46,257)			3.650	3.328	MS	169,470	592,322	06/06/2019	03/18/2024
78355H-KN-8	RYDER SYSTEM INC			1,2	2.B FE	6,994,330	105.7638	7,403,466	7,000,000	6,995,886		1,083			2.500	2.517	MS	58,333	186,181	08/01/2019	09/01/2024
78355H-KP-3	RYDER SYSTEM INC			1,2	2.B FE	12,486,379	109.7331	13,115,300	11,952,000	12,453,960		(32,447)			2.900	2.112	JD	28,884	299,498	10/28/2020	12/01/2026
78386F-AC-0	FALABELLA SA		C	1,2	2.B FE	31,201,136	108.7902	32,637,060	30,000,000	30,537,861		(127,987)			4.375	3.867	JJ	561,458	1,312,500	05/26/2015	01/27/2025
78412D-B*-9	SEMCO ENERGY, INC.			1	1.F	6,300,000	106.0527	6,681,320	6,300,000	6,300,000					3.150	3.150	AO	38,588	99,225	02/28/2020	04/21/2050
784178-AF-2	LIVESTYLE INC			1	6.	33,000	0.3815	6,295	1,650,000	6,295	(6,087)				9.625	0.000	FA			01/31/2014	02/01/2019
78454L-AH-3	SM ENERGY CO			1,2	5.B FE	81,000	85.5000	256,500	300,000	94,073		13,842	205,811		5.000	38.629	JJ	6,917	15,000	05/05/2017	01/15/2024
78454L-AN-0	SM ENERGY CO			1,2	5.B FE	196,000	81.0000	567,000	700,000	208,105		12,105	504,000		6.750	31.777	MS	13,913	47,250	09/07/2016	09/15/2026
78454L-AP-5	SM ENERGY CO			1,2	5.A FE	95,000	81.0000	76,950	95,000	95,000					6.625	6.626	JJ	2,902	6,294	08/06/2018	01/15/2027
78466C-AC-0	SS&C TECHNOLOGIES INC			1,2	4.B FE	2,145,000	106.8750	2,292,469	2,145,000	2,145,000					5.500	5.502	MS	29,821	117,975	03/14/2019	09/30/2027
78469X-AE-7	SPX FLOW INC			1,2	4.A FE	743,031	104.3750	808,906	775,000	750,260		3,536			5.875	6.563	FA	17,201	45,531	11/27/2018	08/15/2026
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	5,910,550	115.8044	6,948,264	6,000,000	5,927,260		8,223			4.246	4.441	MN	42,460	254,760	12/10/2018	05/01/2028
785592-A*-7	SABINE PASS LIQUEFACTION			1	2.C FE	25,000,000	101.5115	25,377,881	25,000,000	25,000,000					5.000	4.982	MS	368,056	1,250,000	02/14/2017	09/15/2037
785592-AD-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	11,744,315	109.5000	12,159,975	11,105,000	11,428,700		(149,032)			5.625	4.120	AO	131,872	624,656	10/29/2018	04/15/2023
785592-AJ-5	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	11,737,869	114.0000	12,558,240	11,016,000	11,430,710		(121,297)			5.750	4.445	MN	80,937	633,420	05/23/2018	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	41,726,379	116.3750	44,065,394	37,865,000	40,139,028		(527,600)			5.625	3.954	MS	709,969	2,129,906	02/07/2019	03/01/2025
785592-AS-5	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	22,173,571	117.8750	24,861,016	21,091,000	21,911,839		(125,281)			5.000	4.224	MS	310,506	1,054,550	04/25/2019	03/15/2027
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	12,950,037	114.7500	14,343,750	12,500,000	12,900,985		(50,637)			4.200	3.651	MS	154,583	525,000	01/13/2020	03/15/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC			1,2	2.C FE	14,602,888	120.8900	16,377,573	13,547,500	14,341,379		(139,622)			5.875	4.545	JD	2,211	795,916	07/26/2019	06/30/2026
795758-AL-1	SALTCHUK RESOURCES, INC. - ABS			4	1.G PL	4,875,000	111.8826	5,454,278	4,875,000	4,875,000					4.500	4.499	MS	72,516	232,071	08/25/2014	09/02/2029
80105N-AG-0	SANOFI SA		C	1	1.E FE	3,004,170	100.8735	3,026,205	3,000,000	3,000,138		(566)			4.000	3.980	MS	30,667	120,000	06/29/2011	03/29/2021
803070-AB-7	SAPPI PAPIER HOLDING GMBH		C	1	4.A FE	3,897,856	97.7500	4,496,500	4,600,000	4,102,958		24,014			7.500	9.034	JD	15,333	345,000	03/01/2005	06/15/2032
806407-E#-5	HENRY SCHEIN, INC.			1	1.G	15,600,000	106.5915	16,628,281	15,600,000	15,600,000					2.350	2.350	MS	121,182		03/06/2020	09/02/2030
806851-AE-1	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	49,738,816	104.0576	51,612,570	49,600,000	49,642,039		(23,430)			3.625	3.574	JD	49,944	1,798,000	06/28/2016	12/21/2022
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	5,214,500	113.6797	5,683,985	5,000,000	5,126,414		(24,251)			4.000	3.416	JD	5,556	200,000	03/06/2017	12/21/2025
806854-AB-1	SCHLUMBERGER INVESTMENT SA		C	1,2	1.F FE	9,803,500	101.2120	10,121,200	10,000,000	9,980,625		26,984			3.300	3.584	MS	98,083	330,000	09/13/2013	09/14/2021
806854-AD-7	SCHLUMBERGER INVESTMENT SA		C	1,2	1.F FE	36,820,166	102.5028	39,371,325	38,410,000	38,013,120		240,829			2.400	3.073	FA	384,100	921,840	05/12/2016	08/01/2022
806854-AH-8	SCHLUMBERGER INVESTMENT SA		C	1,2	1.F FE	15,076,988	108.3628	15,967,259	14,735,000	14,887,727		(54,653)			3.650	3.238	JD	44,819	537,828	04/03/2017	12/01/2023
80689#-BB-1	SCHNEIDER NATIONAL LEASING INC.			1	2.B	5,020,250	106.9533	5,347,663	5,000,000	5,012,916		(4,447)			3.550	3.450	MS	47,333	177,500	03/29/2019	09/25/2023
80874Y-AW-0	SCIENTIFIC GAMES INTERNATIONAL INC			1,2	4.A FE	710,625	103.1250	773,438	750,000	721,873		4,958			5.000	5.911	AO	7,917	37,500	08/23/2018	10/15/2025
81104P-AA-7	SCRIPPS ESCROW INC			1,2	4.C FE	1,736,517	104.2500	1,803,525	1,730,000	1,735,582		(688)			5.875	5.815	JJ	46,866	98,532	08/12/2019	07/15/2027
811054-AG-0	E. W. SCRIPPS CO			1,2	4.C FE	760,000	102.0000	816,000	800,000	769,098		6,000			5.125	6.147	MN	5,239	41,000	06/19/2019	05/15/2025
81105D-AA-3	SCRIPPS ESCROW II INC			1,2	3.C FE	500,000	104.2500	521,250	500,000	500,000					3.875	3.875	JJ	54		12/15/2020	01/15/2029
81180W-BB-6	SEAGATE HDD CAYMAN		C	1,2	3.A FE	750,000	100.3850	752,888	750,000	750,000					3.375	3.375	JJ	1,617		12/03/2020	07/15/2031
81728U-AA-2	SENSATA TECHNOLOGIES INC			2	3.C FE	972,156	107.8750	1,035,600	960,000	971,204		(952)			4.375	4.216	FA	15,867	37,917	02/03/2020	02/15/2030
817565-CE-2	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	1,924,856	110.7500	2,071,025	1,870,000	1,916,216		(7,006)			5.125	4.625	JD	7,986	95,838	10/24/2019	06/01/2029
817565-CF-9	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	115,356	103.5000	119,025	115,000	115,344		(12)			3.375	3.338	FA	1,520		08/04/2020	08/15/2030
82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR			1,2	4.A FE	670,000	103.5000	693,450	670,000	670,000					4.750	4.750	FA	12,023	15,470	02/06/2020	02/15/2028
822582-BD-3	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	39,872,930	110.7402	44,296,080	40,000,000	39,937,379		13,165			3.250	3.289	MN	180,556	1,300,000	02/01/2017	05/11/2025
822582-BT-8	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	29,392,612	110.4966	32,977,710	29,845,000	29,531,431		52,289			2.875	3.087	MN	121,556	858,044	06/14/2018	05/10/2026
822582-CB-6	SHELL INTERNATIONAL FINANCE BV		C	1,2	1.D FE	14,884,500	118.4915	17,773,725	15,000,000	14,905,512		10,063			3.875	3.969	MN	77,500	581,250	11/07/2018	11/13/2028
824348-AW-6	SHERWIN-WILLIAMS CO			1,2	2.C FE	15,035,720	113.4566	16,188,555	14,268,500	14,930,814		(97,673)			3.450	2.630	JD	41,022	492,263	12/05/2019	06/01/2027
824348-BB-1	SHERWIN-WILLIAMS CO			1,2	2.C FE	10,086,190	102.9426	10,294,260	10,000,000	10,017,368		(21,279)			4.200	3.974	JJ	193,667	420,000	08/09/2017	01/15/2022
824348-BD-7	SHERWIN-WILLIAMS CO			1,2	2.C FE	16,020,232	108.5091	17,361,456	16,000,000	16,011,479		(2,795)			3.300	3.280	FA	220,000	528,000	08/09/2017	02/01/2025
824348-BF-2	SHERWIN-WILLIAMS CO			1,2	2.C FE	19,486,536	114.0360	21,747,806	19,071,000	19,327,437		(48,839)			3.950	3.639	JJ	347,357	753,305	08/09/2017	01/15/2026
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2.B FE	17,617,775	101.3257	17,896,145	17,662,000	17,655,313		9,080			2.400	2.453	MS	115,392	816,541	10/11/2016	09/23/2021

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRELAND D		C	1,2	2.B FE	10,957,430	106.0232	11,662,552	11,000,000	10,982,455		6,111			2.875	2.936	MS	86,090	316,250	10/25/2016	09/23/2023
82620K-AE-3	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	9,681,146	111.0000	10,642,680	9,588,000	9,640,956		(11,155)			3.250	3.114	MN	29,430	311,610	01/31/2019	05/27/2025
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	5,008,262	104.1621	5,595,588	5,372,000	5,167,541		71,106			2.000	3.489	MS	31,635	107,440	09/13/2018	09/15/2023
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	6,630,582	107.7848	7,304,576	6,777,000	6,679,018		15,482			2.350	2.608	AO	33,621	159,260	01/31/2020	10/15/2026
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	61,810,987	107.9532	66,607,124	61,700,000	61,738,239		(11,235)			3.125	3.104	MS	562,370	1,928,125	01/08/2019	03/16/2024
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	12,397,030	132.5890	14,547,665	10,972,000	12,346,097		(32,311)			4.200	3.464	MS	134,407	460,824	10/23/2019	03/16/2047
82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	47,315,745	113.2184	53,060,935	46,866,000	47,178,379		(44,868)			3.400	3.280	MS	464,755	1,593,444	10/05/2017	03/16/2027
82655A-AC-7	SIGMA ALIMENTOS SA DE CV		C	1,2	2.C FE	29,938,700	110.3031	33,090,930	30,000,000	29,965,159		5,730			4.125	4.149	MN	202,813	1,237,500	04/26/2016	05/02/2026
827048-AW-9	SILGAN HOLDINGS INC			1,2	3.B	1,354,225	103.7500	1,405,813	1,355,000	1,354,306		81			4.125	4.133	AO	13,973	49,528	02/19/2020	02/01/2028
828807-CE-5	SIMON PROPERTY GROUP LP			1,2	1.G FE	14,787,031	148.2483	17,226,452	11,620,000	14,594,348		(96,609)			6.750	4.689	FA	326,813	784,350	12/10/2018	02/01/2040
829259-AU-4	SINCLAIR TELEVISION GROUP INC			1,2	4.B FE	1,691,250	102.8750	1,697,438	1,650,000	1,673,953		(3,881)			5.875	5.550	MS	28,543	96,938	07/06/2016	03/15/2026
829259-BA-7	SINCLAIR TELEVISION GROUP INC			1,2	3.B FE	600,000	102.2500	613,500	600,000	600,000					4.125	4.125	JD	1,856		11/19/2020	12/01/2030
82967N-AW-8	SIRIUS XM RADIO INC			1,2	3.C FE	1,001,200	104.2500	1,042,500	1,000,000	1,000,828		(125)			5.375	5.358	JJ	24,785	53,750	05/23/2016	07/15/2026
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	600,000	105.5000	633,000	600,000	600,000					5.000	4.999	FA	12,500	30,000	06/26/2017	08/01/2027
82967N-BC-1	SIRIUS XM RADIO INC			1,2	3.C FE	750,000	110.0000	825,000	750,000	750,000					5.500	5.499	JJ	20,625	44,000	06/05/2019	07/01/2029
82967N-BE-7	SIRIUS XM RADIO INC			1,2	3.C FE	500,000	103.5000	517,500	500,000	500,000					4.625	4.625	JJ	10,663	23,960	06/18/2019	07/15/2024
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	584,853	106.2500	621,563	585,000	584,860		8			4.125	4.128	JJ	13,406		06/11/2020	07/01/2030
831865-D#-4	A. O. SMITH CORPORATION				1.G	22,772,957	108.9716	24,766,265	22,727,275	22,767,645		(3,738)			3.520	3.497	JJ	368,889	800,000	04/01/2019	01/15/2030
831865-E@-5	A. O. SMITH CORPORATION				1.G	5,399,382	107.0587	6,102,348	5,700,000	5,439,522		23,855			2.870	3.455	FMAN	14,996	163,590	04/01/2019	11/28/2029
832696-AB-4	J M SMUCKER CO			1	2.B FE	10,401,500	102.4417	10,244,170	10,000,000	10,037,946		(47,136)			3.500	3.007	AO	73,889	350,000	05/02/2012	10/15/2021
833034-AH-4	SNAP-ON INC			1	1.G FE	16,110,580	103.7450	15,250,515	14,700,000	14,807,070		(155,692)			6.125	4.992	MS	300,125	900,375	09/02/2010	09/01/2021
83368R-AY-8	SOCIETE GENERALE SA		C	2	2.C FE	20,000,000	107.3191	21,463,820	20,000,000	20,000,000					3.653	3.653	JJ	351,094		06/30/2020	07/08/2035
835495-AK-8	SONOCO PRODUCTS CO			1,2	2.B FE	9,263,363	102.0544	8,929,760	8,750,000	8,788,003		(63,297)			4.375	3.618	MN	63,802	382,813	05/18/2012	11/01/2021
83569C-A*-3	Sonova Holding AG		C	1	2.A	20,000,000	107.6795	21,535,907	20,000,000	20,000,000					2.840	2.840	JJ	263,489		03/18/2020	07/14/2025
838515-J@-4	South Jersey Gas Company			1	1.F	12,400,000	112.5772	13,959,573	12,400,000	12,400,000					3.280	3.280	AO	84,733	203,360	04/01/2020	04/16/2030
842587-CS-4	SOUTHERN CO			1,2	2.B FE	6,467,904	100.8070	6,451,648	6,400,000	6,406,025		(14,281)			2.350	2.122	JJ	75,200	150,400	06/21/2016	07/01/2021
842587-CU-9	SOUTHERN CO			1,2	2.B FE	22,493,700	105.8898	23,825,205	22,500,000	22,497,943		783			2.950	2.954	JJ	331,875	663,750	05/20/2016	07/01/2023
84263P-AC-4	SOUTHERN CONN GAS CO MEDIUM TERM NTS BOO			1	1.F FE	8,700,000	135.7390	11,809,293	8,700,000	8,700,000					7.950	7.947	FA	261,290	691,650	02/26/2009	08/03/2026
8447HE-AA-4	WELLS FARGO BANK NA				2.A FE	1,043,160	117.6178	1,176,178	1,000,000	1,013,332		(2,504)			7.740	7.377	MN	9,890	77,400	05/24/1995	05/15/2025
845467-AL-3	SOUTHWESTERN ENERGY CO			1,2	3.C FE	1,796,338	104.0000	1,924,000	1,850,000	1,822,715		13,696			6.450	6.871	JJ	52,370	114,700	03/12/2018	01/23/2025
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	16,328,135	111.4885	17,362,104	15,573,000	15,928,209		(111,334)			4.750	3.926	MS	217,806	739,718	03/10/2017	03/15/2024
84779M-AA-2	SPEEDWAY MOTORSPORTS LLC			2	4.B FE	1,367,888	99.3750	1,361,438	1,370,000	1,368,161		238			4.875	4.898	MN	11,131	68,272	12/13/2019	11/01/2027
84858*-AA-5	SPIRIT AIRLINES PASS THROUGH TRUST SERIE			1	3.B PL	17,200,000	109.2486	18,790,752	17,200,000	17,200,000					5.110	5.106	FA	332,036	878,920	05/03/2018	02/15/2023
85172F-AF-6	ONEMAIN FINANCE CORP			1	3.C FE	1,929,438	114.1250	2,233,426	1,957,000	1,944,925		3,760			8.250	8.507	AO	40,363	161,806	11/15/2016	10/01/2023
85172F-AP-4	ONEMAIN FINANCE CORP			1,2	3.C FE	1,000,000	109.5000	1,095,000	1,000,000	1,000,000					6.125	6.123	MS	18,035	61,250	02/20/2019	03/15/2024
85205T-AM-2	SPIRIT AEROSYSTEMS INC			1,2	3.C FE	222,344	105.2500	229,445	218,000	222,306		(39)			5.500	4.900	JJ	2,864		12/22/2020	01/15/2025
85207U-AE-5	SPRINT CORP			1	3.B FE	2,550,000	104.0000	2,652,000	2,550,000	2,550,000					7.250	7.245	MS	54,435	184,875	11/14/2014	09/15/2021
85207U-AF-2	SPRINT CORP			1	3.B FE	497,438	115.7500	544,025	470,000	484,069		(4,650)			7.875	6.642	MS	10,898	37,013	11/28/2017	09/15/2023
85207U-AH-8	SPRINT CORP			1	3.B FE	2,543,227	116.7500	2,918,750	2,500,000	2,522,120		(5,549)			7.125	6.832	JD	7,917	178,125	11/28/2017	06/15/2024
85207U-AJ-4	SPRINT CORP			1,2	3.B FE	143,100	119.5000	161,325	135,000	139,981		(1,093)			7.625	6.534	FA	3,889	10,294	12/06/2017	02/15/2025
85207U-AK-1	SPRINT CORP			1,2	3.B FE	500,000	124.0000	620,000	500,000	500,000					7.625	7.624	MS	12,708	38,125	02/23/2018	03/01/2026
853496-AC-1	STANDARD INDUSTRIES INC			1,2	3.B FE	1,135,000	104.7500	1,188,913	1,135,000	1,135,000					5.000	4.999	FA	21,439	56,750	02/02/2017	02/15/2027
853496-AD-9	STANDARD INDUSTRIES INC			1,2	3.B FE	966,602	105.5000	991,700	940,000	965,247		(1,324)			4.750	4.482	JJ	20,589	44,650	12/17/2019	01/15/2028
853496-AG-2	STANDARD INDUSTRIES INC			1,2	3.B FE	945,000	107.0000	1,011,150	945,000	945,000					4.375	4.375	JJ	20,787		06/16/2020	07/15/2030
853496-AH-0	STANDARD INDUSTRIES INC			1,2	3.B FE	220,000	101.0000	222,200	220,000	220,000					3.375	3.375	JJ	2,681		08/07/2020	01/15/2031
854502-AK-7	STANLEY BLACK & DECKER INC			1,2	1.G FE	18,029,230	112.9268	20,371,995	18,040,000	18,031,851		1,413			3.400	3.410	MS	204,453	613,360	03/07/2019	03/01/2026
854502-AL-5	STANLEY BLACK & DECKER INC			1,2	1.G FE	14,950,050	107.0445	16,056,675	15,000,000	14,954,237		4,187			2.300	2.337	MS	101,583	206,042	02/03/2020	03/15/2030
854502-AN-1	STANLEY BLACK & DECKER INC			1,2	1.G FE	4,288,605	104.3693	4,487,880	4,300,000	4,288,655		50			2.750	2.763	MN	19,380		10/29/2020	11/15/2050
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	57,081,476	113.8035	64,576,658	56,744,000	56,997,049		(52,532)			3.800	3.689	FA	814,592	2,156,272	03/28/2019	08/15/2025
855244-AS-8	STARBUCKS CORP			1,2	2.A FE	13,531,214	128.8244	16,811,584	13,050,000	13,537,268		2,283			4.500	4.244	MN	75,038	483,750	12/10/2020	11/15/2048
85572N-AA-6	STARS GROUP HOLDINGS BV		C	1,2	3.B FE	1,000,000	105.1250	1,051,250	1,000,000	1,000,000					7.000	7.000	JJ	32,278	72,500	06/28/2018	07/15/2026
858912-AG-3	STERICYCLE INC			2	3.C FE	330,848	102.7500	339,075	330,000	330,839		(9)			3.875	3.837	JJ	1,314		11/10/2020	01/15/2029
859152-E*-7	STERIS PLC		D	1	2.C	30,000,000	110.8057	33,241,715	30,000,000	30,000,000					3.450	3.497	MN	138,000	1,035,000	04/28/2015	05/14/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86024T-AA-5	STEVENS HOLDING COMPANY INC			2	4.B FE	460,000	108.1250	497,375	460,000	460,000					6.125	6.125	AO	7,044	28,175	09/26/2018	10/01/2026
863667-AF-8	STRYKER CORP			1,2	2.A FE	8,755,031	108.7427	9,025,644	8,300,000	8,503,083		(61,747)			3.375	2.555	MN	35,794	280,125	10/13/2016	05/15/2024
863667-AH-4	STRYKER CORP			1,2	2.A FE	26,136,008	111.8839	28,049,294	25,070,000	25,640,482		(115,093)			3.375	2.842	MN	141,019	846,113	08/31/2016	11/01/2025
863667-AJ-0	STRYKER CORP			1,2	2.A FE	8,994,993	133.3321	11,293,229	8,470,000	8,948,473		(10,806)			4.625	4.253	MS	115,345	391,738	03/30/2016	03/15/2046
863667-AN-1	STRYKER CORP			1,2	2.A FE	68,841,810	113.3905	74,962,460	66,110,000	67,649,129		(286,300)			3.500	2.989	MS	681,300	2,313,850	11/16/2016	03/15/2026
864486-AK-1	SUBURBAN PROPANE PARTNERS LP			1,2	4.A FE	1,632,150	104.2500	1,704,488	1,635,000	1,633,020		258			5.875	5.897	MS	32,019	96,056	07/13/2017	03/01/2027
867224-AA-5	SUNCOR ENERGY INC		C	1,2	2.A FE	21,311,432	110.3024	23,091,807	20,935,000	21,172,414		(60,450)			3.600	3.268	JD	62,805	753,660	04/01/2019	12/01/2024
867224-AB-3	SUNCOR ENERGY INC		C	1,2	2.A FE	13,662,023	112.7715	16,196,243	14,362,000	13,695,515		12,923			4.000	4.292	MN	73,406	574,480	06/12/2018	11/15/2047
867229-AE-6	SUNCOR ENERGY INC		C	1	2.A FE	11,863,000	139.5565	13,955,650	10,000,000	11,740,879		(61,388)			6.500	4.994	JD	28,889	650,000	12/13/2018	06/15/2038
86765L-AL-1	SUNOCO LP			1,2	3.C FE	1,615,200	102.5000	1,640,000	1,600,000	1,611,343		(2,757)			5.500	5.283	FA	33,244	88,000	07/31/2019	02/15/2026
86765L-AQ-0	SUNOCO LP			1,2	3.C FE	1,342,046	105.8750	1,418,725	1,340,000	1,341,800		(231)			6.000	5.973	AO	16,973	80,400	03/22/2019	04/15/2027
867914-BM-4	TRUIST FINANCIAL CORP			2	1.G FE	9,487,840	102.3338	9,721,711	9,500,000	9,497,477		2,306			2.700	2.725	JJ	109,725	256,500	11/28/2016	01/27/2022
870836-AC-7	UBS AG (STAMFORD BRANCH)				2.A FE	6,767,810	123.6210	6,737,345	5,450,000	5,869,478		(79,192)			7.500	5.558	JJ	188,479	408,750	01/14/2004	07/15/2025
870845-AC-8	UBS AG (STAMFORD BRANCH)				2.A FE	12,521,265	131.3192	16,403,081	12,491,000	12,506,329		(2,097)			7.750	7.723	MS	322,684	968,053	09/25/1996	09/01/2026
871503-AU-2	NORTONLIFELOCK INC			1,2	3.C FE	1,191,538	101.7500	1,200,650	1,180,000	1,187,489		(1,552)			5.000	4.832	AO	12,456	59,000	11/25/2019	04/15/2025
871829-AQ-0	SYSCO CORP			1	2.C FE	16,422,879	103.0827	17,338,510	16,820,000	16,750,515		46,419			2.600	2.894	JD	23,081	437,320	06/11/2013	06/12/2022
871829-AZ-0	SYSCO CORP			1,2	2.C FE	40,443,305	112.0807	44,221,440	39,455,000	39,972,787		(105,228)			3.750	3.432	AO	369,891	1,479,563	09/20/2016	10/01/2025
871829-BC-0	SYSCO CORP			1,2	2.C FE	75,846,906	110.9437	83,318,719	75,100,000	75,525,621		(73,303)			3.300	3.182	JJ	1,142,772	2,478,300	06/23/2016	07/15/2026
871829-BH-9	SYSCO CORP			1,2	2.B FE	24,430,150	120.5814	30,145,350	25,000,000	24,453,777		9,961			4.450	4.591	MS	327,569	1,112,500	09/26/2018	03/15/2048
872540-AP-4	TJX COMPANIES INC			1,2	1.F FE	20,302,674	104.4800	21,369,294	20,453,000	20,392,137		24,579			2.500	2.630	MN	65,336	511,325	04/25/2017	05/15/2023
872540-AQ-2	TJX COMPANIES INC			1,2	1.F FE	71,232,217	107.8317	82,536,540	76,542,000	72,892,409		574,263			2.250	3.169	MS	507,091	1,722,195	06/03/2019	09/15/2026
872540-AS-8	TJX COMPANIES INC			1,2	1.F FE	10,178,084	115.5656	11,298,849	9,777,000	10,148,405		(29,679)			3.750	3.038	AO	77,401	197,577	06/24/2020	04/15/2027
87264A-AM-7	T-MOBILE USA INC			1,2	3.B FE	250,000	100.2500	250,625	250,000	250,000					6.000	5.998	MS	5,000	15,000	09/03/2014	03/01/2023
87264A-AU-9	T-MOBILE USA INC			1,2	3.B FE	500,000	102.1250	510,625	500,000	500,000					4.500	4.500	FA	9,375	22,500	01/25/2018	02/01/2026
87264A-AW-5	T-MOBILE USA INC			1,2	2.C FE	3,895,542	121.4578	3,912,156	3,221,000	3,894,364		(1,177)			4.375	2.921	AO	29,750		12/14/2020	04/15/2040
87264A-BC-8	T-MOBILE USA INC			1,2	2.C FE	34,342,329	113.7423	38,226,512	33,608,000	34,336,284		(6,045)			3.750	3.338	AO	266,063	542,500	12/07/2020	04/15/2027
87264A-BH-7	T-MOBILE USA INC			1,2	2.C FE	14,670,155	104.0743	15,090,774	14,500,000	14,665,611		(4,544)			2.050	1.872	FA	154,405		09/22/2020	02/15/2028
87278*-AD-4	TPF EQUITY REIT OPERATING PARTNERSHIP LP			1	1.F	20,000,000	112.1964	22,439,275	20,000,000	20,000,000					3.640	3.640	MON	24,267	727,999	10/22/2015	11/19/2025
87305Q-CD-1	TTX CO			1	1.F FE	10,627,205	104.7988	11,370,670	10,850,000	10,786,716		32,284			3.050	3.375	MN	42,285	330,925	09/23/2015	11/15/2022
87305Q-CF-6	TTX CO			1	1.F FE	14,242,549	109.6744	15,376,351	14,020,000	14,100,172		(24,599)			4.150	3.947	JJ	268,288	581,830	12/11/2014	01/15/2024
87305Q-CH-2	TTX CO			1	1.F FE	28,482,280	111.2483	31,149,524	28,000,000	28,290,582		(66,812)			3.600	3.322	JJ	464,800	1,008,000	06/06/2019	01/15/2025
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	11,740,237	124.1771	11,770,747	9,479,000	11,718,456		(21,780)			5.000	1.695	MN	46,078		12/04/2020	11/26/2028
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.B FE	9,980,400	102.1434	10,214,340	10,000,000	9,981,494		1,094			2.050	2.072	MS	97,944		06/29/2020	03/31/2030
87422V-AA-6	TALEN ENERGY SUPPLY LLC			1,2	4.C FE	1,055,565	80.7500	1,027,544	1,272,500	1,138,244		23,058			6.500	9.448	JD	6,893	82,713	01/22/2016	06/01/2025
87422V-AF-5	TALEN ENERGY SUPPLY LLC			1,2	3.C FE	495,000	106.0000	524,700	495,000	495,000					7.250	7.250	MN	4,586	35,888	05/08/2019	05/15/2027
87470L-AD-3	TALLGRASS ENERGY PARTNERS LP			1,2	3.C FE	778,294	102.1250	791,469	775,000	777,743		(310)			5.500	5.438	JJ	19,655	42,625	04/03/2018	01/15/2028
875127-AV-4	TAMPA ELECTRIC CO			1	1.G FE	10,175,200	144.3249	14,432,490	10,000,000	10,133,126		(4,975)			6.550	6.413	MN	83,694	655,000	07/10/2007	05/15/2036
87612B-BB-7	TARGA RESOURCES PARTNERS LP			1,2	3.C FE	480,000	102.2500	511,250	500,000	485,950		2,961			5.125	5.910	FA	10,677	25,625	12/06/2018	02/01/2025
87612B-BN-1	TARGA RESOURCES PARTNERS LP			1,2	3.C FE	2,399,113	112.0000	2,682,400	2,395,000	2,398,505		(318)			6.875	6.851	JJ	75,925	164,656	01/11/2019	01/15/2029
87612B-BR-2	TARGA RESOURCES PARTNERS LP			1,2	3.C FE	130,000	108.5000	141,050	130,000	130,000					4.875	4.875	FA	2,341		08/11/2020	02/01/2031
87612E-AZ-9	TARGET CORP			1	1.G FE	22,353,688	102.7583	22,844,198	22,231,000	22,246,001		(14,053)			2.900	2.834	JJ	297,278	644,699	05/24/2012	01/15/2022
87612E-BF-2	TARGET CORP			1	1.G FE	9,364,700	125.8302	12,583,020	10,000,000	9,414,968		13,217			3.625	3.995	AO	76,528	362,500	01/12/2017	04/15/2046
87656X-A#-8	TATE & LYLE INTERNATIONAL FINANCE PLC		D	1	2.B	15,000,000	113.1545	16,973,172	15,000,000	15,000,000					4.060	4.059	AO	104,883	609,000	07/21/2015	10/29/2025
87656X-C*-0	Tate & Lyle plc		C	1	2.B IF	8,300,000	107.1977	8,897,408	8,300,000	8,300,000					2.910	2.910	FA	97,283		05/06/2020	08/06/2030
87724R-AB-8	TAYLOR MORRISON COMMUNITIES INC			1,2	3.C FE	465,000	113.0000	525,450	465,000	465,000					5.750	5.750	JJ	12,329	25,549	07/18/2019	01/15/2028
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC			1,2	3.C FE	206,284	112.0000	218,400	195,000	206,145		(140)			5.125	4.344	FA	4,414		12/17/2020	08/01/2030
87901J-AE-5	TEGNA INC			1,2	3.C FE	600,000	102.6250	615,750	600,000	600,000					4.625	4.623	MS	8,171	18,963	01/07/2020	03/15/2028
87901J-AH-8	TEGNA INC			1,2	3.C FE	750,000	105.5000	791,250	750,000	750,000					5.000	5.000	MS	11,042	37,708	09/11/2019	09/15/2029
87927Y-AA-0	TELECOM ITALIA SPA		C	1	3.A FE	507,500	108.8847	544,424	500,000	503,640		(955)			5.303	5.068	MN	2,283	26,515	07/12/2016	05/30/2024
879369-AG-1	TELEFLEX INC			2	3.B FE	388,680	106.2500	394,188	371,000	388,333		(347)			4.250	2.933	JD	1,314	2,498	12/14/2020	06/01/2028
879385-AD-4	TELEFONICA EUROPE BV		C	1	2.C FE	4,833,040	152.3128	6,092,512	4,000,000	4,476,812		(33,654)			8.250	6.569	MS	97,167	330,000	06/28/2004	09/15/2030
87938W-AT-0	TELEFONICA EMISIONES SAU		C	1	2.C FE	7,000,000	115.4770	8,083,390	7,000,000	7,000,000					4.103	4.102	MS	90,152	287,210	03/01/2017	03/08/2027
87938W-AX-1	TELEFONICA EMISIONES SAU		C	1,2	2.C FE	15,000,000	134.8346	20,225,190	15,000,000	15,000,000					5.520	5.520	MS	276,000	828,000	02/26/2019	03/01/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87946F-A*-1	TELEPERFORMANCE SE		C	1	2.C	15,300,000	102.6342	15,703,030	15,300,000	15,300,000					3.640	3.640	JD	34,034	556,920	10/22/2014	12/09/2021
87946F-A@-9	TELEPERFORMANCE SE		C	1	2.C	6,835,902	110.1228	7,741,632	7,030,000	6,925,682		23,787			3.980	4.395	JD	17,099	279,794	12/16/2016	12/09/2024
87952V-AM-8	TELESAT CANADA		C	1,2	4.C FE	1,000,000	104.5000	1,045,000	1,000,000	1,000,000					6.500	6.500	AO	13,722	65,722	09/27/2019	10/15/2027
87952V-AP-1	TELESAT CANADA		C	1,2	3.C FE	513,900	103.5000	517,500	500,000	513,691		(209)			4.875	4.597	JD	2,031	12,188	09/02/2020	06/01/2027
87971M-BF-9	TELUS CORP		C	1,2	2.A FE	56,096,799	114.4306	63,591,373	55,572,000	55,930,301		(49,510)			3.700	3.586	MS	605,426	2,056,164	12/21/2018	09/15/2027
87971M-BH-5	TELUS CORP		C	1,2	2.A FE	33,110,518	130.9854	41,840,666	31,943,000	33,083,109		(24,212)			4.600	4.366	MN	183,672	1,469,378	10/17/2019	11/16/2048
87971M-BK-8	TELUS CORP		C	1,2	2.A FE	6,350,980	124.9045	7,700,362	6,165,000	6,346,208		(3,605)			4.300	4.119	JD	11,782	265,095	07/26/2019	06/15/2049
88023J-AD-8	TEMPO ACQUISITION LLC			1,2	4.B FE	875,084	106.2500	892,500	840,000	873,346		(1,739)			5.750	4.362	JD	4,025	21,668	12/07/2020	06/01/2025
88033G-CX-6	TENET HEALTHCARE CORP			1,2	4.B FE	500,000	105.7500	528,750	500,000	500,000					6.250	6.250	FA	13,021	31,250	01/23/2019	02/01/2027
88033G-DA-5	TENET HEALTHCARE CORP			1,2	4.A FE	1,500,000	106.0000	1,590,000	1,500,000	1,500,000					5.125	5.123	MN	12,813	90,755	08/12/2019	11/01/2027
88033G-DE-7	TENET HEALTHCARE CORP			1,2	4.A FE	165,000	109.5000	180,675	165,000	165,000					7.500	7.501	AO	3,094	5,981	04/02/2020	04/01/2025
88033G-DG-2	TENET HEALTHCARE CORP			1,2	4.A FE	125,000	105.2500	131,563	125,000	125,000					4.625	4.625	JD	257	2,875	06/02/2020	06/15/2028
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC			1,2	2.B FE	14,970,150	106.7894	16,018,410	15,000,000	14,972,436		2,286			2.900	2.923	MS	145,000	225,958	02/19/2020	03/01/2030
880779-AZ-6	TEREX CORP			1,2	4.B FE	1,573,925	102.7500	1,613,175	1,570,000	1,572,709		(576)			5.625	5.577	FA	36,797	88,313	08/28/2018	02/01/2025
88104L-AE-3	TERRAFORM POWER OPERATING LLC			1,2	3.C FE	466,250	113.2500	566,250	500,000	472,917		2,997			5.000	5.949	JJ	10,486	25,000	09/12/2018	01/31/2028
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1	3.C FE	899,269	96.1250	1,042,956	1,085,000	944,169		20,123			3.150	5.842	AO	8,544	34,178	09/10/2018	10/01/2026
88167A-AK-7	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3.C FE	632,250	112.7500	676,500	600,000	625,878		(2,943)			6.750	5.980	MS	13,500	40,500	09/26/2018	03/01/2028
882384-AC-4	TEXAS EASTERN TRANSMISSION LP			1,2	2.A FE	7,750,560	103.3859	8,270,872	8,000,000	7,914,722		45,627			2.800	3.421	AO	47,289	224,000	03/24/2017	10/15/2022
882384-AD-2	TEXAS EASTERN TRANSMISSION LP			1,2	2.A FE	2,984,430	109.5031	3,285,093	3,000,000	2,988,512		1,413			3.500	3.562	JJ	48,417	105,000	01/09/2018	01/15/2028
882384-AE-0	TEXAS EASTERN TRANSMISSION LP			1,2	2.A FE	6,936,439	111.7828	7,806,911	6,984,000	6,939,200		880			4.150	4.190	JJ	133,647	289,836	01/22/2018	01/15/2048
88307*-AA-3	TEXOMA WIND LLC				2.C PL	9,207,932	109.6585	10,097,277	9,207,932	9,207,932					4.120	4.120	JD	1,054	379,430	01/25/2017	06/30/2034
883556-BG-6	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	512,653	145.4494	676,340	465,000	510,231		(1,121)			5.300	4.603	FA	10,269	24,645	09/21/2018	02/01/2044
883556-BM-3	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	8,623,760	113.2436	9,967,702	8,802,000	8,678,033		22,240			3.650	3.966	JD	14,279	321,273	06/27/2018	12/15/2025
883556-CF-7	THERMO FISHER SCIENTIFIC INC			1,2	2.A FE	5,000,000	113.7724	5,688,620	5,000,000	5,000,000					4.133	4.133	MS	55,107	103,325	03/23/2020	03/25/2025
886546-AB-6	TIFFANY & CO			1,2	2.B FE	21,090,221	109.5079	22,996,659	21,000,000	21,039,048		(10,205)			3.800	3.743	AO	199,500	798,000	05/08/2015	10/01/2024
88947E-AS-9	TOLL BROTHERS FINANCE CORP			1,2	3.A FE	233,224	114.2500	257,063	225,000	230,560		(800)			4.875	4.399	MS	3,230	10,969	06/07/2017	03/15/2027
88947E-AU-4	TOLL BROTHERS FINANCE CORP			1,2	3.A FE	366,035	108.6333	388,907	358,000	365,449		(586)			3.800	3.517	MN	2,267	15,456	03/02/2020	11/01/2029
89148B-D*-9	TORTOISE MIDSTREAM ENERGY FUND, INC.			1	1.A FE	2,042,781	100.8837	2,060,833	2,042,781	2,042,781					3.720	3.719	AO	15,620	92,246	03/26/2014	04/17/2021
891490-AS-3	CONOCOPHILLIPS CO				1.G FE	10,030,150	167.8870	16,788,700	10,000,000	10,027,679		(322)			7.900	7.874	JJ	395,000	790,000	08/15/1997	01/01/2047
89152U-AH-5	TOTAL CAPITAL SA		C	1	1.D FE	10,032,500	118.2500	11,825,000	10,000,000	10,026,755		(2,926)			3.883	3.843	AO	86,289	388,300	12/21/2018	10/11/2028
89153U-AF-8	TOTAL CAPITAL CANADA LTD		C	1	1.D FE	19,323,321	105.8637	21,172,740	20,000,000	19,806,331		72,146			2.750	3.150	JJ	253,611	550,000	02/01/2017	07/15/2023
89153V-AG-4	TOTAL CAPITAL INTERNATIONAL SA		C	1	1.D FE	63,312,600	109.6147	69,276,490	63,200,000	63,253,593		(17,395)			3.700	3.669	JJ	1,078,262	2,338,400	10/14/2014	01/15/2024
89153V-AQ-2	TOTAL CAPITAL INTERNATIONAL SA		C	1,2	1.D FE	25,000,000	115.5833	28,895,825	25,000,000	25,000,000					3.455	3.455	FA	316,708	863,750	02/11/2019	02/19/2029
892331-AC-3	TOYOTA MOTOR CORP		C		1.E FE	13,000,000	107.7957	14,013,441	13,000,000	13,000,000					3.419	3.419	JJ	198,777	444,470	07/10/2018	07/20/2023
892331-AF-6	TOYOTA MOTOR CORP		C		1.E FE	2,000,000	106.0947	2,121,894	2,000,000	2,000,000					2.358	2.358	JJ	23,449	47,160	06/25/2019	07/02/2024
89236T-DW-2	TOYOTA MOTOR CREDIT CORP			1	1.E FE	34,000,594	107.5059	36,427,299	33,884,000	33,943,025		(16,935)			2.900	2.844	AO	201,986	982,636	05/24/2017	04/17/2024
89236T-EM-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	6,688,244	112.2228	6,937,614	6,182,000	6,638,302		(49,942)			3.050	1.922	JJ	89,038	94,276	02/27/2020	01/11/2028
89236T-EW-1	TOYOTA MOTOR CREDIT CORP			1	1.E FE	21,939,997	111.4262	24,505,964	21,993,000	21,959,114		7,235			3.400	3.439	AO	159,938	747,762	04/10/2018	04/14/2025
89236T-FN-0	TOYOTA MOTOR CREDIT CORP			1	1.E FE	7,485,300	108.1932	8,114,490	7,500,000	7,491,705		2,869			3.450	3.493	MS	72,594	258,750	09/17/2018	09/20/2023
89236T-FQ-3	TOYOTA MOTOR CREDIT CORP				1.E FE	1,998,800	100.0107	2,000,214	2,000,000	1,999,988		609			3.050	3.081	JJ	29,314	61,000	01/03/2019	01/08/2021
89236T-FS-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	11,996,760	108.5225	13,022,700	12,000,000	11,997,980		626			3.350	3.356	JJ	193,183	402,000	01/03/2019	01/08/2024
89236T-GX-7	TOYOTA MOTOR CREDIT CORP			1	1.E FE	19,963,200	109.9023	21,980,460	20,000,000	19,968,398		5,198			3.000	3.040	AO	150,000	300,000	03/27/2020	04/01/2025
89236T-HG-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	12,209,608	100.5278	12,274,444	12,210,000	12,209,635		27			1.150	1.150	FA	53,436		08/17/2020	08/13/2027
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO			1,2	2.B FE	19,965,240	109.2444	21,302,658	19,500,000	19,715,170		(47,504)			3.850	3.561	JD	62,563	750,750	04/23/2015	06/01/2025
893526-DM-2	TRANSCANADA PIPELINES LTD		C	1	2.A FE	12,911,210	103.2572	13,423,436	13,000,000	12,983,390		10,145			2.500	2.583	FA	135,417	325,000	04/22/2013	08/01/2022
89352H-AB-5	TRANSCANADA PIPELINES LTD		C	1	2.A FE	3,275,641	133.2290	3,595,851	2,699,000	3,193,124		(22,856)			5.850	4.207	MS	46,490	157,892	02/23/2017	03/15/2036
89352H-AL-3	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	5,481,470	125.5474	6,089,049	4,850,000	5,424,838		(15,406)			5.000	4.178	AO	50,521	242,500	01/17/2017	10/16/2043
89352H-AM-1	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	12,172,715	120.6411	13,667,430	11,329,000	12,030,555		(40,955)			4.625	4.005	MS	174,655	523,966	11/07/2017	03/01/2034
89352H-AT-6	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	23,810,017	118.4976	25,382,186	21,420,000	22,850,326		(270,916)			4.875	3.354	JJ	481,504	1,044,225	05/31/2017	01/15/2026
89352H-AW-9	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	24,652,957	117.5262	29,405,055	25,020,000	24,725,581		33,129			4.250	4.439	MN	135,873	1,063,350	10/10/2018	05/15/2028
89352H-AZ-2	TRANSCANADA PIPELINES LTD		C	1,2	2.A FE	17,252,944	134.0238	23,186,117	17,300,000	17,254,466		712			5.100	5.118	MS	259,788	882,300	10/10/2018	03/15/2049
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.B FE	11,566,675	116.3293	14,077,009	12,101,000	11,610,115		12,708			4.450	4.752	FA	224,373	538,495	04/05/2019	08/01/2042
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.B FE	11,923,514	115.2809	13,814,110	11,983,000	11,938,117		5,276			4.000	4.061	MS	141,133	479,320	03/15/2018	03/15/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
893647-BB-2	TRANSDIGM INC			1,2	4.C FE	703,800	103.7500	747,000	720,000	707,343		1,863			6.375	6.766	JD	2,040	45,900	01/29/2019	06/15/2026
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	1,105,000	106.5000	1,171,500	1,100,000	1,103,904		(622)			6.250	6.168	MS	20,243	68,750	02/01/2019	03/15/2026
89366L-AE-4	TRANSELEC SA		C	1,2	2.B FE	23,542,730	113.1043	26,579,511	23,500,000	23,529,947		(3,109)			3.875	3.856	JJ	427,488	910,625	07/12/2016	01/12/2029
893800-AA-0	TRANSOCEAN GUARDIAN LTD			1,2	5.A FE	505,710	84.5000	432,370	511,680	508,027		1,061			5.875	6.216	JJ	13,862	30,061	11/28/2018	01/15/2024
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD		C	1,2	5.A FE	312,514	97.5000	292,500	300,000	308,046		(2,478)			7.750	6.591	AO	4,908	23,250	12/14/2018	10/15/2024
893829-AA-9	TRANSOCEAN PROTEUS LTD		C	1,2	5.A FE	137,858	93.7500	126,563	135,000	137,323		(282)			6.250	5.554	JD	703	8,440	07/02/2018	12/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD		C	1,2	5.A FE	298,833	94.0000	282,282	300,300	299,279		186			6.125	6.251	FA	7,664	18,393	07/24/2018	08/01/2025
89469A-AD-6	TREEHOUSE FOODS INC			1,2	4.B FE	924,282	103.0000	939,360	912,000	924,073		(208)			4.000	3.822	MS	11,349		12/22/2020	09/01/2028
89686Q-AA-4	TRIVIUM PACKAGING FINANCE BV		C	1,2	4.B FE	200,000	105.6250	211,250	200,000	200,000					5.500	5.502	JD	4,156	7,333	07/19/2019	08/15/2026
897051-AA-6	TRONOX INC			1,2	4.C FE	1,620,656	103.6250	1,689,088	1,630,000	1,621,744		1,019			6.500	6.613	AO	22,367	105,950	03/11/2020	04/15/2026
89705P-AA-3	TRONOX FINANCE PLC		C	1,2	4.C FE	327,544	103.7500	342,375	330,000	328,268		305			5.750	5.876	AO	4,744	18,975	07/18/2018	10/01/2025
89788J-AA-7	TRUIST BANK			2	1.F FE	3,991,760	103.3261	4,133,044	4,000,000	3,993,061		1,301			1.500	1.543	MS	18,500	30,167	03/04/2020	03/10/2025
899042-AA-3	TUFTS MEDICAL CENTER INC			1	2.A FE	6,781,000	103.1580	6,995,144	6,781,000	6,781,000					5.373	5.373	JJ	182,172	418,879	08/07/2013	01/01/2023
899042-AB-1	TUFTS MEDICAL CENTER INC			1	2.A FE	14,398,000	106.2631	15,299,761	14,398,000	14,398,000					6.323	6.323	JJ	455,193	910,386	08/07/2013	01/01/2028
90171V-AA-3	BALLY'S CORP			1,2	5.A FE	1,250,000	107.5000	1,343,750	1,250,000	1,250,000					6.750	6.749	JD	7,031	84,375	05/03/2019	06/01/2027
902133-AM-9	TYCO ELECTRONICS GROUP SA		C	1,2	2.A FE	24,658,592	102.5723	25,412,287	24,775,000	24,756,734		5,679			3.500	3.527	FA	356,485	867,125	11/24/2015	02/03/2022
902133-AR-8	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	3,984,560	108.4791	4,339,164	4,000,000	3,993,893		1,573			3.450	3.496	FA	57,500	138,000	07/28/2014	08/01/2024
902494-BJ-1	TYSON FOODS INC			1,2	2.B FE	22,288,464	114.9119	25,486,310	22,179,000	22,262,756		(15,038)			4.000	3.916	MS	295,720	887,160	03/19/2019	03/01/2026
90320W-AA-1	UPMC			1	1.F FE	30,000,000	101.3035	30,391,050	30,000,000	30,000,000					3.853	3.853	JD	51,373	1,155,900	11/23/2011	12/15/2021
90331H-NV-1	US BANK NA			2	1.D FE	19,980,000	107.4348	21,486,960	20,000,000	19,989,329		3,920			3.400	3.422	JJ	296,556	680,000	07/19/2018	07/24/2023
90331H-NX-7	US BANK NA			2	1.D FE	8,038,480	102.4887	8,199,096	8,000,000	8,011,336		(13,727)			3.450	3.268	MN	34,500	276,000	12/20/2018	11/16/2021
90351D-AB-3	UBS GROUP AG		C		1.G FE	10,580,231	114.5140	10,583,384	9,242,000	10,512,650		(67,582)			4.125	1.130	MS	102,721	109,003	12/11/2020	09/24/2025
90352J-AC-7	UBS GROUP AG		C	2	1.G FE	11,115,187	116.3410	11,094,278	9,536,000	11,093,254		(21,932)			4.253	1.496	MS	110,404		12/11/2020	03/23/2028
903638-AA-8	USTA NATIONAL TENNIS CENTER INC.				1.G FE	2,490,387	100.9519	2,514,093	2,490,387	2,490,387					3.110	3.107	JJ	37,220	77,451	06/11/2014	09/08/2024
904311-AA-5	UNDER ARMOUR INC			1,2	4.A FE	412,228	100.0000	450,000	450,000	415,872		3,644			3.250	4.850	JD	650	14,625	04/28/2020	06/15/2026
904764-AS-6	UNILEVER CAPITAL CORP			1	1.E FE	9,810,078	110.7750	10,685,357	9,646,000	9,748,382		(20,651)			3.100	2.851	JJ	125,425	299,026	11/28/2017	07/30/2025
904764-AU-1	UNILEVER CAPITAL CORP			1	1.E FE	7,267,154	106.7415	8,378,140	7,849,000	7,463,546		62,726			2.000	2.962	JJ	66,717	156,980	10/05/2017	07/28/2026
904764-AX-5	UNILEVER CAPITAL CORP			1,2	1.E FE	44,515,897	106.7470	47,982,777	44,950,000	44,732,782		61,287			2.600	2.752	MN	181,798	1,168,700	05/30/2017	05/05/2024
904764-AY-3	UNILEVER CAPITAL CORP			1,2	1.E FE	9,881,550	111.2500	11,125,000	10,000,000	9,909,216		12,781			2.900	3.058	MN	45,111	290,000	04/04/2019	05/05/2027
904764-BB-2	UNILEVER CAPITAL CORP			1,2	1.E FE	20,833,338	110.7489	23,232,904	20,978,000	20,886,598		19,789			3.375	3.487	MS	194,702	708,008	04/03/2018	03/22/2025
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	22,625,428	116.1309	26,668,300	22,964,000	22,705,529		31,241			3.500	3.679	MS	221,029	803,740	09/14/2018	03/22/2028
907818-DZ-8	UNION PACIFIC CORP			1,2	2.A FE	2,953,273	122.2484	3,482,857	2,849,000	2,946,459		(2,482)			4.150	3.926	JJ	54,519	118,234	02/15/2018	01/15/2045
907818-EB-0	UNION PACIFIC CORP			1,2	2.A FE	4,964,750	114.3744	5,718,720	5,000,000	4,972,865		1,477			3.375	3.424	FA	70,313	168,750	04/01/2015	02/01/2035
907818-ED-6	UNION PACIFIC CORP			1,2	2.A FE	5,071,700	110.6680	5,533,400	5,000,000	5,053,838		(11,334)			3.250	2.986	FA	61,389	162,500	05/22/2019	08/15/2025
907818-EH-7	UNION PACIFIC CORP			1,2	2.A FE	2,129,894	109.0714	2,442,109	2,239,000	2,165,649		12,796			2.750	3.448	MS	20,524	61,573	02/16/2018	03/01/2026
907818-EN-4	UNION PACIFIC CORP			1,2	2.A FE	11,599,855	122.4493	14,397,589	11,758,000	11,611,522		3,071			4.000	4.078	AO	99,290	470,320	03/29/2017	04/15/2047
907818-EY-0	UNION PACIFIC CORP			1,2	2.A FE	5,260,650	118.5831	5,929,155	5,000,000	5,218,651		(25,585)			3.950	3.283	MS	60,896	197,500	04/30/2019	09/10/2028
907818-FJ-2	UNION PACIFIC CORP			1,2	2.A FE	7,145,658	105.9592	7,466,945	7,047,000	7,134,281		(11,377)			2.150	1.928	FA	61,446	77,860	02/27/2020	02/05/2027
907818-FL-7	UNION PACIFIC CORP			1,2	2.A FE	4,997,750	121.1748	6,058,740	5,000,000	4,997,276		(474)			3.750	3.752	FA	76,042	96,354	01/28/2020	02/05/2070
907818-FM-5	UNION PACIFIC CORP			1,2	2.A FE	12,075,382	104.3836	12,730,624	12,196,000	12,075,809		428			2.973	3.015	MS	105,755		09/16/2020	09/16/2062
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1.G FE	26,831,387	108.0195	29,261,402	27,089,000	26,926,305		38,824			2.800	2.965	MN	96,918	758,492	08/29/2018	11/15/2024
911312-BM-7	UNITED PARCEL SERVICE INC			1,2	1.G FE	9,956,400	113.1133	11,311,330	10,000,000	9,968,852		4,013			3.050	3.101	MN	38,972	305,000	11/09/2017	11/15/2027
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1.G FE	2,180,190	125.4533	2,880,408	2,296,000	2,186,364		2,229			3.750	4.043	MN	11,002	86,100	03/05/2018	11/15/2047
911312-BR-6	UNITED PARCEL SERVICE INC			1,2	1.G FE	19,976,400	115.5024	23,100,480	20,000,000	19,980,079		2,076			3.400	3.414	MS	200,222	680,000	03/13/2019	03/15/2029
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.G FE	4,994,750	112.8231	5,641,155	5,000,000	4,995,526		776			3.900	3.923	AO	48,750	101,292	03/19/2020	04/01/2025
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.C FE	347,775	105.0000	362,250	345,000	347,691		(84)			3.875	3.773	FA	5,236		08/25/2020	02/15/2031
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.C FE	985,050	105.5000	1,044,450	990,000	986,971		470			5.875	5.939	MS	17,126	58,163	06/02/2016	09/15/2026
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.C FE	645,125	107.1250	690,956	645,000	645,065		(5)			5.500	5.499	FA	13,402	35,475	11/10/2016	05/15/2027
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.C FE	1,242,419	106.5000	1,363,200	1,280,000	1,250,547		3,339			4.875	5.268	JJ	28,773	62,400	06/14/2018	01/15/2028
911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.C FE	600,000	111.0000	666,000	600,000	600,000					5.250	5.249	JJ	14,525	37,188	04/26/2019	01/15/2030
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.C FE	1,159,944	105.5000	1,223,800	1,160,000	1,159,946		2			4.000	4.001	JJ	21,396	18,044	02/18/2020	07/15/2030
91159H-HG-8	U.S. BANCORP			2	1.E FE	15,108,600	109.0326	16,354,890	15,000,000	15,064,424		(19,955)			3.700	3.548	JJ	232,792	555,000	09/14/2018	01/30/2024
91159H-HR-4	U.S. BANCORP			2	1.E FE	30,947,897	112.1889	35,415,792	31,568,000	31,121,518		61,905			3.150	3.399	AO	176,781	994,392	04/11/2019	04/27/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91159H-HX-1	U.S. BANCORP			2	1.E FE	4,995,100	106.3979	5,319,895	5,000,000	4,996,450		952			2.400	2.421	JJ	50,333	120,333	07/24/2019	07/30/2024
913017-BT-5	RAYTHEON TECHNOLOGIES CORP			1	2.A FE	21,980,734	130.7428	26,855,879	20,541,000	21,940,218		(10,483)			4.500	3.996	JD	77,029	754,650	12/04/2020	06/01/2042
913017-CA-5	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	4,971,582	126.7388	6,463,679	5,100,000	4,985,394		2,625			4.150	4.300	MN	27,044	211,650	05/13/2015	05/15/2045
913017-CY-3	RAYTHEON TECHNOLOGIES CORP			1,2	2.A FE	9,872,340	119.0064	9,927,514	8,342,000	9,840,174		(32,166)			4.125	1.612	MN	43,013	172,054	10/27/2020	11/16/2028
91324P-BN-1	UNITEDHEALTH GROUP INC			1,2	1.G FE	10,000,253	150.0271	12,570,771	8,379,000	9,891,814		(49,549)			5.700	4.312	AO	100,827	477,603	09/26/2018	10/15/2040
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.G FE	8,462,980	113.8768	9,168,221	8,051,000	8,309,940		(52,530)			3.750	2.987	JJ	139,215	301,913	01/05/2018	07/15/2025
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.G FE	14,032,528	112.0118	15,969,522	14,257,000	14,104,759		26,282			3.100	3.324	MS	130,135	441,967	03/02/2018	03/15/2026
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.G FE	13,102,531	114.3877	14,977,925	13,094,000	13,104,587		(1,656)			3.450	3.434	JJ	208,304	451,743	04/03/2019	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.G FE	6,612,372	114.0178	7,785,135	6,828,000	6,667,884		22,190			3.375	3.798	AO	48,650	230,445	06/06/2018	04/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.G FE	7,750,891	112.1802	8,412,393	7,499,000	7,715,977		(29,042)			2.950	2.484	AO	46,702	221,221	10/16/2019	10/15/2027
91324P-DK-5	UNITEDHEALTH GROUP INC			1	1.G FE	14,974,200	118.6306	17,794,590	15,000,000	14,979,919		2,284			3.850	3.871	JD	25,667	577,500	06/14/2018	06/15/2028
91324P-DP-4	UNITEDHEALTH GROUP INC			1	1.G FE	5,084,200	119.6175	5,980,875	5,000,000	5,069,849		(7,386)			3.875	3.671	JD	8,611	193,750	01/04/2019	12/15/2028
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.G FE	3,998,920	113.2810	4,531,240	4,000,000	3,999,099		102			2.875	2.878	FA	43,444	121,389	07/23/2019	08/15/2029
913260-C*-4	Unitil Energy Systems			1	1.F IF	2,400,000	107.0327	2,568,785	2,400,000	2,400,000					3.580	3.580	MS	25,299		06/16/2020	09/15/2040
91337C-AA-4	UNIVAR SOLUTIONS USA INC			1,2	3.C FE	800,000	105.2500	842,000	800,000	800,000					5.125	5.125	JD	3,417	42,025	11/15/2019	12/01/2027
91752*-AA-7	UTAH SOLAR HOLDINGS LLC			1	2.C PL	8,000,000	101.7470	8,139,758	8,000,000	8,000,000					3.590	3.591	JD	96,531		08/21/2020	12/31/2036
918005-AT-6	EVERGY MISSOURI WEST INC			1	2.B FE	750,000	105.8512	1,058,512	1,000,000	973,494		27,533			8.270	11.569	MN	10,567	82,700	03/31/1999	11/15/2021
91831A-AC-5	BAUSCH HEALTH COMPANIES INC		C	2	4.B FE	1,275,000	102.8750	1,285,938	1,250,000	1,271,545		(3,455)			6.125	5.666	AO	16,163	76,563	03/06/2020	04/15/2025
91832V-AA-2	VOC ESCROW LTD			1,2	4.B FE	500,000	99.5000	497,500	500,000	500,000					5.000	5.000	FA	9,444	25,000	02/05/2018	02/15/2028
918374-AA-7	VTR FINANCE NV		C	1,2	4.A FE	200,000	108.8750	217,750	200,000	200,000					6.375	6.374	JJ	6,375		06/24/2020	07/15/2028
91911K-AN-2	BAUSCH HEALTH COMPANIES INC		C	1,2	3.B FE	1,000,000	103.0000	1,030,000	1,000,000	1,000,000					5.500	5.498	MN	9,167	55,000	11/14/2017	11/01/2025
92203#-AW-8	The Vanguard Group, Inc.			1	1.G	9,800,000	99.1332	9,715,055	9,800,000	9,800,000					2.670	2.670	FA	95,942		07/30/2020	08/22/2040
92203#-AX-6	The Vanguard Group, Inc.			1	1.G	10,000,000	105.0022	10,500,217	10,000,000	10,000,000					3.050	3.050	FA	111,833		07/30/2020	08/22/2050
92203#-AZ-1	The Vanguard Group, Inc.			1	1.G	10,000,000	110.9496	11,094,957	10,000,000	10,000,000					3.250	3.250	FA	119,167		07/30/2020	08/22/2060
92277G-AQ-0	VENTAS REALTY LP			1,2	2.A FE	4,988,500	124.2458	6,212,290	5,000,000	4,989,311		173			4.875	4.889	AO	51,458	243,750	02/19/2019	04/15/2049
92343V-BR-4	VERIZON COMMUNICATIONS INC			1	2.A FE	18,397,630	112.5605	19,135,285	17,000,000	17,450,582		(155,593)			5.150	4.101	MS	257,786	875,500	04/10/2014	09/15/2023
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,721,259	124.8783	6,281,378	5,030,000	4,778,346		12,484			4.400	4.902	MN	36,887	221,320	01/11/2016	11/01/2034
92343V-CR-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,159,450	110.2632	5,513,160	5,000,000	5,067,156		(17,443)			3.500	3.102	MN	29,167	175,000	04/16/2015	11/01/2024
92343V-EN-0	VERIZON COMMUNICATIONS INC			1	2.A FE	2,531,125	111.0073	2,775,183	2,500,000	2,522,644		(5,069)			3.376	3.140	FA	31,884	84,400	04/15/2019	02/15/2025
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	7,925,232	120.1306	7,914,204	6,588,000	7,917,139		(8,093)			4.329	1.546	MS	79,221		12/10/2020	09/21/2028
92343V-FF-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,997,500	110.7998	5,539,990	5,000,000	4,997,761		261			3.000	3.008	MS	41,250	75,833	03/17/2020	03/22/2027
92537R-AA-7	VERTICAL US NEWCO INC			1,2	4.A FE	200,000	105.3750	210,750	200,000	200,000					5.250	5.250	JJ	4,842		06/30/2020	07/15/2027
92552V-AL-4	VIASAT INC			1,2	3.A FE	750,000	104.7500	785,625	750,000	750,000					5.625	5.625	AO	8,906	42,188	03/20/2019	04/15/2027
92553P-AT-9	VIACOMCBS INC			1,2	2.B FE	31,959,910	108.7091	33,699,821	31,000,000	31,286,981		(111,076)			4.250	3.846	MS	439,167	1,317,500	04/04/2014	09/01/2023
92553P-AX-0	VIACOMCBS INC			1,2	2.B FE	60,185,360	108.9545	65,481,655	60,100,000	60,130,071		(10,468)			3.875	3.855	AO	582,219	2,328,875	05/02/2014	04/01/2024
92564R-AA-3	VICI PROPERTIES LP			1,2	3.B FE	315,000	103.7500	326,813	315,000	315,000					4.250	4.250	JD	1,116	13,573	11/21/2019	12/01/2026
92564R-AB-1	VICI PROPERTIES LP			1,2	3.B FE	110,000	107.0000	117,700	110,000	110,000					4.625	4.624	JD	424	5,158	11/21/2019	12/01/2029
92564R-AE-5	VICI PROPERTIES LP			1,2	3.B FE	400,000	105.2500	421,000	400,000	400,000					4.125	4.115	FA	6,233	8,708	01/22/2020	08/15/2030
92660F-AK-0	VIDEOTRON LTD		C	1,2	3.A FE	1,000,000	106.0000	1,060,000	1,000,000	1,000,000					5.125	5.124	AO	10,819	51,250	03/31/2017	04/15/2027
92676X-AC-1	VIKING CRUISES LTD		C	1,2	5.B FE	417,000	98.5000	410,745	417,000	417,000					6.250	6.248	MN	3,330	26,063	05/05/2015	05/15/2025
927375-AA-3	VINE OIL & GAS LP			1,2	6. FE	481,369	80.2500	1,304,063	1,625,000	506,522	(13,153)	53,727	334,365		8.750	36.796	AO	30,017	142,188	12/05/2017	04/15/2023
92763M-AA-3	VIPER ENERGY PARTNERS LP			1,2	3.C FE	750,000	104.5000	783,750	750,000	750,000					5.375	5.375	MN	6,719	41,992	10/10/2019	11/01/2027
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC		C	1,2	3.C FE	790,000	104.5000	825,550	790,000	790,000					4.500	4.499	FA	17,973		06/17/2020	08/15/2030
927804-FB-5	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	9,715,112	145.8741	14,211,055	9,742,000	9,723,966		634			6.000	6.018	MN	74,689	584,520	05/14/2007	05/15/2037
927804-FK-5	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	1,995,180	102.0518	2,041,036	2,000,000	1,999,451		514			2.950	2.977	JJ	27,206	59,000	01/09/2012	01/15/2022
927804-FN-9	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	10,065,050	104.5059	10,450,590	10,000,000	10,025,376		(12,727)			2.750	2.614	MS	80,972	275,000	09/18/2017	03/15/2023
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	10,441,245	134.2158	12,251,218	9,128,000	10,332,591		(34,395)			4.650	3.766	FA	160,349	424,452	08/30/2017	08/15/2043
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	3,982,396	127.4316	4,907,391	3,851,000	3,974,154		(3,045)			4.200	3.991	MN	20,667	161,742	02/16/2018	05/15/2045
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	20,175,100	112.9302	22,586,040	20,000,000	20,116,144		(17,636)			3.500	3.390	MS	206,111	700,000	06/12/2017	03/15/2027
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	8,183,942	116.5025	8,411,481	7,220,000	8,110,412		(73,530)			3.800	1.909	AO	68,590	137,180	05/14/2020	04/01/2028
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	4,961,807	138.2449	6,898,421	4,990,000	4,962,789		470			4.600	4.635	JD	19,128	229,540	11/26/2018	12/01/2048
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	3,220,894	100.5881	3,292,249	3,273,000	3,220,949		55			2.450	2.526	JD	3,564		12/01/2020	12/15/2050
92826C-AD-4	VISA INC			1,2	1.D FE	39,957,494	112.1122	45,316,872	40,421,000	40,091,183		58,492			3.150	3.326	JD	60,126	1,273,262	10/10/2018	12/14/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92826C-AF-9	VISA INC			1,2	1.D FE	13,699,368	136.6084	17,880,673	13,089,000	13,668,661		(13,770)			4.300	4.014	JD	26,578	562,827	12/17/2018	12/14/2045
92826C-AH-5	VISA INC			1,2	1.D FE	17,850,019	111.2383	20,005,096	17,984,000	17,890,840		12,476			2.750	2.835	MS	145,620	494,560	09/06/2017	09/15/2027
92840V-AA-0	VISTRA OPERATIONS COMPANY LLC			1,2	3.A FE	380,000	104.0000	395,200	380,000	380,000					5.500	5.500	MS	6,967	20,900	08/07/2018	09/01/2026
92840V-AF-9	VISTRA OPERATIONS COMPANY LLC			1,2	3.A FE	210,000	106.2500	223,125	210,000	210,000					5.000	5.001	JJ	4,404	11,667	06/06/2019	07/31/2027
92857W-BH-2	VODAFONE GROUP PLC		C	1	2.B FE	9,865,100	109.2385	10,923,850	10,000,000	9,919,474		24,419			3.750	4.034	JJ	171,875	375,000	10/03/2018	01/16/2024
92858R-AA-8	VMED O2 UK FINANCING I PLC		C	1,2	3.C FE	1,040,000	102.0000	1,060,800	1,040,000	1,040,000					4.250	4.247	JJ	11,909		09/10/2020	01/31/2031
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	24,822,427	109.9802	27,462,056	24,970,000	24,881,593		28,397			4.250	4.383	MN	141,497	1,061,225	11/07/2018	11/13/2023
928668-AZ-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	7,997,040	103.6582	8,292,656	8,000,000	7,998,263		969			2.700	2.713	MS	57,000	216,000	09/19/2019	09/26/2022
928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1	2.A FE	7,624,044	110.1946	8,374,790	7,600,000	7,619,949		(3,253)			3.200	3.149	MS	64,178	243,200	09/25/2019	09/26/2026
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	9,410,240	100.7183	9,449,391	9,382,000	9,409,976		(264)			1.250	1.186	MN	12,053		12/11/2020	11/24/2025
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	2,989,350	100.5754	3,017,262	3,000,000	2,989,501		151			1.625	1.679	MN	5,010		11/17/2020	11/24/2027
92890H-AC-6	WEA FINANCE LLC			1,2	2.A FE	35,990,880	105.3950	37,942,200	36,000,000	35,996,846		596			3.750	3.752	MS	390,000	1,350,000	09/26/2014	09/17/2024
92890H-AD-4	WEA FINANCE LLC			1,2	2.A FE	12,002,308	108.2745	12,235,019	11,300,000	11,976,554		(16,674)			4.750	4.338	MS	155,061	536,750	05/22/2019	09/17/2044
92928Q-AD-0	WEA FINANCE LLC			1,2	2.A FE	18,458,888	103.9165	19,598,652	18,860,000	18,474,742		6,607			4.625	4.758	MS	244,722	872,275	09/25/2018	09/20/2048
92933B-AP-9	WMG ACQUISITION CORP			1,2	4.B FE	24,750	103.6250	25,906	25,000	24,821		28			5.500	5.658	AO	290	1,375	07/10/2018	04/15/2026
92933B-AQ-7	WMG ACQUISITION CORP			1,2	3.C FE	965,069	106.0000	1,022,900	965,000	965,067		(2)			3.875	3.874	JJ	18,905		06/17/2020	07/15/2030
92933B-AR-5	WMG ACQUISITION CORP			1,2	3.C FE	745,000	98.0000	730,100	745,000	745,000					3.000	3.000	FA	8,630		08/06/2020	02/15/2031
931142-CB-7	WALMART INC				1.C FE	24,763,505	145.3097	35,600,877	24,500,000	24,697,986		(7,500)			5.250	5.171	MS	428,750	1,286,250	05/23/2011	09/01/2035
931142-DU-4	WALMART INC			1,2	1.C FE	9,481,646	103.9777	10,257,400	9,865,000	9,673,805		93,180			2.350	3.384	JD	10,303	231,828	11/21/2018	12/15/2022
931142-EB-5	WALMART INC			1,2	1.C FE	5,115,912	126.9117	6,390,004	5,035,000	5,108,759		(3,033)			3.950	3.832	JD	1,657	198,883	07/09/2018	06/28/2038
931142-ED-1	WALMART INC			1,2	1.C FE	12,962,560	113.1482	14,709,266	13,000,000	12,974,942		5,064			3.550	3.597	JD	6,410	461,500	06/20/2018	06/26/2025
931142-EM-1	WALMART INC			1,2	1.C FE	18,978,915	112.3171	21,344,742	19,004,000	18,983,891		3,295			3.050	3.071	JJ	278,541	579,622	04/16/2019	07/08/2026
931422-AH-2	WALGREEN CO			1	2.B FE	42,925,295	104.3369	44,979,638	43,110,000	43,058,868		28,641			3.100	3.172	MS	393,499	1,336,410	02/01/2017	09/15/2022
931427-AF-5	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	5,474,150	102.0408	5,612,244	5,500,000	5,496,073		4,338			3.300	3.383	MN	21,679	181,500	09/01/2015	11/18/2021
931427-AH-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.B FE	10,328,800	110.2109	11,021,090	10,000,000	10,137,103		(34,861)			3.800	3.396	MN	45,389	380,000	01/06/2015	11/18/2024
93936K-BK-4	PUGET SOUND ENERGY INC				1.F FE	15,000,000	121.7056	18,255,840	15,000,000	15,000,000					7.150	7.149	JD	47,667	1,072,500	12/15/1995	12/19/2025
948626-AA-4	WW INTERNATIONAL INC			1,2	4.B FE	993,281	103.6250	1,010,344	975,000	989,190		(2,260)			8.625	8.259	JD	7,008	84,094	01/16/2019	12/01/2025
94874R-AY-2	WEINGARTEN REALTY INVESTORS				2.B FE	5,458,250	118.7541	5,937,705	5,000,000	5,173,709		(25,819)			6.640	5.897	MS	97,756	332,000	01/23/2004	07/15/2026
949746-TB-7	WELLS FARGO & CO				2.B FE	1,214,170	131.6846	1,316,846	1,000,000	1,114,643		(8,098)			7.950	6.262	MN	10,158	79,500	12/15/2003	11/15/2029
94974B-GH-7	WELLS FARGO & CO				2.A FE	30,338,330	108.4452	33,010,719	30,440,000	30,394,656		10,149			3.000	3.039	FA	334,840	913,200	02/11/2015	02/19/2025
95081Q-AN-4	WESCO DISTRIBUTION INC			1,2	3.C FE	900,000	109.6250	986,625	900,000	900,000					7.125	7.125	JD	2,850	32,597	05/29/2020	06/15/2025
958102-AM-7	WESTERN DIGITAL CORP			1,2	3.A FE	1,007,597	110.8750	1,175,275	1,060,000	1,019,244		6,650			4.750	5.621	FA	19,021	50,350	07/09/2019	02/15/2026
958667-AC-1	WESTERN MIDSTREAM OPERATING LP			1,2	3.B FE	920,863	111.0000	1,065,600	960,000	923,335		2,472			5.050	5.844	FA	20,200	21,384	06/23/2020	02/01/2030
961548-AR-5	WESTVACO CORP DEL MERGED INTO MEADWESTVA				2.B FE	5,443,190	125.7450	6,915,975	5,500,000	5,474,550		3,083			7.670	7.764	JJ	194,520	421,850	06/19/2000	01/15/2027
961548-AV-6	WESTROCK MWV LLC				2.B FE	12,145,014	142.0948	14,399,887	10,134,000	11,219,900		(85,570)			8.200	6.606	JJ	383,178	830,988	05/28/2003	01/15/2030
961548-AY-0	WESTROCK MWV LLC			1	2.B FE	8,280,766	141.6556	12,253,209	8,650,000	8,405,995		14,858			7.950	8.369	FA	259,788	687,675	02/14/2005	02/15/2031
96188#-AA-6	WETT HOLDINGS LLC				2.B PL	4,853,334	110.7257	5,373,890	4,853,334	4,853,334					4.310	4.310	MJSD	581	209,179	12/04/2014	12/18/2024
96188#-AD-0	WETT HOLDINGS LLC			1	2.B PL	20,510,000	106.2580	21,793,523	20,510,000	20,510,000					3.540	3.540	MJSD	183,530	127,059	02/06/2020	12/30/2030
962166-AS-3	WEYERHAEUSER CO				2.B FE	1,011,660	115.1264	1,151,264	1,000,000	1,002,195		(765)			7.125	7.029	JJ	32,854	71,250	11/29/1993	07/15/2023
962166-AT-1	WEYERHAEUSER CO				2.B FE	1,000,000	128.5322	1,285,322	1,000,000	1,000,000					8.500	8.499	JJ	39,194	85,000	01/13/1995	01/15/2025
962166-AW-4	WEYERHAEUSER CO				2.B FE	17,786,835	129.6978	22,048,626	17,000,000	17,356,933		(42,187)			6.950	6.554	AO	295,375	1,181,500	09/08/2004	10/01/2027
962166-BT-0	WEYERHAEUSER CO			1	2.B FE	10,189,608	141.5284	12,454,499	8,800,000	9,699,284		(45,749)			6.875	5.746	JD	26,889	605,000	02/02/2005	12/15/2033
969133-AK-3	WEYERHAEUSER CO				2.B FE	14,650,860	126.7765	17,748,710	14,000,000	14,259,123		(37,124)			7.850	7.433	JJ	549,500	1,099,000	07/18/2002	07/01/2026
96926J-AC-1	WILLIAM CARTER CO			1,2	3.B FE	820,000	105.2500	863,050	820,000	820,000					5.625	5.625	MS	13,581	46,125	02/28/2019	03/15/2027
969457-BU-3	WILLIAMS COMPANIES INC			1,2	2.C FE	42,488	105.6363	47,536	45,000	44,089		416			3.700	4.754	JJ	768	1,665	11/21/2016	01/15/2023
969457-BV-1	WILLIAMS COMPANIES INC			1,2	2.C FE	13,995,256	130.8189	17,882,944	13,670,000	13,984,050		(9,857)			5.750	5.548	JD	15,284	786,025	10/04/2018	06/24/2044
96949L-AC-9	WILLIAMS COMPANIES INC			1,2	2.B FE	12,717,474	123.8996	15,468,865	12,485,000	12,709,593		(4,759)			5.100	4.971	MS	187,483	636,735	04/10/2019	09/15/2045
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	11,387,700	132.8419	13,284,190	10,000,000	11,303,675		(38,534)			6.300	5.220	AO	133,000	630,000	09/17/2018	04/15/2040
96950F-AM-6	WILLIAMS COMPANIES INC			1,2	2.B FE	33,332,825	110.1915	36,046,945	32,713,000	33,024,617		(100,781)			4.300	3.947	MS	457,164	1,406,659	11/28/2018	03/04/2024
96950F-AQ-7	WILLIAMS COMPANIES INC			1,2	2.B FE	10,332,487	110.6301	11,225,636	10,147,000	10,278,352		(31,763)			3.900	3.533	JJ	182,477	395,733	04/03/2019	01/15/2025
976656-BL-1	WISCONSIN ELECTRIC POWER CO				1.G FE	39,561,150	165.8314	69,649,188	42,000,000	39,583,847		711			6.875	7.297	JD	240,625	2,887,500	05/22/1996	12/01/2095
976657-AL-0	WEC ENERGY GROUP INC			1,2	2.A FE	31,920,622	111.3882	35,535,064	31,902,000	31,910,661		(2,003)			3.550	3.543	JD	50,334	2,004,434	08/03/2015	06/15/2025
97672*-AE-3	WISCONSIN ENERGY CAPITAL CORPORATION				2.A FE	6,771,000	134.8040	10,110,300	7,500,000	7,123,320		29,625			6.940	7.750	MN	66,508	520,500	01/19/2001	12/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98212B-AL-7	WPX ENERGY INC			1,2	3.C FE	500,000	106.5000	532,500	500,000	500,000					4.500	4.500	JJ	10,375	11,563	01/08/2020	01/15/2030
98212B-AM-5	WPX ENERGY INC			1,2	3.C FE	300,000	108.7500	326,250	300,000	300,000					5.875	5.875	JD	783	8,715	06/03/2020	06/15/2028
983024-AG-5	WYETH LLC			1	1.F FE	3,644,305	155.4324	5,440,134	3,500,000	3,596,137		(4,660)			6.500	6.191	FA	94,792	227,500	11/30/2004	02/01/2034
98310W-AQ-1	WYNDHAM DESTINATIONS INC			1,2	3.C FE	500,000	105.5000	527,500	500,000	500,000					4.625	4.626	MS	7,708	16,573	12/10/2019	03/01/2030
983130-AV-7	WYNN LAS VEGAS LLC			1,2	4.A FE	413,589	104.3750	447,769	429,000	417,925		2,262			5.500	6.212	MS	7,865	23,595	03/28/2019	03/01/2025
98389*-AA-3	Xanterra Parks and Resorts, Inc.			1	2.C PL	11,600,000	114.3465	13,264,191	11,600,000	11,600,000					5.090	5.090	MN	90,206		11/03/2020	11/06/2025
98389B-AR-1	XCEL ENERGY INC			1,2	2.A FE	25,480,445	108.7635	27,734,693	25,500,000	25,490,147		1,752			3.300	3.308	JD	70,125	841,500	05/28/2015	06/01/2025
98389B-AY-6	XCEL ENERGY INC			1,2	2.A FE	4,983,500	114.9851	5,749,255	5,000,000	4,984,831		1,331			3.400	3.438	JD	14,167	113,333	03/27/2020	06/01/2030
984121-CB-7	XEROX CORP			1	3.B FE	167,786	107.0000	167,990	157,000	167,516		(264)			6.750	6.145	JD	471	10,598	03/03/2020	12/15/2039
984121-CL-5	XEROX CORP			1	3.B FE	22,563	100.7500	25,188	25,000	22,673		106			4.800	5.771	MS	400	1,200	12/17/2019	03/01/2035
98421M-AA-4	XEROX HOLDINGS CORP			1,2	3.B FE	2,138,438	106.0000	2,257,800	2,130,000	2,137,832		(605)			5.000	4.908	FA	42,896		08/05/2020	08/15/2025
98458P-AA-3	YALE UNIVERSITY			2	1.A FE	9,965,900	133.7104	13,371,040	10,000,000	9,970,549		9			7.375	7.397	AO	155,694	737,500	04/03/1996	04/15/2096
984798-AA-2	Yankee Stadium Holdings LLC			1	2.B PL	15,000,000	112.4000	16,859,999	15,000,000	15,000,000					4.200	4.200	JD	52,500	301,000	05/29/2020	06/01/2030
984851-AD-7	YARA INTERNATIONAL ASA		C	1,2	2.B FE	2,574,229	110.5000	2,541,500	2,300,000	2,572,139		(2,090)			3.800	1.422	JD	6,069		12/15/2020	06/06/2026
984851-AF-2	YARA INTERNATIONAL ASA		C	1,2	2.B FE	1,725,676	118.3751	1,746,033	1,475,000	1,717,363		(8,313)			4.750	2.254	JD	5,839	35,031	09/23/2020	06/01/2028
984851-AG-0	YARA INTERNATIONAL ASA		C	1,2	2.B FE	5,159,400	108.0067	5,400,335	5,000,000	5,151,435		(7,965)			3.148	2.772	JD	11,805	78,700	06/10/2020	06/04/2030
988498-AL-5	YUM! BRANDS INC			1,2	4.A FE	135,500	109.6250	147,994	135,000	135,446		(41)			4.750	4.704	JJ	2,957	5,415	09/04/2019	01/15/2030
988498-AM-3	YUM! BRANDS INC			1,2	4.A FE	70,000	110.7500	77,525	70,000	70,000					7.750	7.750	AO	1,356	2,713	03/30/2020	04/01/2025
988498-AN-1	YUM! BRANDS INC			1,2	4.A FE	469,853	101.0000	474,700	470,000	469,856		2			3.625	3.629	MS	4,543		09/10/2020	03/15/2031
989194-AP-0	ZAYO GROUP LLC			1,2	5.A FE	275,000	101.6250	279,469	275,000	275,000					5.750	5.749	JJ	7,291	15,813	01/12/2017	01/15/2027
98954N-AA-7	ZIGGO BV		C	1,2	4.A FE	396,563	104.8750	424,744	405,000	398,127		924			5.500	5.837	JJ	10,271	23,669	06/03/2019	01/15/2027
98954U-AB-9	ZIGGO BOND COMPANY BV		C	1,2	4.C FE	1,250,000	105.3750	1,317,188	1,250,000	1,250,000					6.000	6.000	JJ	34,583	75,000	09/16/2016	01/15/2027
98955D-AA-8	ZIGGO BV		C	1,2	4.A FE	1,120,860	105.0000	1,171,800	1,116,000	1,120,422		(386)			4.875	4.821	AO	11,486	52,440	11/07/2019	01/15/2030
ABA993-8X-0	Meade Pipeline Investment LLC				2.B	22,433,610	98.1656	22,022,083	22,433,610	22,433,610		19,737			1.772	1.796	MON	35,338	546,912	11/19/2019	10/30/2026
B6398#-AD-3	ALIAXIS FINANCE SA		C	1	2.C	5,000,000	109.3021	5,465,105	5,000,000	5,000,000					4.260	4.260	JJ	93,483	213,000	07/01/2015	07/23/2025
B9754*-AA-5	WAREHOUSES DE PAUW NV		B	1	2.C	24,792,025	112.8101	30,780,434	27,285,165	27,285,165				2,253,415	1.820	1.820	MAR	401,410	25,298	12/12/2019	03/10/2031
C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSHIP				2.A PL	6,773,219	105.5260	7,381,175	6,994,651	6,994,651				122,713	4.113	4.113	JD	152,237	282,540	09/07/2018	12/31/2033
C1465*-AK-9	CGI INC.		A		2.A	8,571,429	108.0584	9,262,153	8,571,429	8,571,429					3.740	3.739	MS	97,062	320,571	07/31/2014	09/12/2024
C1465*-AL-7	CGI INC.		A	1	2.A	15,000,000	111.3305	16,699,571	15,000,000	15,000,000					4.060	4.059	MS	184,392	609,000	07/31/2014	09/12/2024
C1466#-AA-6	CANADIAN PACIFIC RAILWAY COMPANY		C	1	1.F	16,001,313	111.4691	16,176,190	14,511,820	15,923,296		(78,017)			5.410	2.213	MS	257,335		10/07/2020	03/03/2024
C3298#-AC-4	Australian Laboratory Services Pty Ltd		B	1	2.B	4,937,310	103.0862	5,297,508	5,138,910	5,138,910				201,600	1.500	1.500	MN	7,708		08/04/2020	11/25/2030
C6574#-AE-6	The North West Company Inc.			1	2.C	17,700,000	108.1420	19,141,138	17,700,000	17,700,000					2.880	2.880	JD	21,240	254,880	05/06/2020	06/16/2027
C9716#-AA-7	WASTE CONNECTIONS, INC.			1	2.A FE	8,500,000	100.7141	8,560,700	8,500,000	8,500,000					2.390	2.388	JD	16,929	203,150	05/05/2016	06/01/2021
C9716#-AB-5	WASTE CONNECTIONS, INC.		C	1	2.A FE	10,500,000	105.2076	11,046,802	10,500,000	10,500,000					2.750	2.749	JD	24,063	288,750	05/05/2016	06/01/2023
F2940H-FL-4	ELECTRICITE DE FRANCE SA		B		2.A FE	36,598,573	112.6220	27,633,781	24,536,753	26,194,049		(930,597)		950,741	6.875	3.237	DEC	92,433	1,643,339	04/17/2013	12/12/2022
F4113N-DY-2	ORANGE SA		B		2.C FE	16,564,581	123.1200	16,097,788	13,074,877	14,632,042		(303,868)		472,046	5.250	2.640	DEC	50,777	668,730	04/19/2016	12/05/2025
F9876*-AA-4	YOPLAIT SAS		B	1	2.B FE	15,065,050	101.1259	13,610,591	13,459,050	13,459,050				1,111,550	2.200	2.200	JD	5,757	283,854	05/20/2014	06/24/2021
G0488*-AA-2	ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC		B	1	2.C PL	19,539,950	103.6514	22,574,446	21,779,190	21,779,190				2,239,240	1.960	1.960	MJSD	13,043	295,773	02/06/2020	06/20/2026
G0566*-AC-3	ARQIVA PP FINANCING PLC		B		2.B FE	18,513,408	100.0000	14,872,416	14,872,416	14,872,416				459,136	2.130	2.131	JD	880	407,013	06/27/2014	06/29/2029
G15632-AV-7	SKY LTD		B		1.G FE	9,063,082	126.4040	10,025,157	7,931,044	8,701,958		(76,844)		272,262	4.000	2.754	NOV	31,290	309,351	03/02/2018	11/26/2029
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED		C		2.C FE	17,839,801	111.7563	19,937,102	17,839,801	17,839,801					5.330	5.408	MN	124,140	967,403	07/19/2017	11/15/2036
G2018Z-AP-6	CENTRICA PLC		B		2.B FE	15,788,488	106.7530	11,455,192	10,730,558	11,066,897		(340,917)		417,109	6.375	3.622	MAR	556,629	647,491	06/20/2014	03/10/2022
G2242#-AA-1	COATS GROUP FINANCE COMPANY LIMITED		D	1	2.C	3,000,000	110.0143	3,300,429	3,000,000	3,000,000					3.880	3.880	JD	8,083	116,400	11/08/2017	12/06/2024
G2242#-AB-9	COATS GROUP FINANCE COMPANY LIMITED		D	1	2.C	4,500,000	114.2939	5,143,228	4,500,000	4,500,000					4.070	4.070	JD	12,719	183,150	11/08/2017	12/06/2027
G2479P-2Y-0	COVENTRY BUILDING SOCIETY		B		1.G FE	13,181,905	109.3400	10,462,362	9,568,650	9,947,551		(240,755)		345,940	5.875	3.505	MS	147,528	519,285	01/30/2013	09/28/2022
G2656U-AB-5	CRH FINANCE UK PLC		B	1,2	2.A FE	15,762,868	125.2000	17,114,214	13,669,500	15,013,221		(138,260)		470,896	4.125	2.831	DEC	46,345	549,656	02/08/2018	12/02/2029
G2765*-AA-2	DIONYSUS AVIATION DESIGNATED ACTIVITY CO		D	1	2.A PL	15,000,000	108.0416	16,206,233	15,000,000	15,000,000					3.900	3.900	JJ	263,250	585,000	06/29/2017	07/19/2024
G2765*-AB-0	DIONYSUS AVIATION DESIGNATED ACTIVITY CO		D	1	2.A PL	15,000,000	109.9084	16,486,254	15,000,000	15,000,000					4.060	4.060	JJ	274,050	609,000	06/29/2017	07/19/2025
G3028K-AA-8	EASTERN POWER NETWORKS PLC		B		1.G FE	17,763,400	103.2660	14,115,946	13,669,500	13,885,678		(318,129)		470,732	4.750	2.573	SEP	165,438	614,080	04/19/2013	09/30/2021
G3157J-AA-4	ENW FINANCE PLC		B		2.A FE	17,920,655	103.0280	13,097,574	12,712,635	12,907,309		(402,481)		468,934	6.125	3.312	JJ	347,007	735,101	11/15/2013	07/21/2021
G3257N-AC-0	EXPERIAN FINANCE PLC		B	1,2	1.G FE	15,891,471	101.6470	12,922,012	12,712,635	12,717,145		(11,524)		395,150	3.500	3.432	OCT	95,084	420,172	06/20/2014	10/15/2021
G3663#-AC-5	FORTH PORTS FINANCE PLC		B	1	2.C	5,842,100	107.1283	6,882,632	6,424,665	6,424,665				198,340	2.970	2.970	MS	55,124	174,208	07/17/2019	09/17/2029
G3663#-AE-1	FORTH PORTS FINANCE PLC		B	1	2.C	6,587,900	107.9909	7,823,763	7,244,835	7,244,835				223,660	3.030	3.030	MS	63,416	200,416	07/17/2019	09/17/2031

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
G4588#-BH-3	INTERMEDIATE CAPITAL GROUP PLC		B	1	2.C	4,873,500	112.5598	6,197,512	5,505,975	5,505,975				454,725	3.380	3.380	MN	25,847	171,744	03/30/2015	05/11/2025
G4588#-BJ-9	INTERMEDIATE CAPITAL GROUP PLC		C	1	2.C	8,000,000	102.3792	8,190,338	8,000,000	8,000,000					4.190	4.188	MS	85,662	335,200	08/18/2016	09/29/2021
G4588#-BK-6	INTERMEDIATE CAPITAL GROUP PLC		C	1	2.C	10,000,000	111.0193	11,101,928	10,000,000	10,000,000					4.660	4.659	MS	119,089	466,000	08/18/2016	09/29/2024
G4706#-AB-4	ICON Investments Five Unlimited Company		C	1	2.B	4,400,000	102.3434	4,503,109	4,400,000	4,400,000					2.320	2.320	JD	6,522		07/09/2020	12/08/2023
G4989@-AA-6	JACINTA SOLAR FARM FINANCE LIMITED		C		2.C FE	18,449,480	109.9972	20,293,905	18,449,480	18,449,480					5.563	5.644	MN	133,995	1,053,174	12/07/2017	05/15/2042
G5607D-AD-2	LONDON POWER NETWORKS PLC		B		1.G FE	5,741,301	110.2940	4,937,599	4,476,761	4,624,044		(70,625)		153,085	5.125	3.571	MAR	173,490	208,118	02/15/2013	03/31/2023
G5963#-AG-8	MEGGITT PLC		C	1	2.C	14,400,000	106.2791	15,304,194	14,400,000	14,400,000					3.310	3.310	JJ	231,700	476,640	04/06/2016	07/06/2023
G6097D-AJ-4	HSBC BANK PLC		B		2.A FE	11,643,273	114.2350	9,369,212	8,201,700	8,671,770		(205,578)		303,653	6.500	4.051	JUL	257,670	490,425	11/06/2012	07/07/2023
G6274B-AA-9	WM MORRISON SUPERMARKETS PLC		B		2.B FE	8,533,085	111.7260	7,941,641	7,108,140	7,314,216		(72,075)		234,384	4.625	3.575	JD	21,676	313,365	03/01/2013	12/08/2023
G6374W-AE-7	NATIONAL GRID ELECTRICITY TRANSMISSION P		B		2.A FE	4,505,816	115.5040	3,947,205	3,417,375	3,611,878		(65,784)		120,795	5.875	3.882	FEB	183,482	191,136	06/25/2013	02/02/2024
G6970*-AR-7	Peel Ports PP Finance Limited		B	1	2.B PL	18,742,295	104.1199	20,352,722	19,547,385	19,547,385				603,460	2.840	2.841	AO	138,786	407,015	12/06/2019	12/18/2026
G6S17B-P6-7	NATIONWIDE BUILDING SOCIETY		B		1.F FE	12,771,737	117.8850	14,502,861	12,302,550	12,778,414		(59,932)		395,609	3.250	2.642	JAN	379,077	380,177	05/16/2018	01/20/2028
G7178*-AE-4	PORTERBROOK RAIL FINANCE LIMITED		B		2.B FE	7,927,542	102.8104	8,600,845	8,365,734	8,365,734				258,264	2.690	2.689	AO	46,883	208,623	08/07/2018	04/16/2028
G7304*-AE-1	QUADGAS FINANCE PLC		B	1	2.B FE	29,898,840	117.1680	37,798,423	32,260,020	32,260,020				995,920	3.290	3.290	JD	32,430	1,000,288	08/15/2018	08/30/2030
G7605#-AD-5	Roadster Finance DAC 3.11% due 12/05/203		B		2.C FE	8,844,810	132.5247	12,647,750	9,543,690	9,543,690				788,190	3.110	3.110	JD	21,436	284,231	11/26/2018	12/05/2036
G7885V-FQ-7	SSE PLC		B		2.A FE	5,239,336	102.7510	4,268,442	4,154,161	4,186,976		(53,131)		137,963	4.250	3.088	SEP	52,724	166,381	02/22/2013	09/14/2021
G7973D-AV-4	UNITED UTILITIES WATER LTD		B		2.A FE	36,866,254	106.6910	28,366,126	26,587,178	27,437,298		(771,069)		966,062	5.750	3.056	MAR	1,181,126	1,315,209	06/13/2013	03/25/2022
G7996#-AD-2	SEGRO PLC		B	1	1.G PL	9,249,200	111.1340	10,878,238	9,788,400	9,788,400				808,400	1.820	1.820	AO	39,094	165,351	10/12/2018	10/12/2028
G8059#-AA-0	SEMPERIAN PPP INVESTMENT PARTNERS GP LIM		B	1	2.C PL	25,588,000	118.7486	32,464,673	27,339,000	27,339,000				844,000	3.150	3.150	MS	220,026	705,834	11/08/2019	03/31/2037
G8228*-AM-4	SMITH & NEPHEW PLC		C	1	1.G	10,000,000	108.5435	10,854,346	10,000,000	10,000,000					2.830	2.830	JD	11,006	141,500	12/06/2019	06/17/2027
G8278*-AA-9	BRISTOL AIRPORT		B	1	2.C	17,743,050	120.2689	19,234,983	15,993,315	15,993,315				493,740	3.680	3.680	JD	1,635	574,930	04/24/2015	05/15/2030
G8278*-AE-1	South West Airports Ltd		B	1	2.C	12,777,150	98.9501	13,931,766	14,079,585	14,079,585				434,660	2.810	2.810	JD	1,099	401,416	10/03/2019	12/18/2039
G8290E-AJ-3	SOUTHERN WATER SERVICES FINANCE LTD		B	1	1.C FE	12,787,848	100.9850	9,524,860	9,431,955	9,465,446		(169,880)		329,814	5.000	3.493	MAR	356,605	427,783	06/20/2014	03/31/2021
G8292O-AK-8	SOUTHERN GAS NETWORKS PLC		B		2.A FE	17,570,529	111.8540	15,289,883	13,669,500	14,233,458		(217,729)		470,432	4.875	3.285	OCT	160,663	645,901	06/12/2013	10/05/2023
G87623-HR-1	TESCO PLC		B		3.A FE	9,247,304	106.2540	6,899,086	6,493,013	6,654,448		(168,126)		242,337	6.125	3.864	FEB	339,020	376,037	06/24/2014	02/24/2022
G8827#-AA-1	Thirteen Housing Group		B	1	1.G	18,421,260	117.3895	22,946,585	19,547,385	19,547,385				603,460	2.790	2.790	JJ	239,358	257,256	10/23/2019	01/23/2045
G8967#-AS-2	TRITON INTERNATIONAL LIMITED		C		2.C FE	14,285,714	103.9023	14,843,192	14,285,714	14,285,714					3.610	3.609	MS	130,361	515,714	02/19/2015	03/31/2025
G8967#-AT-0	TRITON INTERNATIONAL LIMITED		C		2.C PL	15,000,000	106.9555	16,043,322	15,000,000	15,000,000					3.910	3.909	MS	148,254	586,500	02/19/2015	03/31/2027
G9284#-BD-8	VITOL FINANCE LTD		C	1	2.B	8,764,206	104.4532	9,087,432	8,700,000	8,730,136		(11,261)			4.400	4.250	JD	4,253	382,800	10/17/2017	06/27/2023
G9421#-AA-9	WALES & WEST UTILITIES LIMITED		B	1	2.B	11,960,265	111.1721	14,132,902	12,712,635	12,712,635				392,460	3.060	3.060	MAR	292,836	354,825	01/16/2019	03/31/2026
G9421#-AB-7	WALES & WEST UTILITIES LIMITED		B	1	2.B	11,960,265	110.4548	14,041,715	12,712,635	12,712,635				392,460	3.060	3.062	SEP	98,332	367,905	01/16/2019	09/30/2026
L0175#-AE-2	ALPHA TRAINS FINANCE S.A.		B	1	2.B FE	8,209,125	98.8712	9,073,036	9,176,625	9,176,625				757,875	1.380	1.380	JD	352	141,085	10/02/2019	09/30/2031
L8367#-AA-1	SHURGARD LUXEMBOURG S.? R.L.		B	1	2.C	5,589,735	101.2916	5,081,347	5,016,555	5,016,555				414,305	2.670	2.670	JD	372	129,361	06/25/2014	07/24/2021
L8367#-AB-9	SHURGARD LUXEMBOURG S.? R.L.		B	1	2.C	5,180,730	108.7002	5,054,004	4,649,490	4,649,490				383,990	3.110	3.110	JD	2,410	139,145	06/25/2014	07/24/2024
L8367#-AC-7	SHURGARD LUXEMBOURG S.? R.L.		B	1	2.C	8,725,440	112.9800	8,847,146	7,830,720	7,830,720				646,720	3.260	3.253	JD	709	245,361	06/25/2014	07/24/2026
N07059-AH-6	ASML HOLDING NV		B	1	1.G FE	11,155,733	109.7540	10,164,373	9,261,050	9,469,453		(82,560)		797,259	3.375	2.507	SEP	89,058	299,979	05/09/2014	09/19/2023
N2557F-EP-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		B		2.C FE	30,118,461	107.9170	22,865,157	21,187,725	22,064,947		(757,214)		786,792	6.500	3.107	APR	1,011,206	1,247,537	06/05/2013	04/08/2022
N4281@-CA-1	Koninklijke Vopak N.V.		C	1	2.B	2,500,000	105.2647	2,631,617	2,500,000	2,500,000					3.300	3.300	JD	2,292		07/01/2020	12/19/2030
N7334#-AM-5	WERELDHAVE N.V.		D	1	4.A	20,000,000	97.8259	19,565,183	20,000,000	20,000,000					3.880	3.880	JJ	353,511	776,000	05/20/2015	07/17/2023
N7660#-AS-6	SHV Nederland BV		C	1	2.C IF	36,000,000	101.7278	36,622,023	36,000,000	36,000,000					2.170	2.170	AO	151,900		09/24/2020	10/21/2025
N7660#-AT-4	SHV Nederland BV		C	1	2.C IF	15,000,000	102.4637	15,369,560	15,000,000	15,000,000					2.720	2.720	AO	79,333		09/24/2020	10/21/2030
N7660F-AD-9	E ON INTERNATIONAL FINANCE BV		B		2.B FE	20,248,424	101.7120	14,153,785	13,915,551	14,054,688		(538,455)		523,951	6.500	3.049	APR	634,397	825,405	01/30/2013	04/20/2021
N7660F-BK-2	E ON INTERNATIONAL FINANCE BV		B		2.B FE	17,490,779	107.6670	13,687,313	12,712,635	13,192,882		(351,351)		460,055	5.500	2.904	JUL	342,893	639,887	04/16/2013	07/06/2022
N90610-AB-6	VITOL TANK TERMINALS INTERNATIONAL BV		C	1	2.C	7,500,000	115.3541	8,651,556	7,500,000	7,500,000					4.870	4.869	JD	16,233	365,250	09/25/2015	12/15/2025
N9391T-AX-7	VONOVIA FINANCE BV		B	1	2.B FE	15,466,264	109.3820	17,398,465	15,906,150	15,486,450		55,741		1,273,950	1.500	1.904	JAN	230,118	216,869	03/23/2018	01/14/2028
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.		D		2.C PL	13,807,297	120.3315	16,614,521	13,807,297	13,807,297					5.980	5.980	MJSD	25,229	825,676	04/27/2018	12/20/2044
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADORA AEROPOR		C	1	2.C FE	17,590,797	103.4710	18,201,367	17,590,797	17,590,797					4.080	4.079	JD	31,898	719,463	07/19/2019	12/15/2026
PP1F2E-Q9-7	Wheels, Inc			1	1.F	7,000,000	104.7390	7,331,730	7,000,000	7,000,000					3.000	3.000	MON	14,583	122,500	04/15/2020	05/06/2023
PP1H07-TV-6	Curtiss-Wright Corporation			1	2.B	25,000,000	108.4140	27,103,508	25,000,000	25,000,000					3.100	3.100	FA	297,083		05/15/2020	08/13/2030
PP9I82-WX-1	Willow Holdco 1 Limited		B	1	2.C	24,454,900	105.4530	27,388,303	25,972,050	25,972,050				801,800	3.070	3.070	AO	138,001	378,137	10/30/2019	04/30/2027
PPE508-XB-5	Intertek Finance Plc		C	1	1.E	4,750,000	100.0000	4,750,000	4,750,000	4,750,000					1.970	1.970	JD	7,538		06/18/2020	12/02/2023
PPE913-CF-1	Molkerei Alois Müller GmbH & Co. KG		B	1	2.B	16,320,500	100.0000	17,129,700	17,129,700	17,129,700				809,200	0.800	0.800	JJ			10/29/2020	01/28/2026
PPEA16-PX-8	Waters Corporation			1	2.C	7,100,000	100.0000	7,100,000	7,100,000	7,100,000					1.680	1.680	MS			11/19/2020	03/02/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00455#-AK-4	APT PIPELINES LIMITED		D	1	2.B	20,000,000	106.7845	21,356,909	20,000,000	20,000,000					6.140	6.136	MN	156,911	1,228,000	03/29/2007	05/15/2022
00846#-AD-8	ALS Canada Ltd.		B	1	2.B	5,011,407	104.1008	5,474,688	5,259,027	5,259,027				247,620	2.920	2.920	MN	15,356		08/04/2020	11/25/2030
00846#-AF-3	Australian Laboratory Services Pty Ltd		B	1	2.B	5,983,769	102.4672	6,434,363	6,279,435	6,279,435				295,666	2.920	2.920	MN	18,336		08/04/2020	11/25/2030
02308*-AB-3	CHARTER HALL RETAIL MANAGEMENT LIMITED		D	1	2.A	10,000,000	113.2216	11,322,156	10,000,000	10,000,000					3.760	3.760	MN	51,178	376,000	02/12/2016	05/12/2026
02759@-AA-7	CONSOLIDATED PRESS (FINANCE) PTY LTD		C	1	2.C PL	20,000,000	104.7134	20,942,677	20,000,000	20,000,000					4.210	4.210	JD	30,406	842,000	05/21/2015	06/18/2022
03261#-AP-1	DOWNER GROUP FINANCE PTY LIMITED		C	1	2.B FE	9,400,000	111.6665	10,496,654	9,400,000	9,400,000					4.570	4.570	JJ	206,437	429,580	06/10/2015	07/08/2025
06188C-AC-0	MIRABELA NICKEL LTD		C		6.	42,107	100.0000	48,265	48,265	42,107	25,878				9.500	0.000	JD			06/24/2015	06/24/2019
07160#-AJ-8	ORICA FINANCE LIMITED			1	2.B FE	9,730,196	106.0595	9,757,472	9,200,000	9,615,250		(114,946)			4.590	2.847	MS	120,819	211,140	02/14/2020	09/18/2023
08806#-AC-1	TABCORP FINANCE PTY LTD.		C	1	2.C FE	30,000,000	121.4286	36,428,586	30,000,000	30,000,000					4.820	4.820	JD	76,317	1,611,519	03/22/2018	06/12/2030
08806@-AA-7	TEC Hedland Pty Ltd		B	1	2.B PL	15,746,500	102.6081	17,419,055	16,976,300	16,976,300				1,229,800	4.070	4.071	MJSD	134,349		10/08/2020	06/30/2042
09194*-AM-1	TRANSURBAN QUEENSLAND FINANCE PTY LIMITE		C	1	2.B FE	9,800,000	117.1866	11,484,290	9,800,000	9,800,000					4.060	4.060	MN	50,840	397,880	03/27/2019	05/15/2031
09389#-AH-3	VECTOR LIMITED		C	1	2.B	14,700,000	101.0362	14,852,322	14,700,000	14,700,000					2.640	2.640	MS	117,502	194,040	03/04/2020	03/12/2032
09749#-AL-9	WesTrac Pty Ltd		C	1	2.B PL	13,000,000	106.8641	13,892,328	13,000,000	13,000,000					3.310	3.310	JJ	207,978		05/22/2020	07/07/2027
U5009L-AX-8	KRAFT HEINZ FOODS CO			1,2	3.A FE	247,162	106.6751	256,020	240,000	246,639		(523)			3.750	3.391	AO	2,250	9,150	02/24/2020	04/01/2030
U70109-AG-5	PARKER-HANNIFIN CORP			1,2	2.A FE	5,419,467	104.0420	6,365,029	6,117,750	6,141,244		(5,637)		507,461	1.125	1.025	MAR	57,700	62,615	12/07/2017	03/01/2025
X5151*-AD-2	LANDSVIRKJUN		C	1	2.B FE	1,900,000	103.1963	1,960,729	1,900,000	1,900,000					4.010	4.010	MS	23,915	76,190	01/30/2018	03/08/2022
X5151*-AE-0	LANDSVIRKJUN		C	1	2.B FE	2,200,000	105.8240	2,328,127	2,200,000	2,200,000					4.120	4.120	MS	28,451	90,640	01/30/2018	03/08/2023
X5151*-AF-7	LANDSVIRKJUN		C	1	2.B FE	400,000	109.7976	439,191	400,000	400,000					4.300	4.300	MS	5,399	17,200	01/30/2018	03/08/2025
X5151*-AH-3	LANDSVIRKJUN		C	1	2.B	6,600,000	102.8103	6,785,479	6,600,000	6,600,000					2.510	2.510	MS	48,318	82,830	02/20/2020	03/16/2023
Z00157-53-2	SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B				3.A FE	21,621,599	92.4880	22,216,189	24,020,618	24,020,613				1,983,804	3.375	3.366	JD	2,239	871,716	10/10/2019	12/31/2038
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						20,071,550,061	XXX	22,399,802,173	19,781,639,493	19,939,390,362	27,431	(23,578,527)	1,860,509	34,866,999	XXX	XXX	XXX	198,575,409	732,461,594	XXX	XXX
042856-AA-2	ARRW 2018-1 A1 - CMO/RMBS			4	1.D FM	2,760,895	101.2308	2,817,771	2,783,511	2,758,077		(1,151)			3.763	3.956	MON	8,729	104,744	12/14/2018	04/27/2048
042858-AC-4	ARRW 2019-2 A3 - CMO/RMBS			4	1.D FM	3,257,899	102.6100	3,343,000	3,257,967	3,259,035		521			3.800	3.769	MON	10,317	123,803	05/16/2019	04/26/2049
12545C-AD-2	CWHL 2007-10 A4 - CMO/RMBS			4	1.D FM	2,015,036	68.7948	1,976,413	2,872,913	1,592,819		(106,373)			5.500	11.030	MON	13,168	163,240	03/26/2008	07/25/2037
12647G-AX-6	CSMC 2013-IVR4 A11 - CMO/RMBS			4	1.D FM	1,800,386	100.1058	1,799,478	1,797,577	1,799,862		800			3.470	3.412	MON	5,198	69,772	11/05/2015	07/27/2043
126694-JT-6	CWHL 2005-24 A3 - CMO/RMBS			4	1.D FM	3,419,641	76.8491	2,871,421	3,736,442	2,751,708		(297,684)			5.500	5.225	MON	17,125	210,693	10/17/2005	11/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS			4	1.D FM	2,325,172	82.0968	2,041,259	2,486,406	1,924,317		(174,184)			5.500	5.902	MON	11,396	142,576	12/05/2005	01/25/2036
126694-W4-6	CWHL 2006-9 A3 - CMO/RMBS			4	1.D FM	2,327,052	66.8657	1,808,426	2,704,564	1,798,933		(264,748)			6.000	5.821	MON	13,523	171,764	03/01/2006	05/25/2036
126694-W7-9	CWHL 2006-9 A6 - CMO/RMBS			4	1.D FM	2,790,869	66.8657	2,203,232	3,295,011	2,192,046		(322,579)			6.000	5.816	MON	16,475	209,262	03/01/2006	05/25/2036
126694-X5-2	CWHL 2006-9 A12 - CMO/RMBS			4	1.D FM	1,389,595	66.8657	1,097,109	1,640,764	1,091,538		(160,629)			6.000	5.816	MON	8,204	104,203	03/14/2006	05/25/2036
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS			4	1.D FM	887,035	99.8563	919,375	920,698	898,359		(5,769)			5.500	6.150	MON	4,220	50,604	06/21/2004	07/25/2034
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS			4	1.D FM	1,509,593	83.0944	1,299,892	1,564,357	1,283,488		(116,187)			5.500	4.418	MON	7,170	86,086	11/09/2005	09/25/2035
16162Y-AE-5	CHASE 2006-S4 A5 - CMO/RMBS			4	1.D FM	1,869,968	63.4027	1,585,721	2,501,030	1,444,084		(139,142)			6.000	8.300	MON	12,505	153,035	12/07/2006	12/25/2036
17025A-AL-6	CWHL 2006-17 A11 - CMO/RMBS			4	1.D FM	966,959	64.0286	1,211,212	1,891,674	854,245		(94,107)			6.000	17.633	MON	9,458	116,535	01/12/2009	12/25/2036
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS			4	1.D FM	10,713,536	103.0743	10,993,568	10,665,679	10,696,604		(1,725)			3.500	3.467	MON	31,108	429,175	10/22/2015	05/25/2044
17323E-AD-5	CMLTI 2014-J2 A1 - CMO/RMBS			4	1.D FM	4,523,764	102.2276	4,584,774	4,484,871	4,510,057		(1,113)			3.500	3.451	MON	13,081	188,225	10/24/2014	11/25/2044
22541Q-BT-8	CSFB 2003-11 A32 - CMO/RMBS			4	1.D FM	357,920	99.8178	345,248	345,878	342,850		(2,059)			5.500	5.275	MON	1,585	19,023	05/21/2003	06/25/2033
362636-AM-4	GSR 2007-2F 2A7 - CMO/RMBS			4	2.B FM	238,249	186.4230	511,389	274,317	259,953		19,152			5.750	13.438	MON	1,314	18,543	11/01/2007	02/25/2037
43789C-AA-8	HOF 182 A1 - CMO/RMBS			4	1.D FM	10,184,904	102.0163	10,390,503	10,185,141	10,186,173		322,576			3.985	3.920	MON	33,823	405,878	12/11/2018	11/25/2058
466247-N2-5	JPMMT 2006-S1 2A3 - CMO/RMBS			4	1.D FM	979,152	101.6322	935,496	920,472	943,785		(1,095)			6.000	4.473	MON	4,602	66,638	11/21/2012	04/25/2036
46630U-AC-8	JPMMT 2007-A3 2A1 - CMO/RMBS			4	1.D FM	408,716	85.6759	441,869	515,745	384,295		548			3.389	8.640	MON	1,456	19,491	04/30/2007	05/25/2037
46639G-AL-0	JPMMT 2013-1 1A2 - CMO/RMBS			4	1.D FM	4,237,196	102.9070	4,571,252	4,442,122	4,285,959		(19,780)			3.000	4.132	MON	11,105	159,454	04/07/2016	03/25/2043
46640B-AC-8	JPMMT 2013-2 A2 - CMO/RMBS			4	1.D FM	5,343,645	103.3528	5,401,892	5,226,651	5,349,829		24,475			3.500	2.858	MON	15,244	208,263	04/19/2016	05/25/2043
46641C-AA-9	JPMMT 2014-1 1A1 - CMO/RMBS			4	1.D FM	1,737,831	103.9107	1,739,476	1,674,010	1,727,299		10,186			3.834	3.121	MON	5,348	76,334	08/13/2014	01/25/2044
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS			4	1.D FM	2,850,240	103.8962	2,894,675	2,786,121	2,832,225		7,821			3.500	3.028	MON	8,126	115,182	03/31/2014	01/25/2044
46641C-BK-6	JPMMT 2014-1 1AA - CMO/RMBS			4	1.D FM	3,295,657	106.0160	3,359,541	3,168,901	3,286,422		21,748			3.834	2.986	MON	10,124	144,501	04/15/2015	01/25/2044
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS			4	1.D FM	8,529,735	101.6239	8,685,889	8,547,096	8,529,856		28			3.000	3.020	MON	21,368	282,205	07/21/2015	06/26/2045
64829Y-AA-8	NRZT 2019-NQM1 A1 - CMO/RMBS			4	1.D FM	1,632,369	100.0750	1,633,594	1,632,369	1,632,369					3.675	3.621	MON	4,999	59,983	01/11/2019	01/25/2049
74957E-AR-8	RFMSI 2006-S5 A16 - CMO/RMBS			4	1.D FM	2,425,423	93.3638	2,627,670	2,814,442	2,307,447		(36,021)			6.000	8.169	MON	14,072	171,846	01/02/2007	06/25/2036
81744N-AA-8	SEMT 2012-6 A1 - CMO/RMBS			4	1.D FM	1,230,767	99.0055	1,283,504	1,296,397	1,245,355		2,597			2.500	2.728	MON	2,701	36,571	08/19/2014	12/26/2042
81745B-AB-1	SEMT 2013-6 A2 - CMO/RMBS			4	1.D FM	7,580,935	102.7193	7,772,335	7,566,576	7,575,011		1,159			3.000	2.921	MON	18,916	244,980	04/28/2016	05/26/2043
822804-AJ-9	SAFT 2013-1 A2 - CMO/RMBS			4	1.D FM	3,753,930	103.1023	3,996,362	3,876,113	3,779,870		2,874			3.500	3.646	MON	11,305	162,154	06/27/2013	07/31/2043

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
85571K-AD-7	STAR 2019-1 M1 - CMO/RMBS			4	1.D FM	4,999,939	101.5133	5,075,665	5,000,000	4,998,597		(963)			3.764	3.765	MON	15,683	188,200	07/02/2019	06/25/2049
92212K-AB-2	VDC 2020-1 A2 - RMBS			4	1.G FE	7,500,000	99.6337	7,472,525	7,500,000	7,500,000					1.645	1.651	MON	5,483	23,990	09/22/2020	09/15/2045
92212K-AC-0	VDC 202 A2 - RMBS			4	1.G FE	25,000,000	100.1426	25,035,655	25,000,000	25,000,000					1.992	1.992	MON	22,133	96,833	09/22/2020	09/15/2045
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS			4	1.D FM	3,562,700	99.7610	3,789,749	3,798,826	3,648,812		27,616			5.500	8.003	MON	17,411	216,616	05/14/2004	06/25/2034
3399999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						138,406,708	XXX	138,516,940	143,174,641	134,671,279		(1,303,208)			XXX	XXX	XXX	408,475	5,040,402	XXX	XXX
00868P-AA-3	ADNA 2001 A2 - CMBS		C	4	2.B FE	8,565,175	108.0540	9,257,116	8,567,120	8,608,080		(530,726)			8.620	8.499	JJ	467,462	761,494	10/02/2001	01/02/2025
05490V-AG-2	BBCMS 2015-MSQ D - CMBS			4	1.D FM	9,968,930	101.3970	10,139,700	10,000,000	9,986,663		3,722			3.990	4.124	MON	24,382	405,630	09/17/2015	09/15/2032
05491U-BD-9	BBCMS 2018-C2 A5 - CMBS			4	1.D FM	15,449,400	119.7430	17,961,450	15,000,000	15,366,251		(41,778)			4.314	3.959	MON	53,925	647,100	12/04/2018	12/15/2051
05492J-BA-9	BBCMS 2019-C5 XA - CMBS			3	1.A FE	5,308,318	5.7120	4,580,990		4,689,120		(643,127)			0.893	3.791	MON	59,658	770,850	11/06/2019	11/18/2052
05550M-AV-6	BBCMS 2019-C3 XA - CMBS			3	1.A FE	6,950,654	9.0870	6,017,071		5,935,205		(666,146)			1.345	4.418	MON	74,200	945,716	05/20/2019	05/17/2052
05604F-AC-9	BWAY 2013-1515 A2 - CMBS			2	1.D FM	19,474,865	108.0800	20,535,200	19,000,000	19,176,581		(41,533)			3.454	3.216	MON	54,693	656,317	02/26/2013	03/10/2033
060352-AK-7	BANK 2017-BNK6 B - CMBS			4	1.D FM	1,020,961	109.1560	1,146,138	1,050,000	1,026,628		2,818			3.964	4.368	MON	3,469	41,622	12/07/2018	07/16/2060
06539L-AX-8	BANK 2018-BNK13 A2 - CMBS			4	1.D FM	12,754,688	106.1800	12,741,600	12,000,000	12,602,264		(152,424)			4.074	1.715	MON	40,740	244,440	06/05/2020	08/17/2061
06539L-BB-5	BANK 2018-BNK13 A5 - CMBS			4	1.D FM	8,754,592	119.5860	10,164,810	8,500,000	8,698,072		(24,108)			4.217	3.863	MON	29,870	358,445	07/23/2018	08/17/2061
065405-AJ-1	BANK 2019-BNK16 XA - CMBS			3	1.A FE	3,629,955	6.1410	3,020,045		2,985,645		(373,290)			0.962	4.768	MON	39,412	515,264	02/04/2019	02/16/2052
06540V-BC-8	BANK 2019-BNK24 XA - CMBS			3	1.A FE	6,948,035	5.0020	6,327,666		6,314,730		(638,686)			0.648	3.947	MON	68,310	897,233	12/12/2019	11/17/2062
06541R-BC-6	BANK 2019-BNK23 XA - CMBS			3	1.A FE	3,229,316	5.3660	2,929,929		2,925,277		(294,045)			0.699	3.951	MON	31,794	414,949	11/22/2019	12/17/2052
06541W-AX-0	BANK 2017-BNK5 A5 - CMBS			4	1.D FM	16,107,188	113.2750	18,803,650	16,600,000	16,207,933		50,486			3.390	3.814	MON	46,895	562,740	12/14/2018	06/17/2060
08160B-AD-6	BMARK 2018-B5 A4 - CMBS			4	1.D FM	7,319,102	119.3060	8,351,420	7,000,000	7,259,388		(30,692)			4.208	3.648	MON	24,544	294,532	01/04/2019	07/17/2051
08161H-AF-7	BMARK 2018-B4 A5 - CMBS			4	1.D FM	10,299,252	118.4140	11,841,400	10,000,000	10,230,728		(28,579)			4.121	3.767	MON	34,342	412,100	06/28/2018	07/17/2051
08162P-AX-9	BMARK 2018-B1 A5 - CMBS			4	1.D FM	9,945,703	114.9240	11,492,400	10,000,000	9,953,718		4,029			3.666	3.748	MON	30,550	366,600	12/20/2018	01/18/2051
08162T-BB-8	BMARK 2018-B7 A4 - CMBS			4	1.D FM	10,299,348	121.9190	12,191,900	10,000,000	10,242,604		(27,776)			4.510	4.154	MON	37,583	451,000	11/09/2018	05/16/2053
08162U-AW-0	BMARK 2018-B8 A5 - CMBS			4	1.D FM	12,359,972	119.9710	14,396,520	12,000,000	12,293,615		(33,735)			4.232	3.876	MON	42,317	507,804	12/10/2018	01/18/2052
12508G-AV-8	CCUBS 2017-C1 XA - CMBS			3	1.A FE	5,732,938	4.7570	3,760,997		3,704,167		(851,613)			1.007	4.472	MON	66,365	858,502	11/21/2017	11/18/2050
12515B-AF-5	CD 2019-CD8 XA - CMBS			3	1.A FE	12,240,860	9.8290	10,389,261		10,737,087		(1,244,919)			1.411	3.864	MON	124,258	1,568,739	08/12/2019	08/17/2057
12528Y-AG-8	CF 2019-CF2 XA - CMBS			3	1.A FE	9,947,950	8.0040	8,585,482		8,726,810		(1,217,398)			1.238	3.784	MON	110,700	1,406,518	09/27/2019	11/15/2052
12531W-AZ-5	CFCRE 2016-C3 ASB - CMBS			4	1.D FM	13,084,447	107.2010	13,618,815	12,704,000	12,830,560		(54,677)			3.688	3.235	MON	39,044	468,524	01/22/2016	01/10/2048
12591K-AC-9	COMM 2013-CCRE12 ASB - CMBS			4	1.D FM	8,415,885	104.4450	8,534,431	8,171,220	8,213,392		(19,251)			3.623	3.184	MON	24,670	307,795	10/24/2013	10/15/2046
12592T-AL-9	COMM 2015-3BP D - CMBS			4	1.D FM	23,966,321	104.1420	26,035,500	25,000,000	24,646,020		234,291			3.238	3.662	MON	67,467	823,093	02/06/2015	02/12/2035
12594M-BD-9	COMM 2016-COR1 XA - CMBS			3	1.A FE	6,448,003	5.6130	3,526,671		3,610,742		(898,802)			1.416	4.574	MON	74,154	948,063	10/12/2016	10/13/2049
12595E-AE-5	COMM 2017-COR2 XA - CMBS			3	1.A FE	7,674,177	6.2110	5,212,694		5,276,577		(702,596)			1.162	4.500	MON	81,301	1,048,434	09/22/2017	09/12/2050
12624K-AD-8	COMM 2012-CCRE2 A4 - CMBS			4	1.D FM	4,987,765	102.6320	4,987,915	4,860,000	4,876,302		(14,767)			3.147	2.840	MON	12,745	152,944	08/20/2012	08/15/2045
12625K-AE-5	COMM 2013-CCRE8 A5 - CMBS			4	1.D FM	11,967,731	105.6390	12,275,252	11,620,000	11,705,128		(38,648)			3.612	3.269	MON	34,976	419,714	06/04/2013	06/12/2046
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS			4	1.D FM	16,695,747	106.7050	17,296,881	16,210,000	16,327,774		(56,440)			4.219	3.932	MON	56,994	695,615	07/01/2013	07/10/2045
12626B-AD-6	COMM 2013-CCRE10 A4 - CMBS			4	1.D FM	6,179,695	108.8500	6,531,000	6,000,000	6,048,937		(19,686)			4.210	3.865	MON	21,050	252,600	08/01/2013	08/10/2046
12652U-AW-9	CSAIL 2018-CX11 XA - CMBS			3	1.A FE	13,569,144	4.6190	10,029,585		9,919,057		(1,454,543)			0.825	4.898	MON	149,257	1,986,320	04/05/2018	04/17/2051
126650-AW-0	CVSPAS NOTES CTF - CMBS			4	2.B FE	6,798,027	109.7122	7,537,180	6,869,954	6,843,089		4,187			5.298	5.501	MON	21,232	363,959	10/17/2005	01/11/2027
17291C-BW-4	CGCMT 16C2 XA - CMBS			3	1.A FE	16,387,126	7.7000	9,353,708		9,421,940		(1,715,113)			1.748	4.493	MON	176,915	2,238,481	08/12/2016	08/12/2049
17320D-AQ-1	CGCMT 2013-GCJ11 B - CMBS			4	1.D FM	2,057,891	104.9450	2,098,900	2,000,000	2,023,630		(10,641)			3.732	3.171	MON	6,220	74,640	08/24/2017	04/12/2046
17321J-AE-4	CGCMT 2013-GC15 AAB - CMBS			4	1.D FM	4,160,090	104.4880	4,220,287	4,039,016	4,058,856		(9,251)			3.942	3.493	MON	13,268	176,307	09/18/2013	09/12/2046
17321R-AF-3	CGCMT 2013-GC17 XA - CMBS			3	1.A FE	2,073,378	2.5050	985,631		1,007,702		(61,920)			1.026	6.075	MON	33,639	441,704	11/30/2016	11/12/2046
17326C-BE-3	CGCMT 2017-B1 XA - CMBS			3	1.A FE	3,907,009	4.0600	2,487,480		2,538,229		(530,083)			0.825	4.405	MON	42,126	554,563	08/15/2017	08/17/2050
17328C-AJ-1	CGCMT 2019-C7 XA - CMBS			3	1.A FE	8,652,531	6.2520	7,695,493		7,832,947		(848,977)			0.878	3.843	MON	90,047	1,163,562	12/13/2019	12/16/2072
17328F-BB-0	CGCMT 2019-GC41 XA - CMBS			3	1.A FE	5,480,642	6.9170	4,643,378		4,731,813		(563,879)			1.059	3.830	MON	59,218	755,222	08/06/2019	08/10/2056
22945D-AS-2	CSAIL 2019-C15 B - CMBS			4	3.B FM	6,952,473	112.8340	7,616,295	6,750,000	6,919,172		(18,603)			4.476	4.119	MON	25,176	302,110	02/28/2019	03/15/2052
23305M-AA-3	DBCCR 2014-AROP A - CMBS			4	1.D FM	7,724,989	106.9940	8,024,550	7,500,000	7,572,579		(24,615)			4.238	3.893	MON	26,489	317,865	01/24/2014	01/12/2034
23307E-AG-6	DBGS 191735 C - CMBS			4	1.D FM	2,935,445	109.4730	3,119,981	2,850,000	2,929,674		(3,436)			4.145	3.912	MON	6,891	118,132	04/03/2019	04/10/2037
29429M-AE-3	CGCMT 2019-SMRT B - CMBS			4	1.D FM	9,784,581	107.4060	10,203,570	9,500,000	9,676,339		(57,285)			4.380	3.721	MON	34,675	416,100	01/10/2019	01/10/2036
36248G-AE-0	GSMS 2013-GCJ16 AAB - CMBS			4	1.D FM	8,732,255	105.1930	8,918,480	8,478,207	8,524,237		(21,368)			3.813	3.382	MON	26,940	323,263	11/13/2013	11/13/2046
36250W-AJ-9	GSMS 2015-590M C - CMBS			4	1.D FM	21,564,450	100.3550	21,637,542	21,561,000	21,552,747		(1,768)			3.805	3.879	MON	68,374	834,157	10/23/2015	10/15/2035
36252H-AF-8	GSMS 2017-GS5 XA - CMBS			3	1.A FE	6,618,882	4.3850	4,357,810		4,409,463		(861,519)			0.807	4.538	MON	66,797	902,730	03/13/2017	03/11/2050
36257H-BR-6	GSMS 2019-GC40 XA - CMBS			3	1.A FE	7,459,413	7.0040	6,282,782		6,367,309		(876,825)			1.090	4.168	MON	81,465	1,043,850	06/27/2019	07/10/2052

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
46590R-AE-9	JPMCC 2016-JP3 A5 - CMBS			4	1.D FM	14,793,363	109.2870	16,934,021	15,495,000	14,953,993		82,781			2.870	3.561	MON	37,064	444,769	01/09/2019	08/17/2049
46591E-AY-3	JPMCC 2019-COR5 XA - CMBS			3	1.A FE	16,905,276	9.6600	14,619,817		14,322,113		(1,700,721)			1.497	4.156	MON	188,810	2,394,687	06/13/2019	06/14/2052
46640N-AF-5	JPMBB 2013-C15 ASB - CMBS			4	1.D FM	7,051,798	104.5190	7,155,794	6,846,405	6,881,152		(14,976)			3.659	3.200	MON	20,876	273,953	10/18/2013	11/17/2045
48128Y-AY-7	JPMCC 2019-COR4 XA - CMBS			3	1.A FE	11,447,588	7.3960	9,711,260		9,394,617		(1,097,631)			1.121	4.770	MON	122,635	1,585,458	02/15/2019	03/12/2052
49836M-AA-6	KREIGN I NTS - CMBS			4	1.G FE	60,000,000	115.3100	69,186,000	60,000,000	60,000,000					5.000	5.000	MN	258,333	2,983,333	04/25/2019	05/30/2049
55348U-AN-8	MRCD 19PARK C - CMBS			4	1.D FM	9,847,890	101.3190	10,131,900	10,000,000	9,875,505		27,171			2.718	3.043	MON	22,646	271,752	12/05/2019	12/15/2036
55352N-AC-1	MSCCG 2015-ALDR A2 - CMBS			4	1.D FM	7,358,844	96.7270	7,061,071	7,300,000	7,326,902		(6,286)			3.462	3.432	MON	21,059	256,921	12/08/2015	06/08/2035
55352N-AJ-6	MSCCG 2015-ALDR B - CMBS			4	1.D FM	3,501,064	89.3210	3,126,235	3,500,000	3,499,392		(227)			3.462	3.527	MON	10,097	123,181	05/19/2015	06/08/2035
556227-AG-1	MAD 2015-11MD C - CMBS			4	1.D FM	19,824,745	106.5390	21,788,291	20,451,000	20,116,267		60,817			3.555	4.002	MON	60,583	739,109	09/15/2015	09/12/2035
61690V-BC-1	MSBAM 2015-C26 B - CMBS			4	1.D FM	6,026,953	107.6450	6,458,700	6,000,000	6,016,223		(4,773)			4.090	4.025	MON	20,450	245,400	09/07/2018	10/15/2048
61691A-BJ-1	MSC 2015-UBS8 ASB - CMBS			4	1.D FM	11,778,586	106.8040	12,213,701	11,435,622	11,540,896		(46,346)			3.626	3.162	MON	34,555	414,656	12/02/2015	12/17/2048
61691R-AH-9	MSC 2018-H4 AS - CMBS			4	1.D FM	10,299,315	119.8480	11,984,800	10,000,000	10,245,633		(27,295)			4.621	4.268	MON	38,508	462,100	12/14/2018	12/15/2051
61691R-AJ-5	MSC 2018-H4 B - CMBS			4	3.B FM	20,599,524	118.6860	23,737,200	20,000,000	20,492,989		(54,255)			4.923	4.568	MON	82,050	984,600	12/14/2018	12/15/2051
61761A-AZ-1	MSBAM 2012-C5 A4 - CMBS			4	1.D FM	20,419,808	103.1900	20,524,491	19,890,000	19,954,776		(61,629)			3.176	2.865	MON	52,642	631,706	08/20/2012	08/17/2045
61762D-AW-1	MSBAM 2013-C9 A4 - CMBS			4	1.D FM	13,389,747	105.1570	13,670,410	13,000,000	13,086,850		(43,427)			3.102	2.758	MON	33,605	403,260	04/15/2013	05/17/2046
61766C-AF-6	MSC 2016-UBS9 ASB - CMBS			4	1.D FM	4,995,393	107.0000	5,189,500	4,850,000	4,900,702		(20,806)			3.340	2.888	MON	13,499	161,990	02/19/2016	03/17/2049
61766E-BC-8	MSBAM 2016-C29 ASB - CMBS			4	1.D FM	12,730,671	106.8120	13,201,963	12,360,000	12,493,864		(53,173)			3.140	2.687	MON	32,342	388,104	04/22/2016	05/17/2049
61766E-BF-1	MSBAM 2016-C29 XA - CMBS			3	1.A FE	6,270,761	6.1240	3,461,602		3,508,717		(777,474)			1.573	4.299	MON	74,081	1,009,508	11/09/2016	05/17/2049
61766N-BC-8	MSBAM 2016-C30 XA - CMBS			3	1.A FE	10,091,393	6.1950	5,909,916		5,974,266		(1,535,588)			1.396	5.003	MON	110,962	1,428,236	12/01/2016	09/17/2049
61767F-BA-8	MSC 2016-UBS11 A4 - CMBS			4	1.D FM	12,978,244	108.7650	15,053,076	13,840,000	13,178,944		122,992			2.782	3.732	MON	32,086	385,029	12/21/2018	08/17/2049
61768H-BA-3	MSC 2019-L2 B - CMBS			4	1.D FM	9,269,972	116.1650	10,454,850	9,000,000	9,226,357		(24,609)			4.494	4.139	MON	33,705	404,460	03/01/2019	03/15/2052
61769J-BB-6	MSC 2019-H6 XA - CMBS			3	1.A FE	16,668,551	8.4340	13,748,166		14,803,822		(1,041,787)			1.318	4.153	MON	179,091	2,286,656	06/07/2019	06/17/2052
61771M-AX-8	MSC 2019-H7 XA - CMBS			3	1.A FE	7,306,461	8.6610	6,242,128		6,297,614		(861,582)			1.314	4.061	MON	78,910	1,004,795	07/17/2019	07/17/2052
78419C-AE-4	SGCMS 2016-C5 ASB - CMBS			4	1.D FM	7,209,776	105.9720	7,418,040	7,000,000	7,080,828		(30,167)			2.895	2.440	MON	16,888	202,650	07/01/2016	10/13/2048
78419C-AG-9	SGCMS 2016-C5 XA - CMBS			3	1.A FE	4,758,417	7.0500	2,462,969		2,473,917		(561,358)			1.955	4.969	MON	56,930	721,161	07/06/2016	10/13/2048
90276E-AF-4	UBSCM 2017-C1 XA - CMBS			3	1.A FE	4,340,922	7.2970	2,690,131		2,820,128		(737,160)			1.544	2.858	MON	47,443	966,056	06/01/2017	06/17/2050
90276R-BF-4	UBSCM 2017-C4 XA - CMBS			3	1.A FE	13,053,415	5.7160	9,025,233		9,086,298		(1,392,432)			1.056	4.464	MON	138,897	1,809,681	10/02/2017	10/17/2050
90276X-AW-5	UBSCM 2018-C11 XA - CMBS			3	1.A FE	6,050,125	4.5990	4,646,226		4,677,810		(699,131)			0.788	4.782	MON	66,316	1,035,132	06/28/2018	06/16/2051
90349D-AJ-1	UBSBB 2012-C3 XA - CMBS			3	1.A FE	1,516,310	2.4330	472,687		518,491		(365,321)			2.818	(1.273)	MON	45,626	406,707	11/30/2016	08/12/2049
92938E-AT-0	WFRBS 2013-C16 ASB - CMBS			4	1.D FM	2,967,452	104.6230	3,014,231	2,881,041	2,894,719		(7,221)			3.963	3.513	MON	9,515	124,622	09/16/2013	09/17/2046
94989T-BA-1	WFCM 2015-LC22 ASB - CMBS			4	1.D FM	12,122,279	106.8500	12,575,882	11,769,660	11,875,971		(42,070)			3.571	3.111	MON	35,025	420,295	09/15/2015	09/17/2058
95000A-AV-9	WFCM 2015-P2 ASB - CMBS			4	1.D FM	5,955,023	107.1990	6,198,182	5,781,941	5,837,925		(24,459)			3.656	3.203	MON	17,616	211,388	12/08/2015	12/17/2048
95000F-AW-6	WFCM 2016-C35 XA - CMBS			3	1.A FE	18,811,030	7.7600	10,126,507		10,622,795		(2,336,421)			1.927	4.484	MON	209,566	2,661,882	07/18/2016	07/17/2048
95000M-BS-9	WFCM 2016-C36 XA - CMBS			3	1.A FE	7,806,680	5.4880	4,496,920		4,599,081		(995,593)			1.281	4.746	MON	87,450	1,131,983	10/25/2016	11/18/2059
95000X-AH-0	WFCM 2017-C39 XA - CMBS			3	1.A FE	13,476,732	5.5680	8,727,329		8,827,616		(2,155,012)			1.115	4.162	MON	145,582	1,882,372	08/11/2017	09/16/2050
95000Y-AZ-8	WFCM 2017-C40 XA - CMBS			3	1.A FE	7,741,226	4.3720	4,779,169		5,178,142		(1,035,905)			0.950	4.876	MON	86,551	1,140,057	10/06/2017	10/17/2050
95001F-BA-2	WFCM 2017-RC1 XA - CMBS			3	1.A FE	6,519,545	6.3810	3,792,410		3,844,410		(1,202,887)			1.491	4.444	MON	73,829	943,561	03/01/2017	01/16/2060
95001N-AY-4	WFCM 2018-C45 A4 - CMBS			4	1.D FM	10,299,200	117.8790	11,787,900	10,000,000	10,231,537		(28,330)			4.184	3.831	MON	34,867	418,400	06/28/2018	06/15/2051
95001R-AY-5	WFCM 2018-C48 XA - CMBS			3	1.A FE	4,937,874	6.1420	4,192,773		4,034,257		(415,762)			0.947	5.390	MON	53,881	709,284	12/10/2018	01/17/2052
95001W-BC-1	WFCM 2019-C49 XA - CMBS			3	1.A FE	11,888,736	8.1840	10,085,979		9,832,952		(1,129,887)			1.274	4.952	MON	130,870	1,685,104	02/22/2019	03/15/2052
95002B-AF-0	WFCM 2019-C53 XA - CMBS			1,3	1.A FE	3,487,373	6.8370	2,994,245		3,079,388		(407,101)			1.021	3.994	MON	37,274	478,300	10/23/2019	10/17/2052
95002D-BK-4	WFCM 2018-C47 XA - CMBS			3	1.A FE	9,401,872	3.9670	7,677,328		7,487,513		(814,452)			0.618	5.253	MON	99,624	1,364,557	10/11/2018	09/16/2061
95002E-BF-3	WFCM 2020-C55 XA - CMBS			3	1.A FE	8,301,472	9.3180	7,365,280		7,630,150		(703,504)			1.310	3.487	MON	86,311	909,304	02/10/2020	02/18/2053
95002M-AY-5	WFCM 2019-C52 XA - CMBS			3	1.A FE	2,971,422	10.6360	2,593,961		2,572,040		(314,287)			1.618	3.937	MON	32,877	414,566	08/06/2019	08/16/2052
3499999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						907,758,127	XXX	870,554,830	575,231,186	820,832,343		(37,883,019)			XXX	XXX	XXX	5,878,126	69,138,067	XXX	XXX
000848-AJ-0	ABPCI 10 B1 - CDO			4	1.C FE	3,500,000	99.6664	3,488,324	3,500,000	3,500,000					2.580	2.599	JAJO	753		11/24/2020	01/20/2032
000848-AN-1	ABPCI 10 C - CDO			4	1.F FE	1,500,000	99.5347	1,493,020	1,500,000	1,500,000					4.030	4.060	JAJO	504		11/24/2020	01/20/2032
00085K-AA-1	ABPCI 7 A1A - CDO			4	1.A FE	38,000,000	99.2939	37,731,686	38,000,000	38,000,000					2.028	2.033	JAJO	156,298	1,114,607	10/22/2019	10/20/2031
00119T-AE-4	AGL 5 D - CDO		C.	4	2.C FE	1,212,500	100.2616	1,253,270	1,250,000	1,214,119		1,619			5.224	5.688	JAJO	35,918		05/27/2020	07/22/2030
001207-AG-4	AGL 9 C - CDO		C.	4	1.F FE	4,000,000	99.6252	3,985,008	4,000,000	4,000,000					2.738	2.747	JAJO	3,043		11/23/2020	01/20/2034
001207-AJ-8	AGL 9 D - CDO		C.	4	2.C FE	1,750,000	99.4997	1,741,246	1,750,000	1,750,000					3.938	3.959	JAJO	1,914		11/23/2020	01/20/2034
00162L-CW-5	ALM XVI C2R - CDO		C.	4	2.C FE	4,274,310	99.1568	4,313,320	4,350,000	4,269,786		(4,524)			2.937	3.420	JAJO	27,680	125,988	02/28/2020	07/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00164B-BG-1	ALM 7R2RR 2R2 - CDO			4	1.C FE	9,600,000	99.7964	9,580,458	9,600,000	9,600,000					1.887	1.891	JAJO	39,247	290,891	09/21/2018	10/15/2027
00177J-AL-9	AMMC 23 C - CDO		C	4	1.F FE	4,500,000	99.6306	4,483,377	4,500,000	4,500,000					2.866	2.907	JAJO	17,916		10/15/2020	10/17/2031
008511-AG-2	AGL 7 C - CDO		C	4	1.F FE	4,000,000	100.2716	4,010,866	4,000,000	4,000,000					3.200	3.244	JAJO	40,172		08/10/2020	07/15/2031
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T			1	2.A FE	14,966,044	98.6413	14,698,466	14,900,925	14,951,342		(4,346)			3.650	3.587	FA	205,467	543,884	03/02/2017	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	2.A FE	7,331,011	95.5913	6,958,887	7,279,834	7,320,584		(3,985)			3.200	3.096	JD	10,354	232,959	11/06/2017	12/15/2029
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR			1	2.A FE	9,168,649	96.6336	8,858,040	9,166,625	9,168,406		(141)			3.350	3.346	AO	64,828	307,535	01/12/2018	04/15/2031
02376U-AA-3	AMERICAN AIRLINES 2016-1 PASS THROUGH TR			1	2.A FE	4,252,100	98.1485	4,165,749	4,244,333	4,250,080		(586)			3.575	3.547	JJ	69,967	151,735	02/03/2017	07/15/2029
02377B-AB-2	AMERICAN AIRLINES 2015-2 PASS THROUGH TR			1	2.A FE	6,298,712	98.0236	6,250,670	6,376,699	6,314,374		6,633			3.600	3.805	MS	63,129	230,018	03/16/2018	03/22/2029
02582J-JP-6	AMXCA 2019-4 A - ABS			4	1.A FE	7,500,000	100.1194	7,508,953	7,500,000	7,500,000					0.399	0.399	MON	1,412	67,129	09/16/2019	04/15/2024
03027W-AJ-1	AMTT 2013-2A 2A - RMBS			1,2	1.A FE	4,549,274	101.8428	4,757,075	4,671,000	4,611,939		25,262			3.070	3.696	MON	6,373	143,400	06/11/2018	03/15/2048
03027W-AK-8	AMETOW 2018-1 A - RMBS			2	1.A FE	8,000,000	110.3673	8,829,381	8,000,000	8,000,000					3.652	3.680	MON	12,985	292,160	03/29/2018	03/15/2048
03329K-AS-2	ANCHC 8 BR - CDO		C	4	1.A FE	14,750,000	99.8948	14,734,487	14,750,000	14,750,000					1.822	1.827	JAJO	48,530	422,214	07/05/2018	07/28/2028
03330E-AN-4	ANCHF 3R BR - CDO			2	1.B	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					3.471	3.471	JAJO			12/24/2020	01/28/2039
03665Y-AA-3	ANTR 192 A1A - CDO		C	4	1.A FE	70,000,000	100.0417	70,029,202	70,000,000	70,000,000					1.959	1.962	JAJO	266,659	1,556,839	12/18/2019	01/23/2032
03665Y-AC-9	ANTR 192 A2 - CDO		C	4	1.A FE	7,000,000	100.2629	7,018,400	7,000,000	7,000,000					2.209	2.213	JAJO	30,069	168,663	12/18/2019	01/23/2032
03665Y-AE-5	ANTR 192 B - CDO		C	4	1.C FE	15,000,000	100.0830	15,012,447	15,000,000	15,000,000					2.809	2.818	JAJO	81,933	428,171	12/18/2019	01/23/2032
03665Y-AG-0	ANTR 192 C - CDO		C	4	1.F FE	10,000,000	100.3319	10,033,194	10,000,000	10,000,000					3.909	3.927	JAJO	76,011	367,031	12/18/2019	01/23/2032
03666L-AA-0	ANTR 201 A1 - CDO		C	4	1.A FE	42,000,000	100.6915	42,290,445	42,000,000	42,000,000					2.125	2.127	JAJO	158,695		09/18/2020	10/23/2031
03666L-AC-6	ANTR 201 A2 - CDO		C	4	1.A FE	5,000,000	99.6963	4,984,815	5,000,000	5,000,000					2.525	2.521	JAJO	22,448		09/18/2020	10/23/2031
03666L-AE-2	ANTR 201 B - CDO		C	4	1.C FE	8,500,000	99.6487	8,470,136	8,500,000	8,500,000					2.825	2.823	JAJO	42,695		09/18/2020	10/23/2031
03765L-AP-7	APID XX 1RA - CDO			4	1.A FE	24,843,750	99.6023	24,900,564	25,000,000	24,682,079		(107,002)			1.330	1.659	JAJO	71,125	615,492	02/12/2019	07/16/2031
03765P-AN-3	APID XXI BR - CDO		C	4	1.F FE	10,000,000	98.3845	9,838,454	10,000,000	10,000,000					2.068	2.075	JAJO	42,504	322,505	06/22/2018	07/19/2027
03765Y-AY-0	APID XXIII CR - CDO		C	4	1.F FE	2,913,750	97.1004	2,913,011	3,000,000	2,884,451		(29,299)			2.237	2.713	JAJO	14,540	58,856	02/28/2020	04/15/2033
03767J-AA-3	APID XXVII A1 - CDO			4	1.A FE	16,980,450	99.8787	16,979,378	17,000,000	16,984,540		602			1.428	3.863	JAJO	49,892	437,036	03/05/2019	07/17/2030
03768M-AC-1	APID 33 C - CDO		C	4	1.F FE	250,250	100.2203	250,551	250,000	250,219		(31)			2.945	2.911	JAJO	3,436		11/17/2020	07/24/2031
03768M-AD-9	APID 33 D - CDO		C	4	2.C FE	1,223,460	100.1161	1,231,428	1,230,000	1,223,290		(170)			4.593	4.645	JAJO	26,517		08/06/2020	07/24/2031
03768R-AL-0	APID XXXII C - CDO		C	4	1.F FE	4,250,000	100.1562	4,256,640	4,250,000	4,250,000					2.618	2.628	JAJO	22,565	98,807	12/19/2019	01/20/2033
03768W-AA-3	APID 34 A1 - CDO		C	4	1.A FE	37,000,000	100.0413	37,015,294	37,000,000	37,000,000					1.491	1.512	JAJO	75,070		10/02/2020	01/20/2033
04015N-AG-9	ARES 37R A1R - CDO		C	4	1.A FE	14,952,000	99.7366	14,960,483	15,000,000	14,851,656		(64,737)			1.407	1.717	JAJO	45,724	381,318	02/12/2019	10/15/2030
04016D-AJ-4	ARES 41R AR - CDO			4,5	1.A FE	14,071,235	100.0001	15,370,021	15,370,000	14,313,491		242,256			1.437	4.258	JAJO	47,851	269,685	03/24/2020	01/15/2029
04016P-AC-2	ARES XLIII B - CDO		C	4	1.C FE	22,270,000	100.0006	22,270,131	22,270,000	22,270,000					1.987	1.992	JAJO	95,870	697,449	04/04/2017	10/15/2029
04017J-AG-6	ARES XLIX C - CDO		C	4	1.F FE	2,962,500	98.4997	2,954,990	3,000,000	2,948,202		(14,298)			2.166	2.434	JAJO	12,814	98,416	01/07/2020	07/22/2030
04017N-AC-6	ARES 57 A1 - CDO		C	4	1.A FE	30,000,000	99.7530	29,925,894	30,000,000	30,000,000					1.525	1.546	JAJO	38,122		10/21/2020	10/25/2031
04018B-AA-5	ARES LV A1 - CDO		C	4	1.A FE	25,000,000	100.2849	25,071,218	25,000,000	25,000,000					1.937	1.942	JAJO	104,914	205,235	05/15/2020	04/15/2031
04018B-AE-7	ARES LV C - CDO		C	4	1.F FE	2,000,000	100.6568	2,013,136	2,000,000	2,000,000					3.637	3.653	JAJO	15,760	30,302	05/15/2020	04/15/2031
04018B-AG-2	ARES LV D - CDO		C	4	2.C FE	1,940,000	100.8521	2,017,042	2,000,000	1,943,488		3,488			5.066	5.580	JAJO	21,952	41,972	05/15/2020	04/15/2031
04018N-AJ-0	ARES 56 D1 - CDO		C	4	2.A FE	3,250,000	100.4321	3,264,045	3,250,000	3,250,000					3.968	3.982	JAJO	21,492		09/21/2020	10/25/2031
04019L-AE-4	ARES 51 B - CDO		C	4	1.C FE	19,980,000	100.0689	20,013,779	20,000,000	19,740,848		(230,837)			2.087	2.283	JAJO	90,431	646,690	08/16/2019	04/15/2031
04965L-AL-2	ATRM XIV C - CDO			4	1.F FE	3,629,740	98.7804	3,696,364	3,742,000	3,625,421		(4,319)			2.180	2.677	JAJO	17,449	86,682	03/02/2020	08/23/2030
05072M-AA-1	AUDAX 4 A - CDO		C	4	1.A FE	24,000,000	99.9172	23,980,126	24,000,000	24,000,000					2.132	2.162	JAJO	41,224		10/30/2020	10/15/2031
05363L-AW-3	AVERY 6R BR - CDO		C	2	1.B FE	15,000,000	99.5110	14,926,656	15,000,000	15,000,000					1.725	1.729	FMAN	40,963	396,785	08/22/2018	08/05/2027
05364C-AY-8	AVERY 7R BR - CDO		C	4	1.C FE	15,000,000	99.7993	14,969,888	15,000,000	15,000,000					1.987	1.992	JAJO	64,574	469,768	06/21/2019	01/18/2028
05377R-CQ-5	AESOP 2017-1 A - ABS			2	1.A FE	19,996,804	103.2031	20,640,626	20,000,000	19,999,011		630			3.070	3.093	MON	18,761	614,021	03/08/2017	09/20/2023
05377R-CY-8	AESOP 2018-1 A - ABS			4	1.A FE	18,800,291	106.2335	20,019,703	18,845,000	18,820,627		9,081			3.700	3.783	MON	21,305	697,265	09/20/2018	09/20/2024
05377R-DL-5	AESOP 192 A - ABS			4	1.A FE	9,496,641	106.6813	10,134,723	9,500,000	9,497,667		616			3.350	3.381	MON	9,724	318,147	04/16/2019	09/22/2025
05550G-AA-5	BMMC 2019-1 A1 - CDO		C	2	1.A FE	20,000,000	98.4816	19,696,318	20,000,000	20,000,000					1.917	1.934	JAJO	84,196	719,032	08/13/2019	10/15/2031
05550G-AC-1	BMMC 2019-1 A2A - CDO		C	4	1.C FE	15,000,000	99.7564	14,963,458	15,000,000	15,000,000					2.937	2.948	JAJO	95,449	711,774	08/13/2019	10/15/2031
05577@-AG-5	BURLINGTON N SANTA FE RAILWAY A - ABS			4	1.D FE	2,842,985	100.8577	2,867,368	2,842,985	2,843,001		(104)			6.550	6.546	FA	64,658	186,215	02/13/2009	02/26/2021
05577@-AH-3	BURLINGTON N SANTA FE RAILWAY B				1.D FE	2,736,209	100.8232	2,758,735	2,736,209	2,736,209					6.550	6.546	FA	62,230	179,222	02/13/2009	02/26/2021
05577@-AJ-9	BURLINGTON N SANTA FE RAILWAY C				1.D FE	830,412	100.8351	837,347	830,412	830,412					6.550	6.546	FA	18,886	54,267	02/12/2009	02/26/2021
05577@-AK-6	BURLINGTON N SANTA FE RAILWAY D				1.D FE	854,584	100.8577	861,914	854,584	854,584					6.550	6.546	FA	19,436	55,975	02/13/2009	02/26/2021
05577@-AM-2	BURLINGTON N SANTA FE RAILWAY E				1.D FE	338,785	100.8212	341,567	338,785	338,785					6.550	6.546	FA	7,705	22,190	02/12/2009	02/26/2021
05577@-AP-5	MUFG AMERICAS LEASING CORPORATION - ABS			4	1.D	572,948	106.2577	608,802	572,948	572,948					3.930	3.929	FA	8,006	22,517	02/11/2011	02/23/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
05577@-AQ-3	MUFG AMERICAS LEASING CORPORATION - ABS			4	1.D	269,623	106.2762	286,545	269,623	269,623					3.930	3.929	FA	3,768	10,596	02/11/2011	02/23/2026
05577@-AR-1	MUFG AMERICAS LEASING CORPORATION - ABS			4	1.D	1,095,342	106.7870	1,169,683	1,095,342	1,095,342					3.930	3.929	MN	6,696	43,047	02/11/2011	05/05/2026
056162-AN-0	BABSN 151R AR - CDO			4	1.A FE	35,069,550	99.4402	35,301,278	35,500,000	34,928,780		(101,553)			1.208	1.691	JAJO	86,987	822,655	03/20/2019	01/20/2031
05682B-AN-6	BCC 2016-2 CR - CDO		C	4	1.F FE	10,000,000	100.0023	10,000,230	10,000,000	10,000,000					2.787	2.768	JAJO	60,382	394,512	08/13/2019	01/16/2029
05683E-AG-7	BCC 2020-2 C - CDO		C	4	1.F FE	4,500,000	100.4825	4,521,712	4,500,000	4,500,000					3.268	3.281	JAJO	30,227	53,300	06/01/2020	07/21/2031
05683T-AA-7	BCC 193 A - CDO		C	1	1.A FE	35,000,000	99.9499	34,982,474	35,000,000	35,000,000					1.549	1.552	JAJO	108,404	878,210	09/20/2019	10/21/2032
05684A-AC-3	BCC 194 A2 - CDO		C	4	1.A FE	19,930,000	99.9996	19,999,912	20,000,000	19,771,812		(159,092)			1.959	2.148	JAJO	76,188	522,486	10/25/2019	01/23/2033
05684A-AE-9	BCC 194 B - CDO		C	4	1.C FE	16,000,000	100.0625	16,010,006	16,000,000	16,000,000					2.259	2.278	JAJO	70,284	461,055	10/25/2019	01/23/2033
05684D-AJ-2	BCC 2020-1 C - CDO		C	4	1.F FE	4,700,000	100.2158	4,710,142	4,700,000	4,700,000					2.918	2.927	JAJO	28,189	92,587	03/03/2020	04/18/2033
05766B-AE-8	BOBA 201 C - CDO		C	4	1.F FE	5,500,000	99.6351	5,479,929	5,500,000	5,500,000					2.780	2.798	JAJO	4,248		11/18/2020	01/20/2032
05766B-AG-3	BOBA 201 D - CDO		C	4	2.C FE	1,250,000	99.5084	1,243,855	1,250,000	1,250,000					4.231	4.260	JAJO	1,469		11/18/2020	01/20/2032
05874X-AE-9	BALLY 14 B - CDO		C	4,5	1.F	1,500,000	100.0000	1,500,000	1,500,000	1,500,000					2.519	2.556	JAJO			12/18/2020	01/20/2034
05875J-AC-3	BALLY 191 B - CDO		C	4	1.F FE	1,960,000	100.1309	2,002,619	2,000,000	1,960,089		89			2.787	3.074	JAJO	12,076	33,493	06/02/2020	07/15/2032
05875P-AG-0	BALLY 201 B - CDO		C	4	1.F FE	9,000,000	100.3219	9,028,967	9,000,000	9,000,000					3.155	3.199	JAJO	139,622		06/12/2020	07/22/2030
05875P-AJ-4	BALLY 201 C - CDO		C	4	2.C FE	2,000,000	99.8882	1,997,764	2,000,000	2,000,000					4.777	4.843	JAJO	46,969		06/12/2020	07/22/2030
06759M-AG-6	BABSN 161R B1R - CDO		C	4	1.C FE	10,000,000	99.9996	9,999,963	10,000,000	10,000,000					1.809	1.812	JAJO	35,178	290,643	07/25/2018	07/23/2030
06761V-AA-5	BABSN 2019-IV A1 - CDO		C	4	1.A FE	35,000,000	100.1557	35,054,485	35,000,000	35,000,000					1.567	1.570	JAJO	118,822	739,975	11/13/2019	01/18/2033
06762B-AJ-9	BABSN 201V D1 - CDO		C	4,5	2.B	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					0.000	0.000	JAJO			12/09/2020	01/20/2032
07131A-AE-4	BATLN XV C - CDO		C	4	1.F FE	4,250,000	98.5306	4,187,550	4,250,000	4,250,000					2.468	2.474	JAJO	21,559	88,374	01/28/2020	01/18/2033
07131A-AG-9	BATLN XV D - CDO		C	4	2.B FE	2,250,000	96.3274	2,167,367	2,250,000	2,250,000					3.468	3.481	JAJO	16,038	61,599	01/28/2020	01/18/2033
07134Q-AG-1	BATLN 18 C - CDO			4	1.F FE	5,000,000	99.3186	4,965,931	5,000,000	5,000,000					3.083	3.092	JAJO	37,259		08/25/2020	10/15/2032
07134Q-AJ-5	BATLN 18 D1 - CDO			4	2.A FE	2,000,000	99.5121	1,990,242	2,000,000	2,000,000					4.234	4.254	JAJO	20,462		08/25/2020	10/15/2032
08180X-AS-1	BSP 8R A2R - CDO			4	1.C FE	12,400,000	98.1493	12,170,519	12,400,000	12,400,000					1.668	1.672	JAJO	41,950	345,182	02/09/2018	01/20/2031
08181B-AS-8	BSP 9R BR - CDO			4	1.C FE	20,000,000	99.4371	19,887,414	20,000,000	20,000,000					1.968	1.973	JAJO	79,829	617,579	07/16/2018	07/20/2031
08182F-AG-4	BSP 20 C - CDO		C	4	1.F FE	2,000,000	100.2362	2,004,724	2,000,000	2,000,000					2.837	2.848	JAJO	12,293	17,748	06/18/2020	07/15/2031
08182R-AE-3	BSP XIX C - CDO		C	4	1.F FE	4,000,000	100.0000	4,000,000	4,000,000	4,000,000					2.837	2.847	JAJO	24,586	116,914	12/06/2019	01/18/2033
08186U-AG-7	BSP 22 C - CDO		C	4	1.F FE	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					2.357	2.390	JAJO	1,309		12/04/2020	01/20/2032
09260R-AA-4	ELB A1 - CDO		C	4	1.A FE	30,000,000	99.9159	29,974,764	30,000,000	30,000,000					2.129	2.133	MJSD	51,448		10/22/2020	12/15/2031
09626U-AW-8	BLUEM 131RR A2R - CDO		C	4	1.C FE	28,000,000	99.8240	27,950,706	28,000,000	28,000,000					1.968	1.976	JAJO	111,760	864,610	04/18/2019	01/22/2029
09627F-AC-4	BLUEM XXV A2 - CDO		C	4	1.A FE	8,125,000	100.1633	8,138,271	8,125,000	8,125,000					1.887	1.883	JAJO	33,217	343,910	05/24/2019	07/15/2032
09627F-AE-0	BLUEM XXV B - CDO		C	4	1.C FE	15,000,000	100.0050	15,000,751	15,000,000	15,000,000					2.037	2.035	JAJO	66,199	664,660	05/24/2019	07/15/2032
09627F-AG-5	BLUEM XXV C - CDO		C	4	1.F FE	8,500,000	98.6450	8,384,828	8,500,000	8,500,000					2.687	2.689	JAJO	49,483	449,693	05/24/2019	07/15/2032
09628J-AN-1	BLUEM 2015-3 A2R - CDO		D	4	1.C FE	22,515,000	98.3462	22,142,644	22,515,000	22,515,000					1.718	1.722	JAJO	78,453	638,170	03/27/2018	04/21/2031
09628W-AL-6	BLUEM 162R A1R - CDO			4	1.A FE	20,000,000	99.7506	19,950,111	20,000,000	20,000,000					1.534	1.543	FMAN	35,788	480,314	08/29/2019	08/20/2032
09628W-AQ-5	BLUEM 162R BR - CDO			4	1.F FE	13,000,000	99.4434	12,927,648	13,000,000	13,000,000					2.924	2.934	FMAN	44,344	495,916	08/29/2019	08/20/2032
09630A-AG-1	BLUEM 2018-3 B - CDO			4	1.C FE	11,002,200	99.5272	10,947,987	11,000,000	10,830,185		(151,628)			1.985	2.252	JAJO	40,632	338,447	05/28/2019	10/25/2030
09630Q-AE-1	BLUEM 30 C - CDO		C	4	1.F FE	5,000,000	99.6181	4,980,906	5,000,000	5,000,000					2.716	2.756	JAJO	6,414		11/20/2020	01/15/2033
10004*-AA-3	BORROWED SUNSHINE, LLC - ABS			1	2.B PL	24,478,625	103.2657	25,278,015	24,478,625	24,478,625					4.086	4.086	FMAN	113,911	853,290	01/09/2020	01/13/2040
10302V-BJ-3	BOWPK 1501R D1R - CDO		C	4	2.C FE	7,517,934	99.8049	7,470,399	7,485,000	7,468,660		(48,926)			3.563	3.655	FMAN	28,888	333,424	12/17/2019	11/24/2025
11124T-AE-4	BDRVR 2020-1 C - CDO		C	4	1.F FE	2,475,000	100.0685	2,501,712	2,500,000	2,477,401		2,401			3.408	3.640	JAJO	17,279	32,981	05/21/2020	04/20/2029
11124T-AG-9	BDRVR 2020-1 D - CDO		C	4	2.C FE	2,375,000	100.3012	2,507,530	2,500,000	2,385,873		10,873			5.168	6.269	JAJO	26,201	49,847	05/21/2020	04/20/2029
12189P-AM-4	BNSF RAILWAY CO PASS THROUGH TRUST - ABS			4	1.B FE	352	99.5396	351	352	352					5.140	5.076	JJ	8	18	09/12/2002	01/15/2021
12510H-AF-7	CAUTO 2020-1 A6 - ABS			4	1.E FE	4,994,844	104.5438	5,225,012	4,997,917	4,995,083		239			3.810	3.848	MON	8,463	170,324	01/15/2020	02/15/2050
12530M-AA-3	SORT 2020-1 A1 - ABS			4	1.D FE	21,470,556	101.7750	21,854,669	21,473,524	21,470,574		18			1.690	1.690	MON	16,129	143,145	07/14/2020	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS			4	1.D FE	4,274,675	101.2630	4,330,686	4,276,672	4,274,688		13			1.990	1.992	MON	3,782	33,699	07/14/2020	07/15/2060
12547L-AA-6	CIFC 2020-II A1 - CDO		C	4	1.A FE	9,500,000	100.2034	9,519,319	9,500,000	9,500,000					1.906	1.933	JAJO	65,391		07/20/2020	08/24/2032
12547L-AC-2	CIFC 2020-II A2 - CDO		C	4	1.A FE	5,375,000	100.2372	5,387,748	5,375,000	5,375,000					2.156	2.187	JAJO	41,850		07/20/2020	08/24/2032
12548J-AE-2	CIFC 2017-III A2 - CDO		C	4	1.C FE	4,964,900	100.0038	5,000,191	5,000,000	4,930,723		(35,041)			2.018	2.308	JAJO	20,464	156,929	11/06/2019	07/22/2030
12549F-BQ-1	CIFC 134RR CRR - CDO			4	1.F FE	943,000	98.3597	983,597	1,000,000	945,854		2,854			2.167	2.992	JAJO	3,972	12,789	05/21/2020	04/28/2031
12550T-AQ-8	CIFC 154R A2R - CDO		C	2	1.C FE	4,998,550	100.0051	5,000,253	5,000,000	4,999,591		945			2.068	4.619	JAJO	20,971	159,464	11/06/2019	10/20/2027
12553D-AA-5	CIFC 191 A - CDO		C	4	1.A FE	30,000,000	100.0200	30,006,013	30,000,000	30,000,000					1.568	1.568	JAJO	95,410	804,701	02/15/2019	04/20/2032
12553D-AC-1	CIFC 191 B - CDO		C	4	1.C FE	15,233,777	100.0432	15,271,596	15,265,000	15,051,120		(169,920)			2.018	2.241	JAJO	62,477	479,105	09/18/2019	04/20/2032
12553D-AE-7	CIFC 191 C - CDO		C	4	1.F FE	902,250	100.0885	900,797	900,000	902,244		(6)			2.918	2.889	JAJO	5,326		12/18/2020	04/20/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12554A-AC-6	CIFC 192 B - CDO		C	4	1.C FE	10,000,000	100.0016	10,000,163	10,000,000	10,000,000					1.968	1.971	JAJO	40,448	312,280	03/01/2019	04/17/2030
12554V-AA-4	CIFC 2019-III A1A - CDO		C	4	1.A FE	11,000,000	100.1112	11,012,236	11,000,000	11,000,000					1.600	1.601	JAJO	37,648	301,012	04/18/2019	07/16/2032
12555Q-AG-1	CIFC 2020-I C - CDO		C	4	1.F FE	3,400,000	100.1311	3,404,456	3,400,000	3,400,000					2.637	2.647	JAJO	19,425	19,465	06/12/2020	07/15/2032
12555X-AE-1	CIFC 2019-VI B - CDO		C	4	1.C FE	20,000,000	100.1552	20,031,038	20,000,000	20,000,000					2.130	2.134	JAJO	91,122	516,048	12/02/2019	01/18/2033
12555X-AG-6	CIFC 2019-VI C - CDO		C	4	1.F FE	9,500,000	100.5683	9,553,990	9,500,000	9,500,000					2.930	2.938	JAJO	59,539	308,667	12/02/2019	01/18/2033
12560E-AA-4	CIFC 2020-III A1 - CDO		C	4	1.A FE	30,000,000	100.1496	30,044,894	30,000,000	30,000,000					1.555	1.577	JAJO	90,715		09/11/2020	10/20/2031
12807C-AA-1	CAI 2020-1 A - ABS		C	4	1.F FE	19,570,578	101.1000	19,790,323	19,575,000	19,570,647		69			2.220	2.221	MON	7,243	127,955	09/01/2020	09/25/2045
13876C-AQ-0	CANYC 2015-1 BR - CDO		C	4	1.C FE	2,500,000	99.5052	2,487,629	2,500,000	2,500,000					1.987	1.985	JAJO	10,762	78,295	04/07/2017	04/15/2029
13876L-AE-7	CANYC 2020-1 C - CDO		C	2	1.F FE	1,237,500	100.8565	1,260,707	1,250,000	1,238,425		925			4.017	4.242	JAJO	10,879	22,820	04/17/2020	07/17/2028
13876N-AG-8	CANYC 202 C - CDO		C	4	1.F FE	3,125,000	100.2287	3,132,147	3,125,000	3,125,000					2.816	2.855	JAJO	17,354		09/24/2020	10/15/2031
13876R-AG-9	CANYC 203 C - CDO		C	4	1.F	6,000,000	100.0000	6,000,000	6,000,000	6,000,000					0.763	0.774	JAJO			12/04/2020	01/15/2034
13876R-AJ-3	CANYC 203 D - CDO		C	4	2.C	1,000,000	100.0000	1,000,000	1,000,000	1,000,000					0.000	0.000	JAJO			12/04/2020	01/15/2034
14041N-FL-0	COMET 2017-2 A - ABS			4	1.A FE	7,138,305	100.3490	7,129,796	7,105,000	7,078,625		(46,549)			0.569	0.877	MON	1,908	75,841	07/12/2019	01/15/2025
14309Y-BE-3	CGMS 2012-4 A1R - CDO			4	1.A FE	19,855,816	100.0175	19,859,297	19,855,816	19,855,816					1.576	1.585	JAJO	61,707	532,274	04/08/2019	04/22/2032
14312L-AN-7	CGMS 2016-2 A2R - CDO		C	4	1.B FE	30,000,000	98.8650	29,659,492	30,000,000	30,000,000					1.737	1.741	JAJO	112,897	863,286	07/20/2018	07/15/2027
14315G-AG-0	CGMS 202 B - CDO		C	4	1.F FE	1,750,000	99.6281	1,743,493	1,750,000	1,750,000					2.705	2.740	JAJO	4,997		10/22/2020	10/27/2031
14316E-AA-7	CGMS 192 A1 - CDO			4	1.A FE	38,000,000	99.6661	37,873,136	38,000,000	38,000,000					1.517	1.520	JAJO	124,890	1,316,553	06/14/2019	07/15/2032
14317V-AJ-9	CGMS 194 B - CDO		C	4	1.F FE	2,000,000	100.5685	2,011,369	2,000,000	2,000,000					2.937	2.948	JAJO	12,726	59,689	12/06/2019	01/15/2033
15137K-AG-4	CECLO 24R A2R - CDO			2	1.D FE	10,000,000	99.5135	9,951,354	10,000,000	10,000,000					1.887	1.892	JAJO	40,882	303,012	07/23/2018	10/15/2026
15137K-AJ-8	CECLO 24R B1R - CDO			4	1.F FE	10,000,000	98.8718	9,887,177	10,000,000	10,000,000					2.337	2.344	JAJO	50,632	348,762	07/23/2018	10/15/2026
15137K-AL-3	CECLO 24R CR - CDO			4	2.B FE	10,000,000	97.3850	9,738,495	10,000,000	10,000,000					3.387	3.401	JAJO	73,382	455,512	07/23/2018	10/15/2026
15673E-AA-1	CERB 28 A - CDO		C	4	1.A FE	31,500,000	99.7606	31,424,604	31,500,000	31,500,000					2.058	2.058	N/A	124,227		09/24/2020	10/15/2031
15673F-AA-8	CERB 27 A1 - CDO		C	4	1.A FE	40,000,000	99.2113	39,684,533	40,000,000	40,000,000					2.037	2.035	JAJO	176,530	1,029,030	11/21/2019	01/15/2032
15673F-AC-4	CERB 27 B - CDO		C	4	1.C FE	28,000,000	99.2256	27,783,166	28,000,000	28,000,000					2.937	2.941	JAJO	178,171	935,921	11/21/2019	01/15/2032
15673F-AD-2	CERB 27 C1 - CDO		C	4	1.G FE	10,000,000	99.4631	9,946,307	10,000,000	10,000,000					4.037	4.052	JAJO	87,466	428,369	11/21/2019	01/15/2032
171512-AA-4	CHMML IV A1 - CDO		C	4	1.A FE	35,000,000	98.9870	34,645,444	35,000,000	35,000,000					1.959	1.967	JAJO	133,330	884,675	11/08/2019	01/23/2032
171512-AE-6	CHMML IV B - CDO		C	4	1.C FE	23,500,000	98.9514	23,253,588	23,500,000	23,500,000					2.759	2.773	JAJO	126,077	759,018	11/08/2019	01/23/2032
171512-AG-1	CHMML IV C - CDO		C	4	1.G FE	10,000,000	95.4080	9,540,804	10,000,000	10,000,000					3.859	3.882	JAJO	75,039	419,542	11/08/2019	01/23/2032
17181T-AC-5	CIFC 2018-IV A2 - CDO		C	4	1.C FE	1,967,340	100.0036	2,000,072	2,000,000	1,955,161		(12,820)			1.918	2.295	JAJO	7,884	61,434	11/06/2019	10/17/2031
17182X-AE-1	CIFC 194 B - CDO		C	4	1.F FE	13,045,000	100.0521	13,051,801	13,045,000	13,045,000					2.637	2.628	JAJO	74,529	494,747	06/07/2019	07/15/2032
17182X-AG-6	CIFC 194 C - CDO		C	4	2.C FE	12,500,000	100.0253	12,503,162	12,500,000	12,500,000					3.737	3.736	JAJO	101,207	613,869	06/07/2019	07/15/2032
17305E-FY-6	CCCIT 2016-A3 A3 - ABS			4	1.A FE	8,031,250	100.4104	8,032,830	8,000,000	7,921,827		(58,366)			0.643	1.692	MON	3,571	94,941	01/17/2017	12/07/2023
17305E-GF-6	CCCIT 2017-A7 A7 - ABS			4	1.A FE	16,581,862	100.4449	16,609,575	16,536,000	16,460,063		(100,896)			0.522	0.810	MON	5,752	175,303	08/09/2019	08/08/2024
197363-AL-8	CECLO 29 C1 - CDO		C	4	1.F FE	1,995,000	100.4384	2,008,768	2,000,000	1,995,053		53			3.481	3.499	JAJO	27,654		07/10/2020	07/21/2031
22284H-AC-7	COV 3 B - CDO		C	4	1.C FE	8,660,000	99.9997	8,659,976	8,660,000	8,660,000					2.087	2.092	JAJO	39,157	280,017	08/09/2017	10/15/2029
22822R-BF-6	CROCAS 181 C - RMBS				1.F FE	15,991,584	104.2686	16,662,129	15,980,000	15,986,359		(2,347)			3.720	3.704	MON	26,420	594,456	09/18/2018	07/15/2043
22822R-BH-2	CROCAS 2018-2 C - RMBS			4	1.F FE	8,000,000	115.2155	9,217,243	8,000,000	8,000,000					4.241	4.276	MON	15,079	339,280	06/26/2018	07/15/2048
23291G-AC-8	DLL 2019-1 A3 - ABS			4	1.A FE	7,244,425	101.3290	7,340,954	7,244,673	7,244,612		99			2.890	2.909	MON	6,397	209,371	04/05/2019	04/20/2023
23317*-AA-8	DD SOUTH 4 LC - ABS			4	1.B	3,221,841	110.1171	3,501,749	3,180,023	3,215,956		(3,179)			3.721	3.566	MON	5,259	132,903	04/01/2019	07/15/2029
23317*-AC-4	DULLES DISCOVERY IV - ABS			4	1.B	5,169,817	110.2062	5,719,754	5,190,049	5,171,688		1,118			3.550	3.585	MON	13,307	187,291	04/01/2019	09/05/2033
23317*-AD-2	DULLES DISCOVERY IV - ABS			1	1.B	3,359,280	136.5879	4,588,369	3,359,280	3,359,280					5.680	5.680	MON	13,781	190,807	08/31/2018	09/05/2033
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO			1	1.E FE	10,671,133	99.0817	10,573,140	10,671,133	10,671,133					2.000	2.000	JD	12,450	158,881	03/04/2020	12/10/2029
24737B-AA-3	DAL 2019-1 AA - ABS			1	1.F FE	2,500,000	102.2659	2,556,648	2,500,000	2,500,000					3.204	3.200	AO	14,685	80,100	03/06/2019	10/25/2025
254683-CC-7	DCENT 2017-7 A - ABS			4	1.A FE	8,591,078	100.2363	8,595,267	8,575,000	8,529,490		(54,055)			0.519	0.812	MON	2,100	87,185	08/09/2019	04/15/2025
254683-CL-7	DCENT 2019-2 A - ABS			4	1.A FE	15,000,000	100.0894	15,013,413	15,000,000	15,000,000					0.429	0.424	MON	3,036	138,823	07/23/2019	12/15/2023
262431-AE-9	DRSLF 50 C - CDO		C	4	1.F FE	6,817,950	100.0010	6,950,070	6,950,000	6,805,208		(12,742)			2.487	2.854	JAJO	37,448	177,488	03/04/2020	07/15/2030
26244K-AN-6	DRSLF 41 AR - CDO		C	4	1.A FE	9,878,000	99.5043	9,950,425	10,000,000	9,839,322		(30,820)			1.207	1.650	JAJO	26,149	233,502	03/11/2019	04/15/2031
26244K-AQ-9	DRSLF 41 BR - CDO		C	2	1.C FE	16,270,000	98.0482	15,952,441	16,270,000	16,270,000					1.537	1.532	JAJO	54,178	434,493	03/14/2018	04/15/2031
26244Q-AA-1	DRSLF 49 A - CDO			4	1.A FE	11,496,960	99.8510	11,502,838	11,520,000	11,415,592		(52,918)			1.428	1.730	JAJO	33,809	296,580	03/05/2019	07/18/2030
26245J-AC-2	DRSLF 80 A1 - CDO		C	4	1.A FE	30,000,000	99.9469	29,984,082	30,000,000	30,000,000					1.548	1.550	JAJO	95,445	652,614	11/01/2019	01/17/2033
26245R-AA-8	DRSLF 58 A1 - CDO			4	1.A FE	9,878,000	98.9968	9,899,684	10,000,000	9,836,595		(33,290)			1.218	1.648	JAJO	25,032	235,613	03/15/2019	07/17/2031
26245X-AA-5	DRSLF 86 A - CDO		C	4	1.A FE	52,200,000	100.2583	52,334,826	52,200,000	52,200,000					1.884	1.886	JAJO	349,624		08/19/2020	07/17/2030
26245X-AC-1	DRSLF 86 B - CDO		C	4	1.C FE	14,170,000	100.2574	14,206,479	14,170,000	14,170,000					2.434	2.440	JAJO	122,618		08/19/2020	07/17/2030

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26246B-AG-9	DRSLF 85 C - CDO		C	4	1.F FE	3,500,000	100.0285	3,500,997	3,500,000	3,500,000					2.713	2.731	JAJO	16,882		09/17/2020	10/15/2032
26246E-AG-3	DRSLF 83 C - CDO		C	4	1.F FE	3,000,000	99.9998	2,999,993	3,000,000	3,000,000					2.389	2.395	JAJO			11/23/2020	01/18/2032
26246E-AJ-7	DRSLF 83 D - CDO		C	4	2.C FE	1,000,000	99.9997	999,997	1,000,000	1,000,000					3.739	3.754	JAJO			11/23/2020	01/18/2032
26251L-AC-8	DRSLF 64 A - CDO		C	4	1.A FE	19,782,380	99.6297	19,975,759	20,050,000	19,705,372		(60,585)			1.188	1.659	JAJO	48,952	466,751	03/19/2019	04/18/2031
26252N-AC-3	DRSLF 72 A - CDO		C	4	1.A FE	30,000,000	100.0142	30,004,268	30,000,000	30,000,000					1.551	1.554	FMAN	59,455	732,589	04/25/2019	05/15/2032
26252Q-AA-0	DRSLF 68 A - CDO			4	1.A FE	20,000,000	99.9043	19,980,860	20,000,000	20,000,000					1.547	1.542	JAJO	67,031	536,137	05/30/2019	07/15/2032
26252Q-AB-8	DRSLF 68 B - CDO			4	1.C FE	15,000,000	99.5440	14,931,606	15,000,000	15,000,000					1.977	1.975	JAJO	64,249	467,677	05/30/2019	07/15/2032
26252Q-AC-6	DRSLF 68 C - CDO			4	1.F FE	10,000,000	99.6494	9,964,937	10,000,000	10,000,000					2.537	2.538	JAJO	54,966	368,718	05/30/2019	07/15/2032
26252Q-AD-4	DRSLF 68 D - CDO			4	2.C FE	6,500,000	98.5794	6,407,659	6,500,000	6,500,000					3.637	3.645	JAJO	51,219	312,359	05/30/2019	07/15/2032
26252V-AL-5	DRSLF 77 D1 - CDO		C	4	2.B FE	3,610,000	100.4585	3,817,422	3,800,000	3,620,264		10,264			5.364	6.202	FMAN	23,779	105,262	04/24/2020	05/20/2031
26746*-AA-2	Dyal Capital Partners III Issuer (B) - A			1	1.G PL	14,232,338	105.8136	15,059,754	14,232,338	14,232,338					4.400	4.400	JD	27,832	300,935	06/11/2020	06/15/2040
26746@-AA-0	Dyal Capital Partners III Issuer (A) - A			1	1.G PL	24,767,662	105.8136	26,207,564	24,767,662	24,767,662					4.400	4.400	JD	48,435	523,698	06/11/2020	06/15/2040
27829P-AE-6	EATON 2020-2 C - CDO		C	4	1.F FE	3,000,000	99.7522	2,992,566	3,000,000	3,000,000					2.816	2.832	JAJO	13,844		10/16/2020	10/15/2032
27829P-AG-1	EATON 2020-2 D - CDO		C	4	2.B FE	10,000,000	100.2997	10,029,971	10,000,000	10,000,000					4.316	4.346	JAJO	70,730		10/16/2020	10/15/2032
278300-AE-8	EATON 2020-1 C - CDO		C	4	1.F FE	4,000,000	99.6877	3,987,509	4,000,000	4,000,000					3.024	3.067	JAJO	43,339		07/30/2020	10/15/2030
278300-AG-3	EATON 2020-1 D - CDO		C	4	2.C FE	2,000,000	99.9980	1,999,960	2,000,000	2,000,000					4.424	4.461	JAJO	31,703		07/30/2020	10/15/2030
27830T-AG-0	EATON 2014-1 C - CDO			4	1.F FE	5,085,219	98.3833	5,053,543	5,136,585	5,059,544		(25,675)			2.337	2.571	JAJO	26,008	179,145	01/07/2020	07/15/2030
290015-AQ-9	ELMW1 1R CR - CDO			4	1.F FE	3,750,000	100.7066	3,776,498	3,750,000	3,750,000					2.918	2.930	JAJO	22,192		10/15/2020	10/20/2033
29002G-AD-3	ELMW4 IV C - CDO		C	4	1.F FE	878,000	97.9294	979,294	1,000,000	881,081		3,081			2.287	3.842	JAJO	4,955	15,906	04/13/2020	04/15/2033
290020-AE-9	ELMW7 7 C - CDO		C	4	1.F FE	5,000,000	99.7642	4,988,212	5,000,000	5,000,000					2.479	2.513	JAJO	5,164		11/24/2020	01/17/2034
290020-AG-4	ELMW7 7 D - CDO		C	4	2.C FE	2,000,000	100.8210	2,016,421	2,000,000	2,000,000					3.829	3.884	JAJO	3,191		11/24/2020	01/17/2034
29414H-AA-9	EOLE FINANCE SPC		C	1	1.C FE	10,534,460	102.2647	10,781,326	10,542,569	10,539,521		902			2.341	2.359	FMAN	25,366	260,503	04/10/2014	02/24/2024
30284@-AP-7	SHERMAN FINANCIA - ABS			4	1.F PL	30,000,000	105.3466	31,603,990	30,000,000	30,000,000					4.180	4.180	MON	24,383	1,274,899	05/19/2017	06/20/2022
30295#-AA-5	Fidelity Real Estate Company LLC CTL			1	1.E	21,196,494	109.5484	23,220,411	21,196,494	21,196,494					2.800	2.786	MON	51,215	385,790	03/04/2020	04/30/2040
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS			1	1.D FE	10,000,000	102.1113	10,211,130	10,000,000	10,000,000					1.875	1.874	FA	71,875		07/30/2020	08/20/2035
31738K-AA-7	FASST 2020-JR4 Class A1 - ABS			4	1.A PL	23,276,000	99.6931	23,591,986	23,664,620	23,277,817		1,818			2.000	2.074	MON	7,888	84,399	10/15/2020	10/25/2050
33767J-AC-6	FKH 2020-SFR2 B - RMBS			4	1.C FE	11,499,864	99.3470	11,424,905	11,500,000	11,499,795		(70)			1.567	1.563	MON	15,017	20,523	10/02/2020	10/19/2037
33767J-AE-2	FKH 2020-SFR2 C - RMBS			4	1.E FE	11,999,694	98.8880	11,866,560	12,000,000	12,005,660		5,966			1.667	1.659	MON	7,779	22,782	10/02/2020	10/19/2037
33830P-AA-9	MORGN I A1 - CDO		C	4	1.A FE	30,000,000	99.9475	29,984,239	30,000,000	30,000,000					1.627	1.622	JAJO	105,747	641,948	11/22/2019	01/15/2033
33830P-AE-1	MORGN I B1 - CDO		C	4	1.C FE	9,000,000	99.9355	8,994,194	9,000,000	9,000,000					2.337	2.337	JAJO	45,569	246,189	11/22/2019	01/15/2033
33830P-AJ-0	MORGN I C - CDO		C	4	1.F FE	8,000,000	100.2055	8,016,438	8,000,000	8,000,000					3.187	3.192	JAJO	55,239	275,879	11/22/2019	01/15/2033
33835A-AA-7	MORGN 206 A - CDO		C	4	1.A FE	30,000,000	100.0068	30,002,040	30,000,000	30,000,000					1.556	1.578	N/A	76,491		09/25/2020	10/23/2033
33835A-AE-9	MORGN 206 C - CDO		C	4	1.F FE	3,000,000	99.6819	2,990,457	3,000,000	3,000,000					2.716	2.755	JAJO	13,352		09/29/2020	10/23/2033
34486*-AA-0	FOOTBALL CLUB TERMINAL NOTES 2024 TRUST			1	1.F FE	7,230,000	110.2436	7,970,614	7,230,000	7,230,000					3.410	3.457	OCT	60,266	249,282	07/30/2012	10/05/2024
34502*-AB-8	NATIONAL FOOTBALL LEAGUE, INC.			1	1.F FE	16,939,040	114.0986	18,255,780	16,000,000	16,845,140		(93,900)			3.310	2.498	OCT	129,458	535,484	02/17/2020	10/05/2027
34528Q-GJ-7	FORDF 2018-3 A2 - ABS			4	1.A FE	11,000,000	100.2120	11,023,322	11,000,000	11,000,000					0.559	0.559	MON	2,902	116,300	11/06/2018	10/15/2023
34529S-AB-5	FORDR 2017-REV2 B - ABS			4	1.C FE	11,244,853	102.9594	11,582,930	11,250,000	11,248,170		1,037			2.600	2.624	MON	13,000	292,500	09/12/2017	03/15/2029
34531F-AB-9	FORDR 2017-REV1 B - ABS			4	1.C FE	9,675,219	102.3611	9,904,458	9,676,000	9,675,812		162			2.870	2.889	MON	12,342	277,701	02/22/2017	08/15/2028
34531F-AC-7	FORDR 2017-REV1 C - ABS			4	1.F FE	12,993,070	102.2370	13,289,794	12,999,000	12,997,579		1,228			3.010	3.039	MON	17,390	391,270	02/22/2017	08/15/2028
34961C-AA-7	FCO 2020-13A A - CDO		C	4	1.A FE	18,430,177	100.1899	18,465,170	18,430,177	18,430,177					2.526	2.500	JAJO	100,864	126,350	06/29/2020	07/17/2028
34961C-AC-3	FCO 2020-13A B1 - CDO		C	4	1.C FE	13,000,000	99.6425	12,953,524	13,000,000	13,000,000					3.026	3.030	JAJO	85,229	106,817	06/29/2020	07/17/2028
36256X-AE-2	GMCAR 2019-1 A4 - ABS			4	1.A FE	7,998,106	104.6070	8,368,559	8,000,000	7,999,084		494			3.110	3.137	MON	10,367	248,800	01/08/2019	07/16/2024
36320M-AN-8	GALXY XX BR - CDO			4	1.C FE	40,000,000	98.1637	39,265,466	40,000,000	40,000,000					1.568	1.571	JAJO	127,213	1,072,935	03/14/2018	04/21/2031
36320T-AR-4	GALXY XXII DR - CDO		C	4	2.B FE	2,002,500	99.1019	1,982,038	2,000,000	1,992,264		(10,236)			3.330	3.425	JAJO	14,246	63,835	02/05/2020	07/17/2028
38123H-AS-3	GOLD9 9RR BR2 - CDO		C	4	1.C FE	29,000,000	99.4668	28,845,374	29,000,000	29,000,000					1.813	1.817	JAJO	93,483	826,324	09/20/2018	10/29/2029
38136F-BA-0	GLM 1 CR - CDO		C	4	1.F FE	241,875	98.4739	246,185	250,000	242,161		286			2.068	2.812	JAJO	1,049		10/27/2020	04/20/2029
38137W-AJ-4	GLM 6 C - CDO		C	4	1.F FE	8,232,500	100.3631	8,279,954	8,250,000	8,232,868		368			2.818	2.852	JAJO	47,149	201,444	09/24/2020	01/20/2033
38138L-AG-3	GLM 7 D - CDO		C	4	2.C FE	1,980,000	98.6908	1,973,816	2,000,000	1,980,917		917			3.198	3.411	JAJO	12,971	30,360	08/20/2020	04/21/2031
38176P-AA-0	GOCAP 44 A1N - CDO		C	4	1.A FE	27,000,000	98.9273	26,710,381	27,000,000	27,000,000					1.895	1.900	FMAN	81,001	1,173,464	06/07/2019	06/21/2031
38176P-AC-6	GOCAP 44 A2A - CDO		C	4	1.A FE	10,000,000	100.6641	10,066,414	10,000,000	10,000,000					2.125	2.130	FMAN	33,642	466,752	06/07/2019	06/21/2031
38176P-AE-2	GOCAP 44 B - CDO		C	4	1.C FE	17,000,000	98.5158	16,747,683	17,000,000	17,000,000					2.625	2.633	FMAN	70,650	912,243	06/07/2019	06/21/2031
38176P-AG-7	GOCAP 44 C - CDO		C	4	1.F FE	15,000,000	99.7533	14,962,999	15,000,000	15,000,000					3.675	3.691	FMAN	87,275	1,024,983	06/07/2019	06/21/2031
38176Y-AA-1	GOCAP 46 A1A - CDO		C	4	1.A FE	42,500,000	99.2035	42,161,498	42,500,000	42,500,000					2.018	2.024	JAJO	173,945	1,060,417	12/06/2019	01/20/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38176Y-AE-3	GOCAP 46 A2 - CDO		C	4	1.A FE	16,000,000	100.7475	16,119,599	16,000,000	16,000,000					2.268	2.275	JAJO	73,596	433,105	12/06/2019	01/20/2032
38176Y-AG-8	GOCAP 46 B - CDO		C	4	1.C FE	10,000,000	98.2267	9,822,668	10,000,000	10,000,000					2.868	2.879	JAJO	58,164	321,524	12/06/2019	01/20/2032
38176Y-AJ-2	GOCAP 46 C1 - CDO		C	4	1.F FE	15,000,000	99.7281	14,959,218	15,000,000	15,000,000					3.968	3.988	JAJO	120,705	622,077	12/06/2019	01/20/2032
38177D-AL-2	GCBSL 48B C - CDO		C	4	1.F FE	3,736,860	100.6371	3,773,891	3,750,000	3,727,227		(9,633)			3.018	3.103	JAJO	23,262	76,568	02/19/2020	04/17/2033
38177J-AG-0	GCBSL 52B C - CDO		C	4	1.F FE	5,000,000	99.7514	4,987,569	5,000,000	5,000,000					3.045	3.047	JAJO	3,806		12/04/2020	01/20/2034
38177K-AA-0	GOCAP 49 A1 - CDO		C	4	1.A FE	15,000,000	100.0748	15,011,214	15,000,000	15,000,000					2.775	2.808	JAJO	196,563		06/30/2020	07/20/2032
38217T-AA-3	GOODG 2020-1 A - ABS			4	1.A FE	14,644,294	101.4890	14,869,786	14,651,623	14,642,992		(1,303)			2.630	2.633	AO	81,349	81,425	07/23/2020	04/15/2055
40638T-AG-7	HLSY II C - CDO		C	4	1.F FE	1,497,800	100.1817	1,502,725	1,500,000	1,498,117		317			3.748	3.789	JAJO	11,401	17,475	09/10/2020	07/20/2031
40638U-AL-3	HLSY 3 D1 - CDO		C	4	2.A FE	5,000,000	99.9927	4,999,635	5,000,000	5,000,000					4.455	4.517	JAJO	23,512		10/21/2020	11/30/2032
41242*-BT-8	HARDWOOD FUNDING, LLC			1	1.G FE	3,500,000	110.6646	3,873,260	3,500,000	3,500,000					2.990	2.990	JD	6,977	52,034	01/17/2020	06/07/2035
413717-AG-4	HRPK 1 C - CDO		C	4	1.F FE	1,930,000	100.1009	2,002,018	2,000,000	1,936,144		6,144			2.718	3.266	JAJO	11,025	32,545	03/11/2020	04/21/2031
413717-AJ-8	HRPK 1 D - CDO		C	4	2.C FE	2,970,000	100.0681	3,002,044	3,000,000	2,965,828		(4,172)			3.858	4.055	JAJO	23,472	66,202	03/06/2020	04/21/2031
47048X-AE-2	JTWN XIV B - CDO			4	1.F FE	3,823,250	100.1568	4,106,427	4,100,000	3,839,849		16,599			3.222	4.071	JAJO	26,785	156,928	04/29/2020	10/20/2032
47050E-AE-9	JTWN XV C - CDO		C	4	1.F FE	2,500,000	96.1492	2,403,731	2,500,000	2,500,000					2.687	2.668	JAJO	14,554	45,078	02/03/2020	04/15/2033
477143-AH-4	JBLU 2019-1 AA - ABS			1	1.F FE	17,341,586	99.5620	17,265,630	17,341,586	17,341,586					2.750	2.750	MN	60,936	482,572	10/29/2019	11/15/2033
48252U-AC-1	KKR 25 B1 - CDO		C	4	1.C FE	10,000,000	100.0135	10,001,351	10,000,000	10,000,000					2.237	2.244	JAJO	48,466	338,595	03/28/2019	04/15/2032
48252U-AF-4	KKR 25 D - CDO		C	4	2.C FE	998,750	99.9852	999,852	1,000,000	994,856		(3,894)			4.087	4.182	JAJO	8,855	37,716	03/03/2020	04/15/2032
48253W-AE-2	KKR 28 C - CDO		C	4	1.F FE	13,000,000	98.5114	12,806,485	13,000,000	13,000,000					2.216	2.223	MJSD	13,607	271,581	01/30/2020	03/17/2031
48253W-AG-7	KKR 28 D - CDO		C	4	2.B FE	10,000,000	95.1662	9,516,616	10,000,000	10,000,000					3.116	3.128	MJSD	14,717	280,408	01/30/2020	03/17/2031
48662G-AE-2	KAYNE 8 C - CDO		C	4	1.F FE	500,000	100.6992	503,496	500,000	500,000					3.075	3.081	JAJO	6,663		07/01/2020	07/15/2031
49255P-AA-1	KSTRL 2018-1 A - ABS		C	4	2.B FE	8,273,358	92.1316	7,843,661	8,513,540	8,289,321		7,974			4.250	4.463	MON	16,081	361,825	12/11/2018	12/15/2038
50189C-AQ-4	LCM XXI BR - CDO		C	4	1.C FE	23,800,000	99.1383	23,594,904	23,800,000	23,800,000					1.618	1.624	JAJO	78,105	650,462	04/12/2018	04/20/2028
50247@-AA-4	LV STADIUM EVENTS COMPANY, LLC			1	2.A PL	4,500,000	91.7900	4,130,550	4,500,000	4,500,000					3.360	3.359	JD	100,212		01/17/2020	06/30/2045
52604A-AA-6	LFT 192 A - ABS			4	1.F FE	11,252,040	102.3199	11,516,104	11,255,000	11,252,403		316			2.780	2.783	MON	9,561	312,889	10/23/2019	04/20/2028
52604B-AE-6	LEND 201 A - ABS			4	1.C PL	25,357,710	102.1163	25,896,694	25,360,000	25,357,847		137			3.330	3.331	MON	25,804	682,628	02/21/2020	09/20/2030
54143M-AA-4	National Logistics Trust-1 Amazon.com In			1	1.D FE	1,930,373	99.9900	5,542,593	5,543,147	1,931,821		1,448			2.654	10.007	MON	3,678		10/30/2020	10/10/2042
54928J-AJ-2	LUCAL 1 D - CDO		C	4,5	2.C FE	2,500,000	99.9993	2,499,982	2,500,000	2,500,000					3.819	3.855	JAJO			11/23/2020	01/18/2033
55280Q-AL-1	MCFCL V AR - CDO			4	1.A FE	32,000,000	99.3125	31,779,989	32,000,000	32,000,000					1.768	1.772	JAJO	114,748	923,237	06/28/2019	04/20/2029
55280Q-AN-7	MCFCL V BR - CDO			4	1.C FE	15,000,000	99.8030	14,970,443	15,000,000	15,000,000					2.418	2.429	JAJO	73,559	531,621	06/28/2019	04/20/2029
55316A-AD-2	MMAF 2017-B A4 - ABS			4	1.A FE	4,328,874	101.1111	4,501,466	4,452,000	4,415,081		42,504			2.410	3.436	MON	4,769	107,293	12/06/2018	11/15/2024
55316A-AE-0	MMAF 2017-B A5 - ABS			4	1.A FE	2,498,740	105.5347	2,678,471	2,538,000	2,515,702		9,723			2.720	3.153	MON	3,068	69,034	03/15/2019	06/15/2040
55817E-AC-0	MDPK XXXVII A2 - CDO		C	4	1.A FE	3,900,000	100.1686	3,906,576	3,900,000	3,900,000					1.887	1.891	JAJO	15,944	163,140	05/24/2019	07/15/2032
55818V-BE-6	MDPK XV CR - CDO			4	2.B FE	750,000	99.9515	749,636	750,000	750,000					3.667	3.689	JAJO	5,041		12/08/2020	01/27/2026
55819B-AN-0	MDPK XVIII BR - CDO		C	4	1.C FE	22,000,000	99.5030	21,890,667	22,000,000	22,000,000					1.809	1.813	JAJO	79,580	646,487	09/29/2017	10/21/2030
55819J-AA-1	MDPK 33 A - CDO		C	4	1.A FE	35,000,000	100.0102	35,003,586	35,000,000	35,000,000					1.567	1.570	JAJO	118,822	840,071	09/26/2019	10/15/2032
55819P-AA-7	MDPK XXXVI A - CDO		C	4	1.A FE	25,000,000	100.1768	25,044,207	25,000,000	25,000,000					1.567	1.570	JAJO	84,873	513,571	12/04/2019	01/18/2033
55819P-AC-3	MDPK XXXVI B1 - CDO		C	4	1.C FE	15,000,000	100.0516	15,007,735	15,000,000	15,000,000					2.087	2.094	JAJO	67,824	371,626	12/04/2019	01/18/2033
55819P-AG-4	MDPK XXXVI C - CDO		C	4	1.F FE	16,941,250	100.2888	17,049,104	17,000,000	16,942,498		1,248			2.837	2.893	JAJO	104,492	524,947	05/05/2020	01/18/2033
55819X-BA-9	MDPK XXII A2R - CDO			4	1.A FE	16,000,000	99.5590	15,929,440	16,000,000	16,000,000					1.737	1.742	JAJO	60,212	259,742	02/07/2020	01/15/2033
55820B-AA-5	MDPK XLV A - CDO		C	4	1.A FE	13,000,000	100.2530	13,032,886	13,000,000	13,000,000					1.918	1.945	JAJO	121,924		06/16/2020	07/15/2031
55820B-AC-1	MDPK XLV B - CDO		C	4	1.C FE	7,000,000	100.2892	7,020,244	7,000,000	7,000,000					2.418	2.452	JAJO	82,762		06/16/2020	07/15/2031
55820C-AG-0	MDPK 29 B - CDO		C	4	1.C FE	9,000,000	100.0016	9,000,146	9,000,000	9,000,000					1.968	1.972	JAJO	36,403	281,079	09/28/2018	10/18/2030
55820J-AL-4	MDPK XXI A1R - CDO			4	1.A FE	10,000,000	100.1482	10,014,821	10,000,000	10,000,000					1.587	1.590	JAJO	34,382	238,062	11/08/2019	10/15/2032
55820J-AN-0	MDPK XXI ABR - CDO			4	1.A FE	20,000,000	100.1166	20,023,324	20,000,000	20,000,000					1.987	1.994	JAJO	86,098	549,902	11/08/2019	10/15/2032
55820J-AQ-3	MDPK XXI A2R - CDO			4	1.C FE	20,000,000	100.1788	20,035,758	20,000,000	20,000,000					2.187	2.194	JAJO	94,765	586,791	11/08/2019	10/15/2032
55820R-AC-6	MDPK XXV A2 - CDO			4	1.C FE	15,000,000	99.3049	14,895,742	15,000,000	15,000,000					1.965	1.970	JAJO	54,849	458,461	04/12/2017	04/25/2029
55953R-AU-5	MAGNE XVI DR - CDO			4	2.B FE	10,000,000	96.8538	9,685,384	10,000,000	10,000,000					2.368	2.375	JAJO	48,670	353,088	02/02/2018	01/18/2028
55954E-AS-8	MAGNE 17R BR - CDO		C	4	1.C FE	14,250,000	99.7102	14,208,698	14,250,000	14,250,000					1.768	1.772	JAJO	51,099	411,129	06/21/2018	07/21/2031
55954L-AG-8	MAGNE XIV-R C - CDO		C	4	1.F FE	1,456,875	98.0888	1,471,332	1,500,000	1,454,849		(2,026)			2.068	2.534	JAJO	6,376	33,123	03/03/2020	10/20/2031
55954P-AC-8	MAGNE 21 A - CDO		C	4	1.A FE	28,000,000	99.9046	27,973,285	28,000,000	28,000,000					1.498	1.502	JAJO	85,075	731,182	02/13/2019	04/20/2030
55955E-AJ-7	MAGNE 27 D - CDO		C	4	2.C FE	1,500,000	100.4276	1,506,414	1,500,000	1,500,000					4.212	4.255	JAJO	23,518		07/24/2020	08/20/2033
55955G-AC-7	MAGNE 25 C - CDO		C	4	1.F FE	2,000,000	99.7497	1,994,995	2,000,000	2,000,000					2.319	2.352	JAJO	387		12/02/2020	01/26/2032
55955G-AD-5	MAGNE 25 D - CDO		C	4	2.C FE	2,000,000	99.4996	1,989,991	2,000,000	2,000,000					3.519	3.569	JAJO	587		12/02/2020	01/26/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56845A-BA-5	MARNR 2016-3 DR2 - CDO		C	4	2.C FE	3,000,000	95.9899	2,879,697	3,000,000	3,000,000					3.109	3.119	JAJO	18,137	73,703	02/14/2020	07/23/2029
56847P-AA-1	MFIT 2019-PVT Class A - ABS			1	1.C PL	38,083,518	103.2255	39,328,916	38,100,000	38,084,414		858			3.470	3.474	MON	40,397	1,333,084	12/16/2019	12/20/2034
56847P-AC-7	MFIT 2019-PVT Class B - ABS			1	1.F PL	4,878,636	102.3173	4,993,084	4,880,000	4,878,708		68			4.080	4.082	MON	6,084	200,763	12/16/2019	12/20/2034
59111R-AA-0	METAL 2017-1 A - ABS		C	4	4.B FE	19,806,957	78.0568	15,460,681	19,806,971	19,806,912		11			4.581	4.625	MON	104,058	843,540	10/30/2017	10/15/2042
59111R-AB-8	METAL 2017-1 B - ABS		C	4	5.B FE	1,121,632	58.2391	663,454	1,139,190	1,127,597		2,084			6.500	6.979	MON	3,291	74,043	10/30/2017	10/15/2042
60700D-AE-8	MMAF 18A A5 - ABS			4	1.A FE	7,998,545	108.1339	8,650,710	8,000,000	7,999,346		336			3.610	3.642	MON	16,847	288,800	05/22/2018	03/10/2042
60700F-AJ-2	MMAF 2019-A A5 - ABS			4	1.A FE	7,832,560	108.1834	8,474,004	7,833,000	7,832,721		94			3.080	3.101	MON	14,073	241,256	03/19/2019	11/12/2041
61034W-AA-9	MCMML X A - CDO		C	4	1.A FE	60,000,000	100.1987	60,119,220	60,000,000	60,000,000					2.730	2.739	FMAN	582,300		07/29/2020	08/20/2031
61034W-AC-5	MCMML X B - CDO		C	4	1.C FE	15,000,000	99.3323	14,899,851	15,000,000	15,000,000					3.430	3.444	FMAN	182,908		07/29/2020	08/20/2031
61034W-AE-1	MCMML X C - CDO		C	4	1.F FE	10,000,000	100.0000	10,000,000	10,000,000	10,000,000					5.030	5.058	FMAN	178,828		07/29/2020	08/20/2031
62432P-AG-7	MVEW 15 C - CDO		C	4	1.F FE	3,000,000	100.1537	3,004,611	3,000,000	3,000,000					3.337	3.343	JAJO	21,690	92,116	12/17/2019	01/15/2033
62848F-AL-6	MYERS 1 D - CDO			4	2.C FE	968,750	97.0784	970,784	1,000,000	967,067		(1,683)			3.268	3.752	JAJO	6,628	31,241	03/02/2020	10/20/2030
62940Q-AA-3	NSG HOLDINGS LLC			1	3.A FE	312,598	106.0000	331,353	312,598	312,608		(2)			7.750	7.746	JD	1,077	24,235	03/06/2007	12/15/2025
62946A-AD-6	NPRL 2017-1 A2 - ABS			4	1.F FE	18,068,771	105.0721	18,912,975	18,000,000	18,064,644		(1,291)			4.219	4.198	MON	23,205	759,419	12/01/2017	10/21/2047
62946A-AE-4	NPRL 2017-1 B1 - ABS			4	2.B FE	9,864,507	104.3233	10,432,332	10,000,000	9,871,353		1,980			5.607	5.701	MON	17,133	560,700	11/10/2017	10/21/2047
62954J-AB-0	NPRL 2019-1 A2 - ABS			4	1.F FE	6,249,958	101.5010	6,343,814	6,250,000	6,249,988		2			3.241	3.263	MON	6,189	202,563	08/22/2019	09/20/2049
62954J-AC-8	NPRL 2019-1 B1 - ABS			4	2.B FE	3,973,561	99.6996	3,987,985	4,000,000	3,977,996		4,258			4.313	4.463	MON	5,271	172,833	08/22/2019	09/20/2049
63935C-AB-7	NAVSL 2019-F A2 - ABS			4	1.A FE	14,994,567	103.0559	15,458,378	15,000,000	14,995,796		1,031			2.600	2.622	MON	17,333	390,000	10/17/2019	08/15/2068
63941J-AA-6	NAVSL 2019-G A - ABS			4	1.A FE	6,377,501	102.3708	6,528,722	6,377,524	6,377,531		21			2.400	2.412	MON	6,803	154,336	12/03/2019	10/15/2068
64130D-AW-0	NEUB 21R BR - CDO			4	1.C FE	21,000,000	98.7144	20,730,024	21,000,000	21,000,000					1.398	1.403	JAJO	59,548	527,095	03/23/2018	04/20/2027
64131E-AJ-6	NEUB 23R CR - CDO			4	1.F FE	2,341,200	99.9995	2,399,989	2,400,000	2,340,373		(827)			2.368	2.929	JAJO	11,681	59,294	03/06/2020	10/18/2027
64132D-AC-2	NEUB 32 B - CDO		C	4	1.C FE	10,975,000	100.0716	10,982,856	10,975,000	10,975,000					2.068	2.073	JAJO	46,648	349,377	01/28/2019	01/20/2032
64132Y-AJ-1	NEUB 34 C1 - CDO		C	4	1.F FE	4,000,000	100.4673	4,018,693	4,000,000	4,000,000					2.818	2.830	JAJO	22,860	135,382	12/06/2019	01/20/2033
64133C-AJ-8	NEUB 35 C - CDO		C	4	1.F FE	7,500,000	100.3622	7,527,163	7,500,000	7,500,000					2.818	2.829	JAJO	43,440	240,493	12/06/2019	01/19/2033
64133G-AN-0	NEUB 37 D - CDO		C	4	2.C FE	1,000,000	100.4286	1,004,286	1,000,000	1,000,000					4.218	4.241	JAJO	8,554	13,771	06/12/2020	07/20/2031
64133K-AG-6	NEUB 36 D - CDO		C	4	2.B FE	16,250,000	100.0382	16,256,207	16,250,000	16,250,000					4.368	4.382	JAJO	143,944	411,988	03/09/2020	04/20/2033
64133K-AQ-4	NEUB DR - CDO		C	4,5	2.C	17,250,000	100.0000	17,250,000	17,250,000	17,250,000					3.679	3.731	JAJO			12/16/2020	01/20/2033
64134G-AG-4	NEUB 39 C - CDO		C	4	1.F FE	3,000,000	99.7501	2,992,502	3,000,000	3,000,000					2.481	2.496	JAJO	2,068		11/18/2020	01/20/2032
64134G-AJ-8	NEUB 39 D - CDO		C	4	2.C FE	1,000,000	99.5002	995,002	1,000,000	1,000,000					3.831	3.856	JAJO	1,064		11/18/2020	01/20/2032
65130P-AU-4	NEWFL 2016-1 DR - CDO		C	4	2.B FE	3,991,300	96.8839	3,875,358	4,000,000	3,974,677		(16,623)			3.168	3.334	JAJO	25,699	121,931	02/27/2020	04/20/2028
65341K-BG-0	NFMOT 191 A2 - ABS			4	1.A FE	4,999,249	102.9838	5,149,192	5,000,000	4,999,503		144			3.210	3.235	MON	7,133	160,500	03/04/2019	02/15/2024
65341K-BK-1	NFMOT 192 A2 - ABS			4	1.A FE	6,998,378	102.7922	7,195,453	7,000,000	6,999,020		532			2.070	2.087	MON	6,440	144,900	10/08/2019	10/15/2024
65341K-BN-5	NFMOT 201 A2 - ABS			4	1.A FE	11,999,662	102.1532	12,258,379	12,000,000	11,999,754		93			1.550	1.556	MON	8,267	141,567	03/04/2020	02/18/2025
66860T-AG-1	WOODS 20 C - CDO		C	4	1.F FE	6,000,000	100.0269	6,001,615	6,000,000	6,000,000					3.015	3.028	JAJO	33,665	206,797	11/26/2019	01/25/2030
670859-AD-9	OCP 2020 C - CDO		C	4	1.F FE	5,000,000	99.7502	4,987,508	5,000,000	5,000,000					2.926	2.936	JAJO	9,753		10/27/2020	10/09/2033
670859-AE-7	OCP 2020 D1 - CDO		C	4	2.B FE	5,000,000	100.2949	5,014,747	5,000,000	5,000,000					4.176	4.197	JAJO	13,920		10/27/2020	10/09/2033
670859-AF-4	OCP 2020 D2 - CDO		C	4	2.C FE	1,470,000	99.6222	1,494,334	1,500,000	1,470,155		155			4.966	5.243	JAJO	4,966		10/27/2020	10/09/2033
670881-AE-1	OCP 2020-19 C - CDO		C	4	1.F FE	4,750,000	100.6311	4,779,977	4,750,000	4,750,000					3.247	3.292	JAJO	81,397		06/03/2020	07/21/2031
670881-AG-6	OCP 2020-19 D - CDO		C	4	2.B FE	4,165,000	100.6789	4,278,852	4,250,000	4,168,136		3,136			4.767	5.070	JAJO	106,924		06/03/2020	07/21/2031
67091Y-AJ-3	OCP 2015-9 A1R - CDO		C	4	1.A FE	68,047	99.6086	67,834	68,101	67,605		(444)			1.037	1.875	JAJO	153	1,838	11/06/2019	07/15/2027
67091Y-AL-8	OCP 2015-9 A2R - CDO		C	4	1.C FE	10,000,000	99.4595	9,945,948	10,000,000	10,000,000					1.587	1.586	JAJO	34,382	272,512	10/27/2017	07/15/2027
67092R-AH-1	OCP 1612R CR - CDO			4	2.B FE	888,000	98.9035	989,035	1,000,000	897,805		9,805			3.218	5.696	JAJO	6,614	18,723	05/12/2020	10/18/2028
67098D-AC-7	OAKC 4 A1 - CDO		C	4	1.A FE	29,000,000	100.0001	29,000,025	29,000,000	29,000,000					1.546	1.548	JAJO	88,408	746,197	09/20/2019	10/22/2032
67098U-AA-3	OAKC 6 A1 - CDO		C	4	1.A FE	40,000,000	100.0535	40,021,384	40,000,000	40,000,000					1.884	1.905	JAJO	326,623		07/01/2020	07/20/2031
67098U-AC-9	OAKC 6 B - CDO		C	4	1.C FE	8,250,000	100.3568	8,279,437	8,250,000	8,250,000					2.434	2.478	JAJO	87,028		07/01/2020	07/20/2031
67098W-AA-9	OAKC 7 A - CDO		C	4	1.A FE	25,000,000	99.9989	24,999,735	25,000,000	25,000,000					1.475	1.474	JAJO	58,376		09/24/2020	10/19/2032
67102Q-AK-4	OAKC V1IR B1R - CDO			4	1.C FE	30,000,000	99.4133	29,823,975	30,000,000	30,000,000					2.074	2.078	FMAN	72,581	885,171	12/09/2016	11/22/2027
67102Q-AR-9	OAKC V1IR DR - CDO			4	2.B FE	1,780,000	100.0344	2,000,687	2,000,000	1,800,132		20,132			4.424	6.889	FMAN	10,322	75,625	04/30/2020	11/22/2027
67102Q-AT-5	OAKC B2R2 - CDO			4	1.C FE	10,000,000	100.0133	10,001,330	10,000,000	10,000,000					2.189	2.195	FMAN	24,930	46,820	08/25/2020	11/22/2027
67107B-AG-8	OCP 2018 C - CDO		C	4	1.F FE	1,237,500	100.2226	1,252,782	1,250,000	1,238,116		616			3.138	3.337	JAJO	7,955	16,036	05/14/2020	04/20/2030
67107B-AJ-2	OCP 2018 D - CDO		C	4	2.C FE	1,425,000	100.3254	1,504,881	1,500,000	1,430,037		5,037			4.548	5.469	JAJO	13,835	27,762	05/14/2020	04/20/2030
67107U-AW-4	OZLMF 1RR A2R - CDO			4	1.C FE	17,850,000	99.5003	17,760,804	17,850,000	17,850,000					2.066	2.071	JAJO	72,723	567,427	07/14/2017	07/23/2029
67107U-AY-0	OZLMF 1RR BR2 - CDO			4	1.F FE	14,100,000	99.0354	13,963,997	14,100,000	14,100,000					2.516	2.524	JAJO	69,959	512,727	07/14/2017	07/23/2029

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
67108B-BQ-7	OZLMF A1AFR - CDO		C	4	1.A FE	7,582,953	100.0000	7,582,953	7,582,953	7,582,953					2.159	2.193	FMAN	12,733		11/18/2020	07/30/2031
67109K-AS-3	OZLM IX A1A - CDO			4	1.A FE	40,599,257	100.0011	40,652,533	40,652,105	40,313,448		(219,832)			1.498	1.727	JAJO	123,517	1,061,575	05/16/2019	10/20/2031
67109K-AU-8	OZLM IX A2R - CDO			4	1.C FE	12,380,000	99.7285	12,346,388	12,380,000	12,380,000					2.118	2.124	JAJO	53,180	401,109	10/29/2018	10/20/2031
67110N-AE-5	OAKC XIII C1 - CDO			4	1.G FE	4,006,800	100.0677	4,002,707	4,000,000	4,006,691		(109)			4.300	4.286	JAJO	33,444		11/13/2020	01/21/2030
67110U-AQ-2	OHALF 2016-1 CR - CDO			4	1.F FE	1,500,000	98.9976	1,484,963	1,500,000	1,500,000					2.168	2.175	JAJO	6,595	31,416	01/31/2020	01/20/2033
67110U-AS-8	OHALF 2016-1 DR - CDO			4	2.C FE	1,500,000	97.7055	1,465,582	1,500,000	1,500,000					3.218	3.232	JAJO	9,789	42,616	01/31/2020	01/20/2033
67111D-AN-6	OZLM 15R A1A - CDO		C	4	1.A FE	30,000,000	99.5063	29,851,879	30,000,000	30,000,000					1.508	1.511	JAJO	91,760	390,184	02/14/2020	04/20/2033
67111D-AS-5	OZLM 15R A2A - CDO		C	4	1.C FE	12,300,000	98.2721	12,087,463	12,300,000	12,300,000					1.968	1.973	JAJO	49,095	195,809	02/14/2020	04/20/2033
67111K-AC-4	OZLM XVI A2 - CDO		C	4	1.C FE	30,000,000	100.0051	30,001,543	30,000,000	30,000,000					2.071	2.078	FMAN	79,388	884,518	05/01/2017	05/16/2030
67112K-AC-3	OCP 1815 A3 - CDO		C	4	1.C FE	8,375,995	100.0018	8,500,150	8,500,000	8,324,138		(53,422)			1.918	2.296	JAJO	33,065	258,162	11/06/2019	07/20/2031
67112R-AC-8	OAKC 3 A1 - CDO			4	1.A FE	35,000,000	100.0865	35,030,266	35,000,000	35,000,000					1.538	1.542	JAJO	109,182	1,318,316	05/21/2019	07/20/2032
67112R-AE-4	OAKC 3 A2 - CDO			4	1.A FE	10,000,000	100.0267	10,002,673	10,000,000	10,000,000					1.868	1.873	JAJO	37,887	420,295	05/21/2019	07/20/2032
67113G-AL-1	OAKC 5 D - CDO		C	4	2.C FE	2,000,000	98.0680	1,961,359	2,000,000	2,000,000					3.218	3.227	JAJO	13,442	43,332	02/19/2020	04/18/2033
67181D-AA-9	OAKIG 201 A1 - CMBS			4	1.A FE	25,162,384	100.4515	25,276,986	25,163,378	25,162,419		35			1.850	1.851	MON	14,224	47,845	11/06/2020	10/11/2025
67181D-AB-7	OAKIG 201 A2 - CMBS			4	1.A FE	14,971,937	99.8845	14,960,901	14,978,201	14,972,049		111			2.210	2.216	MON	10,114	34,021	11/06/2020	11/20/2027
67400E-AC-8	OAKCL 193 A2 - CDO			4	1.A FE	12,500,000	100.1980	12,524,755	12,500,000	12,500,000					1.918	1.923	JAJO	48,626	469,751	07/17/2019	07/21/2031
67400E-AE-4	OAKCL 193 B - CDO			4	1.C FE	18,000,000	100.0233	18,004,195	18,000,000	18,000,000					2.218	2.224	JAJO	80,971	741,242	08/13/2019	07/21/2031
67400E-AG-9	OAKCL 193 C1 - CDO			4	1.F FE	17,600,000	100.0778	17,613,701	17,600,000	17,600,000					3.218	3.232	JAJO	114,860	935,970	08/13/2019	07/21/2031
67516C-AJ-8	OCTR 10 C - CDO		C	4	1.F FE	2,500,000	99.6034	2,490,084	2,500,000	2,500,000					3.394	3.437	JAJO	15,083		09/10/2020	10/15/2031
67575B-AG-4	OCT25 25 C - CDO		C	4	1.F FE	4,000,000	100.0451	4,001,802	4,000,000	4,000,000					3.468	3.485	JAJO	28,132	184,349	09/30/2015	10/20/2026
67575B-AN-9	OCT25 25 BR - CDO		C	4	1.B FE	24,225,000	99.0137	23,986,067	24,225,000	24,225,000					1.418	1.421	JAJO	69,675	612,954	02/22/2018	10/20/2026
67575X-AL-5	OCT31 31R B2R - CDO		C	4	1.C FE	13,200,000	99.2810	13,105,095	13,200,000	13,200,000					2.025	2.027	JAJO	63,855	11,138	09/21/2020	07/22/2030
67576X-AG-5	OCT47 47 C - CDO		C	4	1.F FE	1,000,000	100.6467	1,006,467	1,000,000	1,000,000					3.568	3.581	JAJO	7,236	14,560	05/20/2020	04/21/2031
67576X-AJ-9	OCT47 47 D - CDO		C	4	2.C FE	959,789	100.9012	1,009,012	1,000,000	962,095		2,306			5.098	5.762	JAJO	10,338	20,723	05/20/2020	04/21/2031
67577L-AA-3	OCT44 44 A - CDO		C	4	1.A FE	26,500,000	100.0113	26,502,988	26,500,000	26,500,000					1.518	1.522	JAJO	81,592	697,385	06/19/2019	07/20/2032
67577M-AA-1	OCT45 45 A - CDO		C	4	1.A FE	39,338,529	100.1111	39,947,333	39,903,000	39,375,105		36,576			1.567	1.829	JAJO	135,467	942,580	03/17/2020	10/15/2032
67577V-AE-3	OCT46 46 C - CDO		C	4	1.F FE	2,250,000	100.4461	2,260,037	2,250,000	2,250,000					3.248	3.245	JAJO	30,049		06/26/2020	07/15/2033
67590X-AN-2	OCT27 27 B1R - CDO		C	4	1.C FE	20,000,000	99.7089	19,941,778	20,000,000	20,000,000					1.837	1.833	JAJO	79,598	595,857	07/05/2018	07/15/2030
67591J-AL-6	OCT29 29 AR - CDO		C	4	1.A FE	10,534,800	99.6287	11,955,449	12,000,000	10,665,704		130,904			1.395	3.627	JAJO	31,149	162,646	03/23/2020	01/24/2033
67591U-AC-1	OCT36 36 A1 - CDO			4	1.A FE	39,962,750	99.1750	40,165,864	40,500,000	39,816,438		(114,265)			1.207	1.677	JAJO	105,904	947,208	03/19/2019	04/15/2031
67591V-AC-9	OCT37 37 A1B - CDO			4	1.A FE	2,460,000	98.6222	2,465,555	2,500,000	2,428,831		(29,397)			1.465	2.022	JAJO	6,815	63,667	05/07/2019	07/25/2030
67592M-AA-2	OCT50 50 A1 - CDO		C	4	1.A FE	40,500,000	99.8764	40,449,952	40,500,000	40,500,000					1.520	1.525	JAJO	75,259		10/06/2020	10/17/2033
68218F-A*-2	OMNI Ireland T3 DAC Class AE - ABS			4	1.B FE	35,000,000	100.0000	35,000,000	35,000,000	35,000,000					2.705	2.743	MON	110,475		11/16/2020	03/19/2029
68218F-AN-1	OMNI Ireland T3 DAC Class AAA13 - ABS			4	1.A PL	10,000,000	99.9998	9,999,981	10,000,000	10,000,000					1.875	1.902	MON	21,881		11/16/2020	03/19/2029
68218F-AP-6	OMNI Ireland T3 DAC Class AAA14 - ABS			4	1.A PL	10,000,000	99.9998	9,999,981	10,000,000	10,000,000					1.875	1.902	MON	21,881		11/16/2020	03/19/2029
68267D-AC-0	OMFIT 2019-1 C - ABS			4	1.F FE	4,999,948	103.5149	5,175,743	5,000,000	4,999,970		14			3.890	3.922	MON	9,185	194,500	01/15/2019	02/14/2031
682696-AA-7	OMFIT 2020-2 A - ABS			4	1.A FE	19,998,292	101.6681	20,333,627	20,000,000	20,049,660		51,368			1.750	2.586	MON	16,528	109,861	08/13/2020	09/14/2035
687846-AE-5	OSCAR 2017-1 A4 - ABS		D	4	1.A FE	9,721,287	101.2841	9,863,552	9,738,504	9,734,730		4,374			3.300	3.411	MON	18,747	321,371	11/30/2018	05/10/2024
68784A-AE-6	OSCAR 172 A4 - ABS		D	4	1.A FE	10,910,611	101.6303	11,147,727	10,968,898	10,758,474		(185,502)			2.760	2.572	MON	17,660	302,742	12/12/2018	12/10/2024
68784E-AC-2	OSCAR 2019-2 A3 - ABS		D	4	1.A FE	7,999,428	102.2183	8,177,466	8,000,000	7,996,086		196			2.590	2.588	MON	12,087	207,200	07/17/2019	09/11/2023
68784X-AD-8	OSCAR 182 A3 - ABS		D	4	1.A FE	1,107,046	100.8322	1,116,313	1,107,100	1,107,093		9			3.390	3.416	MON	2,189	37,531	07/18/2018	09/12/2022
68784Y-AD-6	OSCAR X A3 - ABS		D	4	1.A FE	5,999,865	101.9457	6,116,739	6,000,000	5,999,965		64			3.180	3.202	MON	11,130	190,800	03/12/2019	05/10/2023
69355E-AE-5	PPMC 3 C - CDO		C	4	1.F FE	1,999,000	100.0149	2,000,298	2,000,000	1,991,135		(7,865)			2.918	3.013	JAJO	11,995	57,845	03/02/2020	07/17/2030
69688M-AJ-4	PLMRS 2018-2 C - CDO		C	4	2.C FE	1,999,000	95.9385	1,918,770	2,000,000	1,988,203		(10,797)			3.030	3.130	JAJO	12,962	59,268	01/29/2020	07/16/2031
69700V-AE-9	PSTAT 2019-1 B - CDO		C	4	1.F FE	1,954,000	99.5095	1,990,190	2,000,000	1,956,858		2,858			2.468	3.027	JAJO	10,011	30,003	05/27/2020	04/20/2027
69701B-AG-7	PLMRS 202 B - CDO		C	4	1.F FE	2,000,000	100.3411	2,006,822	2,000,000	2,000,000					3.047	3.090	JAJO	22,513		07/20/2020	07/15/2031
69701E-AG-1	PSTAT 2020-1 C - CDO		C	4	2.C FE	4,000,000	97.7771	3,911,085	4,000,000	4,000,000					2.724	2.739	FMAN	12,711	97,516	01/10/2020	02/22/2028
69701H-AE-9	PLMRS 2020-1 B - CDO		C	4	1.F FE	4,950,000	100.4051	5,020,256	5,000,000	4,954,282		4,282			3.831	3.996	JAJO	38,841	81,939	05/01/2020	04/20/2029
69701K-AE-2	PSTAT 203 B - CDO		C	4	1.F FE	2,786,000	100.6892	2,819,298	2,800,000	2,786,741		741			3.518	3.653	JAJO	19,977	33,367	05/19/2020	07/20/2028
69701K-AG-7	PSTAT 203 C - CDO		C	4	2.C FE	475,000	100.5340	502,670	500,000	477,070		2,070			4.148	5.262	JAJO	4,206	7,000	05/19/2020	07/20/2028
69701P-AE-1	PSTAT 204 B - CDO		C	4	1.F FE	2,000,000	99.7630	1,995,259	2,000,000	2,000,000					2.490	2.526	FMAN	8,854		09/21/2020	11/25/2028
69701P-AG-6	PSTAT 204 C - CDO		C	4	2.B FE	1,500,000	99.6421	1,494,631	1,500,000	1,500,000					3.790	3.839	FMAN	10,107		09/21/2020	11/25/2028
700150-AE-8	PARK AVENUE INSTITUTIONAL ADVISERS CLO L		C	4.5	1.F	2,500,000	100.0000	2,500,000	2,500,000	2,500,000					0.000	0.000	N/A			12/15/2020	01/20/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
72132Y-AG-0	PIPK 6 D - CDO		C	4	2.C FE	2,650,283	100.3441	2,644,067	2,635,000	2,649,911		(372)			4.820	4.728	FMAN	83,857		11/09/2020	08/18/2030
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC				1.D	1,504,467	105.4130	1,585,904	1,504,467	1,504,467					3.000	3.000	MS	13,540	45,134	07/12/2012	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC				1.D	1,561,092	105.4130	1,645,595	1,561,092	1,561,092					3.000	3.000	MS	14,050	46,833	07/12/2012	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC				1.D	1,426,014	105.4130	1,503,205	1,426,014	1,426,014					3.000	3.000	MS	12,834	42,780	07/12/2012	09/13/2027
74352@-AA-5	CTL - AMZN PROJECT DIXIE FUNDED			1	1.B	12,758,257	110.2930	14,071,465	12,758,257	12,758,257					3.000	3.000	MON	22,327	123,564	02/21/2020	08/10/2041
74353#-AA-2	Amazon.com Inc. CTL 3.366% due 10/10/204			1	1.F	12,444,369	110.9425	13,806,091	12,444,369	12,444,369					3.366	3.366	MON	16,290	5,236	04/24/2020	10/10/2042
74955D-AA-9	RGS (AEGCO) FUNDING CORP				2.A FE	532,468	102.2500	556,494	544,249	534,196		(1,394)			9.810	10.882	JD	3,559	103,429	08/28/1990	12/07/2022
74955E-AA-7	RGS (I&M) FUNDING CORP - RMBS			4	2.A FE	170,018	102.2500	178,498	174,570	173,894		1,757			9.810	10.370	JD	1,142	33,175	08/28/1990	12/07/2022
74955E-AB-5	RGS (I&M) FUNDING CORP - ABS			4	2.A FE	1,616,632	103.7500	1,652,343	1,592,620	1,596,074		(2,154)			9.820	9.641	JD	10,426	156,395	06/27/1991	12/07/2022
750731-AA-9	RAIDERS FOOTBALL CLUB HENDERSON NV SENIO			1	2.A	4,480,855	115.3475	5,168,556	4,480,855	4,480,855					3.744	3.744	MON	13,980	135,143	02/12/2020	02/10/2049
758465-AU-2	RESPK 2011 C2 - CDO		C	4	1.F FE	2,400,000	99.8813	2,397,151	2,400,000	2,400,000					2.390	2.424	JAJO	5,098		11/20/2020	10/15/2032
75884B-AE-8	REG10 X C - CDO			4	1.F FE	1,971,000	97.3711	1,947,421	2,000,000	1,962,937		(8,063)			2.018	2.343	JAJO	8,295	63,478	01/09/2020	01/17/2031
75887N-AQ-2	REGT6 6R CR - CDO			4	1.E FE	3,840,000	99.1995	3,967,982	4,000,000	3,853,252		13,252			2.268	3.203	JAJO	18,399	55,940	05/15/2020	07/20/2028
75887V-AE-1	REGT9 IX C - CDO		C	4	1.F FE	1,503,600	99.9994	1,499,991	1,500,000	1,493,084		(10,508)			2.668	2.764	JAJO	8,226	57,575	12/20/2019	04/17/2030
75888T-AG-0	REG16 16 C - CDO		C	4	1.F FE	8,820,000	100.2266	9,020,391	9,000,000	8,818,436		(1,564)			2.937	3.209	JAJO	57,269	293,372	03/13/2020	01/17/2033
75888T-AJ-4	REG16 16 D - CDO		C	4	2.C FE	3,500,000	99.8963	3,496,369	3,500,000	3,500,000					4.137	4.140	JAJO	31,371	149,206	11/22/2019	01/17/2033
76761R-AQ-2	RSRVA 1R BR - CDO			4	1.C FE	20,000,000	99.6093	19,921,864	20,000,000	20,000,000					1.918	1.923	JAJO	78,841	614,426	06/10/2019	10/18/2028
77340E-AS-5	ROCKT 171R DR - CDO			4	2.C FE	4,000,000	97.4947	3,899,788	4,000,000	4,000,000					2.887	2.889	JAJO	25,020	99,890	01/22/2020	04/15/2029
77341E-AE-5	ROCKT 2020-1 C - CDO		C	4	1.F FE	3,000,000	99.7502	2,992,505	3,000,000	3,000,000					2.595	2.598	JAJO	1,946		12/04/2020	01/20/2032
78110F-AG-4	RRAM 9 B - CDO		C	4	1.G FE	2,940,000	100.7306	3,021,918	3,000,000	2,939,046		(954)			5.237	5.760	JAJO	34,040	85,894	04/09/2020	04/15/2031
78434T-AJ-7	SCFF 1 C - CDO		C	4	2.B FE	7,078,400	100.4258	7,029,809	7,000,000	7,065,848		(12,552)			4.987	4.813	JAJO	75,634	174,984	06/08/2020	04/15/2031
78471W-AB-1	SCLP 2018-2 A2 - ABS			4	1.A FE	2,190,753	100.2088	2,196,221	2,191,645	2,191,572		259			3.350	3.397	MON	1,224	73,420	01/24/2019	04/26/2027
78616#-AC-2	SACRAMENTO DOWNTOWN ARENA LLC			1	2.B PL	7,300,000	87.0200	6,352,460	7,300,000	7,300,000					3.500	3.500	JJ	127,750	63,875	03/10/2020	07/01/2041
80286J-AA-3	SREV 19A A - ABS			4	1.A FE	9,998,683	106.1524	10,615,236	10,000,000	9,998,958		267			2.510	2.526	MON	4,183	251,000	11/20/2019	01/26/2032
80286J-AB-1	SREV 19A B - ABS			4	1.C FE	6,996,903	106.1300	7,429,099	7,000,000	6,997,547		626			2.800	2.826	MON	3,267	196,000	11/20/2019	01/26/2032
80286J-AC-9	SREV 19A C - ABS			4	1.F FE	6,997,698	106.2768	7,439,378	7,000,000	6,998,174		464			3.000	3.026	MON	3,500	210,000	11/20/2019	01/26/2032
81881G-AE-8	SHACK 146RR B - CDO			2	1.C FE	2,588,300	99.7495	2,593,487	2,600,000	2,569,092		(16,922)			1.948	2.276	JAJO	10,410	80,661	01/23/2019	07/17/2028
81882E-AQ-5	SHACK 2015-VIII BR - CDO		C	4	1.C FE	26,000,000	98.8072	25,689,868	26,000,000	26,000,000					1.518	1.524	JAJO	80,052	684,227	10/05/2017	10/20/2027
81883M-AG-8	SHACK 1915 D - CDO		C	4	2.B FE	1,485,000	99.8673	1,498,010	1,500,000	1,477,406		(7,669)			4.162	4.513	JAJO	13,526	64,259	11/15/2019	01/15/2030
827304-AA-4	SLVRR 2019-1 A - ABS		C	4	2.A FE	12,011,283	95.9160	11,520,777	12,011,319	12,011,286		2			3.967	3.967	MON	21,177	476,489	06/27/2019	07/15/2044
83405B-AA-0	SCLP 2019-4 A - ABS			4	1.A FE	2,295,501	101.1703	2,322,670	2,295,802	2,295,622		112			2.450	2.474	MON	937	56,247	09/17/2019	08/25/2028
83405B-AB-8	SCLP 2019-4 B - ABS			4	1.B FE	9,997,953	101.9862	10,198,618	10,000,000	9,998,831		816			2.560	2.581	MON	4,267	256,000	09/17/2019	08/25/2028
83405R-AB-3	SCLP 2018-1 A2 - ABS			2	1.A FE	2,047,068	100.2304	2,065,714	2,060,966	2,059,305		4,162			3.140	3.608	MON	1,079	64,714	03/11/2019	02/25/2027
83405T-AB-9	SCLP 2019-3 B - ABS			4	1.B FE	17,246,376	102.2946	17,645,810	17,250,000	17,248,359		1,427			3.060	3.087	MON	8,798	527,850	05/21/2019	05/25/2028
83405X-AB-0	SCLP 2018-3 A2 - ABS			4	1.A FE	3,268,946	100.6444	3,288,914	3,267,855	3,268,018		(345)			3.670	3.680	MON	1,999	119,930	09/14/2018	08/25/2027
83609Y-AE-6	SNDPT 4RR B - CDO		C	4	1.C FE	8,000,000	99.4214	7,953,710	8,000,000	8,000,000					1.968	1.973	JAJO	32,359	249,848	04/19/2018	04/18/2031
83610C-AN-1	SNDPT 12R AR - CDO			4	1.A FE	44,500,000	100.0002	44,500,096	44,500,000	44,500,000					1.508	1.512	JAJO	136,110	1,166,569	02/14/2019	10/20/2028
83610C-AQ-4	SNDPT 12R BR - CDO			4	1.C FE	30,000,000	99.5547	29,866,405	30,000,000	30,000,000					2.018	2.025	JAJO	122,785	941,576	02/14/2019	10/20/2028
83610C-AW-1	SNDPT 12RR AR2 - CDO			4	1.A	44,500,000	100.0000	44,500,000	44,500,000	44,500,000					1.289	1.291	JAJO			12/18/2020	10/20/2028
83610H-AE-0	SNDPT 7RR B - CDO			4	1.C FE	25,025,000	99.0409	24,760,221	25,000,000	24,699,525		(282,929)			2.009	2.461	JAJO	97,666	777,441	05/22/2019	10/23/2031
83611K-AC-6	SNDPT 22 B1 - CDO			4	1.C FE	12,770,000	100.0000	12,770,000	12,770,000	12,770,000					2.168	2.174	JAJO	56,150	420,219	01/28/2019	01/20/2032
83614B-AA-7	SNDPT 23 A1 - CDO			4	1.A FE	30,000,000	100.0303	30,009,086	30,000,000	30,000,000					1.637	1.640	JAJO	106,397	832,786	04/26/2019	04/15/2032
83614B-AC-3	SNDPT 23 A2A - CDO			4	1.A FE	15,000,000	100.0274	15,004,112	15,000,000	15,000,000					1.987	1.992	JAJO	64,574	469,768	04/26/2019	04/15/2032
83614B-AG-4	SNDPT 23 B - CDO			4	1.C FE	14,042,000	100.0080	14,001,115	14,000,000	13,814,583		(207,139)			2.267	2.482	JAJO	68,762	478,303	05/23/2019	04/15/2032
83614N-AE-3	SNDPT 24 B - CDO		C	4	1.C FE	20,000,000	100.1605	20,032,098	20,000,000	20,000,000					2.315	2.329	JAJO	86,160	758,110	09/04/2019	10/25/2032
83614N-AG-8	SNDPT 24 C - CDO		C	4	1.F FE	10,000,000	100.6418	10,064,185	10,000,000	10,000,000					3.315	3.336	JAJO	61,691	489,055	09/04/2019	10/25/2032
846031-AA-0	STHWK 1908 A1 - CDO			4	1.A FE	37,000,000	100.0052	37,001,928	37,000,000	37,000,000					1.518	1.522	JAJO	113,921	1,187,453	07/11/2019	07/20/2032
846031-AJ-1	STHWK 1908 D - CDO			4	2.C FE	13,500,000	99.9181	13,488,945	13,500,000	13,500,000					4.068	4.091	JAJO	111,372	839,666	07/11/2019	07/20/2032
85208H-AA-1	SPRTE 2017-1 A - ABS		C	4	2.B FE	19,663,621	94.0910	18,571,219	19,737,511	19,683,525		2,914			4.250	4.388	MON	37,282	838,781	11/17/2017	12/15/2037
85234#-AB-1	STADIUM FUNDING TRUST			1	2.C PL	17,460,947	106.9412	16,438,327	15,371,364	17,407,421		(53,526)			5.000	3.973	AO	192,142	384,260	02/10/2020	04/01/2039
85236K-AC-6	SIDC 2019-2 A2 - ABS			4	1.G FE	10,000,000	103.1146	10,311,464	10,000,000	10,000,000					3.080	3.080	MON	2,567	309,711	11/13/2019	10/25/2044
863173-AL-4	STRAS 202 D - CDO		C	4	2.C FE	1,250,000	100.0383	1,250,479	1,250,000	1,250,000					3.650	3.888	JAJO	15,082		08/10/2020	10/15/2028
86803N-AA-5	SNSTR 181 A - ABS			4	1.F FE	18,341,278	109.5729	20,102,845	18,346,540	18,341,300		93			5.680	5.682	FMAN	118,682	1,042,083	11/20/2018	11/20/2048

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87167N-AC-9	SYMP XXIII A - CDO		C	4	1.A FE	30,000,000	100.1659	30,049,763	30,000,000	30,000,000					1.526	1.529	JAJO	47,067		10/16/2020	01/15/2034
87167N-AG-0	SYMP XXIII C - CDO		C	4	1.F FE	1,500,000	100.2563	1,503,844	1,500,000	1,500,000					2.707	2.716	JAJO	4,173		10/16/2020	01/15/2034
87167Q-AG-3	SYMP 24 C - CDO		C	4,5	1.F	5,000,000	100.0000	5,000,000	5,000,000	5,000,000					2.424	2.458	JAJO			12/08/2020	01/23/2032
87241E-AJ-4	TCW 191 C - CDO		C	4	1.F FE	6,946,800	98.7239	6,910,675	7,000,000	6,934,161		(12,639)			2.270	2.502	FMAN	20,304	152,592	03/04/2020	02/15/2029
87241E-AL-9	TCW 191 D - CDO		C	4	2.C FE	4,000,800	97.3411	3,893,642	4,000,000	3,987,011		(13,789)			4.471	3.302	FMAN	22,852	113,649	01/30/2020	02/15/2029
87246M-AN-2	TICP 162R DR - CDO			4	2.C FE	1,000,000	99.8020	998,020	1,000,000	1,000,000					3.537	3.552	JAJO	7,663		12/17/2020	01/15/2029
87248K-AL-8	TICP 161R BR - CDO		D	4	1.C FE	5,000,000	99.4259	4,971,297	5,000,000	5,000,000					1.968	1.973	JAJO	20,224	156,140	06/28/2018	07/17/2031
87250A-AE-1	TICP 13 C - CDO		C	4	1.F FE	1,001,000	100.0997	1,000,997	1,000,000	1,000,996		(4)			2.737	2.720	JAJO	5,930		12/18/2020	07/15/2032
87250R-AC-8	TICP XV C - CDO		C	4	1.F FE	3,000,000	99.2360	2,977,081	3,000,000	3,000,000					2.368	2.377	JAJO	14,408	64,305	01/23/2020	04/20/2033
87511#-AB-1	TAMPA BAY ARENA, LTD.			1	2.C PL	9,100,000	94.7200	8,619,520	9,100,000	9,100,000					3.890	3.890	JD	983	318,591	01/17/2020	06/30/2035
88315L-AE-8	TMCL 2020-1 A - ABS		C	2	1.F FE	5,447,298	102.8692	5,460,261	5,307,964	5,440,274		(7,024)			2.730	1.192	MON	4,428	12,076	11/24/2020	08/21/2045
89531M-AE-2	TREST 182A B - CDO		C	4	1.F FE	4,886,363	97.9036	4,983,291	5,090,000	4,889,026		2,664			2.115	2.748	JAJO	20,033	92,807	06/01/2020	07/25/2031
89532T-AJ-5	TREST 3 C - CDO		C	4	1.F FE	6,000,000	98.5266	5,911,594	6,000,000	6,000,000					2.468	2.477	JAJO	30,032	120,358	01/16/2020	01/20/2033
89532T-AL-0	TREST 3 D - CDO		C	4	2.C FE	1,500,000	97.3944	1,460,917	1,500,000	1,500,000					3.468	3.485	JAJO	10,550	39,923	01/16/2020	01/20/2033
89566E-AB-4	TRI-STATE GENERATION AND TRANSMISSION AS			4	1.G FE	7,843,671	125.3019	9,387,550	7,491,945	7,656,442		(2,728)			7.144	6.642	JJ	224,497	535,225	03/02/2004	07/31/2033
89613D-AA-1	TAH 2017-SFR1 A - RMBS			4	1.A FE	13,292,772	101.0280	13,429,813	13,293,159	13,282,694		(3,095)			2.716	2.706	MON	30,087	363,748	08/10/2017	09/19/2034
89641G-AE-2	TRNTS XII C - CDO		C	4	1.F FE	1,500,000	100.0633	1,500,949	1,500,000	1,500,000					3.215	3.227	JAJO	8,975		12/02/2020	04/25/2033
89680H-AA-0	TCF 2020-1 A - ABS			4	1.F FE	34,249,795	100.8422	34,544,699	34,256,184	34,249,848		53			2.110	2.111	MON	22,086	178,694	08/25/2020	09/20/2045
90352W-AB-0	STEAM 2018-1 A2 - ABS			4	1.F FE	17,999,361	102.8850	18,519,305	18,000,000	17,999,477		132			4.611	4.656	MON	13,833	829,980	05/02/2018	04/27/2048
90931E-AA-2	UAL 2019-1 A - ABS			1	2.B FE	16,461,411	98.0119	16,134,142	16,461,411	16,461,411					4.550	4.549	FA	262,148	789,623	01/28/2019	02/25/2033
90931L-AA-6	UNITED AIRLINES 2016-1 PASS THROUGH TRUS			1	1.E FE	6,019,485	100.6147	6,047,536	6,010,589	6,017,775		(687)			3.100	3.076	JJ	90,059	186,328	12/01/2017	01/07/2030
92211M-AE-3	VDC 2018-2 A2 - ABS			4	1.G FE	13,708,333	107.2252	14,698,781	13,708,333	13,708,333					4.196	4.233	MON	25,565	575,202	11/16/2018	11/16/2043
92212K-AA-4	VDC 2019-1 A2 - ABS			4	1.G FE	2,506,133	105.7662	2,650,641	2,506,133	2,506,133					3.188	3.188	MON	3,551	79,895	07/30/2019	07/15/2044
92330M-AN-9	VENTR XXI BR - CDO			4	1.C FE	25,000,000	98.9839	24,745,967	25,000,000	25,000,000					1.537	1.533	JAJO	83,248	668,571	10/04/2017	07/15/2027
92338B-AG-0	VERDE 2019-4 C - CDO			4	1.F FE	3,257,638	100.0962	3,253,125	3,250,000	3,257,218		(420)			2.887	2.867	JAJO	20,328	24,294	08/24/2020	04/15/2032
92914N-AN-1	VOYA 2015-1 BR - CDO			4	1.F FE	5,000,000	97.1257	4,856,287	5,000,000	5,000,000					1.918	1.920	JAJO	19,710	153,607	12/12/2017	01/18/2029
92914N-AQ-4	VOYA 2015-1 CR - CDO			4	3.A FE	4,000,000	92.7542	3,710,168	4,000,000	4,000,000					2.622	2.575	JAJO	21,557	149,391	12/12/2017	01/18/2029
92915H-AQ-6	VOYA 163R A3R - CDO			4	1.C FE	10,969,200	100.0016	11,000,179	11,000,000	10,870,768		(83,532)			1.968	2.177	JAJO	44,493	343,541	02/28/2019	10/18/2031
92915Q-AC-7	VOYA 2017-3 A1A - CDO		C	4	1.A FE	4,741,450	100.0001	4,750,005	4,750,000	4,744,912		1,883			1.448	2.572	JAJO	13,951	121,632	03/05/2019	07/22/2030
92917A-AA-4	VOYA 181 A1 - CDO		C	4	1.A FE	14,455,091	99.3871	14,575,120	14,665,000	14,396,639		(37,500)			1.222	1.681	JAJO	36,829	333,392	03/19/2019	04/19/2031
92917J-AA-5	VOYA 182 A1 - CDO			4	1.A FE	19,760,000	99.4352	19,887,046	20,000,000	19,715,247		(78,559)			1.237	1.593	JAJO	53,598	473,857	03/05/2019	07/15/2031
92918H-AC-4	VOYA 202 C - CDO		C	4	1.F FE	2,000,000	98.8480	1,976,961	2,000,000	2,000,000					2.951	2.944	JAJO	20,821		08/05/2020	07/21/2031
94354K-AA-8	WAAV 191 A - ABS			4	2.A FE	14,035,767	97.5160	13,687,720	14,036,384	14,035,778		16			3.597	3.597	MON	22,440	504,889	09/30/2019	09/15/2044
948214-AS-0	WPARK 2001-R A2R - CDO		C	4	1.C FE	20,000,000	99.9329	19,986,585	20,000,000	20,000,000					1.818	1.822	JAJO	73,745	587,162	06/15/2018	07/22/2030
94946D-AA-9	WLKRG 2019-A A - RMBS			4	1.A FE	4,113,213	105.0241	4,320,085	4,113,423	4,113,228		9			2.800	2.800	MON	5,119	115,176	06/03/2019	06/15/2038
94949G-AG-6	WELF 2020-1 B - CDO		C	4	1.F FE	1,250,000	100.3184	1,253,980	1,250,000	1,250,000					2.787	2.797	JAJO	7,548	23,407	02/13/2020	04/15/2033
94978#-HS-9	OLD NATIONAL BANK - ABS			4	1.C	789,522	118.8282	938,175	789,522	789,525					6.640	6.640	MON	1,456	52,424	06/28/2007	09/21/2027
95753T-AL-9	WSTCT 1R DR - CDO		C	4	2.C FE	995,420	99.3752	993,752	1,000,000	995,445		25			3.468	3.578	JAJO	7,033		12/18/2020	07/20/2028
97063Q-AA-0	WESTF 2017-A A - ABS			4	1.G FE	10,196,632	83.2991	8,373,423	10,052,240	10,046,015		752			4.690	4.750	MON	20,953	471,440	07/28/2017	08/15/2042
97064E-AA-6	WESTF 2018-A A - ABS			4	1.F FE	25,474,461	86.3010	21,985,805	25,475,725	25,474,920		67			4.750	4.798	MON	53,782	1,210,092	08/16/2018	09/15/2043
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201			4	2.B FE	9,195,681	109.8586	10,085,590	9,180,523	9,180,523				161,062	4.190	4.189	AO	81,207	357,482	02/22/2018	10/15/2027
G2885Y-AF-1	GLCCUK 1 B1 - ABS			1	1.G FE	20,083,534	101.4648	14,077,775	13,874,543	13,997,195		(582,395)		529,701	6.907	3.167	MAR	721,398	869,280	11/12/2013	03/31/2021
PPE0AS-1N-0	National Basketball Association			1	1.F	1,200,000	111.6964	1,340,356	1,200,000	1,200,000					3.230	3.230	JD	2,584	19,272	01/17/2020	06/07/2040
PPEG1L-JG-6	Triton TAL Finance III 2017-2 - ABS		C	4,5	1.G	15,178,011	97.5336	15,179,480	15,563,333	15,179,132		1,067			1.795	2.532	MON	8,537	(1,895)	12/23/2020	08/20/2024
PPQD45-GE-0	Linia Nou Tram Dos SA		B	1	3.B	16,564,948	100.7016	18,721,477	18,591,122	18,591,121				1,535,395	3.515	3.565	JD	337,624	453,300	09/30/2019	12/31/2037
3599999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						5,437,568,125	XXX	5,456,946,925	5,443,805,260	5,430,335,506		(3,078,607)		2,226,158	XXX	XXX	XXX	22,369,238	126,783,476	XXX	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						26,555,283,021	XXX	28,865,820,868	25,943,850,580	26,325,229,490	27,431	(65,843,361)	1,860,509	37,093,157	XXX	XXX	XXX	227,231,248	933,423,539	XXX	XXX
054536-AA-5	AXA FINANCIAL INC.		C		2.A FE	14,956,800	155.7500	23,362,500	15,000,000	14,977,589		1,378			8.600	8.623	JD	57,333	1,290,000	12/08/2000	12/15/2030
060505-EH-3	BANK OF AMERICA CORP			2,5	2.C FE	1,200,000	111.2500	1,335,000	1,200,000	1,200,000					6.250	6.250	MS	24,167	75,000	09/02/2014	12/29/2049
060505-EL-4	BANK OF AMERICA CORP			2,5	2.C FE	807,659	114.0000	897,180	787,000	799,663		(2,882)			6.500	6.021	AO	9,663	51,155	01/20/2015	12/29/2049
060505-EN-0	BANK OF AMERICA CORP			2,5	2.C FE	3,175,000	113.2500	3,595,688	3,175,000	3,175,000					6.100	6.100	MS	55,951	193,675	03/12/2015	12/29/2049

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-HP-7	BANK OF AMERICA CORP				2.C FE	2,983,941	133.2275	3,996,825	3,000,000	3,039,663		(4,580)			8.050	7.785	JD	10,733	241,500	01/05/1998	06/15/2027
064058-AD-2	BANK OF NEW YORK MELLON CORP			2	2.A FE	4,268,850	100.1250	4,475,588	4,470,000	4,270,653		1,803			3.659	3.971	MJSD	4,997	84,243	06/22/2020	12/29/2049
225313-AJ-4	CREDIT AGRICOLE SA		C	2	2.C FE	1,515,000	121.5000	1,822,500	1,500,000	1,510,527		(1,663)			8.125	7.952	MJSD	2,708	121,875	01/22/2016	12/29/2049
22546D-AB-2	CREDIT SUISSE GROUP AG		C	2	3.A FE	500,000	111.0000	555,000	500,000	500,000					7.500	7.499	JD	2,083	37,500	12/04/2013	12/29/2049
29250N-AW-5	ENBRIDGE INC		C	2,5	2.C FE	41,909,901	108.3750	45,557,599	42,037,000	41,876,261		(24,294)			6.250	6.214	MS	875,771	2,627,313	08/19/2019	03/01/2078
29265W-AA-6	ENEL SPA		C	2	2.C FE	783,546	116.5000	920,350	790,000	783,763		6			8.750	8.818	MS	18,625	69,125	09/17/2013	09/24/2073
29273R-BA-6	ENERGY TRANSFER OPERATING LP			2	3.B FE	2,996,067	68.0000	2,040,000	3,000,000	2,996,475		77			3.232	3.284	FMAN	16,429	127,083	12/13/2013	11/01/2066
29379V-AN-3	ENTERPRISE PRODUCTS OPERATING LLC			1,2	2.C FE	3,829,017	86.4726	3,316,224	3,835,000	3,254,881		12,525			3.003	3.734	MJSD	9,917	148,081	10/27/2009	06/01/2067
59156R-BP-2	METLIFE INC			2	2.B FE	8,240,100	100.2500	9,102,700	9,080,000	8,247,540		7,440			3.792	4.408	MJSD	16,257	193,115	06/19/2020	12/29/2049
743315-AU-7	PROGRESSIVE CORP			2,5	2.A FE	5,031,250	104.0000	5,200,000	5,000,000	5,028,739		(2,511)			5.375	5.094	MS	79,132		10/14/2020	12/31/2049
857477-AQ-6	STATE STREET CORP			2	2.A FE	6,371,608	99.7500	6,641,355	6,658,000	6,374,386		2,779			3.813	4.064	MJSD	11,990	239,524	06/19/2020	12/29/2049
89356B-AC-2	TRANSCANADA TRUST		C	2,5	2.C FE	20,382,774	105.3750	21,294,180	20,208,000	20,323,524		(25,663)			5.300	5.135	MS	315,357	1,071,024	11/18/2019	03/15/2077
89832Q-AD-1	TRUIST FINANCIAL CORP			2	2.B FE	6,352,660	105.0000	6,984,600	6,652,000	6,355,023		2,363			4.800	5.096	MS	106,432	159,648	07/17/2020	12/29/2049
902973-AY-2	U.S. BANCORP			2,5	2.A FE	9,700,000	99.6250	9,962,500	10,000,000	9,702,004		2,004			5.125	5.328	JJ	236,319		07/15/2020	12/29/2049
92553P-BC-5	VIACOMCBS INC			2,5	3.A FE	369,896	112.1250	415,984	371,000	369,918					6.250	6.268	FA	7,922	23,188	07/26/2017	02/28/2057
92553P-BD-3	VIACOMCBS INC			2,5	3.A FE	1,089,175	103.5000	1,131,255	1,093,000	1,084,968		(872)			5.875	5.835	FA	21,940	64,214	08/24/2018	02/28/2057
4299999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						136,463,244	XXX	152,607,028	138,356,000	135,870,577		(32,090)			XXX	XXX	XXX	1,883,726	6,817,263	XXX	XXX
00138G-AA-7	AIG LIFE HOLDINGS INC			1	2.C FE	2,677,401	135.1936	3,008,058	2,225,000	2,536,140		(23,052)			8.500	6.504	JJ	94,563	189,125	07/11/2013	07/01/2030
00138G-AC-3	AIG LIFE HOLDINGS INC				2.C FE	22,437,284	147.0000	29,767,500	20,250,000	22,281,613		(27,912)			8.125	7.252	MS	484,453	1,645,313	07/11/2013	03/15/2046
01039X-AA-8	ALABAMA POWER CAPITAL TRUST V			2	1.G FE	18,189,520	99.9233	17,986,194	18,000,000	17,995,272		218			3.325	3.375	JAJO	152,956	829,649	10/03/2002	10/01/2042
05379H-AA-2	AVISTA CAPITAL II			2	2.C FE	19,824,880	61.2230	12,244,600	20,000,000	19,908,362		5,595			1.100	1.147	MJSD	18,951	385,509	01/14/1999	06/01/2037
49326Q-AA-4	KEYCORP CAPITAL III			1	3.A FE	6,566,434	129.4195	8,431,680	6,515,000	6,542,937		(2,479)			7.750	7.677	JJ	232,821	504,913	12/08/2003	07/15/2029
553086-AC-3	TRAVELERS COMPANIES INC				2.A FE	4,427,350	132.1107	6,605,535	5,000,000	4,717,825		28,497			7.625	8.725	JD	16,944	381,250	07/14/2000	12/15/2027
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2.B FE	7,982,010	125.0851	11,570,370	9,250,000	8,606,417		61,556			7.380	8.693	AO	115,671	682,650	10/20/2000	04/06/2028
90330S-AA-8	USF&G CAPITAL III				2.A FE	11,358,600	159.5000	15,950,000	10,000,000	11,197,125		(15,926)			8.312	7.273	JJ	415,600	831,200	05/01/2003	07/01/2046
92978A-AA-0	WACHOVIA CAPITAL TRUST III			2	2.B FE	9,914,350	101.2500	10,125,000	10,000,000	9,929,681		2,495			5.570	5.701	MJSD	26,302	564,711	03/15/2006	03/29/2049
4599999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						103,377,829	XXX	115,688,937	101,240,000	103,715,372		28,992			XXX	XXX	XXX	1,558,261	6,014,320	XXX	XXX
4899999. Total - Hybrid Securities						239,841,073	XXX	268,295,965	239,596,000	239,585,949		(3,098)			XXX	XXX	XXX	3,441,987	12,831,583	XXX	XXX
87151Q-AC-0	SYMETRA FINANCIAL CORP			1	2.A FE	11,639,697	110.4960	12,058,428	10,913,000	11,547,445		(92,251)			4.250	2.522	JJ	213,864	231,901	06/12/2020	07/15/2024
4999999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates - Issuer Obligations						11,639,697	XXX	12,058,428	10,913,000	11,547,445		(92,251)			XXX	XXX	XXX	213,864	231,901	XXX	XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						11,639,697	XXX	12,058,428	10,913,000	11,547,445		(92,251)			XXX	XXX	XXX	213,864	231,901	XXX	XXX
464287-24-2	ISHARES: IBOXX $IG CORP	*			2.B	495,167	138.1300	552,520		498,643		2,716			0.000	0.000	N/A		14,689	07/08/2019	
5899999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						495,167	XXX	552,520		498,643		2,716			XXX	XXX	XXX		14,689	XXX	XXX
6099999. Subtotal - SVO Identified Funds						495,167	XXX	552,520		498,643		2,716			XXX	XXX	XXX		14,689	XXX	XXX
000000-00-0	NORMID TL B 1L USD		C	5	3.C	303,025	98.1250	297,343	303,025	303,025					5.650	5.729	N/A		14,058	10/01/2018	10/01/2025
000000-00-0	BAUSCH HEALTH CO (VALEANT PHARMA)			5	3.B FE	742,500	98.9640	742,230	750,000	744,726		1,078			5.129	5.368	N/A		24,330	11/15/2018	11/27/2025
000000-00-0	ICECR TL B 1L USD			5	4.C	352,342	98.9000	349,340	353,225	352,450		109			3.908	4.015	N/A		8,023	01/30/2020	01/30/2027
26483N-AN-0	THE DUN & BRADSTREET CORPORATION			5	4.A FE	868,267	99.8750	872,308	873,400	869,606		746			7.545	7.756	N/A		20,750	07/18/2019	02/06/2026
44988L-AG-2	TERM LOAN B : INSPIRE BRANDS [FKA ARBY'S			5	4.B FE	596,125	100.0000	600,000	600,000	596,125					3.250	3.402	N/A			12/07/2020	11/19/2027
76171J-AB-7	REYNOL TL 1L USD			5	3.A FE	163,899	99.3108	162,974	164,105	163,922		23			3.409	3.489	N/A		2,855	01/30/2020	01/30/2027
78466D-BE-3	SS&C TECHNOLOGIES			5	3.B FE	207,817	98.5230	205,266	208,344	208,025		82			0.000	0.037	N/A		6,014	02/28/2018	02/28/2025
90351H-AD-0	US FOODS, INC.				4.C FE	442,153	98.2500	436,598	444,375	442,553		325			3.645	3.779	N/A		14,973	10/08/2019	08/15/2026
BL1390-82-4	IAP			5	6	60,591	100.7200	67,808	67,323	66,823	444	(538)			0.000	1.368	N/A		7,049	09/01/2014	07/18/2021
BL2481-62-2	ASURION LLC			5	4.C FE	375,758	100.5630	377,873	375,758	375,758					0.000	0.000	N/A		42,407	07/14/2017	08/04/2025
C8000C-AB-9	POWSOL TL B 1L USD			5	4.B FE	580,768	99.5000	583,701	586,634	582,076		877			5.160	5.403	N/A		23,717	03/18/2019	03/18/2026
N2611U-AC-9	Diamond BC BV		D	5	4.C FE	1,520,700	98.5000	1,497,841	1,520,649	1,520,432		68			4.777	4.847	N/A		64,523	04/18/2018	09/06/2024
N8232N-AB-3	NOURYON FINANCE BV (Starfruit Finance)		C	5	4.A FE	319,044	98.2351	314,988	320,640	319,548		232			0.000	0.072	N/A		12,291	09/20/2018	10/01/2025
PPEA0E-Y5-3	Jamshid Ventures LLC			1	3.B	5,800,000	100.0000	5,800,000	5,800,000	5,800,000					3.661	3.708	MON	15,672	16,463	12/18/2020	07/23/2023

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
6499999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						12,332,989	XXX	12,308,270	12,367,478	12,345,069	444	3,002			XXX	XXX	XXX	15,672	257,453	XXX	XXX
6599999. Subtotal - Unaffiliated Bank Loans						12,332,989	XXX	12,308,270	12,367,478	12,345,069	444	3,002			XXX	XXX	XXX	15,672	257,453	XXX	XXX
7699999. Total - Issuer Obligations						21,757,724,302	XXX	24,192,717,472	21,450,476,645	21,619,646,349	(127,929)	(25,494,581)	2,899,550	37,312,409	XXX	XXX	XXX	213,916,870	779,077,131	XXX	XXX
7799999. Total - Residential Mortgage-Backed Securities						439,953,563	XXX	453,882,726	440,795,713	436,766,572		(1,115,685)			XXX	XXX	XXX	1,238,009	12,724,569	XXX	XXX
7899999. Total - Commercial Mortgage-Backed Securities						933,975,862	XXX	894,513,388	597,459,166	843,529,571		(37,915,414)			XXX	XXX	XXX	5,958,914	69,950,463	XXX	XXX
7999999. Total - Other Loan-Backed and Structured Securities						5,583,027,180	XXX	5,619,137,676	5,587,130,193	5,576,132,075		(3,049,649)		2,226,158	XXX	XXX	XXX	24,082,568	133,676,474	XXX	XXX
8099999. Total - SVO Identified Funds						495,167	XXX	552,520		498,643		2,716			XXX	XXX	XXX		14,689	XXX	XXX
8199999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
8299999. Total - Unaffiliated Bank Loans						12,332,989	XXX	12,308,270	12,367,478	12,345,069	444	3,002			XXX	XXX	XXX	15,672	257,453	XXX	XXX
8399999 - Total Bonds						28,727,509,063	XXX	31,173,112,052	28,088,229,195	28,488,918,279	(127,485)	(67,569,611)	2,899,550	39,538,567	XXX	XXX	XXX	245,212,033	995,700,779	XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 3,847,165,037 1B ...$ 311,283,174 1C ...$ 1,632,141,847 1D ...$ 1,379,980,771 1E ...$ 1,440,163,039 1F ...$ 3,147,493,152 1G ..$ 2,837,184,836

2A ..$ 4,577,312,189 2B ...$ 5,436,639,702 2C ...$ 2,842,961,900

3A ..$ 359,373,705 3B ...$ 318,306,490 3C ...$ 158,713,834

4A ..$ 60,328,862 4B ...$ 72,881,409 4C ...$ 52,197,894

5A ..$ 7,486,511 5B ...$ 4,865,241 5C ...$ 1,618,998

6 ....$ 819,688

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
172967-35-8	CITIGROUP INC			160,000.000	25.00	28.420	4,000,000	28.420	4,547,200	4,000,000		285,000							3.A FE	09/12/2013
204530-20-1	COMPEER FINANCIAL ACA			1,500.000	1,000.00	1,047.300	1,500,000	1,047.300	1,570,950	1,500,000		101,250							3.A FE	08/16/2017
902973-86-6	U.S. BANCORP			39,100.000	1,000.00	0.000	39,379,261	945.010	36,949,891	39,379,261	349,728	1,391,308							2.B FE	06/10/2010
8499999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							44,879,261	XXX	43,068,041	44,879,261	349,728	1,777,558							XXX	XXX
128125-*2-9	CALAMOS STRATEGIC TOTAL RETURN FUND			656,000.000	25.00	0.000	16,400,000	25.000	16,400,000	16,400,000	44,400	606,798			(28,789)		(28,789)		1.D FE	08/11/2017
128125-*3-7	CALAMOS STRATEGIC TOTAL RETURN FUND			200,000.000	25.00	0.000	5,006,148	25.000	5,000,000	5,000,000	16,667	199,999							1.D FE	08/11/2017
172967-MU-2	CITIGROUP INC			4,250,000.000	1,000.00	102.750	4,250,000	102.750	4,366,875	4,250,000									3.A FE	12/03/2020
184692-6#-3	CLEARBRIDGE MLP AND MIDSTREAM FUND INC			30.000	100,000.00	0.000	3,000,000	101,571.000	3,047,130	3,000,000		145,433							2.B FE	05/29/2015
23325P-6#-6	DNP SELECT INCOME FUND INC.			122.000	100,000.00	0.000	12,200,000	100,000.000	12,200,000	12,200,000	141,215	564,860							1.C FE	01/16/2019
33765A-20-2	FIRSTAR REALTY LLC			17,000.000	1,000.00	0.000	16,845,208	1,060.000	18,020,000	16,843,714		1,508,750			1,056		1,056		2.A FE	08/01/2004
8599999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							57,701,355	XXX	59,034,005	57,693,714	202,281	3,025,840			(27,733)		(27,733)		XXX	XXX
8999999 - Total Preferred Stocks							102,580,616	XXX	102,102,046	102,572,975	552,009	4,803,398			(27,733)		(27,733)		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ | 1B ...$ | 1C ..$ 12,200,000 | 1D ...$ 21,406,148 | 1E ...$ | 1F ...$ | 1G ..$

2A ..$ 16,845,208 | 2B ...$ 42,379,261 | 2C ..$

3A ..$ 9,750,000 | 3B ...$ | 3C ..$

4A ..$ | 4B ...$ | 4C ..$

5A ..$ | 5B ...$ | 5C ..$

6 ....$

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
03212B-10-3	AMPLIFY ENERGY ORD			499.000	654	1.310	654	9,295		50		(2,645)		(2,645)		09/13/2019	
03634H-11-8	ANR RTS			2,394,745.000	14,368	0.006	14,368			10,575		(7,184)		(7,184)		07/26/2017	
0556EL-10-9	BP MIDSTREAM PARTNERS UNT			118,903.000	1,260,372	10.600	1,260,372	1,574,603		142,029		(163,726)	342,552	(506,278)		06/04/2020	
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT			59,506.000	2,097,587	35.250	2,097,587	2,272,679		137,836		(264,260)		(264,260)		08/12/2020	
18539C-20-4	CLEARWAY ENERGY CL C ORD			22,746.000	726,280	31.930	726,280	559,836		7,233		166,444		166,444		09/29/2020	
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT			48,793.000	928,043	19.020	928,043	754,018		60,991		174,024		174,024		06/22/2020	
23311P-10-0	DCP MIDSTREAM UNT			27,790.000	514,671	18.520	514,671	393,355		21,676		121,316		121,316		06/11/2020	
29250N-10-5	ENBRIDGE ORD		C	57,229.000	1,830,756	31.990	1,830,756	2,033,382		73,138		(202,626)		(202,626)		07/29/2020	
294600-10-1	EQUITRANS MIDSTREAM ORD			247,582.000	1,990,559	8.040	1,990,559	2,174,470		74,275		(183,911)		(183,911)		06/17/2020	
49456B-10-1	KINDER MORGAN CL P ORD			104,271.000	1,425,385	13.670	1,425,385	1,619,183		88,213		(540,348)		(540,348)		07/21/2020	
521865-20-4	LEAR ORD			501.006	79,675	159.030	79,675	58,523		64,750		21,152		21,152		08/14/2020	
65339F-10-1	NEXTERA ENERGY ORD			9,632.000	743,109	77.150	743,109	640,791		9,930		98,101		98,101		08/11/2020	
65341B-10-6	NEXTERA ENERGY PARTNERS UNT			28,779.000	1,929,632	67.050	1,929,632	1,706,591		25,874		223,041		223,041		09/15/2020	
65506L-10-5	NOBLE MIDSTREAM PARTNERS UNT			35,901.000	374,088	10.420	374,088	390,046		13,463		(15,958)		(15,958)		06/10/2020	
718549-20-7	PHILLIPS 66 PARTNERS COM UNT			69,433.000	1,833,726	26.410	1,833,726	3,323,860		223,730		(2,049,772)		(2,049,772)		05/12/2020	
816851-10-9	SEMPRA ENERGY ORD			1,563.000	199,142	127.410	199,142	221,456	(20,754)	6,412		(37,621)		(37,621)		10/28/2019	
87233Q-10-8	TC PIPELINES UNT			10,133.000	298,417	29.450	298,417	306,277		19,759		(7,860)		(7,860)		04/02/2020	
87612G-10-1	TARGA RESOURCES ORD			123,724.000	3,263,839	26.380	3,263,839	2,238,900		24,745		1,024,939		1,024,939		07/07/2020	
87807B-10-7	TC ENERGY ORD		C	59,197.000	2,410,502	40.720	2,410,502	2,882,100	919	96,290		(546,730)		(546,730)		09/11/2020	
966387-50-8	WHITING PETROLEUM ORD			13,883.390	347,085	25.000	347,085	209,611				137,474		137,474		09/02/2020	
969457-10-0	WILLIAMS ORD			148,487.000	2,977,164	20.050	2,977,164	2,395,094		162,668		570,505		570,505		07/15/2020	
N53745-10-0	LYONDELLBASELL INDUSTRIES CL A ORD			185.000	16,957	91.660	16,957	16,311		777		(522)		(522)		12/23/2015	
9099999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					25,262,009	XXX	25,262,009	25,780,380	(19,835)	1,264,415		(1,486,168)	342,552	(1,828,719)		XXX	XXX
000000-00-0	IAP WORLDWIDE BL			9.010	299,843	33,278.960	299,843	7,650				150,226		150,226		09/01/2014	
000000-00-0	TARGUS INC			88,699.000	310,447	3.500	310,447	310,447								05/05/2016	
000000-00-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		100,000.000	10,000,000	100.000	10,000,000	10,000,000		156,508						08/15/2018	
00084K-10-4	ACCIDENT CLAIMS HOLDINGS LLC			2,044,875.000		0.001				20,982		(204)		(204)		06/07/2016	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES	RF		757,260.000	75,726,000	100.000	75,726,000	75,726,000		3,369,559						12/02/2020	
761565-40-7	REX ENERGY CORPORATION			1,055.000	19	0.018	19	12,804								03/30/2016	
99Z090-6X-7	LIBERTY TIRE RECYCLING LLC			1,542.580	146,468	94.950	146,468	46,015				133,371		133,371		04/13/2018	
9199999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					86,482,777	XXX	86,482,777	86,102,916		3,547,049		283,394		283,394		XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY			20,000.000	138,456,724	6,922.836	138,456,724	87,000,000				(3,809,122)		(3,809,122)		10/11/1989	
000000-00-0	Symetra National Life Insurance Co			20,000.000	12,083,316	604.166	12,083,316	7,000,000				150,700		150,700		04/25/1983	
000000-00-0	Symetra Reinsurance Company			20,000.000	29,642,752	1,482.138	29,642,752	44,000,000				(693,915)		(693,915)		12/03/2014	
9399999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					180,182,792	XXX	180,182,792	138,000,000				(4,352,337)		(4,352,337)		XXX	XXX
56167N-72-0	TORTOISE N AMER PIPELINE			2,382,512.000	41,265,108	17.320	41,265,108	39,215,884	577,759			2,049,224		2,049,224		11/13/2020	
723682-10-0	PIONEER FUND A			5,146.077	177,746	34.540	177,746	170,405		9,803		24,479		24,479		12/28/2020	
72375Q-10-8	PIONEER MID CAP VAL A			837.721	19,628	23.430	19,628	19,840		139		210		210		12/29/2020	
72387W-40-8	PIONEER SEL MC GR A			4,120.168	224,055	54.380	224,055	135,264		26,854		35,883		35,883		11/24/2020	
724010-10-3	PIONEER CORE EQTY A			894.753	20,177	22.550	20,177	14,789		1,598		1,876		1,876		12/28/2020	
9499999. Subtotal - Mutual Funds					41,706,713	XXX	41,706,713	39,556,182	577,759	38,395		2,111,672		2,111,672		XXX	XXX
9799999 - Total Common Stocks					333,634,291	XXX	333,634,291	289,439,478	557,924	4,849,859		(3,443,439)	342,552	(3,785,991)		XXX	XXX
9899999 - Total Preferred and Common Stocks					436,214,907	XXX	435,736,337	392,012,453	1,109,933	9,653,258		(3,443,439)	342,552	(3,813,724)		XXX	XXX

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

2A ..$ ..... 2B ..$ ..... 2C ..$ .....

3A ..$ ..... 3B ..$ ..... 3C ..$ .....

4A ..$ ..... 4B ..$ ..... 4C ..$ .....

5A ..$ ..... 5B ..$ ..... 5C ..$ .....

6 ..$ .....

SCHEDULE D - PART 3

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

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
38373Q-J7-7	GNR 0356 DZ - CMO/RMBS		12/01/2020	Direct		254,022	254,022	
38374E-UE-5	GNR 2003-98 ZK - CMO/RMBS		12/01/2020	Direct		96,901	96,901	
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS		11/01/2020	Direct		215,009	215,009	
38377V-PY-6	GNR 1161C CB - CMO/RMBS		03/24/2020	BNY/SUNTRUST CAPITAL MARKETS		4,111,191	3,654,392	10,557
38378F-K9-0	GNR 1324E PE - CMO/RMBS		02/04/2020	KEYBANK		1,293,475	1,240,000	594
912810-SL-3	UNITED STATES TREASURY		03/27/2020	GOLDMAN		11,795,353	10,000,000	24,176
912810-ST-6	UNITED STATES TREASURY		12/29/2020	GOLDMAN		49,222,856	50,000,000	85,463
912828-YG-9	UNITED STATES TREASURY		01/16/2020	GOLDMAN		4,671,910	4,700,000	22,537
912828-YS-3	UNITED STATES TREASURY		02/04/2020	Various		26,844,807	26,525,000	96,299
912828-YU-8	UNITED STATES TREASURY		01/03/2020	MORGAN STANLEY CO		967,764	975,000	1,472
912828-YX-2	UNITED STATES TREASURY		01/28/2020	Various		103,355,225	102,475,000	123,698
912828-YY-0	UNITED STATES TREASURY		01/28/2020	Various		96,056,518	95,000,000	116,587
912828-Z5-2	UNITED STATES TREASURY		02/04/2020	GOLDMAN		19,949,286	20,000,000	3,777
912828-Z7-8	UNITED STATES TREASURY		03/02/2020	Various		28,010,000	27,125,000	35,434
912828-Z9-4	UNITED STATES TREASURY		05/05/2020	Various		2,861,551	2,725,000	5,180
912828-ZB-9	UNITED STATES TREASURY		04/23/2020	Various		11,885,277	11,435,000	13,821
912828-ZN-3	UNITED STATES TREASURY		05/18/2020	Various		21,287,195	21,400,000	2,226
912828-ZQ-6	UNITED STATES TREASURY		09/15/2020	Various		14,483,959	14,550,000	10,655
912828-ZS-2	UNITED STATES TREASURY		06/02/2020	DEUTSCHE BANK SECURITIES, INC.		2,348,348	2,350,000	64
912828-ZV-5	UNITED STATES TREASURY		07/22/2020	MORGAN STANLEY CO		16,166,281	16,150,000	1,970
91282C-AD-3	UNITED STATES TREASURY		09/15/2020	Various		1,146,826	1,150,000	282
91282C-AE-1	UNITED STATES TREASURY		11/10/2020	Various		6,357,678	6,425,000	6,661
91282C-AL-5	UNITED STATES TREASURY		10/02/2020	DEUTSCHE BANK SECURITIES, INC.		4,393,368	4,425,000	228
91282C-AU-5	UNITED STATES TREASURY		11/24/2020	Various		17,834,707	18,000,000	6,140
91282C-AV-3	UNITED STATES TREASURY		12/22/2020	Various		50,948,059	51,150,000	46,614
91282C-AY-7	UNITED STATES TREASURY		12/30/2020	Various		61,065,281	61,150,000	32,130
91818#-AA-5	Veterans Affairs Outpatient Clinics Leas		02/06/2020	CTL Capital LLC		20,700,000	20,700,000	
0599999. Subtotal - Bonds - U.S. Governments						578,322,848	573,870,324	646,564
085209-AH-7	BERMUDA, GOVERNMENT OF (GOVERNMENT)	C	08/19/2020	Various		15,058,274	14,520,000	352
716540-CZ-3	PETROLEOS MEXICANOS	C	01/21/2020	Morgan Stanley & Co		5,000,000	5,000,000	
1099999. Subtotal - Bonds - All Other Governments						20,058,274	19,520,000	352
16772P-CH-7	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		08/27/2020	GOLDMAN		1,660,000	1,660,000	
16772P-CK-0	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		08/27/2020	GOLDMAN		1,110,000	1,110,000	
16772P-CL-8	CHICAGO ILL TRAN AUTH SALES TAX RCPTS RE		08/27/2020	GOLDMAN		1,410,000	1,410,000	
3136AE-G5-0	FNR 2013-59 PY - CMO/RMBS		11/19/2020	KEYBANK		1,073,750	1,000,000	1,597
3136B7-M3-2	FNR 2019-77 AZ - CMO/RMBS		12/01/2020	KEYBANK		14,149,347	13,154,935	17,496
3136B8-3Z-0	FNR 2016C KM - CMO/RMBS		02/06/2020	Wells Fargo		5,144,922	5,000,000	11,250
3136B9-HX-8	FNR 2020-22 EY - CMO/RMBS		07/27/2020	MIZUHO SECURITIES		3,783,306	3,461,000	8,364
3136BB-AA-0	FNR 2020-47 GT - CMO/RMBS		08/28/2020	Various		22,349,603	21,470,384	26,650
3136BB-AK-8	FNR 2020-49 VL - CMO/RMBS		06/30/2020	MORGAN STANLEY CO		4,029,858	3,911,000	1,086
3136BD-AY-4	FNR 2020-88 KM - CMO/RMBS		11/18/2020	NOMURA SECURITIES/FIXED INCOME		5,491,059	5,315,000	8,563
3137AV-RH-2	FHR 4128 KB - CMO/RMBS		10/30/2020	MORGAN STANLEY CO		1,168,117	1,121,000	234
3137B8-YJ-0	FHR 4316 BZ - CMO/RMBS		12/01/2020	BNY/SUNTRUST CAPITAL MARKETS		2,597,920	2,448,301	4,776
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS		12/01/2020	CITITGROUP MTGE 3P		7,296,020	6,699,849	12,458
3137F6-J2-4	FHR 5035 WJ - CMO/RMBS		10/28/2020	KEYBANK		6,927,900	6,720,000	373
3137F7-DT-9	FHR 5048 CW - CMO/RMBS		11/18/2020	CITIGROUP GLOBAL MARKETS, INC		20,685,156	20,000,000	32,222
3137F7-J2-2	FHR 5057 DM - CMBS		11/18/2020	MITSUBISHI		8,869,603	8,581,000	13,825
3137F8-RK-1	FHR 5065 LA - CMO/RMBS		12/16/2020	CITITGROUP MTGE 3P		24,562,128	23,807,000	39,678
3137FD-4Z-2	FHR 4748C QV - CMO/RMBS		03/20/2020	Wells Fargo		4,235,438	4,047,000	9,443
3137FR-Q4-6	FHR 4957B CW - CMO/RMBS		02/06/2020	Wells Fargo		3,134,062	2,979,500	6,704
3137FX-HS-0	FHR 5019 GT - CMO/RMBS		08/27/2020	BK OF AMER - MTGE		8,407,206	8,053,000	12,974
3137FX-PY-8	FHR 5037 GE - CMO/RMBS		11/18/2020	KEYBANK		6,106,875	6,000,000	7,333
31393X-BJ-5	FNR 04-012 WZ - CMO/RMBS		05/01/2020	Direct		130,276	130,276	
31394R-Y7-8	FHR 2761 QZ - CMO/RMBS		05/01/2020	Direct		55,092	55,092	
574754-AM-9	MASHANTUCKET (WESTERN) PEQUOT TRIBAL NAT		09/30/2020	Unknown		175,608	175,608	
57563N-AD-0	MASSACHUSETTS EDL FING AUTH - ABS		06/09/2020	RBC CAPITAL MARKETS, LLC		14,995,647	15,000,000	
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		04/09/2020	GOLDMAN		25,750,000	25,750,000	
837151-XE-4	SOUTH CAROLINA ST PUB SVC AUTH REV		10/27/2020	MERRILL LYNCH PIERCE FENNER		2,540,000	2,540,000	
837151-XG-9	SOUTH CAROLINA ST PUB SVC AUTH REV		10/28/2020	MERRILL LYNCH PIERCE FENNER		28,890,000	28,890,000	
958644-AB-2	WESTERN MICH UNIV HOMER STRYKER M D SCH		02/07/2020	BARCLAYS CAPITAL INC FIXED INC		11,712,192	10,180,000	115,515
3199999. Subtotal - Bonds - U.S. Special Revenues						238,441,085	230,669,945	330,542
000848-AJ-0	ABPCI DIRECT LENDING FUND CLO X LP - CDO		11/24/2020	Natixis SA, New York Branch		3,500,000	3,500,000	
000848-AN-1	ABPCI DIRECT LENDING FUND CLO X LP - CDO		11/24/2020	Natixis SA, New York Branch		1,500,000	1,500,000	
00108W-AJ-9	AEP TEXAS INC		12/18/2020	MORGAN STANLEY CO		4,866,988	3,928,000	23,093

SCHEDULE D - PART 3

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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
00119T-AE-4	AGL 5 D - CDO	C	05/27/2020	Unknown		1,212,500	1,250,000	
001207-AG-4	AGL CLO 9 LTD. - CDO	C	11/23/2020	Morgan Stanley & Co. LLC		4,000,000	4,000,000	
001207-AJ-8	AGL CLO 9 LTD. - CDO	C	11/23/2020	Morgan Stanley & Co. LLC		1,750,000	1,750,000	
00162L-CW-5	ALM 16R2 C2R - CDO	C	02/28/2020	CREDIT SUISEE FIRST BOSTON		4,274,310	4,350,000	26,281
00177J-AL-9	AMMC 23 C - CDO	C	10/15/2020	Societe Generale		4,500,000	4,500,000	
00206R-GL-0	AT&T INC		02/10/2020	Various		14,507,343	13,103,000	262,426
00206R-HR-6	AT&T INC		06/18/2020	CITIGROUP GLOBAL MARKETS, INC		4,366,080	4,000,000	8,283
00206R-JX-1	AT&T INC		05/21/2020	MERRILL LYNCH PIERCE FENNER		6,989,640	7,000,000	
00206R-JZ-6	AT&T INC		12/03/2020	GOLDMAN		10,803,900	10,000,000	5,833
00206R-KD-3	AT&T INC		12/11/2020	CITIGROUP GLOBAL MARKETS, INC		5,115,150	5,000,000	56,403
00206R-KG-6	AT&T INC		07/27/2020	MORGAN STANLEY CO		4,993,700	5,000,000	
00404A-AP-4	ACADIA HEALTHCARE COMPANY INC		09/29/2020	Bank of America Securities		215,000	215,000	
00774M-AP-0	AERCAP IRELAND CAPITAL DAC	C	06/23/2020	Merril Lynch Pierce Fenner Smith		9,936,500	10,000,000	
008474-B#-4	AGNICO EAGLE MINES LIMITED	C	10/07/2020	Not Available		7,772,456	7,300,000	112,315
008511-AG-2	AGL 7 C - CDO	C	08/10/2020	Barclays Bank		4,000,000	4,000,000	
00914A-AH-5	AIR LEASE CORP		06/17/2020	Merril Lynch Pierce Fenner Smith		8,016,975	8,100,000	
012873-AK-1	OVINTIV INC		09/25/2020	Various		298,680	297,000	8,783
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	C	12/15/2020	JP MORGAN CHASE BANK/HSBCSI		2,243,260	2,000,000	27,808
01626P-AN-6	ALIMENTATION COUCHE-TARD INC	C	12/10/2020	Various		16,432,183	14,740,000	136,156
02154C-AF-0	ALTICE FINANCING SA	C	01/09/2020	Various		738,250	735,000	
02156L-AE-1	ALTICE FRANCE SA	C	09/15/2020	GOLDMAN		930,000	930,000	
02665W-DK-4	AMERICAN HONDA FINANCE CORP		07/06/2020	BNP PARIBAS SECURITIES BOND		4,998,400	5,000,000	
02665W-DL-2	AMERICAN HONDA FINANCE CORP		07/06/2020	MIZUHO_SECURITIES		6,998,320	7,000,000	
03027X-AD-2	AMERICAN TOWER CORP		06/24/2020	JP MORGAN CHASE BANK/HSBCSI		6,371,120	5,600,000	101,889
03027X-AZ-3	AMERICAN TOWER CORP		01/07/2020	JP MORGAN CHASE BANK/HSBCSI		9,990,500	10,000,000	
03027X-BG-4	AMERICAN TOWER CORP		09/23/2020	CITIGROUP GLOBAL MARKETS INC.		12,942,020	13,000,000	
03027X-BJ-8	AMERICAN TOWER CORP		11/17/2020	Barclays Capital		6,997,970	7,000,000	
03063#-AD-6	Americold Realty Operating Partnership,		10/30/2020	MERRILL LYNCH PIERCE FENNER		23,297,000	23,315,000	
03330E-AN-4	ANCHF 3R BR - CDO		12/24/2020	GREENSLEDGE CAPITAL MARKETS		4,000,000	4,000,000	
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC		11/23/2020	BNP PARIBAS SECURITIES BOND		8,430,051	7,399,000	100,195
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/07/2020	DEUTSCHE BANK SECURITIES, INC.		3,913,071	3,355,000	20,876
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC		12/03/2020	CITIGROUP GLOBAL MARKETS, INC		6,502,881	5,276,000	3,825
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE INC		03/02/2020	JEFFERIES		10,952,100	10,000,000	33,458
03666L-AA-0	ANTR 201 A1 - CDO	C	09/18/2020	BNP PARIBAS SECURITIES BOND		42,000,000	42,000,000	
03666L-AC-6	ANTR 201 A2 - CDO	C	09/18/2020	BNP PARIBAS SECURITIES BOND		5,000,000	5,000,000	
03666L-AE-2	ANTR 201 B - CDO	C	09/18/2020	BNP PARIBAS SECURITIES BOND		8,500,000	8,500,000	
036752-AB-9	ANTHEM INC		03/06/2020	US BANCORP INVESTMENTS INC.		6,276,943	5,649,000	56,702
037411-AW-5	APACHE CORP		06/01/2020	Various		143,413	190,000	2,224
037411-AY-1	APACHE CORP		05/28/2020	Various		66,338	83,000	1,412
037411-BA-2	APACHE CORP		06/04/2020	Various		203,956	261,000	1,601
037411-BC-8	APACHE CORP		05/26/2020	JP MORGAN SECURITIES INC.		82,415	112,000	1,732
037411-BG-9	APACHE CORP		05/26/2020	Various		179,524	235,000	4,952
037411-BH-7	APACHE CORP		08/03/2020	JP MORGAN SECURITIES INC.		1,000,000	1,000,000	
037411-BJ-3	APACHE CORP		08/04/2020	Various		541,965	540,000	
03765Y-AY-0	APID 23RR C - CDO	C	02/28/2020	Barclays Bank		2,913,750	3,000,000	1,200
03768M-AC-1	APID 33 C - CDO	C	11/17/2020	CANTOR		250,250	250,000	2,581
03768M-AD-9	APID 33 D - CDO	C	08/06/2020	Various		1,223,460	1,230,000	1,470
03768W-AA-3	APID 34 A1 - CDO	C	10/02/2020	DEUTSCHE BANK SECURITIES, INC.		37,000,000	37,000,000	
038522-AR-9	ARAMARK SERVICES INC		04/22/2020	GOLDMAN		300,000	300,000	
03939C-AA-1	ARCH CAPITAL FINANCE LLC		06/30/2020	Market Axess		1,926,559	1,700,000	3,978
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	C	05/28/2020	CITIGROUP GLOBAL MARKETS INC.		502,500	500,000	1,089
03969A-AQ-3	ARDAGH PACKAGING FINANCE PLC	C	04/07/2020	Various		520,000	520,000	29
03969A-AR-1	ARDAGH PACKAGING FINANCE PLC	C	05/26/2020	CITIGROUP GLOBAL MARKETS INC.		269,500	280,000	
04016D-AJ-4	ARES 41R AR - CDO		03/24/2020	Various		14,071,235	15,370,000	91,886
04017J-AG-6	ARES 49 C - CDO	C	01/07/2020	SG AMERICAS SECURITIES, LLC		2,962,500	3,000,000	25,696
04017N-AC-6	ARES LVII CLO LTD. - CDO	C	10/21/2020	JP MORGAN CHASE BANK/HSBCSI		30,000,000	30,000,000	
04018B-AA-5	ARES 55 A1 - CDO	C	05/15/2020	JP MORGAN CHASE BANK/HSBCSI		25,000,000	25,000,000	
04018B-AE-7	ARES 55 C - CDO	C	05/15/2020	JP Morgan Securities Inc.		2,000,000	2,000,000	
04018B-AG-2	ARES 55 D - CDO	C	05/15/2020	JP Morgan Securities Inc.		1,940,000	2,000,000	
04018N-AJ-0	ARES LVI CLO LTD. - CDO	C	09/21/2020	GOLDMAN		3,250,000	3,250,000	
043436-AS-3	ASBURY AUTOMOTIVE GROUP INC		10/28/2020	Various		136,032	135,000	293
043436-AT-1	ASBURY AUTOMOTIVE GROUP INC		10/28/2020	Various		174,756	173,000	433
043436-AU-8	ASBURY AUTOMOTIVE GROUP INC		12/15/2020	JP MORGAN CHASE BANK/HSBCSI		47,138	45,000	596
048303-CH-2	ATLANTIC CITY ELECTRIC CO		12/16/2020	JP MORGAN CHASE BANK/HSBCSI		3,521,070	3,000,000	21,000
04965L-AL-2	ATRM 14 C - CDO		03/02/2020	SG AMERICAS SECURITIES, LLC		3,629,740	3,742,000	18,923

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05072M-AA-1	AUDAX SENIOR DEBT CLO IV LLC - CDO	C	10/30/2020	Various		24,000,000	24,000,000	
05352T-AA-7	AVANTOR FUNDING INC		11/02/2020	Various		683,888	670,000	3,681
05401A-AB-7	AVOLON HOLDINGS FUNDING LTD	C	06/15/2020	BARCLAYS CAPITAL INC FIXED INC		4,218,900	4,592,000	40,531
05401A-AL-5	AVOLON HOLDINGS FUNDING LTD	C	11/16/2020	DEUTSCHE BANK SECURITIES, INC.		1,399,650	1,400,000	
05523R-AD-9	BAE SYSTEMS PLC	C	06/03/2020	MIZUHO_SECURITIES		5,399,650	5,000,000	24,083
05523R-AE-7	BAE SYSTEMS PLC	C	12/04/2020	Various		15,307,590	15,000,000	55,333
05523R-AF-4	BAE SYSTEMS PLC	C	12/09/2020	RBC CAPITAL MARKETS, LLC		2,148,730	2,143,500	9,729
05545M-AC-6	BBA US HOLDINGS INC		01/03/2020	UBS SECURITIES LLC		297,000	300,000	2,200
05608Q-AA-5	BY CROWN PARENT LLC		12/04/2020	Various		521,671	513,000	3,741
05683E-AG-7	BCC 202 C - CDO	C	06/01/2020	CREDIT SUISSE SECURITIES (USA)		4,500,000	4,500,000	
05684D-AJ-2	BCC 201 C - CDO	C	03/03/2020	JEFFERIES & COMPANY, INC.		4,700,000	4,700,000	
05766B-AE-8	BALBOA BAY LOAN FUNDING 2020-1 LLC - CDO	C	11/18/2020	Morgan Stanley & Co. LLC		5,500,000	5,500,000	
05766B-AG-3	BALBOA BAY LOAN FUNDING 2020-1 LLC - CDO	C	11/18/2020	Morgan Stanley & Co. LLC		1,250,000	1,250,000	
05874X-AE-9	BALLY 14 B - CDO	C	12/18/2020	Barclays Bank		1,500,000	1,500,000	
05875J-AC-3	BALLY 191 B - CDO	C	06/02/2020	CREDIT SUISEE FIRST BOSTON		1,960,000	2,000,000	10,469
05875P-AG-0	BALLY 201 B - CDO	C	06/12/2020	CITIBANK, N.A.		9,000,000	9,000,000	
05875P-AJ-4	BALLY 201 C - CDO	C	06/12/2020	CITIBANK, N.A.		2,000,000	2,000,000	
06051G-GR-4	BANK OF AMERICA CORP		12/10/2020	MERRILL LYNCH PIERCE FENNER		1,239,869	1,101,000	15,714
06051G-HT-9	BANK OF AMERICA CORP		12/03/2020	Various		12,047,437	10,741,000	134,768
06051G-HZ-5	BANK OF AMERICA CORP		07/20/2020	MERRILL LYNCH PIERCE FENNER		4,218,920	4,000,000	44,096
06051G-JD-2	BANK OF AMERICA CORP		06/16/2020	MERRILL LYNCH PIERCE FENNER		7,500,000	7,500,000	
06051G-JK-6	BANK OF AMERICA CORP		12/14/2020	MORGAN STANLEY CO		2,607,997	2,591,000	4,738
064159-VJ-2	BANK OF NOVA SCOTIA	C	07/17/2020	Various		8,047,500	8,000,000	50,497
06539L-AX-8	BANK 2018-BNK13 A2 - CMBS		06/05/2020	MORGAN STANLEY CO		12,754,688	12,000,000	10,864
06541R-BC-6	BANK 19BN23 XA - CMBS		02/01/2020	MORGAN STANLEY CO				854
06762B-AJ-9	BABSN 201V D1 - CDO	C	12/09/2020	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
07131A-AE-4	BATLN 15 C - CDO	C	01/28/2020	Bank of America Securities		4,250,000	4,250,000	
07131A-AG-9	BATLN 15 D - CDO	C	01/28/2020	BOFA Securities Comm Sharing Account		2,250,000	2,250,000	
07134Q-AG-1	BATLN 18 C - CDO	C	08/25/2020	Barclays Bank		5,000,000	5,000,000	
07134Q-AJ-5	BATLN 18 D1 - CDO	C	08/25/2020	Barclays Bank		2,000,000	2,000,000	
071734-AK-3	BAUSCH HEALTH COMPANIES INC	C	05/11/2020	BARCLAYS CAPITAL INC FIXED INC		1,550,000	1,550,000	
071734-AL-1	BAUSCH HEALTH COMPANIES INC	C	11/18/2020	BARCLAYS CAPITAL INC FIXED INC		500,000	500,000	
08182F-AG-4	BSP 20 C - CDO	C	06/18/2020	Natixis SA, New York Branch		2,000,000	2,000,000	
08186U-AG-7	BSP 22 C - CDO	C	12/04/2020	CITIBANK, N.A.		2,000,000	2,000,000	
084653-E#-7	Berkshire Gas Company		04/23/2020	Unknown		5,200,000	5,200,000	
084659-BB-6	BERKSHIRE HATHAWAY ENERGY CO		10/31/2020	MIZUHO_SECURITIES		11,685,610	11,700,000	475
085770-AB-1	BERRY GLOBAL ESCROW CORP		02/07/2020	Various		426,811	405,000	937
09143#-AA-3	Bishop Hill Energy		01/30/2020	MITSUBISHI		5,000,000	5,000,000	
092174-AA-9	BLACK KNIGHT INFOSERV LLC		12/03/2020	Various		756,252	747,000	2,096
09260R-AA-4	BLACKROCK ELBERT CLO V LIMITED - CDO	C	10/22/2020	BANK OF NEW YORK/NATIXIS, NEW		30,000,000	30,000,000	
095796-AH-1	BLUE RACER MIDSTREAM LLC		12/09/2020	Various		148,168	145,000	
09630Q-AE-1	BLUEM 30 C - CDO	C	11/20/2020	Royal Bank of Canada - Private Wealth		5,000,000	5,000,000	
09739D-AD-2	BOISE CASCADE CO		08/14/2020	Various		589,366	565,000	787
09951L-AA-1	BOOZ ALLEN HAMILTON INC		12/04/2020	Various		921,218	905,000	4,563
099724-AL-0	BORGWARNER INC		12/10/2020	Various		24,670,133	23,815,000	131,322
10004*-AA-3	BORROWED SUNSHINE, LLC - ABS		01/09/2020	CREDIT SUISSE SECURITIES (USA)		25,000,000	25,000,000	
110122-BP-2	BRISTOL-MYERS SQUIBB CO		02/11/2020	BNY/SUNTRUST CAPITAL MARKETS		3,341,000	3,060,000	25,806
110122-BQ-0	BRISTOL-MYERS SQUIBB CO		02/20/2020	MERRILL LYNCH PIERCE FENNER		3,899,634	3,471,000	1,504
11124T-AE-4	BROAD RIVER BSL FUNDING CLO LTD. 2020-1	C	05/21/2020	CITIGROUP GLOBAL MARKETS INC.		2,475,000	2,500,000	
11124T-AG-9	BROAD RIVER BSL FUNDING CLO LTD. 2020-1	C	05/21/2020	CITIGROUP GLOBAL MARKETS INC.		2,375,000	2,500,000	
11271L-AC-6	BROOKFIELD FINANCE INC	C	01/10/2020	MERRILL LYNCH PIERCE FENNER		10,535,583	9,742,000	178,360
11271R-AB-5	BROOKFIELD FINANCE LLC		12/08/2020	CITIGROUP GLOBAL MARKETS, INC		3,691,979	3,475,000	18,316
118230-AU-5	BUCKEYE PARTNERS LP		03/09/2020	Various		1,727,348	1,800,000	1,343
12008R-AN-7	BUILDERS FIRSTSOURCE INC		02/25/2020	Various		973,100	950,000	1,711
12189L-AZ-4	BURLINGTON NORTHERN SANTA FE LLC		10/27/2020	Various		7,535,927	6,290,000	76,921
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC		02/06/2020	GOLDMAN		3,392,139	2,901,000	17,950
1248EP-BX-0	CCO HOLDINGS LLC		02/26/2020	Various		199,637	190,000	713
1248EP-CE-1	CCO HOLDINGS LLC		04/16/2020	Various		2,850,822	2,810,000	8,981
1248EP-CJ-0	CCO HOLDINGS LLC		10/07/2020	Various		1,319,498	1,285,000	25,625
12510H-AF-7	CAUTO 4 A6 - ABS		01/15/2020	CREDIT SUISSE SECURITIES (USA)		4,996,926	5,000,000	
12513G-BE-8	CDW LLC		05/15/2020	Various		1,031,541	1,020,000	1,106
12513G-BF-5	CDW LLC		08/20/2020	Various		344,955	343,000	60
12530M-AA-3	SORT 201 A1 - RMBS		07/14/2020	GOLDMAN		22,496,891	22,500,000	
12530M-AB-1	SORT 201 A2 - RMBS		07/14/2020	GOLDMAN		4,497,899	4,500,000	
12547L-AA-6	CIFC 202 A1 - CDO	C	07/20/2020	RBC CAPITAL MARKETS		9,500,000	9,500,000	

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12547L-AC-2	CIFC 202 A2 - CDO	C	07/20/2020	RBC CAPITAL MARKETS		5,375,000	5,375,000	
12549F-BQ-1	CIFC 134RR CRR - CDO		05/21/2020	Societe Generale		943,000	1,000,000	2,329
125523-AH-3	CIGNA CORP		12/10/2020	JP MORGAN CHASE BANK/HSBCSI		4,877,857	4,075,000	29,218
12553D-AE-7	CIFC 191 C - CDO	C	12/18/2020	CREDIT SUISEE FIRST BOSTON		902,250	900,000	4,596
12555Q-AG-1	CIFC 201 C - CDO	C	06/12/2020	Barclays Bank		3,400,000	3,400,000	
12560E-AA-4	CIFC 203 A1 - CDO	C	09/11/2020	CITIGROUP GLOBAL MARKETS, INC		30,000,000	30,000,000	
126307-AZ-0	CSC HOLDINGS LLC		02/27/2020	Various		669,569	600,000	3,069
126307-BB-2	CSC HOLDINGS LLC		06/03/2020	Various		791,810	790,000	
126307-BF-3	CSC HOLDINGS LLC		08/11/2020	Various		928,838	930,000	
126408-HR-7	CSX CORP		12/10/2020	US BANCORP INVESTMENTS INC.		745,595	653,000	5,408
12652A-AA-1	CRC ESCROW ISSUER LLC		02/28/2020	Various		160,813	160,000	3,166
12656*-AQ-5	CSLB Holdings Inc.		05/06/2020	CITIGROUP GLOBAL MARKETS, INC		7,000,000	7,000,000	
12656*-AR-3	CSLB Holdings Inc.		05/06/2020	CITIGROUP GLOBAL MARKETS, INC		10,200,000	10,200,000	
126650-CV-0	CVS HEALTH CORP		07/23/2020	Various		5,045,059	4,690,000	66,520
126650-CX-6	CVS HEALTH CORP		06/16/2020	Various		15,190,913	13,135,000	119,542
12685J-AC-9	CABLE ONE INC		12/18/2020	Various		806,776	794,000	1,556
12770R-AA-1	COLT MERGER SUB INC		06/24/2020	Various		125,073	125,000	
12807C-AA-1	CAI 2020-1 A - ABS	C	09/01/2020	Various		19,995,482	20,000,000	
134429-BG-3	CAMPBELL SOUP CO		11/17/2020	Various		47,972,703	41,533,000	547,101
136385-AW-1	CANADIAN NATURAL RESOURCES LTD	C	06/01/2020	R. W. PRESSPRICH		2,517,450	2,461,500	27,835
13805A-AA-5	CANPACK SA	C	10/15/2020	WELLS FARGO		500,000	500,000	
13876L-AE-7	CANYC 2020-1A C - ABS	C	04/17/2020	Bank of America Securities		1,237,500	1,250,000	
13876N-AG-8	CANYC 202 C - CDO	C	09/24/2020	CREDIT SUISSE SECURITIES (USA)		3,125,000	3,125,000	
13876R-AG-9	CANYC 203 C - CDO	C	12/04/2020	Barclays Bank		6,000,000	6,000,000	
13876R-AJ-3	CANYC 203 D - CDO	C	12/04/2020	Barclays Bank		1,000,000	1,000,000	
141781-BM-5	CARGILL INC		05/27/2020	RBC CAPITAL MARKETS, LLC		7,743,016	7,654,000	16,265
14315G-AG-0	CARLYLE US CLO 2020-2 LTD. - CDO	C	10/22/2020	JP Morgan Securities Inc.		1,750,000	1,750,000	
14448C-AH-7	CARRIER GLOBAL CORP		02/13/2020	JP MORGAN CHASE BANK/HSBCSI		15,000,000	15,000,000	
14448C-AQ-7	CARRIER GLOBAL CORP		12/15/2020	GOLDMAN		3,184,800	3,000,000	27,674
147528-G#-4	Casey's General Store Inc.		03/03/2020	DIRECT		30,000,000	30,000,000	
147528-H*-7	Casey's General Store Inc.		03/03/2020	DIRECT		9,600,000	9,600,000	
14888@-AA-4	Catalyst Old River Hydroelectric Limited		04/24/2020	Barclays Capital		9,000,000	9,000,000	
150190-AC-0	CEDAR FAIR LP		02/20/2020	Various		694,980	648,000	3,686
15135B-AU-5	CENTENE CORP		02/05/2020	BARCLAYS CAPITAL INC FIXED INC		405,000	405,000	
15135B-AW-1	CENTENE CORP		09/23/2020	MERRILL LYNCH PIERCE FENNER		170,000	170,000	
15135U-AS-8	CENOVUS ENERGY INC	C	07/28/2020	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
15673E-AA-1	CERBERUS LOAN FUNDING XXVIII L P - CDO	C	09/24/2020	BANK OF NEW YORK/NATIXIS, NEW		31,500,000	31,500,000	
15678#-AL-9	CERNER CORPORATION		03/04/2020	Not Available		9,500,000	9,500,000	
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC		04/16/2020	GOLDMAN		195,000	195,000	1,557
159864-AC-1	CHARLES RIVER LABORATORIES INTERNATIONAL		05/04/2020	Various		417,036	400,000	1,821
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC		12/11/2020	BNY/SUNTRUST CAPITAL MARKETS		5,675,301	4,915,000	51,608
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC		02/28/2020	Various		14,998,807	13,391,000	136,697
16829@-AA-1	Chick-fil-A, Inc.		10/16/2020	WELLS FARGO		7,500,000	7,500,000	
16829@-AB-9	Chick-fil-A, Inc.		10/16/2020	WELLS FARGO		10,000,000	10,000,000	
171265-C@-8	Chugach Electric Association Inc.		09/22/2020	KEYBANK		6,000,000	6,000,000	
17252M-AN-0	CINTAS CORPORATION NO 2		08/11/2020	Various		12,465,623	10,835,000	128,313
19108#-AD-9	Coca-Cola Beverages Florida LLC		08/27/2020	CITIGROUP GLOBAL MARKETS, INC		6,200,000	6,200,000	
191216-CR-9	COCA-COLA CO		03/20/2020	JP MORGAN CHASE BANK/HSBCSI		24,995,250	25,000,000	
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	01/08/2020	CITIGROUP GLOBAL MARKETS, INC		7,897,966	7,980,000	
191241-AJ-7	COCA-COLA FEMSA SAB DE CV	C	08/26/2020	MORGAN STANLEY CO		8,261,156	8,294,000	
192714-AD-5	COLBUN SA	C	03/03/2020	Bank of America Securities		10,335,990	10,500,000	
19565C-AA-8	COLONIAL ENTERPRISES INC		05/06/2020	TD Securities		4,997,450	5,000,000	
197363-AL-8	CECLO 29 C1 - CDO	C	07/10/2020	JEFFERIES & COMPANY, INC.		1,995,000	2,000,000	
20030N-CA-7	COMCAST CORP		05/14/2020	Barclays Capital		6,388,614	5,915,000	48,133
20030N-CT-6	COMCAST CORP		12/14/2020	Various		13,320,126	11,123,000	78,216
20030N-CY-5	COMCAST CORP		01/09/2020	JP MORGAN CHASE BANK/HSBCSI		2,874,824	2,850,000	17,496
20030N-DL-2	COMCAST CORP		09/15/2020	Various		9,120,620	9,000,000	24,111
201723-AL-7	COMMERCIAL METALS CO		02/25/2020	SUMRIDGE PARTNERS LLC		21,006	20,000	125
202795-JR-2	COMMONWEALTH EDISON CO		02/18/2020	MERRILL LYNCH PIERCE FENNER		4,984,800	5,000,000	
205887-CC-4	CONAGRA BRANDS INC		12/11/2020	JEFFERIES		9,612,444	7,766,000	46,035
212015-AT-8	CONTINENTAL RESOURCES INC		12/10/2020	Various		1,709,985	1,660,000	1,082
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP		12/07/2020	JEFFERIES		4,575,040	4,000,000	48,133
23918K-AS-7	DAVITA INC		05/26/2020	BNY/SUNTRUST CAPITAL MARKETS		500,000	500,000	
24618#-AT-7	DELAWARE NORTH COMPANIES, INC.		11/01/2020	DIRECT		(3,132,921)	(3,300,000)	(40,517)
24618#-AT-7	DELAWARE NORTH COMPANIES, INC.		11/01/2020	DIRECT		3,132,921	3,300,000	40,517

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247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		03/04/2020	MORGAN STANLEY CO		11,000,000	11,000,000	
251566-AA-3	DEUTSCHE TELEKOM AG	C	11/12/2020	Various		17,188,535	16,500,000	66,207
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	09/24/2020	Various		24,638,396	20,774,000	62,327
25243Y-AZ-2	DIAGEO CAPITAL PLC	C	12/15/2020	Various		10,181,885	8,900,000	83,485
25389J-AR-7	DIGITAL REALTY TRUST LP		11/12/2020	Various		15,506,676	14,164,000	219,504
25389J-AT-3	DIGITAL REALTY TRUST LP		12/03/2020	US BANCORP INVESTMENTS INC.		5,628,484	4,712,000	82,709
254687-FL-5	WALT DISNEY CO		02/27/2020	JP MORGAN CHASE BANK/HSBCSI		8,990,730	9,000,000	500
254687-FW-1	WALT DISNEY CO		06/17/2020	GOLDMAN		7,487,698	7,144,000	15,717
25470X-AZ-8	DISH DBS CORP		06/25/2020	Various		814,573	815,000	
256677-AE-5	DOLLAR GENERAL CORP		04/01/2020	MERRILL LYNCH PIERCE FENNER		12,625,764	12,256,000	221,629
256677-AH-8	DOLLAR GENERAL CORP		12/03/2020	Various		12,086,195	10,585,000	40,957
256746-AG-3	DOLLAR TREE INC		06/19/2020	US BANCORP INVESTMENTS INC.		11,165,733	9,911,000	41,846
256746-AH-1	DOLLAR TREE INC		08/04/2020	Various		8,796,382	7,412,000	62,571
25746U-BP-3	DOMINION ENERGY INC		07/07/2020	Unknown		2,072,194	2,000,000	17,111
262431-AE-9	DRSLF 50 C - CDO	C	03/04/2020	JP Morgan Securities Inc.		6,817,950	6,950,000	40,183
26245X-AA-5	DRSLF 2020-86A A - CDO	C	08/19/2020	GOLDMAN		52,200,000	52,200,000	
26245X-AC-1	DRSLF 2020-86A B - CDO	C	08/19/2020	GOLDMAN		14,170,000	14,170,000	
26246B-AG-9	DRSLF 85 C - CDO	C	09/17/2020	BNP Paribas		3,500,000	3,500,000	
26246E-AG-3	DRYDEN 83 CLO LIMITED - CDO	C	11/23/2020	JP Morgan Securities Inc.		3,000,000	3,000,000	
26246E-AJ-7	DRYDEN 83 CLO LIMITED - CDO	C	11/23/2020	JP Morgan Securities Inc.		1,000,000	1,000,000	
26252V-AL-5	DRSLF 77 D1 - CDO	C	04/24/2020	BNP Paribas		3,610,000	3,800,000	
263534-CN-7	E I DU PONT DE NEMOURS AND CO		05/13/2020	CREDIT SUISSE SECURITIES (USA)		2,997,300	3,000,000	
263534-CP-2	E I DU PONT DE NEMOURS AND CO		12/16/2020	CITIGROUP GLOBAL MARKETS, INC		228,545	215,000	2,926
26441C-AX-3	DUKE ENERGY CORP		01/10/2020	WELLS FARGO		6,322,288	6,080,000	79,268
26442C-AP-9	DUKE ENERGY CAROLINAS LLC		12/15/2020	Various		6,072,613	5,035,000	8,392
26442U-AK-0	DUKE ENERGY PROGRESS LLC		08/17/2020	CITIGROUP GLOBAL MARKETS, INC		6,498,077	6,535,000	
26746*-AA-2	Dyal Capital Partners III Issuer (B) - A		06/11/2020	GOLDMAN		14,232,338	14,232,338	
26746@-AA-0	Dyal Capital Partners III Issuer (A) - A		06/11/2020	GOLDMAN		24,767,662	24,767,662	
26884L-AG-4	EQT CORP		03/13/2020	Various		37,450	55,000	590
26885B-AF-7	EQM MIDSTREAM PARTNERS LP		06/16/2020	JP MORGAN SECURITIES INC.		500,000	500,000	
26885B-AH-3	EQM MIDSTREAM PARTNERS LP		09/11/2020	Various		910,224	855,000	4,718
27409L-AA-1	EAST OHIO GAS CO		06/17/2020	MIZUHO_SECURITIES		7,570,551	7,518,000	814
27409L-AC-7	EAST OHIO GAS CO		06/15/2020	DEUTSCHE BANK SECURITIES, INC.		7,991,501	8,045,000	447
27829P-AE-6	EATON 202 C - CDO	C	10/16/2020	Wells Fargo Bank		3,000,000	3,000,000	
27829P-AG-1	EATON 202 D - CDO	C	10/16/2020	Wells Fargo Bank		10,000,000	10,000,000	
278300-AE-8	EATON 201 C - CDO	C	07/30/2020	WELLS FARGO SECURITIES		4,000,000	4,000,000	
278300-AG-3	EATON 201 D - CDO	C	07/30/2020	WELLS FARGO SECURITIES		2,000,000	2,000,000	
27830T-AG-0	EATON 141RR C - CDO		01/07/2020	CREDIT SUISSE SECURITIES (USA)		5,085,219	5,136,585	50,321
278865-BF-6	ECOLAB INC		08/10/2020	CREDIT SUISSE SECURITIES (USA)		4,997,100	5,000,000	
28470R-AH-5	COLT MERGER SUB INC		06/24/2020	Various		1,350,631	1,350,631	
28470R-AK-8	COLT MERGER SUB INC		06/22/2020	Various		900,512	900,000	
290015-AQ-9	ELMW1 1R CR - CDO		10/15/2020	CITIBANK, N.A.		3,750,000	3,750,000	
29002G-AD-3	ELMW4 IV C - CDO	C	04/13/2020	BOFA Securities Comm Sharing Account		878,000	1,000,000	1,795
29002Q-AE-9	ELMWOOD CLO VII LTD. - CDO	C	11/24/2020	Royal Bank of Canada - Private Wealth		5,000,000	5,000,000	
29002Q-AG-4	ELMWOOD CLO VII LTD. - CDO	C	11/24/2020	Royal Bank of Canada - Private Wealth		2,000,000	2,000,000	
29089Q-AC-9	EMERGENT BIOSOLUTIONS INC		08/13/2020	FIRST UNION CAPITAL		1,008,831	985,000	1,001
29248H-AC-7	EMPOWER FINANCE 2020 LP		09/14/2020	GOLDMAN		5,000,000	5,000,000	
292505-AD-6	OVINTIV INC		09/22/2020	Various		169,967	182,000	1,272
292505-AG-9	OVINTIV INC		09/22/2020	Various		153,619	165,000	1,561
29272W-AC-3	ENERGIZER HOLDINGS INC		06/30/2020	Various		136,878	137,000	1
29272W-AD-1	ENERGIZER HOLDINGS INC		11/03/2020	Various		612,870	610,000	208
29273D-AB-6	ENDO DAC	C	06/17/2020	CORPORATE ACTION		429,015	437,000	
29273D-AC-4	ENDO DAC	C	06/17/2020	CORPORATE ACTION		340,137	587,000	
29278N-AP-8	ENERGY TRANSFER OPERATING LP		01/07/2020	DEUTSCHE BANK SECURITIES, INC.		2,997,720	3,000,000	
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP		03/02/2020	Various		178,585	233,000	4,193
29362U-AC-8	ENTEGRIS INC		04/23/2020	MORGAN STANLEY CO		800,000	800,000	
30295#-AA-5	Fidelity Real Estate Company LLC CTL		03/04/2020	Unknown		21,600,000	21,600,000	
311900-B*-4	Fastenal Co.		04/22/2020	DIRECT		13,200,000	13,200,000	
311900-C*-3	Fastenal Company		06/10/2020	DIRECT		23,400,000	23,400,000	
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS		07/30/2020	CITIGROUP GLOBAL MARKETS, INC		10,000,000	10,000,000	
31677Q-BR-9	FIFTH THIRD BANK NA (OHIO)		01/28/2020	MORGAN STANLEY CO		12,491,125	12,500,000	
31738K-AA-7	FASST 2020-JR4 Class A1 - ABS		10/15/2020	RAYMOND JAMES & ASSOCIATES INC.		24,589,450	25,000,000	
32055R-C*-6	First Industrial LP		06/17/2020	JP MORGAN CHASE BANK/HSBCSI		2,100,000	2,100,000	
32055R-C@-4	First Industrial LP		06/17/2020	JP MORGAN CHASE BANK/HSBCSI		6,700,000	6,700,000	
33767D-AB-1	FIRSTCASH INC		12/16/2020	Various		851,474	837,000	2,121

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33767J-AC-6	FKH 2020-SFR2 B - RMBS		10/02/2020	MORGAN STANLEY CO		11,499,864	11,500,000	
33767J-AE-2	FKH 2020-SFR2 C - RMBS		10/02/2020	MORGAN STANLEY CO		11,999,694	12,000,000	
337738-AR-9	FISERV INC		10/01/2020	Various		13,859,932	11,751,000	17,262
337738-AU-2	FISERV INC		02/12/2020	MERRILL LYNCH PIERCE FENNER		16,134,000	15,000,000	62,708
337738-BB-3	FISERV INC		05/27/2020	Various		9,084,744	9,004,000	4,004
337932-AH-0	FIRSTENERGY CORP		06/22/2020	MORGAN STANLEY CO		5,406,383	4,756,000	81,922
337932-AL-1	FIRSTENERGY CORP		02/18/2020	MORGAN STANLEY CO		4,996,450	5,000,000	
33835A-AA-7	MORGN 206 A - CDO	C	09/25/2020	MORGAN STANLEY CO		30,000,000	30,000,000	
33835A-AE-9	522 FUNDING CLO 2020-6 LTD. - CDO	C	09/29/2020	Morgan Stanley & Co. LLC		3,000,000	3,000,000	
341081-FZ-5	FLORIDA POWER & LIGHT CO		03/24/2020	WELLS FARGO		4,994,900	5,000,000	
344419-AC-0	FOMENTO ECONOMICO MEXICANO SAB DE CV	C	06/22/2020	Morgan Stanley & Co		7,183,400	7,000,000	108,208
34490@-AA-2	National Football League Trust U.S. XI		07/17/2020	MERRILL LYNCH PIERCE FENNER		2,800,000	2,800,000	
34490@-AB-0	National Football League Trust U.S. XI		07/17/2020	MERRILL LYNCH PIERCE FENNER		16,200,000	16,200,000	
34502*-AB-8	NATIONAL FOOTBALL LEAGUE, INC.		02/17/2020	BK OF NYC/FCSTONE		16,939,040	16,000,000	220,667
34961C-AA-7	FORTRESS CREDIT OPPORTUNITIES XIII CLO L	C	06/29/2020	BANK OF NEW YORK/NATIXIS, NEW		20,000,000	20,000,000	
34961C-AC-3	FORTRESS CREDIT OPPORTUNITIES XIII CLO L	C	06/29/2020	BANK OF NEW YORK/NATIXIS, NEW		13,000,000	13,000,000	
35906A-BF-4	FRONTIER COMMUNICATIONS CORP		12/11/2020	Various		959,656	950,000	1,000
361448-AQ-6	GATX CORP		07/07/2020	Unknown		2,217,268	2,100,000	22,068
36168Q-AJ-3	GFL ENVIRONMENTAL INC	C	09/02/2020	Various		1,012,500	1,000,000	7,378
36237H-AA-9	G-III APPAREL GROUP LTD		07/31/2020	Various		924,319	920,000	
36320T-AR-4	GALXY 22R DR - CDO	C	02/05/2020	Stifel, Nicolaus & Co., Inc.		2,002,500	2,000,000	6,041
366651-AC-1	GARTNER INC		06/22/2020	Various		900,910	900,000	10
37255L-AA-5	GENWORTH MORTGAGE HOLDINGS INC		10/16/2020	Various		955,450	930,000	2,585
375558-BS-1	GILEAD SCIENCES INC		12/03/2020	GOLDMAN		10,687,871	10,598,000	51,283
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC		06/18/2020	WELLS FARGO		8,841,532	7,496,000	29,854
38136F-BA-0	GLM 1 CR - CDO	C	10/27/2020	Barclays Bank		241,875	250,000	129
38137W-AJ-4	GLM 6 C - CDO	C	09/24/2020	CITIBANK, N.A.		2,482,500	2,500,000	13,960
38138L-AG-3	GLM 7 D - CDO	C	08/20/2020	PERSHING LLC		1,980,000	2,000,000	20,328
38141G-XM-1	GOLDMAN SACHS GROUP INC		12/04/2020	GOLDMAN		12,000,000	12,000,000	
38148L-AE-6	GOLDMAN SACHS GROUP INC		02/03/2020	SUSQUEHANNA		8,066,550	7,500,000	57,031
38177D-AL-2	GCBSL 48B C - CDO	C	02/19/2020	CREDIT SUISEE FIRST BOSTON		3,736,860	3,750,000	
38177J-AG-0	GCBSL 52B C - CDO	C	12/04/2020	JP Morgan Securities Inc.		5,000,000	5,000,000	
38177K-AA-0	GOCAP A1 - CDO	C	06/30/2020	Various		15,000,000	15,000,000	
38217T-AA-3	GOODG 201 A - ABS		07/23/2020	DEUTSCHE BANK SECURITIES, INC.		14,992,497	15,000,000	
38869A-AA-5	GRAPHIC PACKAGING INTERNATIONAL LLC		02/28/2020	Various		359,006	330,000	2,043
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL LLC		02/28/2020	Various		519,900	520,000	
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC		08/14/2020	MERRILL LYNCH PIERCE FENNER		270,000	270,000	
389375-AL-0	GRAY TELEVISION INC		10/08/2020	WELLS FARGO		780,000	780,000	
398905-AN-9	GROUP 1 AUTOMOTIVE INC		08/11/2020	Various		1,686,739	1,680,000	
404119-BT-5	HCA INC		12/11/2020	Barclays Capital		3,489,442	2,954,000	
404119-CA-5	HCA INC		03/03/2020	Various		1,485,406	1,490,000	171
40638T-AG-7	HLSY II C - CDO	C	09/10/2020	Various		1,497,800	1,500,000	7,636
40638U-AL-3	HLSY 3 D1 - CDO	C	10/21/2020	CITIBANK, N.A.		5,000,000	5,000,000	
410345-AL-6	HANESBRANDS INC		04/28/2020	Various		507,839	500,000	11,101
410345-AN-2	HANESBRANDS INC		04/30/2020	JP MORGAN SECURITIES INC.		795,000	795,000	
41242*-BT-8	National Basketball Association		01/17/2020	MERRILL LYNCH PIERCE FENNER		3,500,000	3,500,000	
41242*-BV-3	Hardwood Funding, LLC		05/28/2020	JP MORGAN CHASE BANK/HSBCSI		7,800,000	7,800,000	
413717-AG-4	HRPK 1 C - CDO	C	03/11/2020	CITIBANK, N.A.		1,930,000	2,000,000	
413717-AJ-8	HRPK 1 D - CDO	C	03/06/2020	CITIBANK, N.A.		2,970,000	3,000,000	
413875-AW-5	L3HARRIS TECHNOLOGIES INC		07/14/2020	GOLDMAN		3,378,486	2,821,000	10,688
417558-AA-1	HARVEST MIDSTREAM I LP		08/05/2020	RBC CAPITAL MARKETS, LLC		650,000	650,000	
422418-AM-1	HEARST COMMUNICATIONS INC		10/07/2020	DIRECT		5,902,578	5,700,000	65,349
42704L-AA-2	HERC HOLDINGS INC		03/03/2020	Various		73,423	70,000	485
431475-AD-4	HILL-ROM HOLDINGS INC		08/04/2020	Not Available		348,869	330,000	5,416
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC		04/16/2020	Bank of America Securities		800,000	800,000	
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC		04/16/2020	Bank of America Securities		400,000	400,000	
436440-AP-6	HOLOGIC INC		09/28/2020	CITIGROUP GLOBAL MARKETS, INC		85,175	85,000	12
437076-BZ-4	HOME DEPOT INC		02/28/2020	CITIGROUP GLOBAL MARKETS, INC		1,991,675	1,866,000	8,099
442851-AK-7	HOWARD UNIVERSITY		01/31/2020	LOOP CAPITAL MARKETS LLC		625,000	625,000	
442851-AN-1	HOWARD UNIVERSITY		02/05/2020	Various		6,045,593	5,980,000	
442851-AS-0	HOWARD UNIVERSITY		07/08/2020	Barclays Capital		3,075,000	3,075,000	
443201-AA-6	HOWMET AEROSPACE INC		10/05/2020	SUSQUEHANNA		1,112,080	1,000,000	31,128
449253-AB-9	IAA SPINCO INC		04/27/2020	JP MORGAN SECURITIES INC.		195,480	200,000	4,094
451102-BX-4	ICAHN ENTERPRISES LP		01/06/2020	JEFFERIES & COMPANY, INC.		405,740	400,000	1,575
45168D-D*-2	IDEXX Laboratories, Inc.		03/06/2020	Not Available		38,300,000	38,300,000	

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456873-AE-8	INGERSOLL-RAND LUXEMBOURG FINANCE SA	C	01/15/2020	Barclays Capital		10,235,851	9,713,000	109,541
45688C-AB-3	INGEVITY CORP		10/20/2020	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
458140-BH-2	INTEL CORP		02/10/2020	WELLS FARGO		1,989,395	1,948,000	10,871
458140-BL-3	INTEL CORP		03/20/2020	MERRILL LYNCH PIERCE FENNER		2,997,270	3,000,000	
458140-BQ-2	INTEL CORP		03/20/2020	JP MORGAN CHASE BANK/HSBCSI		34,931,750	35,000,000	
460599-AE-3	INTERNATIONAL GAME TECHNOLOGY PLC	C	06/08/2020	BARCLAYS CAPITAL INC FIXED INC		500,000	500,000	
461127-F*-8	INTERTEK FINANCE PLC	C	06/18/2020	Not Available		2,100,000	2,100,000	
46128M-AN-1	INVERSIONES CMPC SA	C	09/29/2020	Various		19,707,148	18,745,000	85,460
46647P-BA-3	JPMORGAN CHASE & CO		12/14/2020	MORGAN STANLEY CO		9,467,429	8,290,000	124,930
46647P-BR-6	JPMORGAN CHASE & CO		12/03/2020	WELLS FARGO		5,045,568	4,800,000	1,746
47010L-AA-0	JAGUAR HOLDING COMPANY II		05/21/2020	Barclays Capital		110,000	110,000	
47048X-AE-2	JTIWN XIV B - CDO		04/29/2020	GREENSLEDGE CAPITAL MARKETS		3,823,250	4,100,000	86,922
47050E-AE-9	JTIWN 15 C - CDO	C	02/03/2020	Barclays Bank		2,500,000	2,500,000	
479142-E#-4	Johnson Matthey Plc	C	04/03/2020	Not Available		12,500,000	12,500,000	
479142-E@-6	Johnson Matthey Plc	C	04/03/2020	Not Available		10,000,000	10,000,000	
48252U-AF-4	KKR 25 D - CDO	C	03/03/2020	Societe Generale		2,996,250	3,000,000	23,672
48253W-AE-2	KKR 28 C - CDO	C	01/30/2020	Barclays Bank		13,000,000	13,000,000	
48253W-AG-7	KKR 28 D - CDO	C	01/30/2020	Barclays Bank		10,000,000	10,000,000	
48662G-AE-2	KAYNE C - CDO	C	07/01/2020	JP Morgan Securities Inc.		500,000	500,000	
50076Q-AE-6	KRAFT HEINZ FOODS CO		10/28/2020	Various		1,240,413	1,125,000	22,674
50077L-BA-3	KRAFT HEINZ FOODS CO		05/04/2020	JP MORGAN CHASE BANK/HSBCSI		1,500,000	1,500,000	
501044-DE-8	KROGER CO		02/20/2020	CITIGROUP GLOBAL MARKETS, INC		12,447,046	12,156,000	110,219
501044-DJ-7	KROGER CO		01/22/2020	Barclays Capital		9,098,934	8,450,000	147,764
501797-AS-3	L BRANDS INC		06/04/2020	JP MORGAN SECURITIES INC.		55,000	55,000	
501797-AW-4	L BRANDS INC		12/22/2020	Various		488,208	470,000	2,006
502431-AM-1	L3HARRIS TECHNOLOGIES INC		10/09/2020	Barclays Capital		9,539,600	8,000,000	116,356
50247@-AA-4	LV STADIUM EVENTS COMPANY, LLC		01/17/2020	MERRILL LYNCH PIERCE FENNER				(24,108)
50247@-AA-4	LV Stadium Events Company (Raiders Stadi		01/17/2020	MERRILL LYNCH PIERCE FENNER		4,500,000	4,500,000	24,108
50512#-AF-9	LA Stadium Finance Company LLC		04/01/2020	MERRILL LYNCH PIERCE FENNER		7,600,000	7,600,000	
50512#-AG-7	LA Stadium Finance Company LLC		04/01/2020	MERRILL LYNCH PIERCE FENNER		3,400,000	3,400,000	
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LLLP		01/15/2020	JP MORGAN SECS INC., - FIXED INCOME		1,000,000	1,000,000	
513075-BQ-3	LAMAR MEDIA CORP		01/23/2020	DEUTSCHE BANK SECURITIES, INC.		245,000	245,000	
513075-BS-9	LAMAR MEDIA CORP		10/01/2020	Various		440,720	440,000	2,278
513075-BU-4	LAMAR MEDIA CORP		05/11/2020	FIRST UNION CAPITAL		750,000	750,000	
52604B-AE-6	LENDMARK FUNDING TRUST 2020-1 - ABS		02/21/2020	Barclays Capital		25,357,710	25,360,000	
53079E-BK-9	LIBERTY MUTUAL GROUP INC		05/07/2020	CORPORATE REORGANIZATIONS		11,396,689	11,670,000	
531359-AC-1	LIBERTY TIRE RECYCLING HOLDCO		12/15/2020	STOCK DIVIDENDS DTC ELIGIBLE BROKER		12,327	12,327	
536797-AF-0	LITHIA MOTORS INC		09/30/2020	GOLDMAN		1,200,000	1,200,000	
54143M-AA-4	National Logistics Trust-1 Amazon.com In		10/30/2020	MESIROW		1,930,373	5,543,147	
548661-DT-1	LOWE'S COMPANIES INC		03/24/2020	JP MORGAN CHASE BANK/HSBCSI		6,983,970	7,000,000	
54929J-AJ-2	LUCALI CLO LTD. - CDO	C	11/23/2020	Morgan Stanley & Co. LLC		2,500,000	2,500,000	
552676-AT-5	MDC HOLDINGS INC		01/06/2020	CITIGROUP GLOBAL MARKETS, INC		1,000,000	1,000,000	
552848-AG-8	MGIC INVESTMENT CORP		08/12/2020	Various		713,300	700,000	89
55354G-AK-6	MSCI INC		02/19/2020	MORGAN STANLEY CO		220,000	220,000	
55616X-AG-2	MACY'S RETAIL HOLDINGS LLC		12/24/2020	Various		24,490	32,000	736
55616X-AJ-6	MACY'S RETAIL HOLDINGS LLC		12/24/2020	Various		95,325	135,000	2,065
55616X-AL-1	MACY'S RETAIL HOLDINGS LLC		12/30/2020	Various		57,392	60,000	155
55616X-AM-9	MACY'S RETAIL HOLDINGS LLC		12/18/2020	MORGAN STANLEY CO		26,425	35,000	31
55818V-BE-6	MDPK XV CR - CDO		12/08/2020	BNP Paribas		750,000	750,000	3,361
55819P-AG-4	MDPK 36 C - CDO	C	05/05/2020	Amherst		941,250	1,000,000	16,654
55819X-BA-9	MDPK 22R A2R - CDO		02/07/2020	BARCLAYS CAPITAL INC		16,000,000	16,000,000	
55820B-AA-5	MDPK 45 A - CDO	C	06/16/2020	Bank of America Securities		13,000,000	13,000,000	
55820B-AC-1	MDPK 45 B - CDO	C	06/16/2020	Bank of America Securities		7,000,000	7,000,000	
559222-AV-6	MAGNA INTERNATIONAL INC	C	07/09/2020	CITIGROUP GLOBAL MARKETS, INC		5,164,000	5,000,000	9,528
55954L-AG-8	MAGNE 14R C - CDO	C	03/03/2020	SG AMERICAS SECURITIES, LLC		1,456,875	1,500,000	6,727
55955E-AJ-7	MAGNE 27 D - CDO	C	07/24/2020	Morgan Stanley & Co. LLC		1,500,000	1,500,000	
55955G-AC-7	MAGNE 25 C - CDO	C	12/02/2020	GREENSLEDGE CAPITAL MARKETS		2,000,000	2,000,000	
55955G-AD-5	MAGNE 25 D - CDO	C	12/02/2020	GREENSLEDGE CAPITAL MARKETS		2,000,000	2,000,000	
56845A-BA-5	MARINER CLO 2016-3 LTD - CDO	C	02/14/2020	JP Morgan Securities Inc.		7,500,000	7,500,000	
571676-AF-2	MARS INC		02/28/2020	Various		7,500,823	6,308,000	97,506
571676-AN-5	MARS INC		08/07/2020	GOLDMAN		5,466,196	5,304,000	8,748
571676-AQ-8	MARS INC		09/03/2020	Barclays Capital		3,702,355	3,755,000	13,289
576323-AP-4	MASTEC INC		07/21/2020	Bank of America Securities		800,000	800,000	
57636Q-AR-5	MASTERCARD INC		03/24/2020	CITIGROUP GLOBAL MARKETS INC.		4,986,050	5,000,000	
576485-AE-6	MATADOR RESOURCES CO		12/16/2020	Various		27,189	29,000	431

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

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
57701R-AM-4	MATTAMY GROUP CORP	C	02/20/2020	JP MORGAN CHASE BANK/HSBCSI		850,000	850,000	
577081-BB-7	MATTEL INC		04/24/2020	Various		300,575	295,000	6,080
577081-BD-3	MATTEL INC		03/13/2020	Various		175,106	170,000	2,980
58013M-ER-1	MCDONALD'S CORP		12/03/2020	MERRILL LYNCH PIERCE FENNER		4,371,120	3,755,000	13,612
58013M-FK-5	MCDONALD'S CORP		01/08/2020	RBC CAPITAL MARKETS, LLC		2,467,690	2,406,000	35,856
58013M-FP-4	MCDONALD'S CORP		03/25/2020	Bank of America Securities		6,966,050	7,000,000	
58174#-AD-6	McKinsey & Company, Inc.		05/22/2020	MERRILL LYNCH PIERCE FENNER		6,700,000	6,700,000	
58174#-AE-4	McKinsey & Company, Inc.		05/22/2020	MERRILL LYNCH PIERCE FENNER		10,000,000	10,000,000	
58506Y-AS-1	MEDSTAR HEALTH INC		01/10/2020	Merril Lynch Pierce Fenner Smith		2,455,000	2,455,000	
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER		06/09/2020	GOLDMAN SACHS AND CO. LLC		4,415,000	4,415,000	
59001K-AH-3	MERITOR INC		12/17/2020	Various		957,695	945,000	314
59111R-AB-8	METAL 2017-1 B - ABS	C	11/15/2020	Direct		10	10	
594087-AV-0	MICHAELS STORES INC		10/28/2020	Various		442,264	445,000	269
595017-AS-3	MICROCHIP TECHNOLOGY INC		05/26/2020	Various		1,080,000	1,080,000	
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC		05/27/2020	JP MORGAN CHASE BANK/HSBCSI		12,271,090	10,831,000	17,269
61034W-AA-9	MONROE CAPITAL MML CLO X, LTD. - CDO	C	07/29/2020	DEUTSCHE BANK SECURITIES, INC.		60,000,000	60,000,000	
61034W-AC-5	MONROE CAPITAL MML CLO X, LTD. - CDO	C	07/29/2020	DEUTSCHE BANK SECURITIES, INC.		15,000,000	15,000,000	
61034W-AE-1	MONROE CAPITAL MML CLO X, LTD. - CDO	C	07/29/2020	DEUTSCHE BANK SECURITIES, INC.		10,000,000	10,000,000	
61746B-EF-9	MORGAN STANLEY		12/04/2020	WELLS FARGO		2,159,810	1,897,000	26,360
62848F-AL-6	MYERS 1 D - CDO		03/02/2020	PERSHING LLC		968,750	1,000,000	5,681
628530-AV-9	MYLAN INC		07/07/2020	Unknown		5,256,175	5,000,000	74,653
629209-AA-5	NMI HOLDINGS INC		10/21/2020	Various		470,850	430,000	10,923
629377-CR-1	NRG ENERGY INC		11/17/2020	CITIGROUP GLOBAL MARKETS, INC		500,000	500,000	
629571-AB-6	NABORS INDUSTRIES LTD	C	01/07/2020	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	
63486*-AA-9	National Basketball Association		11/24/2020	JP MORGAN CHASE BANK/HSBCSI		2,400,000	2,400,000	
63861C-AD-1	NATIONSTAR MORTGAGE HOLDINGS INC		12/18/2020	Various		404,467	400,000	127
641062-AS-3	NESTLE HOLDINGS INC		09/08/2020	CITIGROUP GLOBAL MARKETS INC.		16,399,541	16,425,000	
64131E-AJ-6	NEUB 23R CR - CDO		03/06/2020	CANTOR		2,341,200	2,400,000	14,084
64133G-AN-0	NEUB 37 D - CDO	C	06/12/2020	CREDIT SUISSE SECURITIES (USA)		1,000,000	1,000,000	
64133K-AG-6	NEUB 36 D - CDO	C	03/09/2020	CITIBANK, N.A.		16,250,000	16,250,000	
64133K-AQ-4	NEUB DR - CDO	C	12/16/2020	WELLS FARGO SECURITIES		17,250,000	17,250,000	
64134G-AG-4	NEUBERGER BERMAN LOAN ADVISERS CLO 39 LT	C	11/18/2020	CITIGROUP GLOBAL MARKETS INC.		3,000,000	3,000,000	
64134G-AJ-8	NEUBERGER BERMAN LOAN ADVISERS CLO 39 LT	C	11/18/2020	CITIGROUP GLOBAL MARKETS INC.		1,000,000	1,000,000	
645869-H@-0	New Jersey Natural Gas Company		08/19/2020	MIZUHO SECURITIES		2,700,000	2,700,000	
65130P-AU-4	NEWFL 161R DR - CDO	C	02/27/2020	Amherst		3,991,300	4,000,000	13,248
65339K-BQ-2	NEXTERA ENERGY CAPITAL HOLDINGS INC		04/01/2020	CREDIT SUISSE SECURITIES (USA)		6,990,060	7,000,000	
65341K-BN-5	NFMOT 201 A2 - ABS		03/04/2020	MIZUHO SECURITIES		11,999,662	12,000,000	
65364U-AN-6	NIAGARA MOHAWK POWER CORP		06/23/2020	MERRILL LYNCH PIERCE FENNER		10,000,000	10,000,000	
65364U-AP-1	NIAGARA MOHAWK POWER CORP		06/23/2020	MERRILL LYNCH PIERCE FENNER		2,500,000	2,500,000	
664675-AT-2	NORTHEASTERN UNIVERSITY		06/24/2020	BARCLAYS CAPITAL INC FIXED INC		4,047,800	4,000,000	
665228-H@-4	Northern Illinois Gas Company		08/11/2020	Unknown		4,900,000	4,900,000	
670001-AE-6	NOVELIS CORP		03/03/2020	Various		1,447,450	1,451,000	1,579
670859-AD-9	OCP CLO 2020-20 LTD. - CDO	C	10/27/2020	Natixis SA, New York Branch		5,000,000	5,000,000	
670859-AE-7	OCP CLO 2020-20 LTD. - CDO	C	10/27/2020	Natixis SA, New York Branch		5,000,000	5,000,000	
670859-AF-4	OCP CLO 2020-20 LTD. - CDO	C	10/27/2020	Natixis SA, New York Branch		1,470,000	1,500,000	
670881-AE-1	OCP 2019 C - CDO	C	06/03/2020	Natixis SA, New York Branch		4,750,000	4,750,000	
670881-AG-6	OCP 2019 D - CDO	C	06/03/2020	Natixis SA, New York Branch		4,165,000	4,250,000	
67091G-AC-7	OCI NV	C	03/10/2020	JP MORGAN CHASE BANK/HSBCSI		330,000	330,000	6,930
67091G-AE-3	OCI NV	C	09/30/2020	Barclays Capital		1,000,000	1,000,000	
67092R-AH-1	OCP 1612R CR - CDO		05/12/2020	ROBERT W. BAIRD & CO.		888,000	1,000,000	2,757
67098U-AA-3	OAKC 6 A1 - CDO	C	07/01/2020	MERRILL LYNCH PIERCE FENNER		40,000,000	40,000,000	
67098U-AC-9	OAKC 6 B - CDO	C	07/01/2020	MERRILL LYNCH PIERCE FENNER		8,250,000	8,250,000	
67098W-AA-9	OHA CREDIT FUNDING 7 LTD. - CDO	C	09/24/2020	JP MORGAN CHASE BANK/HSBCSI		25,000,000	25,000,000	
67102Q-AR-9	OAKC VIIR DR - CDO		04/30/2020	Nomura		1,780,000	2,000,000	24,233
67102Q-AT-5	OAKC B2R2 - CDO		08/25/2020	CITIGROUP GLOBAL MARKETS, INC		10,000,000	10,000,000	
671078-AG-8	OCP 2018 C - CDO	C	05/14/2020	BOFA Securities Comm Sharing Account		1,237,500	1,250,000	
671078-AJ-2	OCP 2018 D - CDO	C	05/14/2020	BOFA Securities Comm Sharing Account		1,425,000	1,500,000	
67108B-BQ-7	OZLMF A1AFR - CDO	C	11/18/2020	CITIGROUP GLOBAL MARKETS INC.		7,582,953	7,582,953	
67110N-AE-5	OAKC XIII C1 - CDO		11/13/2020	GREENSLEDGE CAPITAL MARKETS		4,006,800	4,000,000	12,422
67110U-AQ-2	OHALF CR - CDO		01/31/2020	JP Morgan Securities Inc.		1,500,000	1,500,000	
67110U-AS-8	OHALF DR - CDO		01/31/2020	JP Morgan Securities Inc.		1,500,000	1,500,000	
67111D-AN-6	OZLM XV, LTD. - CDO	C	02/14/2020	DEUTSCHE BANK SECURITIES, INC.		30,000,000	30,000,000	
67111D-AS-5	OZLM XV, LTD. - CDO	C	02/14/2020	DEUTSCHE BANK SECURITIES, INC.		12,300,000	12,300,000	
67113G-AL-1	OHA CREDIT FUNDING 5 LTD - CDO	C	02/19/2020	JP Morgan Securities Inc.		2,000,000	2,000,000	
67181D-AA-9	OAKIG 201 A1 - CMBS		11/06/2020	CREDIT SUISSE SECURITIES (USA)		25,199,005	25,200,000	

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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
67181D-AB-7	OAKIG 201 A2 - CMBS		11/06/2020	CREDIT SUISSE SECURITIES (USA)		14,993,727	15,000,000	
67516C-AJ-8	OCTR 10 C - CDO	C	09/10/2020	Bank of New York/Natixis, New		2,500,000	2,500,000	
67575X-AL-5	OCT31 31R B2R - CDO	C	09/21/2020	CITIGROUP GLOBAL MARKETS, INC		13,200,000	13,200,000	
67576X-AG-5	OCT47 47 C - CDO	C	05/20/2020	Wells Fargo Bank		1,000,000	1,000,000	
67576X-AJ-9	OCT47 47 D - CDO	C	05/20/2020	Wells Fargo Bank		959,789	1,000,000	
67577M-AA-1	OCT45 45 A - CDO	C	03/17/2020	MORGAN STANLEY CO		9,338,529	9,903,000	106,013
67577V-AE-3	OCT46 46 C - CDO	C	06/26/2020	Morgan Stanley & Co. LLC		2,250,000	2,250,000	
67591J-AL-6	OCT29 29R AR - CDO	C	03/23/2020	MITSUBISHI		10,534,800	12,000,000	20,866
67592M-AA-2	OCTAGON INVESTMENT PARTNERS 50 LTD. - CD	C	10/06/2020	MORGAN STANLEY CO		40,500,000	40,500,000	
68218F-A*-2	OMNI Ireland T3 DAC Class AE - ABS		11/16/2020	Not Available		35,000,000	35,000,000	
68218F-AN-1	OMNI Ireland T3 DAC Class AAA13 - ABS		11/16/2020	CITIBANK NA		10,000,000	10,000,000	
68218F-AP-6	OMNI Ireland T3 DAC Class AAA14 - ABS		11/16/2020	CITIBANK NA		10,000,000	10,000,000	
68245X-AK-5	1011778 BC UNLIMITED LIABILITY CO	C	04/02/2020	JP MORGAN SECURITIES INC.		1,045,000	1,045,000	
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	C	09/16/2020	MORGAN STANLEY CO		735,000	735,000	
68245X-AP-4	1011778 BC UNLIMITED LIABILITY CO	C	10/20/2020	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
682696-AA-7	OMFIT 2020-2 A - ABS		08/13/2020	CITIGROUP GLOBAL MARKETS INC.		19,998,292	20,000,000	
683715-AC-0	OPEN TEXT CORP	C	03/02/2020	Various		671,296	670,000	105
683720-AA-4	OPEN TEXT HOLDINGS INC		03/03/2020	Various		602,178	600,000	207
68389X-BF-1	ORACLE CORP		12/07/2020	US BANCORP INVESTMENTS INC.		3,828,872	3,100,000	8,525
68389X-BU-8	ORACLE CORP		06/24/2020	Barclays Capital		7,635,810	7,000,000	46,278
68902V-AE-7	OTIS WORLDWIDE CORP		02/19/2020	GOLDMAN		9,999,800	10,000,000	
69007T-AC-8	OUTFRONT MEDIA CAPITAL LLC		03/12/2020	Various		104,329	105,000	898
69073T-AT-0	OWENS-BROCKWAY GLASS CONTAINER INC		05/06/2020	Bank of America Securities		750,000	750,000	
69346V-AA-7	PFG ESCROW CORP		04/24/2020	Various		609,144	610,000	5,343
69355E-AE-5	PPMC 3 C - CDO	C	03/02/2020	CANTOR FITZGERALD & CO. INC.		1,999,000	2,000,000	11,844
69370C-AB-6	PTC INC		12/01/2020	Various		1,617,946	1,615,000	1,160
69370C-AC-4	PTC INC		11/17/2020	Various		338,784	330,000	2,308
69688M-AJ-4	PLMRS 182 C - CDO	C	01/29/2020	Hilltop Securities		1,999,000	2,000,000	3,869
69700V-AE-9	PSTAT 2019-1 B - CDO	C	05/27/2020	CREDIT SUISEE FIRST BOSTON		1,954,000	2,000,000	7,335
69701B-AG-7	PLMRS 202 B - CDO	C	07/20/2020	Barclays Bank		2,000,000	2,000,000	
69701E-AG-1	PALMER SQUARE LOAN FUNDING 2020-1 LTD -	C	01/10/2020	CITIGROUP GLOBAL MARKETS INC.		4,000,000	4,000,000	
69701H-AE-9	PLMRS 201 B - CDO	C	05/01/2020	BARCLAYS CAPITAL INC FIXED INC		4,950,000	5,000,000	
69701K-AE-2	PSTAT 203 B - CDO	C	05/19/2020	CITIGROUP GLOBAL MARKETS INC.		2,786,000	2,800,000	
69701K-AG-7	PSTAT 203 C - CDO	C	05/19/2020	CITIGROUP GLOBAL MARKETS INC.		475,000	500,000	
69701P-AE-1	PSTAT 204 B - CDO	C	09/21/2020	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
69701P-AG-6	PSTAT 204 C - CDO	C	09/21/2020	CITIGROUP GLOBAL MARKETS INC.		1,500,000	1,500,000	
69888X-AA-7	PAR PHARMACEUTICAL INC		06/17/2020	CORPORATE ACTION		204,113	202,000	
698900-AG-2	OVINTIV INC		09/21/2020	Various		28,140	28,000	795
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD	C	06/16/2020	Jane Street		4,750,000	5,000,000	89,688
70015Q-AE-8	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	C	12/15/2020	Morgan Stanley & Co. LLC		2,500,000	2,500,000	
70339P-AA-7	PATTERN ENERGY OPERATIONS LP		07/14/2020	RBC CAPITAL MARKETS		575,000	575,000	
70932M-AA-5	PENNYMAC FINANCIAL SERVICES INC		12/08/2020	Various		927,344	920,000	959
70959W-AJ-2	PENSKE AUTOMOTIVE GROUP INC		12/03/2020	Various		953,325	940,000	8,330
713448-ER-5	PEPSICO INC		03/17/2020	MERRILL LYNCH PIERCE FENNER		6,964,090	7,000,000	
713448-EU-8	PEPSICO INC		03/17/2020	MERRILL LYNCH PIERCE FENNER		5,998,282	6,030,000	
71376L-AD-2	PERFORMANCE FOOD GROUP INC		04/21/2020	CREDIT SUISSE SECURITIES (USA)		70,000	70,000	
716768-AC-0	PETSMART INC		02/28/2020	GOLDMAN		336,605	331,000	4,703
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC		05/21/2020	Various		8,099,740	8,000,000	1,396
72132Y-AG-0	PIPK 6 D - CDO	C	11/09/2020	CREDIT SUISSE SECURITIES (USA)		2,650,283	2,635,000	65,450
723787-AM-9	PIONEER NATURAL RESOURCES CO		02/04/2020	CITIGROUP GLOBAL MARKETS, INC		8,082,110	7,299,000	18,947
73179P-AM-8	POLYONE CORP		04/29/2020	CITIGROUP GLOBAL MARKETS, INC		425,000	425,000	
739378-AF-0	PowerSouth Energy Cooperative		04/03/2020	DIRECT		25,000,000	25,000,000	
74101X-AE-0	PRESIDIO HOLDINGS INC		02/26/2020	Various		994,162	980,000	4,777
74151#-AM-0	PricewaterhouseCoopers LLP		06/09/2020	US BANCORP INVESTMENTS INC.		17,300,000	17,300,000	
74170*-BD-0	Prime Property Fund, LLC		09/22/2020	MERRILL LYNCH PIERCE FENNER		10,000,000	10,000,000	
74275#-AA-7	Prisa II		08/19/2020	JP MORGAN CHASE BANK/HSBCSI		15,000,000	15,000,000	
74275#-AB-5	Prisa II		08/19/2020	JP MORGAN CHASE BANK/HSBCSI		5,000,000	5,000,000	
74340X-BH-3	PROLOGIS LP		09/30/2020	WELLS FARGO		5,231,798	4,426,000	8,099
74340X-BN-0	PROLOGIS LP		02/03/2020	JP MORGAN CHASE BANK/HSBCSI		4,991,650	5,000,000	
743528-AA-5	CTL - AMZN PROJECT DIXIE FUNDED		02/21/2020	NATWEST SECURITIES		(741,743)	(741,743)	(2,813)
743528-AA-5	Amazon.com Inc. CTL		02/21/2020	NATWEST SECURITIES		13,500,000	13,500,000	2,813
74353#-AA-2	Amazon.com Inc. CTL		04/24/2020	MESIROW FINANCIAL		12,444,369	12,444,369	2,482
74736K-AJ-0	QORVO INC		09/30/2020	Various		1,855,133	1,845,000	149
750731-AA-9	RAIDERS FOOTBALL CLUB HENDERSON NV SENIO		02/12/2020	MESIROW FINANCIAL		4,500,000	4,500,000	
756109-AU-8	REALTY INCOME CORP		01/14/2020	BNY/SUNTRUST CAPITAL MARKETS		6,465,179	5,948,000	603

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756109-AW-4	REALTY INCOME CORP		02/05/2020	WELLS FARGO		5,251,636	4,898,000	22,993
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC	C	06/15/2020	JP MORGAN CHASE BANK/HSBCSI		5,292,150	5,000,000	65,313
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC	C	11/06/2020	CREDIT SUISSE SECURITIES (USA)		4,749,151	4,285,000	47,849
758465-AU-2	REESE PARK CLO LTD. - CDO	C	11/20/2020	GOLDMAN		2,400,000	2,400,000	
75884B-AE-8	REG10 10 C - CDO		01/09/2020	CITIGROUP GLOBAL MARKETS INC.		1,971,000	2,000,000	19,011
75887N-AQ-2	REGT6 6R CR - CDO		05/15/2020	ROBERT W. BAIRD & CO.		3,840,000	4,000,000	10,264
75888T-AG-0	REG16 16 C - CDO	C	03/13/2020	BNP PARIBAS SECURITIES BOND		2,820,000	3,000,000	34,140
760759-AT-7	REPUBLIC SERVICES INC		01/31/2020	MORGAN STANLEY CO		4,533,046	4,034,000	34,967
77340E-AS-5	ROCKT 171R DR - CDO		01/22/2020	Unknown		4,000,000	4,000,000	
77341E-AE-5	ROCKT 2020-1 C - CDO	C	12/04/2020	JP Morgan Securities Inc.		3,000,000	3,000,000	
77678#-AA-3	Rosales Solar Holdings, LLC		12/31/2020	CIBC		1,075,121	1,075,121	
78110F-AG-4	RRAM B - CDO	C	04/09/2020	Natixis SA, New York Branch		2,940,000	3,000,000	
78355H-KK-4	RYDER SYSTEM INC		07/13/2020	JP MORGAN CHASE BANK/HSBCSI		5,212,201	4,802,500	22,745
78355H-KP-3	RYDER SYSTEM INC		10/28/2020	BNP PARIBAS SECURITIES BOND		10,087,627	9,552,000	86,474
78412D-B*-9	SEMCO Energy Inc.		02/28/2020	MERRILL LYNCH PIERCE FENNER		6,300,000	6,300,000	
78434T-AJ-7	SCFF 1 C - CDO	C	06/08/2020	Amherst		7,078,400	7,000,000	46,910
785592-AU-0	SABINE PASS LIQUEFACTION LLC		01/13/2020	JP MORGAN CHASE BANK/HSBCSI		7,954,725	7,500,000	105,000
78616#-AC-2	Sacramento Downtown Arena LLC		03/10/2020	Not Available		7,300,000	7,300,000	
806407-E#-5	Henry Schein, Inc.		03/06/2020	DIRECT		15,600,000	15,600,000	
81105D-AA-3	SCRIPPS ESCROW II INC		12/15/2020	MORGAN STANLEY CO		500,000	500,000	
81180W-BB-6	SEAGATE HDD CAYMAN	C	12/03/2020	MORGAN STANLEY CO		750,000	750,000	
81728U-AA-2	SENSATA TECHNOLOGIES INC		02/03/2020	Various		972,156	960,000	13,939
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		08/04/2020	Various		115,356	115,000	
82088K-AE-8	SHEA HOMES LIMITED PARTNERSHIP A CALIFOR		02/06/2020	JP MORGAN SECS INC., - FIXED INCOME		670,000	670,000	
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	01/31/2020	Barclays Capital		4,234,153	4,155,000	29,564
827048-AV-1	SILGAN HOLDINGS INC		02/19/2020	Bank of America Securities		154,225	155,000	1,847
829259-BA-7	SINCLAIR TELEVISION GROUP INC		11/19/2020	JP MORGAN CHASE BANK/HSBCSI		600,000	600,000	
82967N-BG-2	SIRIUS XM RADIO INC		06/11/2020	Various		584,853	585,000	5
83368R-AY-8	SOCIETE GENERALE SA	C	06/30/2020	Societe Generale		20,000,000	20,000,000	
83569C-A*-3	Sonova Holding AG	C	03/18/2020	MIZUHO_SECURITIES		20,000,000	20,000,000	
83610C-AW-1	SNDPT 12RR AR2 - CDO		12/18/2020	GOLDMAN		44,500,000	44,500,000	
838515-J@-4	South Jersey Gas Company		04/01/2020	Not Available		12,400,000	12,400,000	
85205T-AM-2	SPIRIT AEROSYSTEMS INC		12/22/2020	Various		222,344	218,000	935
85234#-AB-1	STADIUM FUNDING TRUST		02/07/2020	BK OF NYC/FCSTONE		11,125,935	9,824,919	227,884
85234#-AB-1	STADIUM FUNDING TRUST		02/10/2020	BK OF NYC/FCSTONE		6,335,012	5,546,445	(197,995)
853496-AG-2	STANDARD INDUSTRIES INC		06/16/2020	Bank of America Securities		945,000	945,000	
853496-AH-0	STANDARD INDUSTRIES INC		08/07/2020	Various		220,000	220,000	
854502-AL-5	STANLEY BLACK & DECKER INC		02/03/2020	MERRILL LYNCH PIERCE FENNER		14,950,050	15,000,000	
854502-AN-1	STANLEY BLACK & DECKER INC		10/29/2020	MORGAN STANLEY CO		4,288,605	4,300,000	
855244-AS-8	STARBUCKS CORP		12/10/2020	WELLS FARGO		2,963,964	2,300,000	8,338
858912-AG-3	STERICYCLE INC		11/10/2020	Various		330,848	330,000	
863173-AL-4	STRAS 202 D - CDO	C	08/10/2020	Barclays Bank		1,250,000	1,250,000	
87167N-AC-9	SYMP 23 A - CDO	C	10/16/2020	BNP PARIBAS SECURITIES BOND		30,000,000	30,000,000	
87167N-AG-0	SYMP 23 C - CDO	C	10/16/2020	BNP Paribas		1,500,000	1,500,000	
87167Q-AG-3	SYMP 24 C - CDO	C	12/08/2020	BOFA Securities Comm Sharing Account		5,000,000	5,000,000	
87241E-AJ-4	TCW 191 C - CDO	C	03/04/2020	MORGAN STANLEY CO		6,946,800	7,000,000	15,840
87241E-AL-9	TCW 191 D - CDO	C	01/30/2020	BNP Paribas		4,000,800	4,000,000	
87246M-AN-2	TICP 162R DR - CDO		12/17/2020	Amherst		1,000,000	1,000,000	6,583
87250A-AE-1	TICP 13 C - CDO	C	12/18/2020	CREDIT SUISEE FIRST BOSTON		1,001,000	1,000,000	5,170
87250R-AC-8	TICP 15 C - CDO	C	01/23/2020	JP Morgan Securities Inc.		3,000,000	3,000,000	
872540-AS-8	TJX COMPANIES INC		06/24/2020	Various		10,178,084	9,777,000	24,588
87264A-AW-5	T-MOBILE USA INC		12/14/2020	GOLDMAN		3,895,542	3,221,000	23,878
87264A-BC-8	T-MOBILE USA INC		12/07/2020	Various		34,342,329	33,608,000	31,545
87264A-BH-7	T-MOBILE USA INC		09/22/2020	Various		14,670,155	14,500,000	40,658
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	C	12/04/2020	RBC CAPITAL MARKETS, LLC		11,740,237	9,479,000	9,687
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	C	06/29/2020	MERRILL LYNCH PIERCE FENNER		9,980,400	10,000,000	
87511#-AB-1	Tampa Bay Arena, LLC		01/17/2020	GOLDMAN		9,100,000	9,100,000	
87612B-BR-2	TARGA RESOURCES PARTNERS LP		08/11/2020	Various		130,000	130,000	
87656X-C*-0	Tate & Lyle plc	C	05/06/2020	MERRILL LYNCH PIERCE FENNER		8,300,000	8,300,000	
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		12/17/2020	Various		206,284	195,000	1,691
87901J-AE-5	TEGNA INC		01/07/2020	CITIGROUP GLOBAL MARKETS INC.		600,000	600,000	
879369-AG-1	TELEFLEX INC		12/14/2020	Various		388,680	371,000	951
87952V-AP-1	TELESAT CANADA	C	09/02/2020	FIRST UNION CAPITAL		513,900	500,000	6,297
88023J-AD-8	TEMPO ACQUISITION LLC		12/07/2020	Various		875,084	840,000	9,113
88033G-DE-7	TENET HEALTHCARE CORP		04/02/2020	BARCLAYS CAPITAL INC FIXED INC		165,000	165,000	

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88033G-DG-2	TENET HEALTHCARE CORP		06/02/2020	BARCLAYS CAPITAL INC FIXED INC		125,000	125,000	
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC		02/19/2020	CITIGROUP GLOBAL MARKETS, INC		14,970,150	15,000,000	
88315L-AE-8	TMCL 2020-1 A - RMBS	C	11/24/2020	CREDIT SUISSE SECURITIES (USA)		5,497,530	5,356,911	4,062
883556-CF-7	THERMO FISHER SCIENTIFIC INC		03/23/2020	JP MORGAN CHASE BANK/HSBCSI		5,000,000	5,000,000	
88947E-AU-4	TOLL BROTHERS FINANCE CORP		03/02/2020	Various		366,035	358,000	6,346
89236T-EM-3	TOYOTA MOTOR CREDIT CORP		02/27/2020	RBC CAPITAL MARKETS, LLC		6,688,244	6,182,000	26,711
89236T-GX-7	TOYOTA MOTOR CREDIT CORP		03/27/2020	MERRILL LYNCH PIERCE FENNER		19,963,200	20,000,000	
89236T-HG-3	TOYOTA MOTOR CREDIT CORP		08/17/2020	Various		12,209,608	12,210,000	672
89469A-AD-6	TREEHOUSE FOODS INC		12/22/2020	Various		924,282	912,000	4,085
89531M-AE-2	TREST 182A B - CDO	C	06/01/2020	Various		4,886,363	5,090,000	17,986
89532T-AJ-5	TREST 3 C - CDO	C	01/16/2020	CREDIT SUISEE FIRST BOSTON		6,000,000	6,000,000	
89532T-AL-0	TREST 3 D - CDO	C	01/16/2020	CREDIT SUISEE FIRST BOSTON		1,500,000	1,500,000	
89641G-AE-2	TRNTS XII C - CDO	C	12/02/2020	GOLDMAN		1,500,000	1,500,000	5,224
89680H-AA-0	TCF 201 A - RMBS		08/25/2020	RBC CAPITAL MARKETS, LLC		34,993,473	35,000,000	
897051-AA-6	TRONOX INC		03/11/2020	Various		155,863	165,000	4,319
89788J-AA-7	TRUIST BANK		03/04/2020	BNY/SUNTRUST CAPITAL MARKETS		3,991,760	4,000,000	
90351D-AB-3	UBS GROUP AG	C	12/11/2020	Various		10,580,231	9,242,000	113,028
90352J-AC-7	UBS GROUP AG	C	12/11/2020	Various		11,115,187	9,536,000	74,070
904311-AA-5	UNDER ARMOUR INC		04/28/2020	Various		412,228	450,000	5,472
907818-FJ-2	UNION PACIFIC CORP		02/27/2020	NATIONAL FINANCIAL SERVICES CO		7,145,658	7,047,000	13,468
907818-FL-7	UNION PACIFIC CORP		01/28/2020	MORGAN STANLEY CO		4,997,750	5,000,000	
907818-FM-5	UNION PACIFIC CORP		09/16/2020	CORPORATE REORGANIZATIONS		12,075,382	12,196,000	
911312-BX-3	UNITED PARCEL SERVICE INC		03/19/2020	MERRILL LYNCH PIERCE FENNER		4,994,750	5,000,000	
911363-AM-1	UNITED RENTALS (NORTH AMERICA) INC		08/25/2020	Various		347,775	345,000	137
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		02/18/2020	Various		1,159,944	1,160,000	
913017-BT-5	RAYTHEON TECHNOLOGIES CORP		12/04/2020	JP MORGAN CHASE BANK/HSBCSI		4,903,695	3,771,000	3,300
913017-CY-3	RAYTHEON TECHNOLOGIES CORP		10/27/2020	Barclays Capital		9,872,340	8,342,000	155,804
913260-C*-4	Unitil Energy Systems		06/16/2020	MERRILL LYNCH PIERCE FENNER		2,400,000	2,400,000	
91752*-AA-7	Utah Solar Holdings LLC		08/21/2020	CITIGROUP GLOBAL MARKETS, INC		8,000,000	8,000,000	
91831A-AC-5	VALEANT PHARMACEUTICALS INTERNATIONAL IN	C	03/06/2020	CITIGROUP GLOBAL MARKETS INC.		1,275,000	1,250,000	30,838
918374-AA-7	VTR FINANCE BV	C	06/24/2020	JP MORGAN CHASE BANK/HSBCSI		200,000	200,000	
92203#-AW-8	The Vanguard Group, Inc.		07/30/2020	MORGAN STANLEY CO		9,800,000	9,800,000	
92203#-AX-6	The Vanguard Group, Inc.		07/30/2020	MORGAN STANLEY CO		10,000,000	10,000,000	
92203#-AZ-1	The Vanguard Group, Inc.		07/30/2020	MORGAN STANLEY CO		10,000,000	10,000,000	
92212K-AB-2	VDC 201 A1 - RMBS		09/22/2020	GUGGENHEIM		7,500,000	7,500,000	
92212K-AC-0	VDC 202 A2 - RMBS		09/22/2020	GUGGENHEIM		25,000,000	25,000,000	
92338B-AG-0	VERDE 2019-4 C - CDO		08/24/2020	GOLDMAN		3,257,638	3,250,000	11,091
92343V-ER-1	VERIZON COMMUNICATIONS INC		12/10/2020	US BANCORP INVESTMENTS INC.		7,925,232	6,588,000	65,753
92343V-FF-6	VERIZON COMMUNICATIONS INC		03/17/2020	JP MORGAN SECS INC., - FIXED INCOME		4,997,500	5,000,000	
92537R-AA-7	VERTICAL US NEWCO INC		06/30/2020	GOLDMAN		200,000	200,000	
92564R-AE-5	VICI PROPERTIES INC		01/22/2020	MORGAN STANLEY CO		400,000	400,000	
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	C	06/17/2020	CITIGROUP GLOBAL MARKETS, INC		790,000	790,000	
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO		05/14/2020	GOLDMAN		8,183,942	7,220,000	35,819
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO		12/01/2020	GOLDMAN		3,220,894	3,273,000	
92858R-AA-8	VMED 02 UK FINANCING I PLC	C	09/10/2020	MERRILL LYNCH PIERCE FENNER		1,040,000	1,040,000	
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		12/11/2020	MERRILL LYNCH PIERCE FENNER		9,410,240	9,382,000	6,841
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		11/17/2020	JP MORGAN CHASE BANK/HSBCSI		2,989,350	3,000,000	
92918H-AC-4	VOYA 202 C - CDO	C	08/05/2020	Natixis SA, New York Branch		2,000,000	2,000,000	
92933B-AQ-7	WMG ACQUISITION CORP		06/17/2020	Various		965,069	965,000	
92933B-AR-5	WMG ACQUISITION CORP		08/06/2020	CREDIT SUISSE SECURITIES (USA)		745,000	745,000	
94949G-AG-6	WELF 201 B - CDO	C	02/13/2020	Morgan Stanley & Co. LLC		1,250,000	1,250,000	
95002E-BF-3	WFCM 20C55 XA - CMBS		02/10/2020	WELLS FARGO SECURITIES		8,333,654		75,286
95081Q-AN-4	WESCO DISTRIBUTION INC		05/29/2020	Barclays Capital		900,000	900,000	
95753T-AL-9	WSTCT 1R DR - CDO	C	12/18/2020	CANTOR		995,420	1,000,000	6,070
958667-AC-1	WESTERN MIDSTREAM OPERATING LP		06/23/2020	Various		920,863	960,000	17,098
96188#-AD-0	WETT Holdings, LLC		02/06/2020	Barclays Capital		20,510,000	20,510,000	
98212B-AL-7	WPX ENERGY INC		01/08/2020	Barclays Capital		500,000	500,000	
98212B-AM-5	WPX ENERGY INC		06/03/2020	FIRST UNION CAPITAL		300,000	300,000	
98389*-AA-3	Xanterra Parks and Resorts, Inc.		11/03/2020	DIRECT		11,600,000	11,600,000	
98389B-AY-6	XCEL ENERGY INC		03/27/2020	JP MORGAN CHASE BANK/HSBCSI		4,983,500	5,000,000	
984121-CB-7	XEROX CORP		03/03/2020	Various		78,628	72,000	701
98421M-AA-4	XEROX HOLDINGS CORP		08/05/2020	Various		2,138,438	2,130,000	94
984798-AA-2	Yankee Stadium Holdings LLC		05/29/2020	GOLDMAN		15,000,000	15,000,000	
984851-AD-7	YARA INTERNATIONAL ASA	C	12/15/2020	Market Axess		2,574,229	2,300,000	2,671
984851-AF-2	YARA INTERNATIONAL ASA	C	09/23/2020	Market Axess		1,725,676	1,475,000	22,186

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984851-AG-0	YARA INTERNATIONAL ASA	C	06/10/2020	CITIGROUP GLOBAL MARKETS, INC		5,159,400	5,000,000	3,498
988498-AM-3	YUM! BRANDS INC		03/30/2020	CORPORATE REORGANIZATIONS		70,000	70,000	
988498-AN-1	YUM! BRANDS INC		09/10/2020	Various		469,853	470,000	
C1466#-AA-6	CANADIAN PACIFIC RAILWAY COMPANY	C	10/07/2020	DIRECT		16,001,313	14,511,820	128,667
C3298@-AC-4	Australian Laboratory Services Pty Ltd	B	08/04/2020	WELLS FARGO		4,937,310	4,929,960	
C6574#-AE-6	The North West Company Inc.		05/06/2020	DIRECT		17,700,000	17,700,000	
G0488*-AA-2	Atlantica Yield Plc	B	02/06/2020	DIRECT		19,539,950	19,583,560	
G4706#-AB-4	ICON Investments Five Unlimited Company	C	07/09/2020	CITIGROUP GLOBAL MARKETS, INC		4,400,000	4,400,000	
N4281@-CA-1	Koninklijke Vopak N.V.	C	07/01/2020	JP MORGAN CHASE BANK/HSBCSI		2,500,000	2,500,000	
N7660#-AS-6	SHV Nederland BV	C	09/24/2020	DIRECT		36,000,000	36,000,000	
N7660#-AT-4	SHV Nederland BV	C	09/24/2020	DIRECT		15,000,000	15,000,000	
000000-00-0	Wheels, Inc		04/15/2020	DIRECT		7,000,000	7,000,000	
PP1H07-TV-6	Curtiss-Wright Corporation		05/15/2020	MERRILL LYNCH PIERCE FENNER		25,000,000	25,000,000	
PPE0AS-1N-0	National Basketball Association		01/17/2020	MERRILL LYNCH PIERCE FENNER		1,200,000	1,200,000	
PPE508-XB-5	Intertek Finance Plc	C	06/18/2020	HSBC SECURITIES INC.		4,750,000	4,750,000	
PPE913-CF-1	Molkerei Alois Müller GmbH & Co. KG	B	10/29/2020	CITIGROUP GLOBAL MARKETS, INC		16,320,500	16,452,100	
PPEA16-PX-8	Waters Corporation		11/19/2020	MIZUHO_SECURITIES		7,100,000	7,100,000	
PPEG1L-JG-6	Triton TAL Finance III 2017-2 - ABS	C	12/23/2020	CREDIT SUISSE SECURITIES (USA)		15,178,066	15,563,333	7,010
Q0846#-AD-8	ALS Canada Ltd.	B	08/04/2020	WELLS FARGO		5,011,407	4,990,689	
Q0846#-AF-3	Australian Laboratory Services Pty Ltd	B	08/04/2020	WELLS FARGO		5,983,769	5,959,032	
Q7160#-AJ-8	ORICA FINANCE LIMITED		02/14/2020	DIRECT		9,730,196	9,200,000	1,173
Q8806@-AA-7	TEC Hedland Pty Ltd	B	10/08/2020	RBC CAPITAL MARKETS, LLC		15,746,500	15,703,600	
Q9389#-AH-3	VECTOR LIMITED	C	03/04/2020	Not Available		14,700,000	14,700,000	
Q9749#-AL-9	WesTrac Pty Ltd	C	05/22/2020	MERRILL LYNCH PIERCE FENNER		13,000,000	13,000,000	
U5009L-AX-8	KRAFT HEINZ FOODS CO		02/24/2020	MILLENIUM		247,162	240,000	3,775
X5151*-AH-3	Landsvirkjun	C	02/20/2020	Barclays Capital		6,600,000	6,600,000	
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						4,315,136,999	4,223,124,638	8,788,897
064058-AD-2	BANK OF NEW YORK MELLON CORP		06/22/2020	Various		4,268,850	4,470,000	1,559
59156R-BP-2	METLIFE INC		06/19/2020	MORGAN STANLEY CO		17,461,208	19,241,000	16,626
743315-AU-7	PROGRESSIVE CORP		10/14/2020	CREDIT SUISSE SECURITIES (USA)		5,031,250	5,000,000	23,142
857477-AQ-6	STATE STREET CORP		06/19/2020	Merril Lynch Pierce Fenner Smith		6,371,608	6,658,000	85,940
89832Q-AD-1	TRUIST FINANCIAL CORP		07/17/2020	CREDIT SUISSE SECURITIES		6,352,660	6,652,000	124,171
902973-AY-2	U.S. BANCORP		07/15/2020	CREDIT SUISSE SECURITIES		9,700,000	10,000,000	2,847
4899999. Subtotal - Bonds - Hybrid Securities						49,185,575	52,021,000	254,285
87151Q-AC-0	SYMETRA FINANCIAL CORP		06/12/2020	Stifel, Nicolaus & Co., Inc.		11,639,697	10,913,000	194,539
5599999. Subtotal - Bonds - Parent, Subsidiaries and Affiliates						11,639,697	10,913,000	194,539
000000-00-0	ICECR TL B 1L USD		01/30/2020	CREDIT SUISSE SECURITIES (USA)		354,113	355,000	
44988L-AG-2	TERM LOAN B : INSPIRE BRANDS [FKA ARBY'S		12/07/2020	Barclays Capital		596,125	600,000	
76171J-AB-7	REYNOLDS CONSUMER PRODUC TL 1L USD		01/30/2020	CREDIT SUISSE SECURITIES (USA)		179,775	180,000	
PPEA0E-Y5-3	Jamshid Ventures LLC		12/18/2020	DEUTSCHE BANK SECURITIES, INC.		5,800,000	5,800,000	
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						6,930,013	6,935,000	
8399997. Total - Bonds - Part 3						5,219,714,490	5,117,053,908	10,215,179
8399998. Total - Bonds - Part 5						222,873,555	224,164,774	914,564
8399999. Total - Bonds						5,442,588,045	5,341,218,682	11,129,744
172967-MU-2	CITIGROUP INC		12/03/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	4,250,000.000	4,250,000	0.00	
486606-2*-6	KAYNE ANDERSON MLP/MIDSTREAM INVESTMENT		02/01/2020	MORGAN STANLEY CO	(11,400,000.000)	11,400,000	0.00	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						15,650,000	XXX	
8999997. Total - Preferred Stocks - Part 3						15,650,000	XXX	
8999998. Total - Preferred Stocks - Part 5							XXX	
8999999. Total - Preferred Stocks						15,650,000	XXX	
0556EL-10-9	BP MIDSTREAM PARTNERS UNT		06/04/2020	Various	48,684.000	670,531		
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT		08/12/2020	Various	7,727.000	300,524		
18539C-20-4	CLEARWAY ENERGY CL C ORD		09/29/2020	Various	22,746.000	559,836		
226344-20-8	CRESTWOOD EQUITY PARTNERS UNT		06/22/2020	Various	48,793.000	754,018		
23311P-10-0	DCP MIDSTREAM UNT		06/11/2020	Various	27,790.000	393,355		
29250N-10-5	ENBRIDGE ORD	C	07/29/2020	Various	57,229.000	2,033,382		
294600-10-1	EQUITRANS MIDSTREAM ORD		06/17/2020	Various	260,822.567	2,290,760		
49456B-10-1	KINDER MORGAN CL P ORD		07/21/2020	Various	38,963.000	583,162		
521865-20-4	LEAR ORD		08/14/2020	CORPORATE REORGANIZATIONS	501.776	58,612		
65339F-10-1	NEXTERA ENERGY ORD		08/11/2020	Various	2,312.000	648,422		
65341B-10-6	NEXTERA ENERGY PARTNERS UNT		09/15/2020	Various	28,779.000	1,706,591		
65506L-10-5	NOBLE MIDSTREAM PARTNERS UNT		06/10/2020	Various	35,901.000	390,046		

SCHEDULE D - PART 3

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

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
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		05/12/2020	Various	20,113.000	843,413		
87233Q-10-8	TC PIPELINES UNT		04/02/2020	JEFFERIES	19,771.000	671,486		
87612G-10-1	TARGA RESOURCES ORD		07/07/2020	Various	136,049.000	2,540,457		
87807B-10-7	TC ENERGY ORD	C	09/11/2020	Various	33,015.000	1,561,470		
966387-50-8	WHITING PETROLEUM ORD		09/02/2020	CORPORATE ACTION	13,884.000	209,620		
969457-10-0	WILLIAMS ORD		07/15/2020	Various	145,297.000	2,329,475		
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						18,545,161	XXX	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		12/02/2020	DIRECT	265,200.000	26,520,000		
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						26,520,000	XXX	
000000-00-0	Symetra Reinsurance Company		12/30/2020	Unknown	0.000	17,000,000		
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						17,000,000	XXX	
56167N-72-0	TORTOISE N AMER PIPELINE		11/13/2020	Various	2,382,512.000	39,215,884		
723682-10-0	PIONEER FUND A		12/28/2020	Unknown	304.404	10,050		
72375Q-10-8	PIONEER MID CAP VAL A		12/29/2020	Unknown	6.029	139		
72387W-40-8	PIONEER SEL MC GR A		11/24/2020	Unknown	545.838	27,434		
724010-10-3	PIONEER CORE EQTY A		12/28/2020	Unknown	73.844	1,636		
9499999. Subtotal - Common Stocks - Mutual Funds						39,255,143	XXX	
9799997. Total - Common Stocks - Part 3						101,320,303	XXX	
9799998. Total - Common Stocks - Part 5						22,154,355	XXX	
9799999. Total - Common Stocks						123,474,659	XXX	
9899999. Total - Preferred and Common Stocks						139,124,659	XXX	
9999999 - Totals						5,581,712,704	XXX	11,129,744

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
233383-AA-6	DY8 LEASING LLC		11/26/2020	Paydown		1,250,000	1,250,000	1,250,001	1,250,369		(369)		(369)		1,250,000				14,027	12/10/2025
36179M-EK-2	G2 MA0138 - RMBS		12/01/2020	Paydown		209,089	209,089	208,816	208,815		275		275		209,089				2,979	06/20/2027
36202C-QX-4	G2 002270 - RMBS		12/01/2020	Paydown		965	965	975	967		(2)		(2)		965				47	08/20/2026
36202F-BK-1	G2 004542 - RMBS		12/01/2020	Paydown		76,206	76,206	80,142	79,539		(3,333)		(3,333)		76,206				1,421	09/20/2039
36203G-HA-4	GN 348625 - RMBS		12/01/2020	Paydown		1,620	1,620	1,666	1,623		(2)		(2)		1,620				67	04/15/2023
36203R-YD-5	GN 357208 - RMBS		09/15/2020	Paydown		5,062	5,062	5,238	5,117		(56)		(56)		5,062				221	05/15/2023
3620A2-T5-5	GN 717072 - RMBS		12/01/2020	Paydown		137,054	137,054	139,089	138,844		(1,790)		(1,790)		137,054				2,286	05/15/2039
3620AC-6M-1	GN 726376 - RMBS		12/01/2020	Paydown		4,857	4,857	5,078	5,065		(208)		(208)		4,857				155	10/15/2039
36224S-JA-1	GN 336957 - RMBS		12/01/2020	Paydown		2,098	2,098	2,126	2,100		(2)		(2)		2,098				83	05/15/2023
36295P-U2-6	GN 676601 - RMBS		12/01/2020	Paydown		28,870	28,870	30,416	30,188		(1,318)		(1,318)		28,870				1,079	11/15/2037
362950-KU-3	GN 677207 - RMBS		12/01/2020	Paydown		381	381	394	388		(7)		(7)		381				14	08/15/2038
36296F-MQ-3	GN 689867 - RMBS		12/01/2020	Paydown		93,060	93,060	96,201	95,521		(2,461)		(2,461)		93,060				3,259	09/15/2038
36296N-W7-7	GN 696470 - RMBS		12/01/2020	Paydown		8,506	8,506	8,789	8,707		(201)		(201)		8,506				408	08/15/2038
36296Q-3N-7	GN 698405 - RMBS		12/01/2020	Paydown		433,896	433,896	444,404	443,277		(9,381)		(9,381)		433,896				12,128	07/15/2039
36297A-KW-2	GN 706009 - RMBS		12/01/2020	Paydown		9,978	9,978	10,277	10,244		(266)		(266)		9,978				355	01/15/2039
380992-GM-3	POOL 000012 - MBS		04/03/2020	Redemption @ 100.00		440	440	442	438						438		2	2	7	06/20/2021
38373M-5H-9	GNR 2009-007 Z - CMBS		12/01/2020	Paydown		141,501	141,501	119,726	141,439		62		62		141,501				4,572	12/16/2050
38373M-AK-6	GNR 2001-16 Z - CMBS		12/01/2020	Paydown		124,335	124,335	2,459,618	134,072		(9,736)		(9,736)		124,335				4,180	10/16/2040
38373M-BE-9	GNR 2001-58 Z - CMBS		12/01/2020	Paydown		530,963	530,963	1,714,193	486,764		44,198		44,198		530,963				24,923	09/16/2041
38373M-FX-3	GNR 2002-56 Z - CMBS		12/01/2020	Paydown		60,174	60,174	375,024	60,818		(644)		(644)		60,174				4,232	06/16/2042
38373S-LY-1	GNR 0312D OZ - CMO/RMBS		12/01/2020	Paydown		86,714	86,714	87,611	86,898		(184)		(184)		86,714				2,616	02/20/2033
38374B-JX-2	GNR 2003-59 Z - CMBS		12/01/2020	Paydown		175,492	175,492	377,417	187,472		(11,980)		(11,980)		175,492				5,174	06/16/2043
38374C-GS-4	GNR 2003-76 PZ - CMO/RMBS		12/01/2020	Paydown		851,401	851,401	859,153	842,487		8,913		8,913		851,401				28,385	09/20/2033
38374L-5H-0	GNR 2005-060 WZ - CMO/RMBS		12/01/2020	Paydown		1,800,937	1,800,937	1,786,385	1,791,405		9,532		9,532		1,800,937				57,037	09/20/2035
38374M-CH-0	GNR 2005-083 Z - CMO/RMBS		05/13/2020	Various		11,236,542	9,932,057	9,224,958	9,633,990		21,222		21,222		9,655,015		1,581,527	1,581,527	220,308	10/16/2035
38374M-WL-9	GNR 2006-001 ZA - CMO/RMBS		05/15/2020	Various		9,662,998	8,491,342	8,261,535	8,373,919		9,795		9,795		8,383,284		1,279,714	1,279,714	211,744	01/20/2036
38376K-C9-0	GNR 2009-091 MB - CMO/RMBS		12/01/2020	Paydown		2,244,604	2,244,604	2,167,095	2,224,098		20,506		20,506		2,244,604				48,460	10/16/2024
38376P-TU-4	GNR 2009-125 MP - CMO/RMBS		12/01/2020	Paydown		37,555	37,555	46,523	37,172		382		382		37,555				816	12/16/2024
38376T-DU-3	GNR 102G PV - CMO/RMBS		02/20/2020	Paydown		2,019,802	2,019,802	2,092,310	2,015,873		3,929		3,929		2,019,802				11,023	10/20/2026
38376T-VX-7	GNR 2010-006 EB - CMO/RMBS		12/01/2020	Paydown		1,894,234	1,894,234	1,833,707	1,879,431		14,803		14,803		1,894,234				40,186	01/16/2025
38376V-VN-4	GNR 2010-017 B - CMO/RMBS		12/01/2020	Paydown		1,561,591	1,561,591	3,123,968	1,544,864		16,727		16,727		1,561,591				18,424	02/16/2025
38376W-NB-7	GNR 2010-024 QB - CMO/RMBS		12/01/2020	Paydown		1,676,925	1,676,925	1,674,829	1,673,380		3,545		3,545		1,676,925				44,749	04/20/2039
38376X-VR-1	GNR 2010-030 NY - CMO/RMBS		12/01/2020	Paydown		4,194,932	4,194,932	4,307,507	4,206,342		(11,409)		(11,409)		4,194,932				167,352	12/16/2026
38377D-XJ-0	GNR 10104B PB - CMO/RMBS		09/21/2020	Paydown		201,957	201,957	207,076	201,902		54		54		201,957				4,011	09/20/2039
38377E-K3-7	GNR 2010-060 QG - CMO/RMBS		09/21/2020	Paydown		925,559	925,559	944,070	925,086		473		473		925,559				18,437	03/20/2039
38377F-EK-3	GNR 2010-061 DB - CMO/RMBS		12/01/2020	Paydown		1,874,002	1,874,002	1,827,444	1,860,468		13,533		13,533		1,874,002				39,775	05/20/2025
38377K-ZJ-2	GNR 2010-112 JB - CMO/RMBS		12/01/2020	Paydown		3,266,064	3,266,064	3,511,529	3,304,126		(38,062)		(38,062)		3,266,064				88,140	09/20/2039
38377L-J4-1	GNR 2010-130 LD - CMO/RMBS		12/01/2020	Paydown		2,525,327	2,525,327	2,465,745	2,513,597		11,730		11,730		2,525,327				65,786	08/16/2039
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS		12/01/2020	Paydown		2,301	2,301	2,058	2,177		125		125		2,301				90	11/16/2040
38378J-NU-2	GNR 2013-037 LV - CMO/RMBS		12/01/2020	Paydown		450,297	450,297	463,110	457,027		(6,729)		(6,729)		450,297				8,599	02/20/2025
71654Q-BC-5	PETROLEOS MEXICANOS	C	12/20/2020	Paydown		500,000	500,000	500,000	500,000						500,000				7,369	12/20/2022
71654Q-BD-3	PETROLEOS MEXICANOS	C	12/20/2020	Paydown		250,000	250,000	250,000	250,002		(2)		(2)		250,000				3,592	12/20/2022
71654Q-BL-5	PETROLEOS MEXICANOS	C	08/15/2020	Paydown		4,542,000	4,542,000	4,542,000	4,542,122		(122)		(122)		4,542,000				96,404	02/15/2024
911760-AP-1	VENDE 1992-1 2Z - CMO/RMBS		12/01/2020	Paydown		45,590	45,590	45,343	45,414		176		176		45,590				1,847	05/15/2022
911760-BG-0	VENDE 1992-2 Z - CMO/RMBS		12/01/2020	Paydown		413,367	413,367	385,433	406,816		6,551		6,551		413,367				16,226	09/15/2022
911760-EJ-1	VENDE 1994-2 3ZB - CMO/RMBS		12/01/2020	Paydown		704,593	704,593	599,413	670,873		33,719		33,719		704,593				24,793	06/15/2024
911760-JJ-6	VENDE 1996-3 2Z - CMO/RMBS		12/01/2020	Paydown		713,490	713,490	695,782	704,515		8,975		8,975		713,490				25,408	10/15/2026
912810-RM-2	UNITED STATES TREASURY		03/10/2020	CITADEL SECURITIES LLC		3,037,417	2,230,000	2,151,776	2,154,236		375		375		2,154,612		882,805	882,805	21,504	05/15/2045
912828-4V-9	UNITED STATES TREASURY		12/01/2020	Adjustment					(189)		(15)		(15)		(15)		15	15		08/15/2028
912828-4X-5	UNITED STATES TREASURY		03/10/2020	WELLS FARGO SECURITIES LLC		13,199,918	12,300,000	12,215,918	12,236,982		3,132		3,132		12,240,114		959,804	959,804	179,236	08/31/2023
912828-5M-8	UNITED STATES TREASURY		11/01/2020	Adjustment					411		(7)		(7)		(7)		7	7		11/15/2028
912828-6X-3	UNITED STATES TREASURY		01/14/2020	NOMURA SECURITIES/FIXED INCOME		7,176,914	7,000,000	7,057,450	7,053,054		(319)		(319)		7,052,735		124,179	124,179	19,102	05/31/2026
912828-J4-3	UNITED STATES TREASURY		03/16/2020	NOMURA SECURITIES/FIXED INCOME		1,024,801	1,000,000	998,871	999,647		33		33		999,680		25,121	25,121	9,558	02/28/2022
912828-XZ-8	UNITED STATES TREASURY		12/01/2020	Adjustment					(173)		(16)		(16)		(16)		16	16		06/30/2025
912828-YB-0	UNITED STATES TREASURY		02/19/2020	Various		13,416,673	13,350,000	13,254,498	13,253,687		1,203		1,203		13,254,890		161,783	161,783	109,868	08/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
912828-YQ-7	UNITED STATES TREASURY		01/29/2020	Various		15,627,310	15,700,000	15,609,286	15,610,774		562		562		15,611,336		15,973	15,973	55,656	10/31/2026
912828-YS-3	UNITED STATES TREASURY		03/18/2020	Various		60,058,679	59,775,000	59,496,430	48,812,182		(162)		(162)		59,496,563		562,116	562,116	205,625	11/15/2029
912828-YU-8	UNITED STATES TREASURY		01/29/2020	NOMURA SECURITIES/FIXED INCOME		1,664,366	1,650,000	1,627,957	1,628,006		239		239		1,628,246		36,121	36,121	4,469	11/30/2026
912828-YX-2	UNITED STATES TREASURY		04/03/2020	Various		42,926,831	40,475,000	40,981,099			(9,208)		(9,208)		40,971,891		1,954,940	1,954,940	150,838	12/31/2026
912828-YY-0	UNITED STATES TREASURY		03/25/2020	Various		34,449,577	33,000,000	33,438,392			(9,803)		(9,803)		33,428,589		1,020,988	1,020,988	111,923	12/31/2024
912828-ZB-9	UNITED STATES TREASURY		03/23/2020	HSBC SECURITIES INC.		51,752	50,000	51,826							51,826		(74)	(74)	35	02/28/2027
912828-ZN-3	UNITED STATES TREASURY		05/08/2020	Barclays Capital		6,597,138	6,600,000	6,562,359			58		58		6,562,417		34,721	34,721	986	04/30/2027
912828-ZQ-6	UNITED STATES TREASURY		07/09/2020	DEUTSCHE BANK SECURITIES, INC.		1,496,133	1,500,000	1,492,148			17		17		1,492,165		3,968	3,968	1,427	05/15/2030
912828-ZV-5	UNITED STATES TREASURY		07/09/2020	MORGAN STANLEY CO		1,501,172	1,500,000	1,498,711			4		4		1,498,715		2,457	2,457	204	06/30/2027
917991-8U-8	POOL 000132 - MBS		12/01/2020	Redemption @ 100.00							2,678		2,678		2,678		(2,678)	(2,678)		12/01/2023
92261X-AB-4	VENDE 2010-1 DV - CMO/RMBS		12/01/2020	Paydown		1,101,343	1,101,343	1,144,708	1,104,710		(3,366)		(3,366)		1,101,343				25,657	05/15/2021
0599999. Subtotal - Bonds - U.S. Governments						260,307,355	251,732,531	256,816,048	156,839,077		116,369		116,369		251,663,850		8,643,504	8,643,504	2,229,283	XXX
532386-AB-5	LILE FINANCE LTD	C	11/06/2020	Paydown		5,709,675	5,709,675	5,709,675	5,709,698		(23)		(23)		5,709,675				56,691	05/06/2025
906609-AA-0	UNION 15 SPC ON BEHALF OF AND FOR THE AC	C	12/01/2020	Paydown		1,651,678	1,651,678	1,651,678	1,651,917		(239)		(239)		1,651,678				20,469	12/01/2024
1099999. Subtotal - Bonds - All Other Governments						7,361,353	7,361,353	7,361,353	7,361,615		(262)		(262)		7,361,353				77,160	XXX
686053-DH-9	OREGON SCH BRDS ASSN		06/30/2020	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				134,325	06/30/2020
68608D-DA-9	OREGON ST LOC GOVTS		05/15/2020	Call @ 100.00		103,843	103,843	103,843	103,843						103,843					06/01/2023
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,103,843	5,103,843	5,103,843	5,103,843						5,103,843				134,325	XXX
041800-AA-1	ARLINGTON TEX ADMISSIONS & PKG TAXES REV		01/01/2020	Paydown		380,371	380,371	447,010	438,653		(58,282)		(58,282)		380,371				11,651	01/01/2036
134011-AA-3	CAMP PENDLETON & QUANTICO HOUSING LLC		09/18/2020	Call @ 100.00		160,000	160,000	160,000	160,000						160,000				4,750	10/01/2043
23317*-AC-4	DULLES DISCOVERY IV - ABS		05/05/2020	Redemption @ 100.00		(25,555)	(25,555)	(25,555)	(25,555)						(25,555)					09/05/2033
235036-RD-4	DALLAS FORT WORTH TEX INTL ARPT REV		11/01/2020	Maturity @ 100.00		2,475,000	2,475,000	2,475,000	2,475,000						2,475,000				105,485	11/01/2020
29270C-YN-9	ENERGY NORTHWEST WASH ELEC REV		07/01/2020	Maturity @ 100.00		2,000,000	2,000,000	2,005,180	2,000,360		(360)		(360)		2,000,000				53,060	07/01/2020
31288E-Y3-5	FH C76130 - RMBS		12/01/2020	Paydown		2,002	2,002	1,989	1,994		8		8		2,002				55	02/01/2033
31288G-Q2-1	FH C77673 - RMBS		12/01/2020	Paydown		57,365	57,365	84,586	57,051		314		314		57,365				773	03/01/2033
31288W-EB-9	FH 406430 - RMBS		12/01/2020	Paydown		1,717	1,717	1,711	1,709		8		8		1,717				47	03/01/2022
312906-J5-0	FHR 198 Z - CMO/RMBS		02/18/2020	Paydown		95	95	84	106		6		6		95				2	09/15/2022
312916-FL-8	FHR 1526 L - CMO/RMBS		12/01/2020	Paydown		48,475	48,475	75,522	47,689		786		786		48,475				1,443	06/15/2023
312916-ZY-8	FHR 1562 Z - CMO/RMBS		12/01/2020	Paydown		85,136	85,136	80,339	84,037		1,099		1,099		85,136				3,193	07/15/2023
31292G-L8-7	FH C00351 - RMBS		12/01/2020	Paydown		1,632	1,632	1,620	1,625		7		7		1,632				72	07/01/2024
31296L-PK-1	FH A12226 - RMBS		12/01/2020	Paydown		27,415	27,414	27,137	27,230		184		184		27,415				212	08/01/2033
3133T0-J7-0	FHR 1578 K - CMO/RMBS		12/01/2020	Paydown		19,901	19,901	23,477	19,702		199		199		19,901				712	09/15/2023
3133T0-VX-9	FHR 1560 Z - CMO/RMBS		04/07/2020	Various		1,020,267	970,525	889,648	950,262		4,577		4,577		953,755		66,511	66,511	23,283	08/15/2023
3133T0-Y6-5	FHR 1572 ZZ - CMO/RMBS		12/09/2020	Various		86,000	86,920	91,820	84,113		1,121		1,121		84,668		1,332	1,332	2,880	09/15/2023
3133T2-4T-4	FHR 1648 G - CMO/RMBS		12/15/2020	Paydown		34,433	34,433	27,999	33,992		441		441		34,433				1,023	12/15/2023
3133T3-3F-3	FHR 1676 KZ - CMO/RMBS		12/01/2020	Paydown		259,818	259,818	237,471	254,044		5,774		5,774		259,818				8,902	02/15/2024
3133T4-DK-9	FHR 1685 J - CMO/RMBS		12/01/2020	Paydown		201,023	201,023	330,701	196,312		4,712		4,712		201,023				5,301	02/15/2024
3133T4-V6-0	FHR 1709 Z - CMO/RMBS		04/07/2020	Various		707,864	677,104	601,684	654,514		3,567		3,567		657,733		50,132	50,132	14,891	03/15/2024
3133T5-MS-9	FHR 1731 H - CMO/RMBS		12/01/2020	Paydown		70,919	70,919	55,937	69,065		1,854		1,854		70,919				2,097	05/15/2024
3133T5-N7-4	FHR 1755 N - CMO/RMBS		12/01/2020	Paydown		16,850	16,850	32,213	16,427		424		424		16,850				557	10/15/2024
3133T6-QN-4	FHR 1806 D - CMO/RMBS		12/01/2020	Paydown		25,206	25,206	23,442	24,739		467		467		25,206				860	12/15/2025
3133T6-SH-5	FHR 1811 G - CMO/RMBS		12/01/2020	Paydown		7,900	7,900	7,392	7,743		158		158		7,900				281	01/15/2026
3133T6-T7-6	FHR 1843 Z - CMO/RMBS		12/01/2020	Paydown		79,595	79,595	69,235	76,440		3,155		3,155		79,595				3,134	04/15/2026
3133T7-PN-3	FHR 1871 Z - CMO/RMBS		12/01/2020	Paydown		12,196	12,196	11,051	11,805		392		392		12,196				440	08/15/2026
3133T8-LK-1	FHR 1910 ZU - CMO/RMBS		12/01/2020	Paydown		99,775	99,775	102,447	100,414		(639)		(639)		99,775				4,375	11/15/2026
3133T8-XJ-1	FHR 1941 E - CMO/RMBS		12/01/2020	Paydown		21,960	21,960	21,339	21,761		199		199		21,960				1,091	02/15/2027
3133TB-WG-1	FHR 1995 PD - CMO/RMBS		05/13/2020	Various		341,788	305,003	284,558	296,744		820		820		297,531		44,258	44,258	8,789	10/20/2027
3133TG-E9-6	FHR 2086 GB - CMO/RMBS		12/01/2020	Paydown		15,014	15,014	13,989	14,658		355		355		15,014				431	09/15/2028
3133TK-G7-9	FHR 2141 E - CMO/RMBS		12/01/2020	Paydown		23,228	23,228	21,693	22,332		895		895		23,228				803	04/15/2029
3133TP-QW-2	FHR 2252 PE - CMO/RMBS		12/01/2020	Paydown		17,971	17,971	17,937	17,924		47		47		17,971				722	09/15/2030
3133TT-TT-8	FHR 2330 PZ - CMO/RMBS		12/01/2020	Paydown		211,611	211,611	326,262	205,015		6,596		6,596		211,611				8,535	06/15/2031
31358J-BJ-9	FNR 91119 Z - CMO/RMBS		12/01/2020	Paydown		29,034	29,034	26,096	28,482		552		552		29,034				1,313	09/25/2021
31358P-HT-7	FNR G9235 E - CMO/RMBS		12/01/2020	Paydown		26,732	26,732	27,273	26,638		94		94		26,732				1,052	07/25/2022
31358S-6S-5	FNA 2001-M01 D - CMBS		12/01/2020	Paydown		87,027	87,027	84,927	86,592		435		435		87,027				3,086	02/25/2031
31358U-2K-1	FNR 1993-50 PZ - CMO/RMBS		05/13/2020	Various		599,313	566,749	534,437	557,439		2,553		2,553		559,456		39,857	39,857	16,643	05/25/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
31358U-7D-2	FNR 9370 Z - CMO/RMBS		12/01/2020	Paydown		45,473	45,473	41,240	44,373		1,100		1,100		45,473				1,660	05/25/2023
31358U-MV-5	FNR 1993-G15 H - CMO/RMBS		12/01/2020	Paydown		96,513	96,513	95,924	96,013		500		500		96,513				3,717	04/25/2023
31359A-2P-3	FNR 1993-104 E - CMO/RMBS		12/01/2020	Paydown		26,278	26,278	23,876	25,796		482		482		26,278				1,037	07/25/2023
31359A-UG-2	FNR 9396 PZ - CMO/RMBS		12/01/2020	Paydown		22,456	22,456	21,589	22,163		294		294		22,456				790	06/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS		12/01/2020	Paydown		135,512	135,512	131,431	134,113		1,399		1,399		135,512				5,100	08/25/2023
31359B-TX-5	FNR 93127 H - CMO/RMBS		12/01/2020	Paydown		10,483	10,483	18,209	10,266		217		217		10,483				374	07/25/2023
31359B-VY-0	FNR 93130 M - CMO/RMBS		12/01/2020	Paydown		90,857	90,857	78,455	88,952		1,905		1,905		90,857				2,966	08/25/2023
31359D-3U-5	FNR 93163 ZA - CMO/RMBS		12/01/2020	Paydown		30,953	30,953	31,603	30,540		414		414		30,953				1,165	09/25/2023
31359D-JT-1	FNR 1993-156 ZB - CMO/RMBS		12/01/2020	Paydown		161,488	161,488	154,567	159,165		2,323		2,323		161,488				5,995	09/25/2023
31359D-YS-6	FNR G9331 PW - CMO/RMBS		03/10/2020	Various		2,337,660	2,182,929	2,238,184	2,180,532		(80)		(80)		2,180,452		157,208	157,208	40,591	09/25/2023
31359D-Z4-8	FNR 1993-187 LA - CMO/RMBS		04/27/2020	Various		1,331,758	1,266,253	1,236,534	1,257,414		1,945		1,945		1,258,913		72,846	72,846	30,655	09/25/2023
31359E-HA-2	FNR 1993-183 KA - CMO/RMBS		12/01/2020	Paydown		232,260	232,260	226,990	230,560		1,700		1,700		232,260				8,074	10/25/2023
31359F-TF-5	FNR 93223 PZ - CMO/RMBS		12/01/2020	Paydown		25,101	25,101	23,505	24,577		524		524		25,101				832	12/25/2023
31359G-ER-3	FNR 1993-225 OK - CMO/RMBS		12/01/2020	Paydown		200,184	200,184	398,111	192,525		7,659		7,659		200,184				6,865	12/25/2023
31359H-5D-2	FNR 9493 PN - CMO/RMBS		12/01/2020	Paydown		151,325	151,325	146,359	149,814		1,511		1,511		151,325				6,345	02/25/2024
31359K-PQ-4	FNR 9632 PJ - CMO/RMBS		12/01/2020	Paydown		41,672	41,672	40,891	41,315		357		357		41,672				1,475	08/25/2026
31359L-KA-2	FNR G9413 ZA - CMO/RMBS		05/13/2020	Various		819,586	786,240	679,152	763,926		6,807		6,807		770,134		49,452	49,452	22,648	11/17/2024
3136AH-2K-5	FNR 2014-3 VB - CMO/RMBS		12/01/2020	Paydown		2,543,452	2,543,452	2,390,845	2,464,560		78,892		78,892		2,543,452				75,904	04/25/2037
3136AK-YF-4	FNR 2014-56 VB - CMO/RMBS		12/01/2020	Paydown		1,076,974	1,076,974	1,087,492	1,080,312		(3,337)		(3,337)		1,076,974				33,226	09/25/2034
31371N-MG-7	FN 256959 - RMBS		12/01/2020	Paydown		54,278	54,278	54,787	54,704		(426)		(426)		54,278				2,353	11/01/2037
31377T-SZ-0	FN 386736 - CMBS/RMBS		12/01/2020	Paydown		124,940	124,940	125,760	128,229		(3,289)		(3,289)		124,940				2,100	01/01/2034
3137A4-HG-5	FHR 3772 HB - CMO/RMBS		12/01/2020	Paydown		1,442,643	1,442,643	1,335,178	1,419,869		24,533		24,533		1,444,403		(1,759)	(1,759)	28,370	12/15/2025
3137B0-ZC-1	FHR 4182 PV - CMO/RMBS		12/01/2020	Paydown		283,689	283,689	288,653	286,151		(2,462)		(2,462)		283,689				4,638	05/15/2026
3137BD-3U-8	FHR 4379 VB - CMO/RMBS		12/01/2020	Paydown		5,998,399	5,998,399	6,130,786	6,052,850		(54,451)		(54,451)		5,998,399				174,871	08/15/2039
3137BM-V2-9	FHR 4552 AV - CMO/RMBS		11/23/2020	Various		4,438,701	4,214,797	4,526,297	4,433,964		(56,995)		(56,995)		4,376,969		61,732	61,732	137,987	06/15/2027
3137BN-CJ-1	FHR 4558 VA - CMO/RMBS		12/01/2020	Paydown		459,999	459,999	494,140	484,146		(24,147)		(24,147)		459,999				8,779	07/15/2027
3137GA-TA-5	FHR 3742 EM - CMO/RMBS		12/01/2020	Paydown		732,876	732,876	706,081	727,324		5,552		5,552		732,876				13,647	10/15/2025
31381G-U9-7	FN 460608 - CMBS/RMBS		12/01/2020	Paydown		325,527	325,527	350,755	327,787		(2,260)		(2,260)		325,527				10,998	03/01/2022
31392E-3V-0	FNR 0271A PZ - CMO/RMBS		12/01/2020	Paydown		723,803	723,803	679,377	701,959		21,843		21,843		723,803				18,025	11/25/2032
31393B-N9-2	FNR 0335K DZ - CMO/RMBS		12/01/2020	Paydown		9,289	9,289	13,964	9,170		119		119		9,289				256	05/25/2033
31393D-VQ-1	FNR 2003-61 MZ - CMO/RMBS		04/07/2020	Various		5,523,669	5,061,875	4,703,262	4,911,265		16,814		16,814		4,926,271		597,398	597,398	90,254	08/25/2033
31393E-2C-2	FNR 2003-85 PZ - CMO/RMBS		03/10/2020	Various		5,060,877	4,624,626	4,030,617	4,395,254		22,796		22,796		4,416,474		644,403	644,403	60,954	09/25/2033
31393N-QM-4	FHR 2599 DZ - CMO/RMBS		12/01/2020	Paydown		14,159	14,159	13,984	13,988		171		171		14,159				381	04/15/2033
31393T-S2-3	FNR 2003-109 PZ - CMO/RMBS		12/01/2020	Paydown		126,941	126,941	126,370	126,286		656		656		126,941				4,919	11/25/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS		12/01/2020	Paydown		132,572	132,572	124,624	129,013		3,559		3,559		132,572				3,425	07/15/2033
31393W-WZ-8	FHR 2638A CZ - CMO/RMBS		04/07/2020	Various		1,443,210	1,340,493	1,303,913	1,323,365		2,149		2,149		1,325,277		117,933	117,933	23,334	07/15/2033
31393X-BJ-5	FNR 2004-12 WZ - CMO/RMBS		05/15/2020	PERFORMANCE TRUST CAPITAL PARTNERS		6,684,566	5,289,469	5,167,050	5,199,165		4,646		4,646		5,203,788		1,480,778	1,480,778	147,026	03/25/2034
31394H-R4-5	FHR 2663 ZP - CMO/RMBS		12/01/2020	Paydown		63,368	63,368	59,458	61,950		1,418		1,418		63,368				1,860	08/15/2033
31394K-CT-9	FHR 2690 TZ - CMO/RMBS		12/01/2020	Paydown		2,663,144	2,663,144	2,843,871	2,520,892		142,252		142,252		2,663,144				35,668	10/15/2033
31394K-D3-5	FHR 2690 VZ - CMO/RMBS		12/01/2020	Paydown		1,643,921	1,643,920	1,699,032	1,578,280		65,641		65,641		1,643,921				31,888	10/15/2033
31394K-N8-3	FHR 2686D KZ - CMO/RMBS		04/07/2020	Various		2,060,424	1,951,797	1,621,617	1,830,774		9,441		9,441		1,840,177		220,247	220,247	31,884	10/15/2033
31394M-NH-9	FHR 2716 VZ - CMO/RMBS		03/10/2020	Various		2,863,862	2,570,269	2,378,663	2,500,019		4,033		4,033		2,503,930		359,932	359,932	34,921	12/15/2033
31394R-VE-6	FHR 2758 KZ - CMO/RMBS		05/15/2020	Various		10,254,309	8,940,312	8,723,272	8,839,874		7,251		7,251		8,845,700		1,408,608	1,408,608	227,173	03/15/2034
31394R-Y7-8	FHR 2761 QZ - CMO/RMBS		05/13/2020	PERFORMANCE TRUST CAPITAL PARTNERS		2,748,867	2,236,840	2,251,715	2,240,852		(650)		(650)		2,240,205		508,661	508,661	60,311	03/15/2034
31395A-V4-4	FHR 2812 OG - CMO/RMBS		12/01/2020	Paydown		393,461	393,461	1,092,352	379,042		14,419		14,419		393,461				10,730	06/15/2034
31397A-FM-0	FHR 3198 LZ - CMO/RMBS		03/10/2020	Various		7,970,003	6,807,154	6,703,349	6,741,384		3,867		3,867		6,744,528		1,225,475	1,225,475	110,944	08/15/2036
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS		12/01/2020	Paydown		572,008	572,008	517,467	555,088		16,920		16,920		572,008				14,321	05/25/2026
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS		12/01/2020	Paydown		1,084,998	1,084,998	975,227	1,052,944		32,054		32,054		1,084,998				23,572	05/25/2026
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS		12/01/2020	Paydown		844,338	844,338	867,557	848,155		(3,817)		(3,817)		844,338				20,006	07/25/2026
31398F-XE-6	FNR 2009-96 JB - CMO/RMBS		12/01/2020	Paydown		318,346	318,346	321,927	318,189		157		157		318,346				10,469	11/25/2024
31398M-LJ-3	FNR 2010-24 B - CMO/RMBS		12/01/2020	Paydown		753,086	753,086	991,660	746,526		6,560		6,560		753,086				14,069	03/25/2025
31407N-B2-8	FN 835357 - RMBS		12/01/2020	Paydown		284,973	284,973	268,899	269,056		15,917		15,917		284,973				2,015	09/01/2035
31410K-C3-6	FN 889390 - RMBS		12/01/2020	Paydown		100,256	100,256	101,869	100,582		(326)		(326)		100,256				3,138	03/01/2023
31412U-H3-7	FN 935050 - RMBS		12/01/2020	Paydown		34,175	34,175	35,201	35,024		(849)		(849)		34,175				806	03/01/2039
31413Y-J7-7	FN 959386 - RMBS		12/01/2020	Paydown		54,887	54,887	56,472	55,275		(388)		(388)		54,887				1,597	12/01/2022
31413Y-L6-6	FN 959449 - RMBS		12/01/2020	Paydown		231,896	231,896	238,594	234,130		(2,234)		(2,234)		231,896				6,658	12/01/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
31414P-4Z-9	FN 972540 - RMBS		12/01/2020	Paydown		4,666	4,666	4,797	4,779		(113)		(113)		4,666				130	02/01/2038
31416M-KD-5	FN AA3891 - RMBS		12/01/2020	Paydown		183	183	188	186		(3)		(3)		183				5	03/01/2039
31418C-4F-8	FN MA3521 - RMBS		04/23/2020	Various		3,683,433	3,496,121	3,608,926	3,616,569		(21,964)		(21,964)		3,594,605		88,828	88,828	52,404	11/01/2048
34074G-DH-4	FLORIDA HURRICANE CATASTROPHE FD FIN COR		07/01/2020	Maturity @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				149,750	07/01/2020
392274-A9-7	GREATER ORLANDO AVIATION AUTH ORLANDO FL		10/01/2020	Maturity @ 100.00		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				261,310	10/01/2020
451443-NH-4	IDAHO ST BLDG AUTH BLDG REV		08/03/2020	Call @ 100.00		825,000	825,000	842,354	834,470		(416)		(416)		834,053		(9,053)	(9,053)	24,668	09/01/2029
537363-DH-3	LITTLE ROCK ARK CAP IMPT REV		05/26/2020	Call @ 100.00		560,000	560,000	560,000	560,000						560,000				18,095	07/01/2023
574754-AM-9	MASHANTUCKET (WESTERN) PEQUOT TRIBAL NAT		10/13/2020	Call @ 100.00		880	882	9	7	1			1		9		871	871		07/01/2036
57563N-AD-0	MEFA 2020-A A - ABS		12/25/2020	Paydown		2,245,068	2,245,067	2,244,416			652		652		2,245,068				16,465	02/25/2040
592190-JM-5	METROPOLITAN NASHVILLE ARPT AUTH TENN AR		05/26/2020	Call @ 100.00		1,010,000	1,010,000	1,031,139	1,015,673		(744)		(744)		1,014,929		(4,929)	(4,929)	40,186	07/01/2023
59259Y-BZ-1	METROPOLITAN TRANSN AUTH N Y REV		11/12/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		1,953,363	1,590,000	2,150,654	2,085,468		(14,109)		(14,109)		2,071,359		(117,997)	(117,997)	105,997	11/15/2039
59333A-DF-5	MIAMI-DADE CNTY FLA EDL FACS AUTH REV		03/02/2020	Call @ 100.00		310,000	310,000	310,000	310,000						310,000				1,489	04/01/2024
61075T-GG-7	MONROE CNTY N Y INDL DEV CORP REV		07/01/2020	Maturity @ 100.00		1,825,000	1,825,000	1,825,000	1,825,000						1,825,000				66,193	07/01/2020
64989K-FB-7	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		05/26/2020	Call @ 100.00		3,630,024	3,285,000	3,555,257	3,365,102		(7,766)		(7,766)		3,357,336		(72,336)	(72,336)	443,255	11/15/2023
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV		08/05/2020	Call @ 100.00		1,205,000	1,205,000	1,205,000							1,205,000				905	09/01/2035
658196-H9-4	NORTH CAROLINA EASTN MUN PWR AGY PWR SYS		05/13/2020	WELLS FARGO SECURITIES LLC		5,392,673	4,195,000	4,402,820	4,280,414		(4,410)		(4,410)		4,276,004		1,116,669	1,116,669	239,994	01/01/2026
709193-LZ-7	PENNSYLVANIA ST INDL DEV AUTH REV		05/06/2020	Call @ 100.00		683,000	683,000	683,000	683,000						683,000				20,265	07/01/2021
76443N-CP-7	RICHMOND CALIF JT PWRS FING AUTH TAX ALL		07/30/2020	Call @ 100.00		785,000	785,000	785,000	785,000						785,000				24,728	09/01/2025
783186-QX-0	RUTGERS ST UNIV N J		05/01/2020	Maturity @ 100.00		2,350,000	2,350,000	2,350,000	2,350,000						2,350,000				31,044	05/01/2020
786128-AC-2	SACRAMENTO CNTY CALIF PUB FING AUTH REV		10/27/2020	Call @ 100.00		255,000	255,000	247,873	252,217		590		590		252,806		2,194	2,194	9,572	12/01/2023
873521-AT-5	TACOMA WASH LEASE REV		07/27/2020	Call @ 100.00		2,655,000	1,725,000	1,725,000	2,655,000						2,655,000				94,464	03/15/2022
875301-FB-4	TAMPA-HILLSBOROUGH CNTY FLA EXPWY AUTH R		07/01/2020	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				56,800	07/01/2020
927063-CH-8	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV		10/01/2020	Call @ 100.00		1,150,000	1,150,000	1,171,038	1,160,815		(1,580)		(1,580)		1,159,235		(9,235)	(9,235)	47,794	10/01/2024
927063-CR-6	VILLAGE CTR CMNTY DEV DIST FLA UTIL REV		09/09/2020	Call @ 100.00		400,000	400,000	400,000	400,000						400,000				9,774	10/01/2023
95648X-AN-5	WEST VA ECONOMIC DEV AUTH EXCESS LOTTER		07/01/2020	Call @ 100.00		30,000	30,000	30,000	30,000						30,000				1,821	07/01/2026
958644-AB-2	WESTERN MICH UNIV HOMER STRYKER M D SCH		11/05/2020	Call @ 100.00		370,000	370,000	425,689			(4,320)		(4,320)		421,369		(51,369)	(51,369)	9,107	11/15/2028
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		04/02/2020	Call @ 100.00		235,000	235,000	234,274	234,705		13		13		234,718		282	282	744	05/01/2026
3199999. Subtotal - Bonds - U.S. Special Revenues						132,687,814	123,251,073	123,978,843	120,124,905	1	303,431		303,433		124,293,861		8,048,930	8,048,930	3,642,670	XXX
001118-AA-2	AES HAWAII, INC.		09/30/2020	Redemption @ 100.00		629,999	629,999	629,999	629,999						629,999				21,778	06/30/2022
00130H-BU-8	AES CORP		12/04/2020	Call @ 100.00		300,407	295,000	295,000	295,000						295,000				25,418	03/15/2024
00130H-BX-2	AES CORP		12/08/2020	Various		1,059,688	1,010,000	1,025,600	1,020,625		(1,009)		(1,009)		1,019,616		13,487	13,487	77,368	05/15/2026
00130H-BY-0	AES CORP		12/07/2020	CORPORATE REORGANIZATIONS		1,452,492	1,355,000	1,362,900	1,361,673		(688)		(688)		1,360,985		91,507	91,507	128,612	09/01/2027
00130H-CA-1	AES CORP		06/05/2020	CORPORATE REORGANIZATIONS		581,929	585,000	585,000	585,000						585,000		(3,071)	(3,071)	36,563	03/15/2023
00163K-AS-7	RRAM VII(R) A2R - CDO		12/28/2020	Paydown		12,040,000	12,040,000	12,040,000	12,040,000						12,040,000				463,029	10/16/2028
00165C-AB-0	AMC ENTERTAINMENT HOLDINGS INC		03/10/2020	CITIGROUP GLOBAL MARKETS, INC		209,070	300,000	300,000	300,000						300,000		(90,930)	(90,930)	5,728	11/15/2026
00165C-AD-6	AMC ENTERTAINMENT HOLDINGS INC		03/10/2020	CREDIT SUISSE SECURITIES (USA)		102,518	150,000	150,000	150,000						150,000		(47,483)	(47,483)	2,986	05/15/2027
00206R-HL-9	AT&T INC		07/03/2020	Call @ 100.00		26,339,683	25,000,000	25,390,000	25,109,652		(27,132)		(27,132)		25,082,520		(82,520)	(82,520)	2,320,238	01/15/2022
00206R-HN-5	AT&T INC		07/29/2020	Morgan Stanley & Co		15,177,162	12,635,000	14,053,264	13,008,724		(63,573)		(63,573)		12,945,151		2,232,011	2,232,011	1,156,103	02/01/2023
00213M-AG-9	APX GROUP INC		05/01/2020	Call @ 100.00		735,000	735,000	794,719	735,000						735,000				15,583	12/01/2022
00287Y-AT-6	ABBVIE INC		05/14/2020	Maturity @ 100.00		33,100,000	33,100,000	33,025,790	33,094,266		5,734		5,734		33,100,000				413,750	05/14/2020
00287Y-CD-9	ABBVIE INC		11/12/2020	Call @ 100.00		7,400,000	7,400,000	8,150,508	7,525,574		(125,574)		(125,574)		7,400,000				460,342	02/15/2021
00507U-AP-6	ACTAVIS FUNDING SCS	C	03/12/2020	Maturity @ 100.00		7,500,000	7,500,000	7,499,625	7,500,003		(3)		(3)		7,500,000				112,500	03/12/2020
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD	C	05/08/2020	Various		839,667	1,050,000	799,138	1,043,871		3,206	245,197	(241,991)		801,880		37,787	37,787	34,317	08/15/2026
00868P-AA-3	ADNA 2001 A2 - CMBS	C	01/02/2020	Paydown		1,879,081	1,200,284	1,200,011	1,217,157		672,168		672,168		1,889,325		(10,244)	(10,244)	51,732	01/02/2025
00868P-AA-3	ADNA 2001 A2 - CMBS	C	12/15/2020	Call @ 100.00		2,326,454	2,326,454	2,325,926	2,487,234		(144,022)		(144,022)		2,343,212		(16,758)	(16,758)	206,788	01/02/2025
00900L-AH-7	AIMCO 15AR BR - CDO	C	01/14/2020	JP Morgan Securities Inc.		4,391,244	4,400,000	4,334,704	4,337,425		729		729		4,338,153		53,091	53,091	37,499	01/18/2028
009280-AG-6	AIRCASTLE LTD		04/15/2020	Maturity @ 100.00		250,000	250,000	250,000	250,000						250,000				9,531	04/15/2020
00928Q-AS-0	AIRCASTLE LTD		03/02/2020	CREDIT SUISSE SECURITIES		5,369,050	5,000,000	5,045,900	5,043,439		(1,047)		(1,047)		5,042,391		326,659	326,659	46,632	06/15/2026
00973R-AC-7	AKER BP ASA	C	09/17/2020	Barclays Capital		353,838	340,000	340,000	340,000						340,000		13,838	13,838	19,476	03/31/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
00973R-AD-5	AKER BP ASA	C	02/26/2020	JP MORGAN CHASE BANK/HSBCSI		626,070	600,000	600,000	600,000						600,000		26,070	26,070	5,779	06/15/2024
013716-AU-9	RIO TINTO ALCAN INC	C	08/14/2020	Jane Street		1,466,700	1,000,000	988,070	992,024		232		232		992,256		474,444	474,444	41,344	12/15/2033
013716-AW-5	RIO TINTO ALCAN INC	C	08/14/2020	Morgan Stanley & Co		4,409,430	3,000,000	2,723,940	2,790,756		5,079		5,079		2,795,835		1,613,595	1,613,595	123,146	06/01/2035
01877K-AD-5	ALLIANCE PIPELINE LP (MINNESOTA)		12/31/2020	Paydown		26,400	26,400	26,400	26,400						26,400				906	12/31/2025
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNERS LP		02/21/2020	Various		189,226	215,000	215,800	215,599		(2)		(2)		215,597		(26,371)	(26,371)	3,997	05/01/2025
02005N-BF-6	ALLY FINANCIAL INC		04/21/2020	Various		653,580	641,000	686,672	675,445		(1,626)		(1,626)		673,820		(20,240)	(20,240)	15,569	11/20/2025
02154C-AD-5	ALTICE FINANCING SA	C	02/12/2020	Various		1,082,967	1,065,000	1,061,250	1,063,239		69		69		1,063,308		6,328	6,328	39,272	02/15/2023
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2020	Paydown		854,050	854,050	857,782	857,189		(3,139)		(3,139)		854,050				23,380	08/15/2030
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2020	Paydown		404,685	404,685	407,530	407,172		(2,487)		(2,487)		404,685				9,708	12/15/2029
02376A-AA-7	AMERICAN AIRLINES INC - ABS		10/15/2020	Paydown		573,750	573,750	573,877	573,870		(120)		(120)		573,750				13,962	04/15/2031
02376U-AA-3	AMERICAN AIRLINES INC - ABS		07/15/2020	Paydown		249,098	249,098	249,554	249,470		(372)		(372)		249,098				6,679	07/15/2029
02377B-AB-2	AMERICAN AIRLINES INC - ABS		09/22/2020	Paydown		383,939	383,939	379,243	379,797		4,143		4,143		383,939				9,910	03/22/2029
02378L-AA-1	AMERICAN AIRLS 2017-1 CL C PAS		08/15/2020	Paydown		3,458,000	3,458,001	3,458,001	3,458,001		(1)		(1)		3,458,000				134,343	08/15/2023
02406P-AR-1	AMERICAN AXLE AND MANUFACTURING INC		05/12/2020	GOLDMAN SACHS AND CO. LLC		890,400	1,000,000	1,000,000	1,000,000						1,000,000		(109,600)	(109,600)	38,715	04/01/2025
031162-BD-1	AMGEN INC		03/23/2020	Call @ 100.00		18,162,900	18,000,000	18,070,270	18,006,297		(1,865)		(1,865)		18,004,433		(4,433)	(4,433)	457,875	10/01/2020
031162-BG-4	AMGEN INC		03/23/2020	Call @ 100.00		4,375,460	4,250,000	4,563,905	4,309,903		(10,997)		(10,997)		4,298,906		(48,906)	(48,906)	172,411	06/15/2021
031162-BM-1	AMGEN INC		12/16/2020	Call @ 100.00		37,342,802	36,187,000	37,727,822	36,512,459		(155,554)		(155,554)		36,356,905		(169,905)	(169,905)	2,502,515	11/15/2021
035242-AA-4	ANHEUSER-BUSCH INBEV FINANCE INC		12/11/2020	Call @ 100.00		3,144,300	3,000,000	2,848,410	2,888,062		33,830		33,830		2,921,892		78,108	78,108	255,644	01/17/2023
03524B-AE-6	ANHEUSER-BUSCH INBEV FINANCE INC		12/16/2020	Call @ 100.00		4,475,504	4,055,000	4,233,298	4,177,643		(27,448)		(27,448)		4,150,195		(95,195)	(95,195)	626,802	02/01/2024
035287-AJ-0	ANIXTER INC		06/23/2020	CORPORATE REORGANIZATIONS		577,500	600,000	600,000	600,000						600,000		(22,500)	(22,500)	50,200	12/01/2025
037411-AX-3	APACHE CORP		08/18/2020	Unknown		2,010,000	2,000,000	1,979,400	1,997,450		1,471		1,471		1,998,920		(88,920)	(88,920)	175,924	02/01/2021
03765X-AC-0	APID 22 A2A - CDO		03/09/2020	Call @ 100.00		10,000,000	10,000,000	9,929,000	9,917,662		4,461		4,461		9,922,123		77,877	77,877	157,441	10/20/2027
03765Y-AN-4	APID 23R AAR - CDO	C	02/28/2020	Paydown		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				418,616	01/14/2027
03768C-AG-4	APID XXX A2 - CDO		10/28/2020	Various		9,855,000	10,000,000	9,804,180	9,806,252		(62,957)		(62,957)		9,743,295		111,705	111,705	295,001	10/20/2031
03768R-AN-6	APID 32 D - CDO	C	10/19/2020	JP Morgan Securities Inc.		987,800	1,000,000	1,000,000	1,000,000						1,000,000		(12,200)	(12,200)	30,960	01/20/2033
038222-AL-9	APPLIED MATERIALS INC		07/16/2020	BARCLAYS CAPITAL INC FIXED INC		546,131	473,000	483,832	481,629		(613)		(613)		481,016		65,114	65,114	12,531	04/01/2027
038522-AP-3	ARAMARK SERVICES INC		10/30/2020	Various		700,141	690,000	690,000	690,000						690,000		10,141	10,141	37,178	04/01/2025
038522-AQ-1	ARAMARK SERVICES INC		10/07/2020	Various		1,630,774	1,630,000	1,612,864	1,615,090		1,155		1,155		1,616,244		14,530	14,530	76,872	02/01/2028
039483-AR-3	ARCHER-DANIELS-MIDLAND COMPANY		05/26/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		5,405,280	4,000,000	4,798,440	4,488,348		(16,883)		(16,883)		4,471,465		933,815	933,815	152,375	05/01/2029
039483-BB-7	ARCHER-DANIELS-MIDLAND CO		06/25/2020	Call @ 100.00		7,194,250	7,000,000	7,051,030	7,007,364		(3,079)		(3,079)		7,004,285		(4,285)	(4,285)	454,654	03/01/2021
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC	C	06/29/2020	Various		1,682,271	1,720,000	1,744,300	1,741,037		(1,627)		(1,627)		1,739,409		(57,138)	(57,138)	73,295	02/15/2025
04248N-AA-1	ARMYHW 2005 1A - RMBS		12/15/2020	Paydown		304,050	304,050	350,354	346,563		(42,513)		(42,513)		304,050				12,657	06/15/2050
042856-AA-2	ARRW 2018-1 A1 - CMO/RMBS		12/01/2020	Paydown		1,187,741	1,187,741	1,178,091	1,177,624		10,118		10,118		1,187,741				24,029	04/27/2048
042858-AC-4	ARRW 2019-2 A3 - CMO/RMBS		12/01/2020	Paydown		1,082,672	1,082,672	1,082,650	1,082,854		(182)		(182)		1,082,672				21,479	04/26/2049
043436-AS-3	ASBURY AUTOMOTIVE GROUP INC		04/01/2020	Call @ 100.00		31,000	31,000	31,000							31,000				76	03/01/2028
043436-AT-1	ASBURY AUTOMOTIVE GROUP INC		04/01/2020	Call @ 100.00		33,000	33,000	33,000							33,000				84	03/01/2030
045054-AD-5	ASHTEAD CAPITAL INC		02/26/2020	Market Axess		631,636	615,000	615,000	615,000						615,000		16,636	16,636	13,600	08/15/2025
045054-AF-0	ASHTEAD CAPITAL INC		01/28/2020	FIRST UNION CAPITAL		638,481	615,000	615,000	615,000						615,000		23,481	23,481	12,332	08/15/2027
045054-AH-6	ASHTEAD CAPITAL INC		03/04/2020	JP MORGAN CHASE BANK/HSBCSI		240,305	225,000	225,000	225,000						225,000		15,305	15,305	7,055	08/01/2026
05352A-AA-8	AVANTOR INC		11/03/2020	Call @ 100.00		1,870,550	1,790,000	1,790,000	1,790,000						1,790,000				198,392	10/01/2024
05357H-AA-8	AVMT 2013-AVM A - CMBS		06/05/2020	Paydown		20,000,000	20,000,000	20,688,320	20,093,748		(93,748)		(93,748)		20,000,000				380,505	12/07/2032
053611-AF-6	AVERY DENNISON CORP		04/15/2020	Maturity @ 100.00		26,605,000	26,605,000	27,015,763	26,620,054		(15,054)		(15,054)		26,605,000				715,009	04/15/2020
05377R-BX-1	AESOP 2015-1 A - ABS		07/20/2020	Paydown		2,000,000	2,000,000	2,001,250	2,000,178		(178)		(178)		2,000,000				18,750	07/20/2021
05377R-CA-0	AESOP 2015-2 A - ABS		12/21/2020	Paydown		8,235,000	8,235,000	8,205,405	8,230,081		4,919		4,919		8,235,000				171,460	12/20/2021
05377R-CK-8	AESOP 162 A - ABS		05/08/2020	Barclays Capital		17,040,798	17,563,000	17,142,553	17,314,745		48,544		48,544		17,363,289		(322,492)	(322,492)	183,898	11/21/2022
055778-AG-5	BURLINGTON N SANTA FE RAILWAY A - ABS		08/26/2020	Redemption @ 100.00		334,469	334,469	334,469	334,483		(5)		(5)		334,478		(9)	(9)	16,431	02/26/2021
055778-AH-3	BURLINGTON N SANTA FE RAILWAY B		08/26/2020	Redemption @ 100.00		321,907	321,907	321,907	321,907						321,907				15,814	02/26/2021
055778-AJ-9	BURLINGTON N SANTA FE RAILWAY C		09/28/2020	Various		101,970	101,970	101,970	101,970						101,970				5,064	02/26/2021
055778-AK-6	BURLINGTON N SANTA FE RAILWAY D		08/26/2020	Redemption @ 100.00		100,539	100,539	100,539	100,539						100,539				4,939	02/26/2021
055778-AM-2	BURLINGTON N SANTA FE RAILWAY E		08/26/2020	Various		39,856	39,831	39,831	39,831						39,831		24	24	1,958	02/26/2021
055778-AP-5	MUFG AMERICAS LEASING CORPORATION - ABS		08/24/2020	Redemption @ 100.00		104,172	104,172	104,172	104,172						104,172				3,070	02/23/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
055778-AQ-3	MUFG AMERICAS LEASING CORPORATION - ABS		08/24/2020	Redemption @ 100.00		49,022	49,022	49,022	49,022						49,022				1,445	02/23/2026
055778-AR-1	MUFG AMERICAS LEASING CORPORATION - ABS		11/05/2020	Redemption @ 100.00		199,153	199,153	199,153	199,153						199,153				5,870	05/05/2026
05605H-AA-8	BWX TECHNOLOGIES INC		09/16/2020	Jane Street		824,038	785,000	785,000	785,000						785,000		39,038	39,038	49,578	07/15/2026
058498-AT-3	BALL CORP		08/07/2020	Various		1,480,773	1,340,000	1,467,392	1,460,237		(5,765)		(5,765)		1,454,472		26,300	26,300	55,505	07/01/2025
059438-AG-6	JPMORGAN CHASE & CO		06/24/2020	MARKETAXESS CORPORATION		12,839,000	10,000,000	10,534,650	10,197,486		(14,488)		(14,488)		10,182,998		2,656,002	2,656,002	734,097	07/15/2025
059438-AK-7	JPMORGAN CHASE & CO		07/16/2020	MUFG SECURITIES AMERICAS INC.		13,829,400	10,000,000	9,864,700	9,938,443		3,479		3,479		9,941,922		3,887,478	3,887,478	580,000	04/29/2027
06051G-EN-5	BANK OF AMERICA CORPBACYUSUS		03/19/2020	Merril Lynch Pierce Fenner Smith		14,930,287	13,015,000	15,137,486	15,076,125		(12,030)		(12,030)		15,064,095		(133,808)	(133,808)	480,019	02/07/2042
06051G-GP-8	BANK OF AMERICA CORP		07/16/2020	Call @ 100.00		10,115,000	10,115,000	9,912,700	9,995,620		42,196		42,196		10,037,816		77,184	77,184	239,624	07/21/2021
06051G-GS-2	BANK OF AMERICA CORP		09/28/2020	Call @ 100.00		10,000,000	10,000,000	9,775,100	9,860,781		59,058		59,058		9,919,838		80,162	80,162	232,800	10/01/2021
071734-AH-0	BAUSCH HEALTH COMPANIES INC	C	03/06/2020	JP MORGAN CHASE BANK/HSBCSI		995,550	1,000,000	1,000,000	1,000,000						1,000,000		(4,450)	(4,450)	9,722	01/30/2028
07274N-BD-4	BAYER US FINANCE II LLC		11/01/2020	Adjustment					571		571		571		571		(571)	(571)		07/15/2042
073685-AD-1	BEACON ROOFING SUPPLY INC		07/15/2020	Various		851,788	930,000	930,000	930,000						930,000		(78,213)	(78,213)	30,519	11/01/2025
073685-AF-6	BEACON ROOFING SUPPLY INC		06/03/2020	WELLS FARGO		9,963	10,000	10,000	10,000						10,000		(38)	(38)	294	11/15/2026
075887-AW-9	BECTON DICKINSON AND CO		09/24/2020	Call @ 100.00		41,578,243	41,170,000	41,483,912	41,215,299		(8,692)		(8,692)		41,206,607		(36,607)	(36,607)	1,297,075	11/12/2020
079868-AA-3	T 94A 94A - CMBS		01/02/2020	Various		1,096,788	1,096,788	962,092	1,096,839		(1,449)		(1,449)		1,096,788				47,436	01/02/2020
079868-AA-3	T 94A 94A - CMBS		12/01/2020	Paydown					(1,449)		1,449		1,449							01/02/2020
09143#-AA-3	BISHOP HILL ENERGY, LLC		12/31/2020	Paydown		118,897	118,900	118,900	118,900						118,900		(3)	(3)	1,885	06/30/2037
095796-AA-6	BLUE RACER MIDSTREAM LLC		12/23/2020	CORPORATE REORGANIZATIONS		781,287	780,000	786,588	785,528		(5,535)		(5,535)		779,993		1,294	1,294	52,818	11/15/2022
09609F-AA-0	BLUE WING ASSET VEHICLE, SERIES 2012-1		12/11/2020	Paydown		395,731	395,731	410,384	403,116		(7,385)		(7,385)		395,731				9,714	01/11/2023
09626Q-BA-4	BLUEM 1428RR A2R - CDO	C	01/14/2020	CREDIT SUISEE FIRST BOSTON		495,500	500,000	489,115	489,342		61		61		489,403		6,097	6,097	4,067	10/21/2030
09626R-AY-1	BLUEM 122RR BR2 - CDO	C	02/07/2020	JANEY MONTGOMERY SEC		2,501,550	2,500,000	2,474,525	2,475,284		630		630		2,475,914		25,636	25,636	19,300	11/20/2028
09629E-AE-1	BLUEM II A2 - CDO	C	12/10/2020	Barclays Bank		12,217,722	12,250,000	12,064,535	12,068,778		(69,518)		(69,518)		11,999,260		218,463	218,463	393,668	10/21/2030
09630A-AG-1	BLUEM 2018-3 B - CDO		09/21/2020	Amherst		7,964,000	8,000,000	7,953,070	7,948,339		(24,082)		(24,082)		7,924,257		39,743	39,743	231,371	10/25/2030
097023-AK-1	BOEING CO		11/09/2020	HILLTOP SECURITIES		2,261,024	1,600,000	1,553,072	1,560,395		521		521		1,560,917		700,107	700,107	135,450	04/15/2043
097023-AN-5	BOEING CO		11/10/2020	Various		10,184,052	8,000,000	7,166,980	7,277,139		8,771		8,771		7,285,910		2,898,142	2,898,142	592,510	10/15/2043
09739D-AC-4	BOISE CASCADE CO		08/27/2020	Various		1,652,793	1,605,000	1,605,000	1,605,000						1,605,000		19,663	19,663	115,197	09/01/2024
097751-BF-7	BOMBARDIER INC	C	09/22/2020	Various		881,172	1,025,000	967,188	980,819		9,691		9,691		990,509		(109,337)	(109,337)	74,571	01/15/2023
097751-BM-2	BOMBARDIER INC	C	09/24/2020	Various		134,046	175,000	164,771	166,207		1,005		1,005		167,212		(33,167)	(33,167)	13,443	03/15/2025
10004*-AA-3	BORROWED SUNSHINE, LLC - ABS		11/20/2020	Paydown		521,374	521,375	521,375							521,375		(1)	(1)	9,816	01/13/2040
10240*-AA-7	BOWIE ACQUISITIONS LLC		12/31/2020	Paydown		897,222	897,222	897,222	897,222						897,222				19,051	09/30/2038
11014P-AB-1	BRIST 1 B - CDO	C	02/27/2020	Paydown		12,120,000	12,120,000	12,107,638	12,108,089		11,911		11,911		12,120,000				174,839	04/16/2029
11283W-AC-8	BROOKFIELD RESIDENTIAL PROPERTIES INC	C	05/28/2020	Market Axess		592,368	600,000	600,000	600,000						600,000		(7,632)	(7,632)	20,825	05/15/2025
11283Y-AA-8	BROOKFIELD RESIDENTIAL PROPERTIES INC	C	03/09/2020	Various		543,161	535,000	535,000	535,000						535,000		4,074	4,074	26,616	07/01/2022
121899-CE-6	BURLINGTON NORTHERN RAILROAD COMPANY		01/01/2020	Maturity @ 100.00		3,319,000	3,319,000	2,355,328	3,319,000						3,319,000				108,697	01/01/2020
12189L-AB-7	BURLINGTON NORTHERN SANTA FE LLC		05/27/2020	Call @ 100.00		9,000,000	9,000,000	9,366,480	9,024,583		(24,583)		(24,583)		9,000,000				243,000	09/01/2020
12189P-AM-4	BNSF RAILWAY CO PASS THROUGH TRUST - ABS		01/15/2020	Paydown		65,980	65,980	65,980	65,982		(2)		(2)		65,980				1,696	01/15/2021
12189T-AQ-7	BURLINGTON NORTHERN SANTA FE CORPORATION		04/15/2020	Maturity @ 100.00		5,200,000	5,200,000	6,388,772	5,231,243		(31,243)		(31,243)		5,200,000				211,250	04/15/2020
1248EP-BT-9	CCO HOLDINGS LLC		06/16/2020	BARCLAYS CAPITAL INC FIXED INC		2,473,688	2,370,000	2,373,750	2,373,150		(167)		(167)		2,372,983		100,705	100,705	76,589	05/01/2027
12510H-AF-7	CAUTO 2020-1 A6 - ABS		12/15/2020	Paydown		2,083	2,083	2,082			1		1		2,083				64	02/15/2050
12519#-AA-3	CED CALIFORNIA HOLDINGS 3 LLC		06/30/2020	Redemption @ 100.00		95,737	95,737	95,737	95,737						95,737				1,948	06/30/2036
12519*-AA-7	CED ALAMO 5 LLC		07/02/2020	Redemption @ 100.00		162,132	162,132	162,132	162,132						162,132				3,672	12/31/2040
12519B-AA-5	CED ALAMO 7 LLC		12/31/2020	Redemption @ 100.00		257,065	257,065	257,065	257,065						257,065				7,808	06/30/2041
12530M-AA-3	SORT 2020-1 A1 - ABS		12/15/2020	Paydown		1,026,476	1,026,476	1,026,334			142		142		1,026,476				5,528	07/15/2060
12530M-AB-1	SORT 201 A2 - RMBS		08/17/2020	Paydown		3,750	3,750	3,748			2		2		3,750				5	07/15/2060
12530M-AB-1	SORT 2020-1 A2 - ABS		12/15/2020	Paydown		219,578	219,578	219,476			102		102		219,578				1,248	07/15/2060
12543D-BA-7	CHS/COMMUNITY HEALTH SYSTEMS INC		02/12/2020	Various		1,339,274	1,473,000	1,238,867	1,203,425	80,178	3,259		83,437		1,286,862		52,412	52,412	12,111	06/30/2024
12545C-AD-2	CWHL 2007-10 A4 - CMO/RMBS		12/01/2020	Paydown		405,323	419,250	294,058	277,917		127,405		127,405		405,323				8,825	07/25/2037
12550A-AX-4	CIFC 145RR BR2 - CDO		06/03/2020	Societe Generale		3,224,100	3,300,000	3,296,700	3,293,300		(584)		(584)		3,292,716		(68,616)	(68,616)	75,579	10/17/2031
12550T-AN-5	CIFC 154R A1R - CDO	C	01/06/2020	BOFA Securities Comm Sharing Account		5,000,000	5,000,000	4,997,455	4,997,627		22		22		4,997,648		2,352	2,352	34,188	10/20/2027
125523-BN-9	CIGNA CORP		03/26/2020	Call @ 100.00		5,193,858	5,000,000	5,337,500	5,110,620		(14,214)		(14,214)		5,096,406		(96,406)	(96,406)	407,245	11/15/2021

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
125523-CH-1	CIGNA CORP		09/15/2020	Maturity @ 100.00		19,875,000	19,875,000	21,288,124	20,027,964		(152,964)		(152,964)		19,875,000				819,844	09/15/2020
12555X-AJ-0	CIFC 2019-VI D - CDO	C	09/18/2020	CREDIT SUISEE FIRST BOSTON		1,999,000	2,000,000	2,000,000	2,000,000						2,000,000		(1,000)	(1,000)	80,258	01/18/2033
12591K-AC-9	COMM 2013-CCRE12 ASB - CMBS		12/01/2020	Paydown		2,538,863	2,538,863	2,614,882	2,557,947		(19,084)		(19,084)		2,538,863				51,470	10/15/2046
12621E-AL-7	CNO FINANCIAL GROUP INC		02/26/2020	Market Axess		213,466	185,000	186,325	186,263		(17)		(17)		186,246		27,220	27,220	2,374	05/30/2029
126307-AF-4	CSC HOLDINGS LLC		04/06/2020	JEFFERIES LLC. [GOVT/EQUITY]		1,010,000	1,000,000	1,032,500	1,012,731		(1,746)		(1,746)		1,010,985		(985)	(985)	26,813	11/15/2021
126307-AT-4	CSC HOLDINGS LLC		07/10/2020	Call @ 100.00		304,032	300,000	298,500	298,795		169		169		298,964		1,036	1,036	20,157	07/15/2023
126410-LK-3	CSX TRANSPORTATION INC		06/15/2020	Maturity @ 100.00		1,890,000	1,890,000	2,346,794	1,911,250		(21,250)		(21,250)		1,890,000				92,138	06/15/2020
12647G-AX-6	CSMC 2013-IVR4 A11 - CMO/RMBS		12/01/2020	Paydown		1,073,704	1,073,704	1,075,382	1,074,639		(935)		(935)		1,073,704				16,620	07/27/2043
12652A-AA-1	CRC ESCROW ISSUER LLC		04/22/2020	BARCLAYS CAPITAL INC FIXED INC		2,572,955	3,157,000	3,075,792	3,091,110		3,005		3,005		3,094,115		(521,160)	(521,160)	87,015	10/15/2025
126650-AW-0	CVSPAS NOTES CTF - CMBS		03/10/2020	Paydown		241,169	241,169	238,645	240,079		1,090		1,090		241,169				2,144	01/11/2027
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2020	Paydown		742,930	742,930	735,152	739,572		3,358		3,358		742,930				26,336	01/11/2027
126650-AY-6	CVSPAS 05 CTF - ABS		12/01/2020	Paydown					(230)		(228)		(228)		(228)		228	228		10/10/2027
126650-CJ-7	CVS HEALTH CORP		07/20/2020	Maturity @ 100.00		5,000,000	5,000,000	4,996,300	4,999,577		423		423		5,000,000				140,000	07/20/2020
126694-JT-6	CWHL 2005-24 A3 - CMO/RMBS		12/01/2020	Paydown		1,212,347	1,284,350	1,177,750	1,038,427		173,920		173,920		1,212,347				34,606	11/25/2035
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS		12/01/2020	Paydown		877,604	874,012	817,336	728,855		148,749		148,749		877,604				18,799	01/25/2036
126694-W4-6	CWHL 2006-9 A3 - CMO/RMBS		12/01/2020	Paydown		687,807	825,128	710,049	616,147		71,660		71,660		687,807				20,022	05/25/2036
126694-W7-9	CWHL 2006-9 A6 - CMO/RMBS		12/01/2020	Paydown		837,966	1,005,265	852,121	750,785		87,181		87,181		837,966				24,393	05/25/2036
126694-X5-2	CWHL 2006-9 A12 - CMO/RMBS		12/01/2020	Paydown		417,269	500,576	424,310	373,856		43,412		43,412		417,269				12,147	05/25/2036
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS		12/01/2020	Paydown		1,021,448	1,021,448	984,102	1,003,071		18,377		18,377		1,021,448				32,348	07/25/2034
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS		12/01/2020	Paydown		644,984	644,984	622,405	576,926		68,058		68,058		644,984				19,687	09/25/2035
12694B-AA-2	CONTROL PASS-THRU TRUST SERIES 2016-A (A		12/10/2020	Various		336,476	383,637	376,015	329,889		7,725		7,725		337,614		(1,138)	(1,138)	13,337	09/10/2031
12708#-AA-4	CHARTER CLUB		12/15/2020	Paydown		239,236	239,236	239,236	239,236						239,236				8,792	07/15/2035
12805P-AE-6	CAI 181 A - ABS	C	09/25/2020	Paydown		8,166,667	8,166,667	8,164,124	8,164,538		2,129		2,129		8,166,667				232,650	02/25/2043
12806*-AH-4	CAITHNESS LONG ISLAND, LLC		07/15/2020	Redemption @ 100.00		470,553	470,553	470,553	470,553						470,553				20,195	01/15/2032
12807C-AA-1	CAI 2020-1 A - ABS	C	12/25/2020	Paydown		425,000	425,000	424,904			96		96		425,000				1,992	09/25/2045
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC		10/01/2020	Call @ 100.00		230,000	230,000	259,932	259,375		(219)		(219)		259,156		(29,156)	(29,156)	9,337	10/01/2050
134429-AW-9	CAMPBELL SOUP CO		01/22/2020	Call @ 100.00		31,936,685	31,000,000	30,878,600	30,982,167		775		775		30,982,942		17,058	17,058	1,291,678	04/15/2021
136385-AY-7	CANADIAN NATURAL RESOURCES LTD	C	04/13/2020	Morgan Stanley & Co		5,519,510	6,210,000	6,470,075	6,463,562		(1,371)		(1,371)		6,462,192		(942,682)	(942,682)	114,419	06/01/2047
13642Q-AF-3	CNOOC PETROLEUM NORTH AMERICA ULC	C	07/31/2020	WELLS FARGO SECURITIES		27,072,135	19,500,000	18,768,315	19,117,004		19,373		19,373		19,136,377		7,935,758	7,935,758	1,072,692	05/01/2028
13645R-AF-1	CANADIAN PACIFIC RAILWAY CO	C	06/22/2020	MARKETAXESS CORPORATION		1,395,361	965,000	913,208	924,671		625		625		925,296		470,065	470,065	34,929	05/15/2037
14149Y-AT-5	CARDINAL HEALTH INC		06/17/2020	Call @ 100.00		27,004,655	26,471,000	28,152,628	26,732,561		(128,753)		(128,753)		26,603,808		(132,808)	(132,808)	1,169,603	12/15/2020
14309Y-BE-3	CGMS 2012-4 A1R - CDO		07/22/2020	Paydown		144,184	144,184	144,184	144,184						144,184				2,595	04/22/2032
14888@-AA-4	Catalyst Old River Hydroelectric Limited		12/31/2020	Paydown		50,175	50,175	50,175							50,175					11/30/2029
150190-AB-2	CEDAR FAIR LP		06/29/2020	Jane Street		544,332	600,000	600,000	600,000						600,000		(55,668)	(55,668)	22,933	04/15/2027
15103J-AA-0	CELEO REDES OPERACION CHILE SA	C	12/22/2020	Paydown		101,943	101,942	102,169	102,180		(238)		(238)		101,942		1	1	3,938	06/22/2047
15135U-AF-6	CENOVUS ENERGY INC	C	03/02/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		12,235,810	10,000,000	10,047,300	10,047,108		(200)		(200)		10,046,907		2,188,902	2,188,902	204,375	11/15/2039
15138A-AA-8	CENTENNIAL RESOURCE PRODUCTION LLC		11/12/2020	Various		539,500	1,300,000	312,000	1,300,000		30,659	988,000	(957,341)		342,659		196,841	196,841	93,361	01/15/2026
153527-AL-0	CENTRAL GARDEN & PET CO		05/04/2020	BARCLAYS CAPITAL INC FIXED INC		350,619	347,000	347,000	347,000						347,000		3,619	3,619	10,096	11/15/2023
156700-AR-7	CENTURYLINK INC		03/04/2020	GOLDMAN		1,058,076	1,010,000	976,238	999,639		1,220		1,220		1,000,859		57,217	57,217	14,658	06/15/2021
161175-BA-1	CHARTER COMMUNICATIONS INC		02/28/2020	GOLDMAN SACHS AND CO. LLC		12,677,400	10,000,000	10,790,800	10,775,802		(2,288)		(2,288)		10,773,514		1,903,886	1,903,886	234,144	10/23/2045
161175-BM-5	CHARTER COMMUNICATIONS OPERATING LLC		02/28/2020	BARCLAYS CAPITAL INC FIXED INC		20,034,694	17,450,000	16,563,889	16,596,693		4,489		4,489		16,601,182		3,433,512	3,433,512	396,018	04/01/2038
16162Y-AE-5	CHASE 2006-S4 A5 - CMO/RMBS		12/01/2020	Paydown		157,795	157,795	117,980	97,409		60,386		60,386		157,795				2,941	12/25/2036
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		08/12/2020	Various		448,219	422,000	424,171	424,121		(101)		(101)		424,020		24,199	24,199	17,214	10/01/2029
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS LLC		08/18/2020	Various		2,895,793	2,540,000	2,612,800	2,590,833		(6,166)		(6,166)		2,584,667		311,127	311,127	76,261	03/31/2025
16412X-AG-0	CHENIERE CORPUS CHRISTI HOLDINGS LLC		02/28/2020	Various		1,257,230	1,150,000	1,150,000	1,150,000						1,150,000		107,230	107,230	9,923	06/30/2027
165167-DD-6	CHESAPEAKE ENERGY CORP		04/30/2020	MORGAN STANLEY CO		25,603	931,000	148,960	825,142		5,156	679,973	(674,817)		150,324		(124,722)	(124,722)	40,149	01/01/2025
166754-AM-3	CHEVRON PHILLIPS CHEMICAL COMPANY LLC		04/20/2020	Call @ 100.00		7,000,000	7,000,000	6,997,760	6,999,857		134		134		6,999,991		9	9	81,939	05/01/2020
166764-BK-5	CHEVRON CORP		11/23/2020	Barclays Capital		5,254,150	5,000,000	5,000,000	5,000,000						5,000,000		254,150	254,150	131,508	05/16/2023
17025A-AL-6	CWHL 2006-17 A11 - CMO/RMBS		11/01/2020	Paydown		363,878	380,420	194,458	239,951		123,927		123,927		363,878				5,814	12/25/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
172967-MD-0	CITIGROUP INC		03/19/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		23,167,000	25,000,000	25,728,100	25,719,309		(2,934)		(2,934)		25,716,375		(2,549,375)	(2,549,375)	775,000	07/23/2048
17305E-GL-3	CCCIT 2018-A2 A2 - ABS		06/01/2020	CITIGROUP GLOBAL MARKETS, INC		15,007,031	15,000,000	15,009,961	14,994,856		(87,620)		(87,620)		14,907,236		99,795	99,795	106,892	01/21/2025
17321J-AE-4	CGCMT 2013-GC15 AAB - CMBS		12/01/2020	Paydown		1,463,758	1,463,758	1,507,636	1,474,301		(10,543)		(10,543)		1,463,758				33,746	09/12/2046
17322M-AZ-9	CGCMT 2014-GC21 B - CMBS		10/23/2020	BMO CAPITAL MARKETS CORP		5,943,266	5,725,000	5,889,594	5,840,852		(21,620)		(21,620)		5,819,231		124,034	124,034	224,377	05/10/2047
17322N-AA-2	CMLTI 2014-J1 A1 - CMO/RMBS		12/01/2020	Paydown		7,294,796	7,294,796	7,327,528	7,316,783		(21,987)		(21,987)		7,294,796				108,292	05/25/2044
17323E-AD-5	CMLTI 2014-J2 A1 - CMO/RMBS		12/01/2020	Paydown		4,677,365	4,677,366	4,717,928	4,704,448		(27,083)		(27,083)		4,677,365				67,783	11/25/2044
17327G-AU-8	CGCMT 2018-C6 XA - CMBS		09/24/2020	JP MORGAN CHASE BANK/HSBCSI		3,672,759		4,309,501	3,860,411		(274,779)		(274,779)		3,585,633		87,126	87,126	508,051	11/10/2051
18453H-AA-4	CLEAR CHANNEL OUTDOOR HOLDINGS INC		07/20/2020	CREDIT SUISSE SECURITIES (USA)		992,500	1,000,000	1,000,000	1,000,000						1,000,000		(7,500)	(7,500)	46,837	08/15/2027
18683K-AM-3	CLIFFS NATURAL RESOURCES INC		03/03/2020	CREDIT SUISSE SECURITIES (USA)		140,808	151,000	143,073	145,385		160		160		145,545		(4,738)	(4,738)	4,438	03/01/2025
18915B-AA-2	CLOVER US BLOCKER LLC		12/31/2020	Paydown		393,352	393,353	393,353	393,353						393,352				16,293	12/31/2037
191219-BC-7	COCA-COLA REFRESHMENTS USA INC		09/14/2020	MARKETAXESS CORPORATION		1,486,320	1,000,000	1,094,980	1,074,779		(1,668)		(1,668)		1,073,112		413,208	413,208	78,938	01/15/2038
19123M-AA-1	COCA-COLA EUROPEAN PARTNERS PLC	C	09/15/2020	Maturity @ 100.00		49,825,000	49,825,000	49,243,092	49,775,480		49,520		49,520		49,825,000				1,743,875	09/15/2020
191241-AD-0	COCA-COLA FEMSA SAB DE CV	C	02/15/2020	Maturity @ 100.00		10,000,000	10,000,000	10,717,000	10,015,265		(15,265)		(15,265)		10,000,000				231,250	02/15/2020
191241-AE-8	COCA-COLA FEMSA SAB DE CV	C	01/23/2020	Call @ 100.00		89,521,945	83,000,000	83,695,770	83,448,459		(7,918)		(7,918)		83,440,541		(440,541)	(440,541)	7,066,921	11/26/2023
20030N-BE-0	COMCAST CORP		03/19/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		12,616,648	13,910,000	13,766,993	13,772,466		781		781		13,773,247		(1,156,599)	(1,156,599)	445,584	07/15/2042
20030N-CM-1	COMCAST CORP		03/19/2020	Merril Lynch Pierce Fenner Smith		16,033,250	15,000,000	14,987,700	14,989,123		40		40		14,989,163		1,044,087	1,044,087	307,458	10/15/2048
20030N-CQ-2	COMCAST CORP		02/18/2020	Call @ 100.00		4,046,390	3,928,000	3,961,270	3,949,885		(1,698)		(1,698)		3,948,187		(20,187)	(20,187)	171,091	10/01/2021
201736-AC-9	CMLBC 2001-CMLB1 A3 - CMBS		06/22/2020	Paydown		12,121,532	12,121,532	12,120,319	12,075,603		45,974		45,974		12,121,532				596,026	06/20/2031
20338H-AB-9	COMMSCOPE TECHNOLOGIES LLC		06/08/2020	CITIGROUP GLOBAL MARKETS, INC		686,000	700,000	700,000	700,000						700,000		(14,000)	(14,000)	25,764	03/15/2027
205887-AX-0	CONAGRA, INC.		03/02/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		15,698,210	11,000,000	12,473,260	11,869,148		(10,286)		(10,286)		11,858,863		3,839,347	3,839,347	423,500	09/15/2030
210383-AG-0	CONSTELLIUM SE	C	06/08/2020	TRADEWEB DIRECT LLC		1,627,400	1,580,000	1,568,800	1,571,050		542		542		1,571,592		55,808	55,808	76,065	02/15/2026
212015-AH-4	CONTINENTAL RESOURCES INC		12/08/2020	Various		550,595	560,000	560,000	560,000						560,000		(9,405)	(9,405)	41,585	09/15/2022
212015-AL-5	CONTINENTAL RESOURCES INC		04/09/2020	Barclays Capital		450,000	500,000	453,750	475,313		1,933		1,933		477,246		(27,246)	(27,246)	11,188	04/15/2023
216871-AE-3	EATON ELECTRIC HOLDINGS LLC		12/15/2020	Maturity @ 100.00		10,000,000	10,000,000	9,971,600	9,996,862		3,138		3,138		10,000,000				387,500	12/15/2020
22100*-AA-1	CORVIAS CAMPUS LIVING - USG, LLC		07/01/2020	Redemption @ 100.00		47,914	47,914	47,914	47,914						47,914				1,913	07/01/2050
22303Q-AP-5	COVIDIEN INTERNATIONAL FINANCE SA	C	10/26/2020	Call @ 100.00		56,826,553	53,180,000	49,738,585	51,814,317		310,747		310,747		52,125,064		1,054,936	1,054,936	5,014,904	06/15/2023
22541Q-BT-8	CSFB 2003-11 A32 - CMO/RMBS		12/01/2020	Paydown		82,771	82,771	92,375	82,554		217		217		82,771				3,129	06/25/2033
22546Q-AF-4	CREDIT SUISSE AG (NEW YORK BRANCH)		08/05/2020	Maturity @ 100.00		19,000,000	19,000,000	18,975,680	18,998,407		1,593		1,593		19,000,000				831,250	08/05/2020
228187-AB-6	CROWN AMERICAS LLC		06/16/2020	DEUTSCHE BANK SECURITIES INC.		629,321	605,000	605,000	605,000						605,000		24,321	24,321	25,305	02/01/2026
23291G-AC-8	DLL 2019-1 A3 - ABS		12/20/2020	Paydown		1,255,327	1,255,327	1,255,285	1,255,300		28		28		1,255,327				34,649	04/20/2023
23317*-AA-8	DD SOUTH 4 LC		02/18/2020	Redemption @ 100.00		150,684	150,684	152,665	152,950		(48)		(48)		152,901		(2,217)	(2,217)	2,392	07/15/2029
23317*-AA-8	DD SOUTH 4 LC - ABS		12/15/2020	Redemption @ 100.00		258,106	258,106	261,500	261,272		(130)		(130)		261,143		(3,037)	(3,037)	8,794	07/15/2029
23317*-AC-4	DULLES DISCOVERY IV		02/05/2020	Redemption @ 100.00		103,053	103,053	102,549	102,557		9		9		102,566		487	487	1,416	09/05/2033
23317*-AC-4	DULLES DISCOVERY IV - ABS		12/07/2020	Redemption @ 100.00		289,945	289,945	288,914	288,958		26		26		288,984		961	961	6,348	09/05/2033
233851-CA-0	DAIMLER FINANCE NORTH AMERICA LLC		08/03/2020	Maturity @ 100.00		15,900,000	15,900,000	15,868,995	15,896,173		3,827		3,827		15,900,000				429,300	08/03/2020
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	C	05/12/2020	Suntrust		685,150	710,000	710,000	710,000						710,000		(24,850)	(24,850)	19,101	06/01/2026
237266-AH-4	DARLING INGREDIENTS INC		08/07/2020	Various		883,724	825,000	869,684	867,099		(5,567)		(5,567)		861,532		22,192	22,192	35,556	04/15/2027
23918K-AR-9	DAVITA INC		08/18/2020	Various		1,269,070	1,250,000	1,202,750	1,210,425		3,725		3,725		1,214,150		42,420	42,420	51,910	05/01/2025
239753-BM-7	DAYTON HUDSON CORPORATION		04/07/2020	Stifel Nicolaus & Co.		11,330,700	10,000,000	10,182,880	10,039,263		(4,115)		(4,115)		10,035,148		1,295,552	1,295,552	352,000	05/15/2022
239753-DL-7	TARGET CORP		10/08/2020	CORPORATE REORGANIZATIONS		681,780	500,000	524,350	512,532		(873)		(873)		511,659		170,121	170,121	54,438	08/01/2028
244199-BF-1	DEERE & CO		07/16/2020	GOLDMAN SACHS AND CO. LLC		532,151	410,000	393,703	395,217		223		223		395,440		136,711	136,711	9,816	06/09/2042
24618#-AT-7	DELAWARE NORTH COMPANIES, INC.		11/01/2020						14,231		(14,231)		(14,231)						(56,100)	12/15/2026
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		12/10/2020	Paydown		328,867	328,867	328,867							328,867				4,896	12/10/2029
25156P-AD-5	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	06/30/2020	HSBC SECURITIES INC.		20,782,375	12,500,000	16,215,750	14,985,639		(65,131)		(65,131)		14,920,508		5,861,867	5,861,867	677,691	06/01/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B	C	07/15/2020	Jane Street		5,426,182	4,188,000	4,142,728	4,144,885		797		797		4,145,682		1,280,500	1,280,500	113,832	06/21/2038
25243Y-AP-4	DIAGEO CAPITAL PLC	C	07/15/2020	Maturity @ 100.00		11,000,000	11,000,000	12,330,890	11,091,917		(91,917)		(91,917)		11,000,000				531,080	07/15/2020
25245B-AA-5	DIAGEO INVESTMENT CORP		01/31/2020	MERRILL LYNCH PIERCE FENNER		2,268,749	1,881,000	1,997,998	1,996,029		(306)		(306)		1,995,723		273,026	273,026	18,431	05/11/2042
25277L-AA-4	DIAMOND SPORTS GROUP LLC		07/28/2020	Bank of America Securities		825,000	1,000,000	1,000,000	1,000,000						1,000,000		(175,000)	(175,000)	53,302	08/15/2026
25278X-AL-3	DIAMONDBACK ENERGY INC		05/27/2020	GOLDMAN SACHS AND CO. LLC		4,850,000	5,000,000	4,997,950	4,997,977		148		148		4,998,125		(148,125)	(148,125)	69,479	12/01/2024
25278X-AM-1	DIAMONDBACK ENERGY INC		05/27/2020	GOLDMAN SACHS AND CO. LLC		9,678,200	10,000,000	9,985,800	9,985,931		720		720		9,986,651		(308,451)	(308,451)	157,083	12/01/2026
25389J-AK-2	DIGITAL REALTY TRUST LP		07/29/2020	Call @ 100.00		4,886,683	4,610,000	4,824,135	4,725,077		(26,306)		(26,306)		4,698,771		(88,771)	(88,771)	416,872	10/01/2022
254687-CV-6	WALT DISNEY CO		08/11/2020	RAYMOND JAMES/FI		911,685	750,000	822,796	788,812		(5,207)		(5,207)		783,605		128,080	128,080	60,063	02/01/2024
25470X-AE-5	DISH DBS CORP		06/29/2020	Market Axess		629,219	615,000	609,639	614,015		336		336		614,351		14,868	14,868	24,216	06/01/2021
25470X-AL-9	DISH DBS CORP		04/06/2020	SUMRIDGE PARTNERS LLC		384,200	400,000	367,000	382,719		1,312		1,312		384,031		169	169	11,278	03/15/2023
256677-AF-2	DOLLAR GENERAL CORP		07/15/2020	US BANCORP INVESTMENTS INC.		588,657	497,000	496,498	496,620		21		21		496,641		92,015	92,015	14,579	05/01/2028
25820N-AA-2	DORPK 1R AR - CDO	C	01/14/2020	Morgan Stanley & Co. LLC		1,301,040	1,300,000	1,298,206	1,298,359		41		41		1,298,400		2,641	2,641	9,004	04/20/2028
260543-BJ-1	DOW CHEMICAL CO		05/27/2020	Jane Street		6,947,400	5,000,000	6,265,350	5,822,751		(26,502)		(26,502)		5,796,249		1,151,151	1,151,151	213,056	11/01/2029
260543-CH-4	DOW CHEMICAL CO		03/23/2020	Call @ 100.00		8,500,080	8,000,000	7,481,280	7,819,895		13,933		13,933		7,833,829		166,171	166,171	587,413	11/15/2022
26209A-AC-5	DRIVE 2019-4 A2B - ABS		11/16/2020	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				67,608	06/15/2022
26249K-AT-8	DRSLF 36RR BR2 - CDO		12/11/2020	Paydown		8,450,000	8,450,000	8,450,000	8,450,000						8,450,000				290,900	04/15/2029
26817R-AB-4	DYNEGY INC		05/27/2020	Various		1,009,955	1,000,000	866,250	924,881		5,645		5,645		930,526		74,534	74,534	27,089	06/01/2023
26817R-AS-7	DYNEGY INC		01/10/2020	Call @ 100.00		2,600,000	2,500,000	2,500,000	2,500,000						2,500,000				200,000	01/15/2025
268317-AD-6	ELECTRICITE DE FRANCE SA	C	01/27/2020	Maturity @ 100.00		16,500,000	16,500,000	16,354,095	16,498,794		1,206		1,206		16,500,000				379,500	01/27/2020
26882P-AR-3	ERAC USA FINANCE LLC		11/30/2020	Various		2,896,270	2,000,000	2,057,520	2,041,207		(897)		(897)		2,040,310		855,960	855,960	45,225	06/01/2034
26884T-AA-0	ERAC USA FINANCE LLC		10/01/2020	Maturity @ 100.00		18,000,000	18,000,000	19,408,114	18,175,081		(175,081)		(175,081)		18,000,000				945,000	10/01/2020
26884U-AE-9	EPR PROPERTIES		05/19/2020	Morgan Stanley & Co		2,633,450	3,100,000	3,055,422	3,059,606		1,523		1,523		3,061,129		(427,679)	(427,679)	92,070	04/15/2028
278865-AL-4	ECOLAB INC		09/09/2020	Call @ 100.00		13,163,432	12,566,000	13,420,391	12,777,348		(75,209)		(75,209)		12,702,139		(136,139)	(136,139)	1,013,471	12/08/2021
28228P-AB-7	EG GLOBAL FINANCE PLC	C	02/19/2020	Barclays Capital		511,813	475,000	475,000	475,000						475,000		36,813	36,813	13,458	10/30/2025
28370T-AA-7	EL PASO PIPELINE PARTNERS OPERATING CO L		04/01/2020	Maturity @ 100.00		4,625,000	4,625,000	4,905,183	4,661,186		(36,186)		(36,186)		4,625,000				150,313	04/01/2020
28470R-AG-7	CAESARS ENTERTAINMENT INC		07/23/2020	Call @ 100.00		898,750	825,000	814,438	815,625		646		646		816,272		8,728	8,728	116,464	09/15/2026
29272W-AA-7	ENERGIZER HOLDINGS INC		10/13/2020	Various		1,668,407	1,555,000	1,555,831	1,555,758		(31)		(31)		1,555,727		930	930	234,293	07/15/2026
29273E-AA-6	ENDO DAC	C	06/17/2020	CORPORATE ACTION		297,783	383,000	225,013	229,155		7,975		7,975		237,129		60,653	60,653	19,342	02/01/2025
29273E-AC-2	ENDO DAC	C	06/17/2020	CORPORATE ACTION		675,483	847,000	527,506	539,125		22,400		22,400		561,525		113,957	113,957	46,714	07/15/2023
29278N-AK-9	ENERGY TRANSFER OPERATING LP		01/27/2020	Call @ 100.00		467,100	450,000	450,000	450,000						450,000				26,944	10/15/2020
29336T-AA-8	ENLINK MIDSTREAM LLC		01/31/2020	GOLDMAN		436,510	485,000	485,000	485,000						485,000		(48,490)	(48,490)	4,562	06/01/2029
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		05/20/2020	Various		288,938	400,000	374,000	378,568		1,254		1,254		379,822		(90,885)	(90,885)	7,467	06/01/2025
29414H-AA-9	EOLE FINANCE SPC	C	11/24/2020	Paydown		3,097,872	3,097,872	3,095,489	3,096,776		1,096		1,096		3,097,872				31,742	02/24/2024
29444U-AR-7	EQUINIX INC		03/13/2020	WELLS FARGO		850,485	815,000	840,200	832,355		(750)		(750)		831,605		18,880	18,880	14,845	05/15/2027
30288*-AC-4	FREEPORT LNG		12/31/2020	Redemption @ 100.00		579,000	579,000	579,000	579,000						579,000				24,781	06/30/2038
30288*-AE-0	FLNG LIQUEFACTION 2, LLC		12/31/2020	Paydown		534,000	534,000	534,000	534,000						534,000				9,768	12/31/2038
30295#-AA-5	Fidelity Real Estate Company LLC CTL		12/31/2020	Paydown		403,505	403,506	403,506							403,506		(1)	(1)	4,496	04/30/2040
30306V-A@-8	FLNG LIQUEFACTION 3, LLC		12/31/2020	Paydown		430,000	430,000	430,000	430,000						430,000				9,374	06/30/2039
303250-AE-4	FAIR ISAAC CORP		09/14/2020	Jane Street		1,130,350	995,000	989,225	989,940		481		481		990,421		139,929	139,929	43,676	05/15/2026
313309-AP-1	FEDEX CORP		12/15/2020	Various		1,147,684	700,000	736,820	736,936		(11)		(11)		736,925		410,759	410,759	77,478	07/01/2097
31738K-AA-7	FASST 2020-JR4 Class A1 - ABS		12/01/2020	Paydown		1,335,380	1,335,380	1,313,450			21,930		21,930		1,335,380				1,365	10/25/2050
33767D-AA-3	FIRSTCASH INC		08/18/2020	FIRST UNION CAPITAL		1,285,375	1,250,000	1,250,000	1,250,000						1,250,000		35,375	35,375	48,338	06/01/2024
33834E-AA-0	FITLMT 13A CTF - ABS		04/21/2020	Adjustment		8,784,707	10,000,000	5,517,400	8,777,810		6,897		6,897		8,784,707				12,828	10/15/2097
340711-AG-5	FLORIDA GAS TRANSMISSION COMPANY LLC		11/01/2020	Paydown		900,000	900,000	933,125	914,495		(14,495)		(14,495)		900,000				82,710	11/01/2024
341081-FH-5	FLORIDA POWER & LIGHT CO		06/24/2020	BARCLAYS CAPITAL INC FIXED INC		3,332,511	2,777,000	2,904,437	2,897,580		(1,726)		(1,726)		2,895,854		436,657	436,657	55,987	12/15/2042
341081-FL-6	FLORIDA POWER & LIGHT CO		08/18/2020	Various		10,213,814	8,081,000	8,319,066	8,305,521		(3,065)		(3,065)		8,302,456		1,911,358	1,911,358	259,407	10/01/2044
341081-FQ-5	FLORIDA POWER & LIGHT CO		03/18/2020	GOLDMAN SACHS AND CO. LLC		2,754,130	2,900,000	2,855,920	2,857,427		177		177		2,857,604		(103,474)	(103,474)	63,321	03/01/2048
34407D-AB-5	FLY LEASING LTD	C	12/16/2020	Various		2,851,299	2,850,000	2,850,000	2,850,000						2,850,000		1,299	1,299	205,590	10/15/2021
34528Q-DY-7	FORDF 152 B - ABS		01/15/2020	Various		10,000,000	10,000,000	9,999,962	10,000,000						10,000,000				18,167	01/15/2022
34528Q-EE-0	FORDF 2015-5 B - ABS		08/15/2020	Various		8,157,000	8,157,000	8,154,159	8,155,755		1,245		1,245		8,157,000				138,125	08/15/2022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
345397-VR-1	FORD MOTOR CREDIT COMPANY LLC		12/10/2020	MERRILL LYNCH PIERCE FENNER		15,082,500	15,000,000	17,363,100	15,421,592		(367,194)		(367,194)		15,054,397		28,103	28,103	1,176,354	02/01/2021
345397-XF-5	FORD MOTOR CREDIT CO LLC		03/27/2020	Maturity @ 100.00		25,000,000	25,000,000	25,055,400	25,002,794		(2,794)		(2,794)		25,000,000				307,375	03/27/2020
345397-XQ-1	FORD MOTOR CREDIT COMPANY LLC		12/10/2020	MERRILL LYNCH PIERCE FENNER		10,213,260	10,200,000	10,192,554	10,198,579		1,295		1,295		10,199,874		13,386	13,386	460,107	01/15/2021
34959J-AF-5	FORTIVE CORP		11/09/2020	Call @ 100.00		23,162,175	22,925,000	23,024,442	22,960,822		(22,571)		(22,571)		22,938,251		(13,251)	(13,251)	728,025	06/15/2021
34961C-AA-7	FCO 2020-13A A - CDO	C	10/15/2020	Paydown		1,569,823	1,569,823	1,569,823							1,569,823				10,762	07/17/2028
35671D-BL-8	FREEPORT-MCMORAN INC		06/23/2020	Jane Street		255,985	250,000	235,625	240,372		845		845		241,217		14,768	14,768	6,983	11/14/2024
361448-AV-5	GATX CORP		03/30/2020	Maturity @ 100.00		23,950,000	23,950,000	24,167,651	23,957,316		(7,316)		(7,316)		23,950,000				311,350	03/30/2020
36155W-AK-2	GCI LLC		10/08/2020	Call @ 100.00		1,292,975	1,250,000	1,246,866	1,248,333		211		211		1,248,543		1,457	1,457	128,674	04/15/2025
36186C-BY-8	ALLY FINANCIAL INC		04/21/2020	MARKETAXESS CORPORATION		98,776	80,000	95,413	93,535		(247)		(247)		93,288		5,488	5,488	3,058	11/01/2031
36228C-UV-3	GSMS 2005-ROCK A - CMBS		10/28/2020	Merril Lynch Pierce Fenner Smith		50,706,563	44,000,000	43,669,492	43,840,852		19,530		19,530		43,860,383		6,846,180	6,846,180	2,157,728	05/03/2032
36248G-AE-0	GSMS 2013-GCJ16 AAB - CMBS		12/01/2020	Paydown		2,389,233	2,389,233	2,460,825	2,408,226		(18,993)		(18,993)		2,389,233				48,917	11/13/2046
362636-AM-4	GSR 2007-2F 2A7 - CMO/RMBS		12/01/2020	Paydown		410,287	480,577	417,390	430,947		(20,661)		(20,661)		410,287				11,370	02/25/2037
366651-AB-3	GARTNER INC		09/23/2020	Call @ 100.00		1,038,440	1,000,000	1,000,000	1,000,000						1,000,000				89,263	04/01/2025
37045X-BD-7	GENERAL MOTORS FINANCIAL COMPANY INC		10/21/2020	Call @ 100.00		5,000,000	5,000,000	5,046,350	5,015,368		(15,368)		(15,368)		5,000,000				169,583	11/24/2020
37045X-CB-0	GENERAL MOTORS FINANCIAL COMPANY INC		11/06/2020	Maturity @ 100.00		6,976,000	6,976,000	6,778,440	6,891,902		84,098		84,098		6,976,000				170,912	11/06/2020
373298-BR-8	GEORGIA-PACIFIC LLC		07/16/2020	Jane Street		623,517	415,000	364,391	383,548		1,133		1,133		384,682		238,835	238,835	21,888	11/15/2029
37954F-AD-6	GLOBAL PARTNERS LP		10/20/2020	Call @ 100.00		798,738	785,000	732,013	754,252		6,456		6,456		760,707		24,293	24,293	60,750	06/15/2023
38136F-AC-7	GLM 1 A - CDO	C	01/14/2020	Nomura		14,526,825	14,500,000	14,492,605	14,493,021		112		112		14,493,134		33,691	33,691	111,639	04/20/2029
38137H-BW-7	GLD11 11RR BR2 - CDO		01/14/2020	Societe Generale		2,732,463	2,757,000	2,682,809	2,683,966		310		310		2,684,276		48,187	48,187	23,112	01/21/2031
38141E-C2-3	GOLDMAN SACHS GROUP INC		07/16/2020	BNP PARIBAS SEC SVCS		140,115	127,000	125,626	125,900		124		124		126,023		14,092	14,092	5,052	07/08/2024
38148Y-AA-6	GOLDMAN SACHS GROUP INC		03/19/2020	GOLDMAN SACHS AND CO. LLC		23,054,490	27,000,000	24,438,950	24,534,846		18,432		18,432		24,553,278		(1,498,788)	(1,498,788)	430,823	10/31/2038
38217T-AA-3	GOODG 2020-1 A - ABS		12/15/2020	Paydown		348,377	348,377	348,203			174		174		348,377				1,805	04/15/2055
382388-AW-6	GOODRICH CORP		03/01/2020	Maturity @ 100.00		20,247,000	20,247,000	21,417,037	20,271,656		(24,656)		(24,656)		20,247,000				493,521	03/01/2020
382550-BF-7	GOODYEAR TIRE & RUBBER CO		06/11/2020	Various		379,126	415,000	427,644	426,278		(195)		(195)		426,083		(46,957)	(46,957)	9,732	05/31/2026
382550-BG-5	GOODYEAR TIRE & RUBBER CO		06/11/2020	Various		1,230,964	1,245,000	1,245,811	1,245,749		40		40		1,245,789		(14,826)	(14,826)	28,364	03/15/2027
389375-AJ-5	GRAY TELEVISION INC		06/08/2020	GOLDMAN SACHS AND CO. LLC		1,575,000	1,500,000	1,500,000	1,500,000						1,500,000		75,000	75,000	79,557	07/15/2026
389375-AK-2	GRAY TELEVISION INC		10/19/2020	Call @ 100.00		461,534	450,000	448,894	449,308		104		104		449,411		589	589	34,852	10/15/2024
39121J-A*-1	GREAT RIVER ENERGY		07/01/2020	Redemption @ 100.00		2,009,302	2,009,302	2,009,302	2,009,302						2,009,302				116,740	07/01/2021
39862E-AB-0	GRIPP 1 B - CDO	C	02/07/2020	Morgan Stanley & Co. LLC		751,125	750,000	745,725	745,842		102		102		745,944		5,181	5,181	8,451	04/20/2030
40052V-AA-2	GRUPO BIMBO SAB DE CV	C	06/30/2020	Maturity @ 100.00		3,226,000	3,226,000	3,535,631	3,254,618		(28,618)		(28,618)		3,226,000				78,634	06/30/2020
404030-AH-1	H&E EQUIPMENT SERVICES INC		12/30/2020	Various		1,042,500	1,000,000	1,000,000	1,000,000						1,000,000		8,750	8,750	108,094	09/01/2025
404119-BR-9	HCA INC		09/24/2020	Various		1,413,485	1,280,000	1,276,139	1,276,713		165		165		1,276,878		136,607	136,607	41,954	02/01/2025
404119-BW-8	HCA INC		07/01/2020	Market Axess		57,173	50,000	50,151	50,139		(7)		(7)		50,133		7,040	7,040	2,734	02/01/2029
404121-AH-8	HCA INC		02/28/2020	MARKETAXESS CORPORATION		556,140	500,000	492,500	493,518		136		136		493,654		62,486	62,486	13,587	09/01/2026
404121-AJ-4	HCA INC		07/01/2020	GOLDMAN		50,907	45,000	44,550	44,587		19		19		44,606		6,301	6,301	2,145	09/01/2028
40415R-AS-4	HD SUPPLY INC		11/17/2020	Various		2,454,523	2,350,000	2,350,000	2,350,000						2,350,000		104,523	104,523	111,554	10/15/2026
40470#-AA-1	HANNON ARMSTRONG		12/09/2020	Redemption @ 100.00		395,785	395,785	395,785	395,785						395,785				10,337	01/06/2039
413875-AE-5	L3HARRIS TECHNOLOGIES INC		07/20/2020	Morgan Stanley & Co		12,593,300	10,000,000	9,950,300	9,982,559		1,321		1,321		9,983,880		2,609,420	2,609,420	713,611	01/15/2026
431475-AB-8	HILL-ROM HOLDINGS INC		02/28/2020	CREDIT SUISSE SECURITIES		518,600	500,000	481,250	484,177		451		451		484,628		33,972	33,972	13,750	02/15/2025
432833-AB-7	HILTON DOMESTIC OPERATING COMPANY INC		11/27/2020	Call @ 100.00		970,205	960,000	963,684	962,480		(868)		(868)		961,613		(1,613)	(1,613)	61,318	09/01/2024
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC		09/14/2020	MERRILL LYNCH PIERCE FENNER		166,952	160,000	160,000							160,000		6,952	6,952	3,464	05/01/2025
432891-AH-2	HILTON WORLDWIDE FINANCE LLC		11/27/2020	Call @ 100.00		1,555,142	1,520,000	1,520,000	1,520,000						1,520,000				117,354	04/01/2025
435765-AG-7	HOLLY ENERGY PARTNERS LP		02/05/2020	Call @ 100.00		1,567,500	1,500,000	1,500,000	1,500,000						1,500,000				113,500	08/01/2024
436440-AK-7	HOLOGIC INC		08/05/2020	MARKETAXESS CORPORATION		1,551,747	1,515,000	1,515,000	1,515,000						1,515,000		36,747	36,747	47,717	10/15/2025
437076-AT-9	HOME DEPOT INC		06/10/2020	Call @ 100.00		5,000,000	5,000,000	4,980,820	4,997,686		853		853		4,998,539		1,461	1,461	148,125	09/15/2020
437076-AW-2	HOME DEPOT INC		12/29/2020	Call @ 100.00		23,250,000	23,250,000	23,270,310	23,252,333		(3,264)		(3,264)		23,249,069		931	931	1,023,000	04/01/2021
43789C-AA-8	HOF 182 A1 - CMO/RMBS		12/01/2020	Paydown		5,212,950	5,212,950	5,212,828	5,048,377		164,573		164,573		5,212,950				115,573	11/25/2058

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
44919*-AC-2	I-595 EXPRESS LLC		12/31/2020	Redemption @ 100.00		739,016	739,016	739,016	739,016						739,016				18,087	12/31/2031
449934-AD-0	IQVIA INC		06/16/2020	BARCLAYS CAPITAL INC FIXED INC		1,040,000	1,000,000	1,000,000	1,000,000						1,000,000		40,000	40,000	33,750	10/15/2026
45167R-AE-4	IDEX CORP		05/27/2020	Call @ 100.00		22,495,440	22,000,000	21,723,560	21,967,465		13,536		13,536		21,981,001		18,999	18,999	940,940	12/15/2020
45174H-BE-6	IHEARTCOMMUNICATIONS INC		08/11/2020	Various		357,690	355,000	355,000	355,000						355,000		2,690	2,690	18,936	08/15/2027
45174H-BG-1	IHEARTCOMMUNICATIONS INC		09/04/2020	GOLDMAN		277,313	290,000	290,956	290,955		(37)		(37)		290,917		(13,605)	(13,605)	10,889	01/15/2028
45672B-A*-8	INFORMA PLC	C	11/06/2020	Call @ 100.00		13,589,010	12,800,000	12,800,000	12,800,000						12,800,000				1,307,836	10/16/2022
45672B-B#-3	INFORMA PLC	C	11/06/2020	Call @ 100.00		3,728,919	3,300,000	3,300,000	3,300,000						3,300,000				598,957	01/14/2025
45672B-C*-6	INFORMA PLC	C	11/06/2020	Call @ 100.00		12,111,252	10,000,000	10,000,000	10,000,000						10,000,000				2,652,741	01/14/2028
460146-CJ-0	INTERNATIONAL PAPER CO		12/09/2020	Call @ 100.00		31,203,760	28,000,000	27,924,430	27,963,358		7,302		7,302		27,970,660		29,340	29,340	4,222,921	06/15/2024
460146-CK-7	INTERNATIONAL PAPER CO		01/31/2020	JEFFERIES LLC. [GOVT/EQUITY]		1,134,380	1,000,000	948,060	949,382		92		92		949,474		184,906	184,906	6,533	06/15/2044
46132B-AD-1	INVERSIONES ALSACIA SA	C	12/18/2020	Paydown			111,760	2,794	2,794	3,912	(2,794)	3,912	(2,794)						32,877	12/31/2018
46284V-AF-8	IRON MOUNTAIN INC		08/13/2020	RBC CAPITAL MARKETS, LLC		878,401	861,000	862,338	862,307		(66)		(66)		862,241		16,160	16,160	39,409	09/15/2029
46590R-AK-5	JPMCC 2016-JP3 B - CMBS		12/01/2020	Barclays Capital		14,170,300	14,030,000	13,613,484	13,652,791		39,914		39,914		13,692,706		477,594	477,594	479,205	08/17/2049
466247-N2-5	JPMMT 2006-S1 2A3 - CMO/RMBS		12/01/2020	Paydown		456,306	456,306	485,395	467,252		(10,946)		(10,946)		456,306				10,687	04/25/2036
46625H-NX-4	JPMORGAN CHASE & CO		09/24/2020	Call @ 100.00		5,000,000	5,000,000	4,994,850	4,999,134		780		780		4,999,914		86	86	116,875	10/29/2020
46630U-AC-8	JPMMT 2007-A3 2A1 - CMO/RMBS		12/01/2020	Paydown		96,557	101,822	80,692	81,505		15,052		15,052		96,557				1,403	05/25/2037
46639G-AL-0	JPMMT 2013-1 1A2 - CMO/RMBS		12/01/2020	Paydown		3,347,285	3,347,285	3,192,867	3,246,407		100,878		100,878		3,347,285				36,793	03/25/2043
46640B-AC-8	JPMMT 2013-2 A2 - CMO/RMBS		12/01/2020	Paydown		3,968,546	3,968,546	4,057,378	4,046,204		(77,659)		(77,659)		3,968,546				61,172	05/25/2043
46640N-AF-5	JPMBB 2013-C15 ASB - CMBS		12/01/2020	Paydown		2,489,586	2,489,586	2,564,274	2,507,667		(18,081)		(18,081)		2,489,586				51,406	11/17/2045
46641C-AA-9	JPMMT 2014-1 1A1 - CMO/RMBS		12/01/2020	Paydown		1,033,179	1,033,179	1,072,569	1,060,308		(27,129)		(27,129)		1,033,179				15,247	01/25/2044
46641C-AH-4	JPMMT 2014-1 1A9 - CMO/RMBS		12/01/2020	Paydown		1,719,560	1,719,560	1,759,134	1,743,349		(23,789)		(23,789)		1,719,560				22,990	01/25/2044
46641C-BK-6	JPMMT 2014-1 1AA - CMO/RMBS		12/01/2020	Paydown		1,955,807	1,955,807	2,034,040	2,015,963		(60,156)		(60,156)		1,955,807				28,863	01/25/2044
46644V-BK-1	JPMMT 154 2A3 - CMO/RMBS		12/01/2020	Paydown		3,949,500	3,949,500	3,941,478	3,941,525		7,975		7,975		3,949,500				53,178	06/26/2045
46645F-AL-4	JPMCC 2015-UES D - CMBS		09/08/2020	Paydown		3,000,000	3,000,000	3,021,084	3,002,193		(2,193)		(2,193)		3,000,000				82,981	09/08/2032
46647D-AA-1	JACK OHIO FINANCE LLC		01/21/2020	Call @ 100.00		64,063	63,000	63,000	63,000						63,000				1,879	11/15/2021
477143-AH-4	JBLU 2019-1 AA - ABS		11/16/2020	Paydown		658,414	658,414	658,414	658,414						658,414				13,535	11/15/2033
478375-AD-0	JOHNSON CONTROLS INTERNATIONAL PLC	C	03/30/2020	Maturity @ 100.00		46,036,000	46,036,000	47,318,832	46,137,516		(101,516)		(101,516)		46,036,000				1,150,900	03/30/2020
478375-AM-0	JOHNSON CONTROLS INTERNATIONAL PLC	C	10/01/2020	Adjustment																12/01/2045
48250N-AB-1	KFC HOLDING CO.		04/14/2020	Merril Lynch Pierce Fenner Smith		845,760	800,000	800,000	800,000						800,000		45,760	45,760	15,750	06/01/2026
48250R-BN-5	KKR 12RR BR2 - CDO		02/07/2020	Brownstone Investment Group LLC		500,805	500,000	493,970	494,108		100		100		494,208		6,597	6,597	6,053	10/15/2030
48252U-AF-4	KKR 25 D - CDO	C	10/21/2020	Amherst		1,966,000	2,000,000	1,997,500			(7,552)		(7,552)		1,989,948		(23,948)	(23,948)	77,248	04/15/2032
482748-AA-4	KWIK TRIP		11/24/2020	Redemption @ 100.00		259,576	259,576	259,576	259,576						259,576				6,358	02/24/2035
483007-AJ-9	KAISER ALUMINUM CORP		08/12/2020	MERRILL LYNCH PIERCE FENNER		460,350	465,000	465,000	465,000						465,000		(4,650)	(4,650)	15,413	03/01/2028
486606-2*-6	KAYNE ANDERSON MLP/MIDSTREAM INVESTMENT		02/01/2020	Adjustment		11,400,000		11,400,000	11,400,000						11,400,000					02/11/2027
48667Q-AN-5	NK KAZMUNAYGAZ AO	C	09/09/2020	BARCLAYS CAPITAL INC FIXED INC		11,400,000	10,000,000	9,850,000	9,866,078		10,767		10,767		9,876,845		1,523,155	1,523,155	424,861	04/19/2027
487836-AT-5	KELLOGG CO		06/19/2020	Various		34,636,806	24,070,000	31,086,518	28,776,202		(130,125)		(130,125)		28,646,077		5,990,729	5,990,729	1,197,141	04/01/2031
487836-BD-9	KELLOGG CO		12/15/2020	Maturity @ 100.00		47,500,000	47,500,000	47,481,485	47,512,708		(12,708)		(12,708)		47,500,000				1,900,000	12/15/2020
49255P-AA-1	KSTRL 2018-1 A - ABS	C	12/15/2020	Paydown		708,570	708,570	688,580	689,245		19,325		19,325		708,570				15,827	12/15/2038
50075N-BA-1	MONDELEZ INTERNATIONAL INC		02/10/2020	Maturity @ 100.00		22,500,000	22,500,000	26,549,275	22,570,385		(70,385)		(70,385)		22,500,000				604,688	02/10/2020
50076Q-AZ-9	KRAFT HEINZ FOODS CO		06/03/2020	Various		11,177,334	10,770,000	11,035,050	10,897,755		(21,099)		(21,099)		10,876,656		300,678	300,678	183,102	06/06/2022
50077L-AS-5	KRAFT HEINZ FOODS CO		11/16/2020	Various		13,990,900	13,000,000	13,052,490	13,043,870		(6,666)		(6,666)		13,037,204		953,696	953,696	336,333	06/15/2023
501044-CH-2	THE KROGER CO		01/15/2020	Maturity @ 100.00		15,000,000	15,000,000	16,696,400	15,008,168		(8,168)		(8,168)		15,000,000				461,250	01/15/2020
50152#-AC-1	KT REAL ESTATE HOLDINGS LLC		11/24/2020	Redemption @ 100.00		241,711	241,711	241,711	241,711						241,711				5,432	05/24/2035
501797-AN-4	L BRANDS INC		03/25/2020	GOLDMAN		290,970	432,000	405,815	409,323		517		517		409,840		(118,870)	(118,870)	14,859	02/01/2028
50200Y-AG-3	LCM 30 B - CDO	C	09/29/2020	Various		8,315,700	8,500,000	8,435,315	8,435,607		(10,033)		(10,033)		8,425,574		(109,874)	(109,874)	223,796	04/21/2031
516806-AD-8	LAREDO PETROLEUM - DALLAS INC		01/24/2020	CORPORATE REORGANIZATIONS		454,243	475,000	469,075	472,239		80		80		472,319		(18,076)	(18,076)	37,777	01/15/2022
516806-AE-6	LAREDO PETROLEUM INC		01/24/2020	CORPORATE REORGANIZATIONS		767,676	795,000	763,200	778,088		297		297		778,385		(10,710)	(10,710)	57,555	03/15/2023
52467@-AY-1	KOHLS CORP		12/15/2020	Redemption @ 100.00		293,796	293,796	335,151	313,286		(1,138)		(1,138)		312,148		(18,353)	(18,353)	11,961	01/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
527298-BM-4	LEVEL 3 FINANCING INC		06/23/2020	Merril Lynch Pierce Fenner Smith		516,725	500,000	496,875	497,608		160		160		497,768		18,957	18,957	18,229	03/15/2026
53079E-BF-0	LIBERTY MUTUAL GROUP INC		05/07/2020	CORPORATE REORGANIZATIONS		5,897,700	5,000,000	4,874,650	4,877,507		896		896		4,878,402		1,019,298	1,019,298	185,917	08/01/2044
53079E-BH-6	LIBERTY MUTUAL GROUP INC		05/07/2020	CORPORATE REORGANIZATIONS		7,518,824	6,670,000	6,662,330	6,662,435		43		43		6,662,479		856,346	856,346	118,393	06/15/2049
53079Q-AD-9	FITLMT 13A CTF - ABS		05/01/2020	Adjustment					(2,401)		2,401		2,401						383,155	10/15/2097
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD	C	10/05/2020	Paydown		318,058	318,041	326,289	324,709		(6,651)		(6,651)		318,058				11,764	07/05/2034
53627N-AA-9	LIONS GATE CAPITAL HOLDINGS LLC		01/30/2020	CITIGROUP GLOBAL MARKETS INC.		980,000	1,000,000	1,000,000	1,000,000						1,000,000		(20,000)	(20,000)	15,014	11/01/2024
539830-AF-6	LOCKHEED MARTIN CORPORATION		05/21/2020	Morgan Stanley & Co		16,134,600	12,000,000	14,316,140	13,184,016		(63,313)		(63,313)		13,120,703		3,013,897	3,013,897	519,250	05/01/2026
539830-AR-0	LOCKHEED MARTIN CORP		11/01/2020	Adjustment					1,449				1,449						876,006	09/01/2036
543064-AA-7	LONGITUDINAL 2 PAMPI FUNDING B.V.	C	10/31/2020	Paydown		1,012,293	1,012,293	1,012,293	1,012,293						1,012,293				40,137	10/31/2033
543859-AL-6	LOCKHEED MARTIN CORP		05/21/2020	Morgan Stanley & Co		9,047,430	7,000,000	9,236,500	8,039,358		(65,896)		(65,896)		7,973,462		1,073,968	1,073,968	232,774	06/15/2025
548661-CQ-8	LOWES CO INC		04/15/2020	Maturity @ 100.00		29,275,000	29,275,000	29,877,723	29,274,442		558		558		29,275,000				676,984	04/15/2020
552081-AD-3	LYONDELLBASELL INDUSTRIES NV		11/05/2020	Call @ 100.00		1,387,233	1,315,000	1,315,000	1,315,000						1,315,000				148,941	11/15/2021
552953-CC-3	MGM RESORTS INTERNATIONAL		06/11/2020	Various		1,145,165	1,152,000	1,152,000	1,152,000						1,152,000		(6,835)	(6,835)	46,685	03/15/2023
552953-CD-1	MGM RESORTS INTERNATIONAL		03/04/2020	CORPORATE REORGANIZATIONS		172,200	164,000	152,110	153,371		226		226		153,597		18,603	18,603	5,008	09/01/2026
552953-CF-6	MGM RESORTS INTERNATIONAL		03/04/2020	CORPORATE REORGANIZATIONS		190,300	173,000	173,000	173,000						173,000		17,300	17,300	5,470	04/15/2027
55320R-AJ-6	MP7 7RR BRR - CDO	C	02/07/2020	CREDIT SUISEE FIRST BOSTON		3,571,000	3,571,000	3,535,968	3,536,383		682		682		3,537,065		33,935	33,935	41,077	10/18/2028
55354G-AF-7	MSCI INC		05/04/2020	Jane Street		269,955	250,000	250,000	250,000						250,000		19,955	19,955	6,383	05/15/2027
55880#-AA-3	MADRID BIDCO LLC		12/31/2020	Redemption @ 100.00		2,527,246	2,527,246	2,527,246	2,527,246						2,527,246				87,802	12/31/2030
55952Y-AR-8	MAGNE 8RR BR2 - CDO	C	02/07/2020	Societe Generale		2,651,615	2,644,000	2,604,419	2,605,466		760		760		2,606,226		45,389	45,389	30,261	04/15/2031
55953H-AU-7	MAGNE XII BRA - CDO	D	12/10/2020	Various		9,577,808	9,720,000	9,635,728	9,632,971		(43,616)		(43,616)		9,589,354		(11,547)	(11,547)	280,078	10/15/2031
55953T-AJ-6	MAGNE 18R AR - CDO	C	01/06/2020	BOFA Securities Comm Sharing Account		8,388,804	8,393,000	8,380,494	8,380,027		(71)		(71)		8,379,956		8,848	8,848	37,641	11/15/2028
55953T-AL-1	MAGNE 18R BR - CDO	C	02/07/2020	Societe Generale		7,020,160	7,000,000	6,898,710	6,900,680		1,361		1,361		6,902,041		118,119	118,119	58,347	11/15/2028
56081#-AR-1	MAJOR LEAGUE BASEBALL TRUST - ABS		12/10/2020	Various		7,114,656	7,029,916	7,029,916	7,029,916						7,029,916				221,609	12/10/2020
56540#-AA-3	MAPLELEAF MIDSTREAM INVESTMENTS, LLC		07/06/2020	Redemption @ 100.00		1,006,153	1,006,153	1,006,153	1,006,153						1,006,153				34,608	09/30/2025
56585A-BD-3	MARATHON PETROLEUM CORP		08/14/2020	HSBC SECURITIES INC.		5,519,453	5,017,000	4,697,869	4,727,679		18,383		18,383		4,746,062		773,390	773,390	167,874	04/01/2028
56845A-BA-5	MARNR 2016-3 DR2 - CDO	C	07/24/2020	Various		4,141,250	4,500,000	4,500,000							4,500,000		(358,750)	(358,750)	71,583	07/23/2029
571903-AL-7	MARRIOTT INTERNATIONAL INC		07/27/2020	Call @ 100.00		4,000,000	4,000,000	4,196,800	4,020,458		(20,458)		(20,458)		4,000,000				106,875	10/15/2020
576485-AE-6	MATADOR RESOURCES CO		02/06/2020	Various		254,104	252,000	252,100	252,091						252,091		2,013	2,013	5,012	09/15/2026
577778-AT-0	MACY'S RETAIL HOLDINGS LLC		10/15/2020	Paydown		41,500	41,500	45,950	42,108		(608)		(608)		41,500				2,957	04/15/2021
58013M-EX-8	MCDONALD'S CORP		12/09/2020	Maturity @ 100.00		4,000,000	4,000,000	3,992,600	3,998,549		1,451		1,451		4,000,000				110,000	12/09/2020
58013M-EZ-3	MCDONALD'S CORP		06/22/2020	Jane Street		616,669	487,000	488,641	488,480		(32)		(32)		488,448		128,220	128,220	12,398	12/09/2035
581555-AD-5	MCKESSON CORP		11/25/2020	Call @ 100.00		12,320,000	12,320,000	12,999,315	12,440,363		(120,809)		(120,809)		12,319,554		446	446	731,500	03/01/2021
581760-AE-5	MCLAREN HEALTH CARE CORP		05/15/2020	Maturity @ 100.00		1,220,000	1,220,000	1,220,000	1,220,000						1,220,000				16,720	05/15/2020
585055-AZ-9	MEDTRONIC INC		10/26/2020	Call @ 100.00		52,015,558	49,100,000	48,919,000	49,034,258		16,144		16,144		49,050,402		49,598	49,598	4,370,827	04/01/2023
585055-BC-9	MEDTRONIC INC		10/29/2020	Call @ 100.00		14,420,900	13,000,000	12,974,780	12,988,809		2,064		2,064		12,990,873		9,127	9,127	1,949,747	03/15/2024
585055-BS-4	MEDTRONIC INC		10/29/2020	Call @ 100.00		1,693,385	1,502,000	1,486,454	1,489,229		1,866		1,866		1,491,095		10,905	10,905	54,500	03/15/2025
59001K-AD-2	MERITOR INC		12/07/2020	Various		1,228,140	1,263,000	1,263,000	1,263,000						1,263,000		(44,879)	(44,879)	73,379	02/15/2024
59022C-AJ-2	BANK OF AMERICA CORP		03/19/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		29,177,100	30,000,000	29,703,700	29,778,001		1,674		1,674		29,779,675		(602,575)	(602,575)	1,191,450	01/29/2037
59111R-AA-0	METAL 171 A - ABS	C	02/15/2020	Paydown		5,026,152	5,026,152	5,026,149	5,026,135		18		18		5,026,152				33,766	10/15/2042
59111R-AB-8	METAL 2017-1 B - ABS	C	12/15/2020	Various		9,840,140	9,568,685	9,572,700	9,576,070		2,755		2,755		9,578,825		261,314	261,314	95,672	10/15/2042
60689L-AE-5	MMAF 2013-A A5 - ABS		05/11/2020	Paydown		3,926,184	3,926,184	3,927,665	3,926,214		(31)		(31)		3,926,184				28,725	06/09/2033
61691A-BJ-1	MSC 2015-UBS8 ASB - CMBS		12/01/2020	Paydown		214,378	214,378	220,808	217,221		(2,842)		(2,842)		214,378				7,743	12/17/2048
61691E-BB-0	MSC 2016-UBS12 XA - CMBS		05/01/2020	BARCLAYS CAPITAL INC FIXED INC		22									22		22	22	(1,569)	12/17/2049
617446-HD-4	MORGAN STANLEY		06/17/2020	Morgan Stanley & Co		2,993,900	2,000,000	2,210,980	2,136,775		(3,484)		(3,484)		2,133,291		860,609	860,609	103,917	04/01/2032
61744Y-AR-9	MORGAN STANLEY		08/24/2020	Morgan Stanley & Co		32,096,750	25,000,000	24,924,750	24,929,589		1,589		1,589		24,931,178		7,165,572	7,165,572	940,922	04/22/2039
617482-V9-2	MORGAN STANLEY		11/19/2020	Morgan Stanley & Co		24,502,650	15,000,000	18,174,250	18,088,212		(69,337)		(69,337)		18,018,876		6,483,774	6,483,774	1,272,344	07/24/2042
61945C-AE-3	MOSAIC CO		11/12/2020	Various		2,407,010	2,000,000	2,217,000	2,215,008		(2,623)		(2,623)		2,212,385		194,625	194,625	46,315	11/15/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
624758-AE-8	MUELLER WATER PRODUCTS INC		06/16/2020	Merril Lynch Pierce Fenner Smith		773,438	750,000	750,000	750,000						750,000		23,438	23,438	20,969	06/15/2026
626717-AH-5	MURPHY OIL CORP		05/14/2020	WELLS FARGO		294,000	350,000	350,000	350,000						350,000		(56,000)	(56,000)	18,247	08/15/2024
626738-AE-8	MURPHY OIL USA INC		05/20/2020	MERRILL LYNCH PIERCE FENNER		416,644	405,000	405,000	405,000						405,000		11,644	11,644	13,306	09/15/2029
62886E-AS-7	NCR CORP		09/16/2020	Call @ 100.00		485,094	475,000	475,000	475,000						475,000				33,141	12/15/2023
62912X-AF-1	NGPL PIPECO LLC		02/27/2020	SEAPORT		485,451	445,000	445,000	445,000						445,000		40,451	40,451	11,630	08/15/2027
62913T-AJ-1	NGL ENERGY PARTNERS LP		04/30/2020	MERRILL LYNCH PIERCE FENNER		169,375	250,000	250,000	250,000						250,000		(80,625)	(80,625)	9,531	11/01/2023
62913T-AP-7	NGL ENERGY PARTNERS LP		04/30/2020	MERRILL LYNCH PIERCE FENNER		260,000	400,000	400,000	400,000						400,000		(140,000)	(140,000)	16,583	04/15/2026
629377-CE-0	NRG ENERGY INC		06/16/2020	Morgan Stanley & Co		546,725	500,000	500,000	500,000						500,000		46,725	46,725	26,594	01/15/2028
629400-AA-3	NSG HOLDINGS LLC		12/15/2020	Paydown		64,418	64,418	64,418	64,390		(32)		(32)		64,388		29	29	3,907	12/15/2025
631005-BB-0	NARRAGANSETT ELECTRIC CO		03/15/2020	Maturity @ 100.00		25,000,000	25,000,000	25,008,800	25,000,247		(247)		(247)		25,000,000				566,750	03/15/2020
632525-AS-0	NATIONAL AUSTRALIA BANK LTD	C	07/15/2020	DEUTSCHE BANK SECURITIES INC.		5,128,501	4,670,000	4,670,000	4,670,000						4,670,000		458,501	458,501	176,018	08/02/2034
637417-AE-6	NATIONAL RETAIL PROPERTIES INC		03/17/2020	Call @ 100.00		4,310,416	4,100,000	4,251,249	4,172,031		(5,891)		(5,891)		4,166,140		(66,140)	(66,140)	277,496	10/15/2022
63860U-AK-6	NATIONSTAR MORTGAGE LLC		02/12/2020	Call @ 100.00		571,500	571,500	547,256	565,429		477		477		565,906		5,594	5,594	22,779	07/01/2021
63860U-AL-4	NATIONSTAR MORTGAGE LLC		02/12/2020	Call @ 100.00		100,000	100,000	95,971	98,594		71		71		98,665		1,335	1,335	1,336	06/01/2022
63938C-AE-8	NAVIENT CORP		04/14/2020	Various		115,728	120,000	119,996	120,014		(1)		(1)		120,013		(4,284)	(4,284)	4,756	09/25/2023
63938C-AJ-7	NAVIENT CORP		09/02/2020	Various		1,426,074	1,420,000	1,491,961	1,491,625		(4,727)		(4,727)		1,486,898		(60,823)	(60,823)	59,089	06/15/2026
63941J-AA-6	NAVSL 2019-G A - ABS		12/15/2020	Paydown		3,622,476	3,622,476	3,622,463	3,622,468		8		8		3,622,476				56,679	10/15/2068
63946B-AG-5	NBCUNIVERSAL MEDIA LLC		10/22/2020	Morgan Stanley & Co		14,842,900	10,000,000	11,489,500	11,442,145		(32,529)		(32,529)		11,409,616		3,433,284	3,433,284	636,319	04/01/2041
64110L-AN-6	NETFLIX INC		05/04/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		819,000	780,000	780,000	780,000						780,000		39,000	39,000	16,209	11/15/2026
64129J-AU-4	NEUB 14R B1R - CDO	C	02/14/2020	Paydown		6,000,000	6,000,000	5,962,920	5,963,862		36,138		36,138		6,000,000				66,558	01/28/2030
64129U-AW-5	NEUB 17R B1R - CDO	C	02/28/2020	Paydown		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				255,987	04/23/2029
64130C-AQ-5	NEUB 19RR A22 - CDO		02/07/2020	Morgan Stanley & Co. LLC		1,967,100	1,975,000	1,940,201	1,941,762		1,142		1,142		1,942,905		24,195	24,195	20,319	07/15/2027
645370-AB-3	NEW HOME COMPANY INC		10/01/2020	Adjustment					355		355		355		355		(355)	(355)		04/01/2022
64829Y-AA-8	NRZT 2019-NQM1 A1 - CMO/RMBS		12/01/2020	Paydown		1,654,338	1,654,338	1,654,338	1,654,338						1,654,338				30,728	01/25/2049
65341X-AA-6	NEXSTAR BROADCASTING INC		02/28/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		1,028,500	1,000,000	1,000,000	1,000,000						1,000,000		28,500	28,500	33,125	08/01/2024
655044-AQ-8	NOBLE ENERGY INC		08/12/2020	Various		22,370,800	20,000,000	19,996,400	19,996,574		295		295		19,996,868		2,373,932	2,373,932	564,687	10/15/2029
655664-AH-3	NORDSTROM INC		11/10/2020	Various		20,996,942	21,156,000	21,839,566	21,996,677		(48,400)	602,717	(651,117)		21,345,560		(348,618)	(348,618)	1,418,577	03/15/2028
655844-CG-1	NORFOLK SOUTHERN CORP		05/18/2020	CORPORATE REORGANIZATIONS		667	667	324	324						324		343	343		05/15/2055
655844-CH-9	NORFOLK SOUTHERN CORP		11/19/2020	GOLDMAN SACHS AND CO. LLC		11,092,300	10,000,000	4,851,180	4,853,056		18,147		18,147		4,871,202		6,221,098	6,221,098	354,672	05/15/2055
655855-FA-7	SOUTHERN RAILWAY CO		06/15/2020	Maturity @ 100.00		2,610,000	2,610,000	3,240,811	2,639,345		(29,345)		(29,345)		2,610,000				127,238	06/15/2020
664675-AE-5	NORTHEASTERN UNIVERSITY		03/01/2020	Maturity @ 100.00		925,000	925,000	925,000	925,000						925,000				15,027	03/01/2020
665772-CQ-0	NORTHERN STATES POWER CO		10/22/2020	Morgan Stanley & Co		2,387,256	2,020,000	1,999,861	2,000,942		331		331		2,001,273		385,983	385,983	81,002	09/15/2047
669771-AS-6	NOVA GAS TRANSMISSION LTD	C	05/21/2020	Morgan Stanley & Co		16,100,000	14,000,000	14,114,440	14,031,464		(3,489)		(3,489)		14,027,974		2,072,026	2,072,026	719,688	04/01/2023
66977W-AQ-2	NOVA CHEMICALS CORP	C	06/08/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		945,250	950,000	949,400	949,615		35		35		949,650		(4,400)	(4,400)	24,314	06/01/2024
670001-AA-4	NOVELIS CORP		01/22/2020	Call @ 100.00		1,418,522	1,355,000	1,360,425	1,358,246		(43)		(43)		1,358,203		(3,203)	(3,203)	101,161	08/15/2024
670001-AC-0	NOVELIS CORP		04/06/2020	MARKETAXESS CORPORATION		237,601	245,000	245,000	245,000						245,000		(7,399)	(7,399)	5,718	09/30/2026
67077M-AB-4	NUTRIEN LTD	C	03/30/2020	Maturity @ 100.00		27,000,000	27,000,000	30,912,110	27,144,889		(144,889)		(144,889)		27,000,000				658,125	03/30/2020
67091R-AK-5	OCP 158R A1R - CDO	D	01/14/2020	Morgan Stanley		5,481,266	5,478,527	5,474,248	5,474,479		60		60		5,474,539		6,727	6,727	39,498	04/19/2027
67091Y-AJ-3	OCP 2015-9 A1R - CDO	C	10/15/2020	Various		827,522	827,523	826,864	826,901		65		65		826,966		556	556	5,919	07/15/2027
67091Y-AL-8	OCP 159R A2R - CDO	C	01/14/2020	Royal Bank of Canada - Private Wealth		2,000,000	2,000,000	1,983,800	1,985,544		244		244		1,985,788		14,212	14,212	17,303	07/15/2027
67097L-AC-0	OCP 1713 A2A - CDO		02/07/2020	Wells Fargo Bank		10,016,000	10,000,000	9,903,100	9,905,518		1,735		1,735		9,907,252		108,748	108,748	124,368	07/15/2030
671020-AM-0	OAKC V11R B2R - CDO		08/31/2020	Call @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				314,444	11/22/2027
67109K-AS-3	OZLM IX A1A - CDO		07/20/2020	Paydown		442,895	442,895	442,319	441,600		1,295		1,295		442,895				8,096	10/20/2031
67181D-AA-9	OAKIG 201 A1 - CMBS		12/20/2020	Paydown		36,622	36,622	36,621			1		1		36,622				70	10/11/2025
67181D-AB-7	OAKIG 201 A2 - CMBS		12/20/2020	Paydown		21,799	21,799	21,790			9		9		21,799				50	11/20/2027

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
674215-AE-8	OASIS PETROLEUM INC		06/16/2020	GOLDMAN SACHS AND CO. LLC		480,575	2,045,000	409,000	2,045,000		19,003	1,636,000	(1,616,997)		428,003		52,572	52,572	130,049	01/15/2023
674215-AG-3	OASIS PETROLEUM INC		04/30/2020	Various		771,507	1,351,000	812,688	1,351,000		4,199	538,313	(534,114)		816,886		(45,380)	(45,380)	45,140	03/15/2022
674599-DF-9	OCCIDENTAL PETROLEUM CORP		12/15/2020	CREDIT SUISSE SECURITIES		2,032,030	2,002,000	2,180,839	2,174,721		(6,177)		(6,177)		2,168,544		(136,514)	(136,514)	162,129	09/15/2036
674599-DJ-1	OCCIDENTAL PETROLEUM CORP		07/29/2020	CREDIT SUISSE SECURITIES		664,790	700,000	725,039	723,344		(354)		(354)		722,990		(58,200)	(58,200)	38,096	03/15/2040
674599-DT-9	OCCIDENTAL PETROLEUM CORP		05/07/2020	WELLS FARGO SECURITIES LLC		1,975,000	2,500,000	2,673,958	2,596,277		(2,762)		(2,762)		2,593,515		(618,515)	(618,515)	118,000	03/15/2029
67575X-AJ-0	OCT31 31 B2 - CDO	C	10/05/2020	Paydown		12,540,000	12,540,000	12,537,421	12,538,222		1,778		1,778		12,540,000				448,133	07/22/2030
679574-AG-8	OLD DOMINION ELECTRIC COOPERATIVE		12/01/2020	Paydown		833,333	833,333	833,333	833,502		(169)		(169)		833,333				51,750	12/01/2028
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	C	10/26/2020	Various		820,323	800,000	744,232	751,641		5,742		5,742		757,383		53,290	53,290	50,451	10/15/2025
683715-AB-2	OPEN TEXT CORP	C	08/05/2020	Various		641,947	605,000	635,969	630,916		(3,385)		(3,385)		627,531		14,416	14,416	24,288	06/01/2026
68389X-BF-1	ORACLE CORP		03/18/2020	GOLDMAN SACHS AND CO. LLC		3,342,329	3,430,000	3,211,132	3,216,434		985		985		3,217,419		124,910	124,910	49,128	05/15/2045
684181-AA-8	SR SECD BD		12/15/2020	Paydown		519,600	519,600	519,600	519,600						519,600				27,066	03/15/2022
687846-AE-5	OSCAR 2017-1 A4 - ABS	D	12/10/2020	Paydown		9,021,496	9,021,496	9,005,547	9,013,948		7,548		7,548		9,021,496				208,261	05/10/2024
68784A-AE-6	OSCAR 172 A4 - ABS	D	12/10/2020	Paydown		1,231,102	1,231,102	1,224,560	1,228,305		2,797		2,797		1,231,102				32,822	12/10/2024
68784E-AC-2	OSCAR 2019-2 A3 - ABS	D	11/23/2020	MIZUHO_SECURITIES		3,073,125	3,000,000	2,999,786	2,998,459		(493)		(493)		2,997,966		75,159	75,159	74,463	09/11/2023
68784X-AD-8	OSCAR 182 A3 - ABS	D	12/10/2020	Paydown		892,900	892,900	892,857	892,888		12		12		892,900				24,485	09/12/2022
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC		02/28/2020	MARKETAXESS CORPORATION		1,154,208	1,100,000	1,106,750	1,104,618		(133)		(133)		1,104,485		49,723	49,723	22,665	01/15/2025
69318U-AB-1	PBF LOGISTICS LP		11/06/2020	JEFFERIES		221,708	287,000	287,000	287,000						287,000		(65,293)	(65,293)	19,457	05/15/2023
693522-AG-9	PQ CORP		07/17/2020	Call @ 100.00		477,934	470,000	470,000	470,000						470,000				29,700	11/15/2022
69352P-AF-0	PPL CAPITAL FUNDING INC		11/23/2020	KEYBANK		4,992,224	4,690,000	4,960,848	4,827,301		(37,887)		(37,887)		4,789,414		202,810	202,810	156,802	06/01/2023
695114-BT-4	PACIFICORP		08/20/2020	Morgan Stanley & Co		4,709,820	3,000,000	2,991,360	2,995,310		160		160		2,995,470		1,714,350	1,714,350	179,025	11/15/2031
69867D-AA-6	PANTHER BF AGGREGATOR 2 LP		05/12/2020	BARCLAYS CAPITAL INC FIXED INC		557,775	555,000	555,000	555,000						555,000		2,775	2,775	17,247	05/15/2026
70014L-AA-8	PARK AEROSPACE HOLDINGS LTD	C	12/03/2020	CORPORATE REORGANIZATIONS		4,735,826	4,664,000	4,430,800			46,881		46,881		4,477,681		258,144	258,144	326,405	08/15/2022
70109H-AM-7	PARKER-HANNIFIN CORP		06/22/2020	MARKETAXESS CORPORATION		407,577	338,000	359,159	356,861		(482)		(482)		356,379		51,198	51,198	8,399	11/21/2034
701885-AD-7	PARSLEY ENERGY LLC		05/27/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		207,375	210,000	210,000	210,000						210,000		(2,625)	(2,625)	9,845	01/15/2025
701885-AH-8	PARSLEY ENERGY LLC		05/27/2020	BARCLAYS CAPITAL INC FIXED INC		295,500	300,000	300,000	300,000						300,000		(4,500)	(4,500)	10,500	10/15/2027
70213H-AB-4	PARTNERS HEALTHCARE SYSTEM INC		01/24/2020	Call @ 100.00		13,104,433	12,800,000	13,379,008	12,909,461		(5,534)		(5,534)		12,903,927		(103,927)	(103,927)	559,062	07/01/2021
702150-AD-5	PARTY CITY HOLDINGS INC		07/30/2020	CORPORATE ACTION		237,000	1,580,000	169,850	1,580,000		194	1,410,150	(1,409,956)		170,044		66,956	66,956	52,338	08/01/2026
70338P-AC-4	PATTERN ENERGY GROUP INC		08/07/2020	Call @ 100.00		772,035	750,000	750,000	750,000						750,000				69,319	02/01/2024
705322-AJ-4	PEDERNALES ELECTRIC COOP INC		11/16/2020	Call @ 100.00		1,707,000	1,707,000	1,707,000	1,707,000						1,707,000				101,601	11/15/2022
707569-AS-8	PENN NATIONAL GAMING INC		09/30/2020	Barclays Capital		785,989	755,000	766,325	763,707		(768)		(768)		762,938		23,051	23,051	50,916	01/15/2027
71654Q-AX-0	PETROLEOS MEXICANOS	C	12/09/2020	Barclays Capital		36,144,000	36,000,000	39,324,000	36,570,839		(509,837)		(509,837)		36,061,001		82,999	82,999	2,750,000	01/21/2021
71654Q-BU-5	PETROLEOS MEXICANOS	C	07/23/2020	Maturity @ 100.00		22,100,000	22,100,000	22,094,809	22,099,428		572		572		22,100,000				773,500	07/23/2020
723787-AB-3	PIONEER NATURAL RESOURCES COMPANY		05/27/2020	CORPORATE REORGANIZATIONS		3,315,000	3,000,000	3,405,420	3,204,952		(8,116)		(8,116)		3,196,836		118,164	118,164	277,200	01/15/2028
724479-AN-0	PITNEY BOWES INC		07/23/2020	Various		992,515	1,125,000	968,147	1,079,559		14,099	107,082	(92,983)		983,867		8,648	8,648	49,980	04/01/2023
73019#-AA-0	PNC EQUIPMENT FINANCE, LLC		09/14/2020	Redemption @ 100.00		214,924	214,924	214,924	214,924						214,924				4,836	09/13/2027
73019#-AB-8	PNC EQUIPMENT FINANCE, LLC		09/18/2020	Redemption @ 100.00		223,013	223,013	223,013	223,013						223,013				5,018	09/13/2027
73019#-AC-6	PNC EQUIPMENT FINANCE, LLC		09/18/2020	Redemption @ 100.00		203,716	203,716	203,716	203,716						203,716				4,584	09/13/2027
737446-AJ-3	POST HOLDINGS INC		01/03/2020	Call @ 100.00		602,444	563,000	576,395	571,142		(21)		(21)		571,121		(8,121)	(8,121)	61,088	07/15/2025
737446-AL-8	POST HOLDINGS INC		02/26/2020	Various		1,108,972	1,065,000	1,081,170	1,076,363		(302)		(302)		1,076,061		22,599	22,599	39,140	03/01/2025
737446-AN-4	POST HOLDINGS INC		04/06/2020	BARCLAYS CAPITAL INC FIXED INC		750,098	750,000	730,625	733,432		436		436		733,868		16,230	16,230	30,820	01/15/2028
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC		12/31/2020	Paydown		(5,295)	(5,295)	(5,295)	(5,295)						(5,295)				557	05/01/2039
74005P-AY-0	LINDE INC		12/10/2020	Call @ 100.00		3,008,744	2,980,000	3,362,483	3,040,528		(47,913)		(47,913)		2,992,615		(12,615)	(12,615)	179,606	03/15/2021
74005P-AZ-7	LINDE INC		12/10/2020	Call @ 100.00		11,724,523	11,500,000	11,527,070	11,506,302		(3,600)		(3,600)		11,502,702		(2,702)	(2,702)	669,189	09/01/2021
740212-AK-1	PRECISION DRILLING CORP	C	09/15/2020	TORONTO DOMINION SECURTIES (USA) INC		312,000	400,000	400,000	400,000						400,000		(88,000)	(88,000)	23,422	12/15/2023

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
74166M-AA-4	PRIME SECURITY SERVICES BORROWER LLC		02/12/2020	Call @ 100.00		218,666	209,000	209,000	209,000						209,000				14,499	05/15/2023
742741-AA-9	PROCTER & GAMBLE PROFIT SHARING TRUST &		07/01/2020	Paydown		3,886,268	3,886,268	4,569,479	3,955,598		(69,330)		(69,330)		3,886,268				274,988	01/01/2021
74340X-AW-1	PROLOGIS LP		09/02/2020	Call @ 100.00		25,094,057	22,580,000	24,411,003	23,732,952		(226,626)		(226,626)		23,506,325		(926,325)	(926,325)	3,535,018	08/15/2023
74347@-AB-1	PROSIGHT GLOBAL, INC.		11/26/2020	Maturity @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				650,000	11/26/2020
74432Q-AQ-8	PRUDENTIAL FINANCIAL INC		10/22/2020	Morgan Stanley & Co		7,740,755	5,500,000	6,217,200	6,189,477		(22,433)		(22,433)		6,167,044		1,573,711	1,573,711	271,700	12/14/2036
744331-AF-6	PRUDENTIAL FUNDING CORPORATION		05/21/2020	DEUTSCHE BANK SECURITIES INC.		15,529,832	13,492,000	10,910,871	12,726,299		69,203		69,203		12,795,503		2,734,329	2,734,329	624,848	09/15/2023
74733V-AB-6	QEP RESOURCES INC		06/09/2020	BARCLAYS CAPITAL INC FIXED INC		664,000	800,000	753,828	777,658		3,339		3,339		780,997		(116,997)	(116,997)	29,861	10/01/2022
74733V-AC-4	QEP RESOURCES INC		12/01/2020	Various		1,152,756	1,365,000	934,913	1,302,158		31,607	382,489	(350,883)		951,276		201,480	201,480	76,649	05/01/2023
74733V-AD-2	QEP RESOURCES INC		06/09/2020	RBC CAPITAL MARKETS		214,500	300,000	300,000	300,000						300,000		(85,500)	(85,500)	13,125	03/01/2026
74736K-AF-8	QORVO INC		10/13/2020	Call @ 100.00		2,084,715	1,960,000	1,967,425	1,966,706		(696)		(696)		1,966,010		(6,010)	(6,010)	259,764	07/15/2026
74840L-AA-0	QUICKEN LOANS INC		10/08/2020	Call @ 100.00		678,975	660,000	660,000	660,000						660,000				55,133	05/01/2025
74955D-AA-9	RGS (AEGCO) FUNDING CORP		12/07/2020	Paydown		653,192	653,192	639,053	642,826		10,366		10,366		653,192				(17,054)	12/07/2022
74955D-AB-7	RGS (AEGCO) FUNDING CORP		12/07/2020	Paydown		738,835	738,835	714,282	734,591		4,244		4,244		738,835				56,856	12/07/2022
74955E-AA-7	RGS (I&M) FUNDING CORP - RMBS		12/07/2020	Paydown		209,514	209,514	204,050	206,474		3,041		3,041		209,514				(5,470)	12/07/2022
74955E-AB-5	RGS (I&M) FUNDING CORP - ABS		12/07/2020	Paydown		1,803,988	1,804,004	1,831,204	1,810,357		(6,353)		(6,353)		1,804,004		(17)	(17)	138,824	12/07/2022
74957E-AR-8	RFMSI 2006-S5 A16 - CMO/RMBS		12/01/2020	Paydown		470,011	554,401	477,770	460,634		9,377		9,377		470,011				13,330	06/25/2036
750731-AA-9	RAIDERS FOOTBALL CLUB HENDERSON NV SENIO		12/10/2020	Paydown		19,145	19,145	19,145							19,145		1	1	429	02/10/2049
755111-BT-7	RAYTHEON CO		10/15/2020	Maturity @ 100.00		52,980,000	52,980,000	50,301,673	52,724,250		255,750		255,750		52,980,000				1,655,625	10/15/2020
758202-AK-1	RELX CAPITAL INC		01/27/2020	Call @ 100.00		22,444,752	21,611,000	21,058,123	21,409,440		5,464		5,464		21,414,903		196,097	196,097	1,030,728	10/15/2022
760759-AP-5	REPUBLIC SERVICES INC		12/04/2020	Call @ 100.00		2,081,211	1,990,000	1,994,060	1,992,906		(1,199)		(1,199)		1,991,707		(1,707)	(1,707)	163,426	06/01/2022
761519-BD-8	REVLON CONSUMER PRODUCTS CORP		04/07/2020	GOLDMAN		898,150	1,265,000	934,688	1,180,521		5,928	249,185	(243,256)		937,264		(39,114)	(39,114)	47,279	02/15/2021
761519-BF-3	REVLON CONSUMER PRODUCTS CORP		06/11/2020	Various		164,225	1,020,000	396,740	927,282		10,557	534,857	(524,300)		402,982		(238,757)	(238,757)	53,174	08/01/2024
761735-AT-6	REYNOLDS GROUP ISSUER INC		02/28/2020	CREDIT SUISSE SECURITIES		514,947	510,000	510,000	510,000						510,000		4,947	4,947	16,554	07/15/2023
775109-BG-5	ROGERS COMMUNICATIONS INC	C	06/22/2020	WELLS FARGO SECURITIES LLC		6,117,800	5,000,000	4,799,850	4,804,502		1,677		1,677		4,806,179		1,311,621	1,311,621	184,542	02/15/2048
783549-AZ-1	RYDER SYSTEM INC		07/20/2020	Morgan Stanley & Co		11,479,144	9,347,000	9,214,826	9,292,681		4,202		4,202		9,296,883		2,182,261	2,182,261	416,837	12/01/2025
78355H-JZ-3	RYDER SYSTEM INC		05/11/2020	Maturity @ 100.00		7,000,000	7,000,000	6,980,750	6,998,553		1,447		1,447		7,000,000				87,500	05/11/2020
78355H-KA-6	RYDER SYSTEM INC		07/29/2020	Call @ 100.00		4,983,000	4,983,000	5,009,709	4,986,349		(3,349)		(3,349)		4,983,000				132,119	09/01/2020
78355H-KK-4	RYDER SYSTEM INC		07/15/2020	MARKETAXESS CORPORATION		542,985	500,000	499,690	499,778		29		29		499,807		43,178	43,178	12,163	12/01/2023
78442F-AZ-1	NAVIENT CORP		07/23/2020	Various		395,547	483,000	417,103	421,293		1,062		1,062		422,355		(26,809)	(26,809)	21,742	08/01/2033
78454L-AL-4	SM ENERGY CO		06/09/2020	Morgan Stanley & Co		290,000	500,000	140,000	493,971		3,647	354,209	(350,562)		143,409		146,591	146,591	14,844	06/01/2025
78454L-AN-0	SM ENERGY CO		06/09/2020	CREDIT SUISSE SECURITIES		105,450	190,000	53,200	190,000		803	136,800	(135,997)		54,003		51,447	51,447	9,476	09/15/2026
78454L-AP-5	SM ENERGY CO		11/18/2020	MORGAN STANLEY CO		651,000	1,400,000	392,000	1,403,950		19,056	1,011,838	(992,782)		411,168		239,832	239,832	124,955	01/15/2027
78466D-BD-5	SS&C TECHNOLOGIES		10/01/2020	Call @ 100.00		326,181	326,910	326,084	326,158						326,158		23	23		02/28/2025
78471W-AB-1	SOLP 2018-2 A2 - ABS		12/25/2020	Paydown		18,928,355	18,928,355	18,920,658	18,925,488		2,867		2,867		18,928,355				336,850	04/26/2027
785592-AE-6	SABINE PASS LIQUEFACTION LLC		06/03/2020	Call @ 100.00		3,961,289	3,885,000	3,797,251	3,868,783		6,346		6,346		3,875,130		9,870	9,870	262,648	02/01/2021
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		07/20/2020	Morgan Stanley & Co		676,836	595,000	602,438	599,509		(544)		(544)		598,966		77,871	77,871	23,474	05/15/2024
785592-AV-8	SABINE PASS LIQUEFACTION LLC		07/20/2020	MIZUHO SECURITIES		596,955	500,000	500,000	500,000						500,000		96,955	96,955	16,483	06/30/2026
795756-AL-1	SALTCHUK RESOURCES, INC. - ABS		09/02/2020	Redemption @ 100.00		541,667	541,667	541,667	541,667						541,667				19,366	09/02/2029
80007R-AF-2	SANDS CHINA LTD	C	02/11/2020	Various		8,868,400	8,000,000	7,993,040	8,000,000						8,000,000		868,400	868,400	210,410	08/08/2025
806605-AG-6	MERCK & CO INC		11/19/2020	Morgan Stanley & Co		680,645	435,000	445,792	442,037		(453)		(453)		441,584		239,061	239,061	27,647	12/01/2033
81744N-AA-8	SEMT 2012-6 A1 - CMO/RMBS		12/01/2020	Paydown		885,589	885,589	840,756	849,402		36,188		36,188		885,589				8,989	12/26/2042
81745B-AB-1	SEMT 2013-6 A2 - CMO/RMBS		12/01/2020	Paydown		3,860,459	3,860,459	3,867,785	3,864,215		(3,755)		(3,755)		3,860,459				54,747	05/26/2043
817610-AA-6	SERVICEMASTER CO LLC		11/10/2020	Call @ 100.00		564,097	550,000	550,000	550,000						550,000				42,284	11/15/2024
81881J-AE-2	SHACK 2014-V-R B - CDO	C	06/23/2020	Morgan Stanley & Co. LLC		2,883,000	3,000,000	2,952,720	2,953,741		1,800		1,800		2,955,541		(72,541)	(72,541)	62,240	05/07/2031
81882H-AC-9	SHACK 134RR A2A - CDO	C	12/10/2020	BOFA Securities Comm Sharing Account		1,238,125	1,250,000	1,222,965	1,223,535		(6,355)		(6,355)		1,217,180		20,945	20,945	41,227	04/14/2031
81883E-AB-7	SHACK 1711 B - CDO	C	03/05/2020	Call @ 100.00		15,000,000	15,000,000	14,643,750	14,654,569		8,181		8,181		14,662,750		337,250	337,250	167,815	08/15/2030
822804-AJ-9	SAFT 2013-1 A2 - CMO/RMBS		12/01/2020	Paydown		3,625,984	3,625,984	3,511,686	3,534,092		91,891		91,891		3,625,984				56,614	07/31/2043
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRELAND D	C	08/03/2020	Call @ 100.00		48,778,211	47,738,000	47,759,214	47,745,931		(2,787)		(2,787)		47,743,143		(5,143)	(5,143)	1,634,144	09/23/2021
827304-AA-4	SLVRR 2019-1 A - ABS	C	12/15/2020	Paydown		572,014	572,014	572,013	572,013		2		2		572,014				10,189	07/15/2044
829259-AR-1	SINCLAIR TELEVISION GROUP INC		12/01/2020	Call @ 100.00		305,625	300,000	288,000	289,816		1,821		1,821		291,638		8,362	8,362	28,266	08/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
829259-AU-4	SINCLAIR TELEVISION GROUP INC		11/25/2020	Various		1,548,903	1,540,000	1,449,465	1,529,295		4,917	79,045	(74,128)		1,455,167		93,737	93,737	62,231	03/15/2026
831865-D#-4	A. O. SMITH CORPORATION		02/05/2020	Redemption @ 100.00		2,272,725	2,272,725	2,277,293	2,277,136		(15)		(15)		2,277,121		(4,396)	(4,396)	40,000	01/15/2030
83405B-AA-0	SCLP 2019-4 A - ABS		12/25/2020	Paydown		2,880,728	2,880,728	2,880,350	2,880,361		366		366		2,880,728				36,406	08/25/2028
83405R-AB-3	SCLP 2018-1 A2 - ABS		12/25/2020	Paydown		14,166,388	14,166,388	14,070,863	14,126,367		40,021		40,021		14,166,388				222,815	02/25/2027
83405X-AB-0	SCLP 2018-3 A2 - ABS		12/25/2020	Paydown		7,732,145	7,732,145	7,734,725	7,733,347		(1,202)		(1,202)		7,732,145				183,560	08/25/2027
85172F-AF-6	SPRINGLEAF FINANCE CORP		05/20/2020	Various		289,847	293,000	289,338	290,930		166		166		291,095		(1,249)	(1,249)	14,173	10/01/2023
85172F-AK-5	SPRINGLEAF FINANCE CORP		04/22/2020	Various		616,422	625,000	625,000	625,000						625,000		(8,578)	(8,578)	14,140	05/15/2022
85172F-AN-9	SPRINGLEAF FINANCE CORP		05/13/2020	Various		452,413	470,000	470,422	470,357		(11)		(11)		470,346		(17,934)	(17,934)	19,080	03/15/2026
852060-AD-4	SPRINT CAPITAL CORP		06/16/2020	Various		2,136,288	1,755,000	1,748,939	1,751,379		(331)		(331)		1,751,048		385,241	385,241	57,613	11/15/2028
852061-AS-9	SPRINT COMMUNICATIONS INC		06/29/2020	Various		1,116,126	1,080,000	1,090,763	1,086,234		194		194		1,086,428		29,698	29,698	16,013	11/15/2022
85207U-AF-2	SPRINT CORP		07/01/2020	DEUTSCHE BANK SECURITIES, INC.		113,240	100,000	108,063	105,485		(685)		(685)		104,801		8,439	8,439	6,366	09/15/2023
85207U-AH-8	SPRINT CORP		06/23/2020	WELLS FARGO SECURITIES LLC		875,696	765,000	599,087	655,215		9,426		9,426		664,641		211,054	211,054	28,767	06/15/2024
85208H-AA-1	SPRTE 2017-1 A - ABS	C	12/15/2020	Paydown		1,266,995	1,266,995	1,262,252	1,263,343		3,652		3,652		1,266,995				20,849	12/15/2037
853496-AD-9	STANDARD INDUSTRIES INC		06/16/2020	MARKETAXESS CORPORATION		1,324,115	1,270,000	1,219,000	1,226,359		2,029		2,029		1,228,381		95,734	95,734	55,801	01/15/2028
854502-AC-5	STANLEY BLACK & DECKER INC		11/27/2020	Call @ 100.00		8,697,065	8,442,000	8,796,305	8,516,916		(40,717)		(40,717)		8,476,199		(34,199)	(34,199)	542,890	12/01/2021
854502-AD-3	STANLEY BLACK & DECKER INC		11/27/2020	Call @ 100.00		15,203,711	14,500,000	14,659,470	14,550,118		(15,841)		(15,841)		14,534,276		(34,276)	(34,276)	1,160,420	11/01/2022
858912-AF-5	STERICYCLE INC		09/24/2020	WELLS FARGO		384,338	370,000	370,000	370,000						370,000		14,338	14,338	25,633	07/15/2024
86614R-AL-1	SUMMIT MATERIALS LLC		08/12/2020	MERRILL LYNCH PIERCE FENNER		1,586,993	1,565,000	1,565,000	1,565,000						1,565,000		21,993	21,993	50,891	06/01/2025
86803N-AA-5	SNSTR 181 A - ABS		11/20/2020	Paydown		765,483	765,483	765,263	765,260		222		222		765,483				26,097	11/20/2048
871503-AU-2	NORTONLIFELOCK INC		06/16/2020	GOLDMAN SACHS AND CO. LLC		497,741	485,000	491,806	489,481		(354)		(354)		489,126		8,614	8,614	16,369	04/15/2025
87264A-AN-5	T-MOBILE USA INC		08/27/2020	Call @ 100.00		1,021,250	1,000,000	1,035,000	1,021,095		(2,369)		(2,369)		1,018,726		(18,726)	(18,726)	85,000	03/01/2025
87264A-AP-0	T-MOBILE USA INC		02/28/2020	RBC CAPITAL MARKETS		678,869	645,000	645,000	645,000						645,000		33,869	33,869	26,553	01/15/2026
87264A-AQ-8	T-MOBILE USA INC		06/16/2020	SMBC SECURITIES INC		609,107	595,000	595,000	595,000						595,000		14,107	14,107	24,098	04/15/2024
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP		06/08/2020	RBC CAPITAL MARKETS		480,000	500,000	500,000	500,000						500,000		(20,000)	(20,000)	20,243	09/15/2024
87470L-AE-1	TALLGRASS ENERGY PARTNERS LP		12/17/2020	WELLS FARGO		543,515	530,000	530,000	530,000						530,000		13,515	13,515	30,560	10/01/2023
87612E-AV-8	TARGET CORP		01/23/2020	Call @ 100.00		10,100,148	10,000,000	10,200,000	10,012,791		(1,740)		(1,740)		10,011,052		(11,052)	(11,052)	307,891	07/15/2020
879385-AD-4	TELEFONICA EUROPE B.V.	C	04/07/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		13,576,800	10,000,000	12,875,800	11,710,296		(31,120)		(31,120)		11,679,176		1,897,624	1,897,624	467,500	09/15/2030
88031R-AA-6	TENASKA ALABAMA II PARTNERS LP		10/01/2020	Various		481,506	452,526	452,526	452,532		(2)		(2)		452,531		42	42	48,435	03/30/2023
88033G-CU-2	TENET HEALTHCARE CORP		04/15/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		488,750	500,000	500,000	500,000						500,000		(11,250)	(11,250)	11,816	05/01/2025
88158U-AA-6	TERVITA CORP	C	11/19/2020	CORPORATE REORGANIZATIONS		740,000	740,000	752,438	746,982		(6,728)		(6,728)		740,254		(254)	(254)	56,394	12/01/2021
88307*-AA-3	TEXOMA WIND LLC		12/31/2020	Redemption @ 100.00		1,207,350	1,207,350	1,207,350	1,207,350						1,207,350				36,295	06/30/2034
88315L-AA-6	TMCL 2018-1 A - RMBS	C	09/21/2020	Paydown		8,959,346	8,959,346	8,853,444	8,856,915		102,431		102,431		8,959,346				268,791	07/20/2043
88315L-AE-8	TMCL 2020-1 A - ABS	C	12/20/2020	Paydown		48,947	48,947	50,232			(1,285)		(1,285)		48,947				111	08/21/2045
884315-AG-7	ABB INSTALLATION PRODUCTS INC		12/09/2020	Call @ 100.00		10,469,000	10,000,000	9,918,600	9,983,778		8,035		8,035		9,991,812		8,188	8,188	1,076,813	11/15/2021
88432M-AC-8	WINDR 2017-1 B - CDO	C	08/04/2020	Various		13,887,200	14,200,000	14,098,754	14,099,482		(19,349)		(19,349)		14,080,133		(192,933)	(192,933)	353,163	04/18/2029
88732J-AW-8	SPECTRUM MANAGEMENT HOLDING COMPANY LLC		02/01/2020	Maturity @ 100.00		35,250,000	35,250,000	34,470,843	35,241,945		8,055		8,055		35,250,000				881,250	02/01/2020
89148B-D*-9	TORTOISE MIDSTREAM ENERGY FUND, INC.		04/14/2020	Redemption @ 100.00		8,036,789	7,957,219	7,957,219	7,957,219						7,957,219				208,853	04/17/2021
893526-DK-6	TRANSCANADA PIPELINES LTD	C	10/01/2020	Maturity @ 100.00		10,000,000	10,000,000	10,399,200	10,034,918		(34,918)		(34,918)		10,000,000				380,000	10/01/2020
893647-BB-2	TRANSDIGM INC		07/20/2020	Various		1,658,840	1,690,000	1,697,200	1,695,088		(237)		(237)		1,694,852		(36,012)	(36,012)	55,498	06/15/2026
89365D-AB-9	TRANSDIGM UK HOLDINGS PLC	C	06/08/2020	GOLDMAN SACHS AND CO. LLC		401,120	400,000	396,960	397,534		138		138		397,672		3,448	3,448	15,660	05/15/2026
893800-AA-0	TRANSOCEAN GUARDIAN LTD		07/15/2020	Paydown		72,160	72,160	71,318	71,495		665		665		72,160				3,180	01/15/2024
893828-AA-1	TRANSOCEAN PHOENIX 2 LTD	C	10/15/2020	Paydown		50,000	50,000	52,086	51,754		(1,754)		(1,754)		50,000				2,906	10/15/2024
893829-AA-9	TRANSOCEAN PROTEUS LTD	C	12/01/2020	Various		150,798	152,000	155,530	155,266		(808)		(808)		154,458		(3,661)	(3,661)	5,287	12/01/2024
89382P-AA-3	TRANSOCEAN PONTUS LTD	C	08/01/2020	Paydown		42,350	42,350	42,143	42,180		170		170		42,350				1,945	08/01/2025
89385A-AA-3	TRANSOCEAN SENTRY LTD	C	03/11/2020	CREDIT SUISSE SECURITIES (USA)		442,900	515,000	512,425	512,775		120		120		512,894		(69,994)	(69,994)	9,073	05/15/2023
89407#-AF-5	TRANSWESTERN PIPELINE COMPANY, LLC		02/24/2020	Redemption @ 100.00		12,833,263	12,500,000	12,500,000	12,500,000						12,500,000				461,679	12/09/2020
89566E-AB-4	TRI STATE GENERATION & TRANSMISSION ASSO		01/31/2020	Paydown		835,093	835,093	874,298	853,733		(18,640)		(18,640)		835,093				29,830	07/31/2033
89613D-AA-1	TAH 2017-SFR1 A - RMBS		10/01/2020	Paydown		119,573	119,573	119,570	119,507		66		66		119,573				2,005	09/19/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
89679H-AJ-4	TCF 181 A - ABS		09/21/2020	Paydown		12,375,000	12,375,000	12,372,654	12,372,755		2,245		2,245		12,375,000				351,797	03/20/2043
89679H-AN-5	TCF 182 A - ABS		09/21/2020	Paydown		9,350,000	9,350,000	9,346,667	9,346,786		3,214		3,214		9,350,000				282,301	06/22/2043
89680H-AA-0	TCF 2020-1 A - ABS		12/20/2020	Paydown		743,794	743,816	743,677			117		117		743,794				2,572	09/20/2045
90171V-AA-3	TWIN RIVER WORLDWIDE HOLDINGS INC		06/04/2020	Various		482,333	500,000	500,000	500,000						500,000		(17,668)	(17,668)	17,531	06/01/2027
902674-XK-1	UBS AG (LONDON BRANCH)	C	10/28/2020	Call @ 100.00		6,321,000	6,321,000	6,211,647	6,282,315		35,313		35,313		6,317,628		3,372	3,372	142,389	12/01/2020
90278L-AZ-2	UBSCM 2018-C15 XA - CMBS		09/09/2020	JP MORGAN CHASE BANK/HSBCSI		3,761,375		4,228,410	3,870,000		(323,943)		(323,943)		3,546,056		215,318	215,318	488,609	12/15/2051
903638-AA-8	USTA NATIONAL TENNIS CENTER INC.		07/08/2020	Redemption @ 100.00		508,002	508,002	508,002	508,002						508,002				11,880	09/08/2024
907818-EV-6	UNION PACIFIC CORP		09/16/2020	Various		10,181,594	8,055,000	8,979,663	8,974,427		(22,762)		(22,762)		8,951,665		1,229,929	1,229,929	334,791	09/10/2038
907818-FC-7	UNION PACIFIC CORP		09/16/2020	CORPORATE REORGANIZATIONS		6,604,500	5,000,000	4,964,850	4,965,505		468		468		4,965,973		1,638,527	1,638,527	223,958	03/01/2049
90931E-AA-2	UAL 2019-1 A - ABS		08/25/2020	Various		(963,700)	(802,305)	(802,305)	(802,305)						(802,305)		(161,395)	(161,395)	(12,743)	02/25/2033
90931L-AA-6	UNITED AIRLINES INC - ABS		07/07/2020	Paydown		376,800	376,800	377,357	377,293		(494)		(494)		376,800				8,761	01/07/2030
910047-AJ-8	UNITED AIRLINES HOLDINGS INC		06/17/2020	Barclays Capital		451,250	500,000	500,000	500,000						500,000		(48,750)	(48,750)	15,229	10/01/2022
911308-AA-2	UNITED PARCEL SERVICE OF AMERICA, INC.		04/01/2020	Maturity @ 100.00		6,770,000	6,770,000	8,871,064	6,816,910		(46,910)		(46,910)		6,770,000				283,494	04/01/2020
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		02/27/2020	Various		1,553,450	1,500,000	1,487,985	1,492,074		206		206		1,492,279		61,171	61,171	51,715	07/15/2025
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		02/28/2020	SUMRIDGE PARTNERS LLC		719,100	680,000	685,313	684,306		(64)		(64)		684,242		34,858	34,858	18,643	09/15/2026
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		04/15/2020	GOLDMAN SACHS AND CO. LLC		1,009,631	965,000	967,150	966,656		(54)		(54)		966,602		43,029	43,029	35,678	05/15/2027
911365-BK-9	UNITED RENTALS (NORTH AMERICA) INC		08/05/2020	Call @ 100.00		1,427,486	1,285,000	1,285,000	1,285,000						1,285,000				197,010	12/15/2026
913017-BR-9	UNITED TECHNOLOGIES CORP		03/25/2020	Call @ 100.00		10,020,050	10,000,000	9,950,100	9,998,374		1,378		1,378		9,999,752		248	248	225,050	04/15/2020
91324P-CR-1	UNITEDHEALTH GROUP INC		03/18/2020	BARCLAYS CAPITAL INC FIXED INC		5,874,875	5,375,000	5,749,154	5,740,033		(1,726)		(1,726)		5,738,307		136,568	136,568	173,754	07/15/2045
91830M-AA-4	VNDO 2013-PENN A - CMBS		11/17/2020	Paydown		10,000,000	10,000,000	10,299,967	10,034,190		(34,190)		(34,190)		10,000,000				349,067	12/14/2029
91831A-AB-7	BAUSCH HEALTH COMPANIES INC	C	11/24/2020	Call @ 100.00		286,000	286,000	228,880	252,447		7,214		7,214		259,662		73	73	60,158	05/15/2023
91832V-AA-2	VOC ESCROW LTD		03/12/2020	Various		1,025,732	1,085,000	1,085,000	1,085,000						1,085,000		(59,268)	(59,268)	29,320	02/15/2028
91911K-AJ-1	BAUSCH HEALTH COMPANIES INC	C	06/05/2020	Call @ 100.00		208,331	205,000	206,550	205,719		(215)		(215)		205,504		(504)	(504)	13,140	03/15/2022
91911K-AK-8	BAUSCH HEALTH COMPANIES INC	C	09/09/2020	MARKETAXESS CORPORATION		482,847	465,000	469,753	468,004		(439)		(439)		467,564		15,282	15,282	32,188	03/15/2024
91911X-AW-4	VALEANT PHARMACEUTICALS INTERNATIONAL	C	05/04/2020	TRADEWEB DIRECT LLC		549,850	500,000	500,000	500,000						500,000		49,850	49,850	32,583	01/31/2027
92047W-AC-5	VALVOLINE INC		03/11/2020	Call @ 100.00		2,082,500	2,000,000	2,000,000	2,000,000						2,000,000				154,611	07/15/2024
92211M-AC-7	VDC 2018-1 A2 - ABS		10/05/2020	Paydown		21,050,840	20,124,167	20,124,167	20,124,167						20,124,167				1,584,357	02/16/2043
92211M-AE-3	VDC 2018-2 A2 - ABS		12/15/2020	Paydown		140,000	140,000	140,000	140,000						140,000				3,182	11/16/2043
92212K-AA-4	VDC 2019-1 A2 - ABS		12/15/2020	Paydown		25,400	25,400	25,400	25,400						25,400				439	07/15/2044
92241T-AG-7	VEDANTA RESOURCES LTD	C	12/22/2020	Various		1,507,500	1,800,000	1,062,000	1,513,737		126,397		126,397		1,640,134		(132,634)	(132,634)	113,925	06/07/2021
925524-AH-3	VIACOMCBS INC		08/10/2020	MARKETAXESS CORPORATION		5,857,732	3,950,000	4,739,487	4,425,918		(19,914)		(19,914)		4,406,005		1,451,727	1,451,727	321,431	07/30/2030
92564R-AB-1	VICI PROPERTIES LP		07/01/2020	MORGAN STANLEY CO		98,629	100,000	100,000	100,000						100,000		(1,371)	(1,371)	2,826	12/01/2029
927320-AA-9	VINCI SA	C	05/22/2020	BARCLAYS CAPITAL INC FIXED INC		6,124,874	5,450,000	5,436,484	5,437,306		463		463		5,437,769		687,104	687,104	128,870	04/10/2029
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	C	10/01/2020	Call @ 100.00					(193)		(773)		(773)		(773)			773		01/15/2026
927804-FW-9	VIRGINIA ELECTRIC AND POWER CO		09/14/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		5,190,290	4,095,000	4,332,674	4,322,461		(3,687)		(3,687)		4,318,774		871,516	871,516	136,955	11/15/2046
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO		11/19/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		3,638,320	2,889,000	2,888,942	2,889,273		(5)		(5)		2,889,268		749,052	749,052	130,519	09/15/2047
92857T-AH-0	VODAFONE AIRTOUCH PLC	C	04/08/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		14,215,110	10,500,000	13,694,205	13,550,926		(68,362)		(68,362)		13,482,564		732,546	732,546	546,656	02/15/2030
92857W-BM-1	VODAFONE GROUP PLC	C	03/19/2020	BARCLAYS CAPITAL INC FIXED INC		8,937,100	10,000,000	10,039,800	10,039,838		(140)		(140)		10,039,697		(1,102,597)	(1,102,597)	164,792	05/30/2048
92914N-AL-5	VOYA 151R A2R - CDO		01/14/2020	GOLDMAN		4,951,000	5,000,000	4,907,500	4,917,877		328		328		4,918,205		32,795	32,795	40,666	01/18/2029
92917K-AC-8	VOYA 183 B - CDO	C	12/10/2020	Morgan Stanley & Co. LLC		7,002,310	7,000,000	6,885,970	6,887,441		(42,084)		(42,084)		6,845,357		156,953	156,953	234,122	10/15/2031
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS		12/01/2020	Paydown		1,288,625	1,288,625	1,235,063	1,227,831		60,794		60,794		1,288,625				28,057	06/25/2034
92933B-AK-0	WMG ACQUISITION CORP		06/23/2020	WELLS FARGO		268,896	265,000	266,681	265,838		(105)		(105)		265,733		3,163	3,163	11,925	08/01/2023
92933B-AM-6	WMG ACQUISITION CORP		06/19/2020	Various		3,067,300	2,960,000	2,969,938	2,966,246		(548)		(548)		2,965,699		101,601	101,601	92,389	11/01/2024
92938E-AT-0	WFRBS 2013-C16 ASB - CMBS		12/01/2020	Paydown		947,627	947,627	976,049	954,501		(6,874)		(6,874)		947,627				22,126	09/17/2046
931142-EB-5	WALMART INC		07/16/2020	GOLDMAN SACHS AND CO. LLC		262,322	200,000	197,926	198,043		40		40		198,083		64,239	64,239	4,433	06/28/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
931422-AK-5	WALGREEN CO		04/13/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)		5,221,050	5,000,000	4,588,050	4,600,337		2,760		2,760		4,603,097		617,953	617,953	128,333	09/15/2042
94106L-BH-1	WASTE MANAGEMENT INC		07/20/2020	Call @ 100.00		7,070,000	7,000,000	6,998,110	6,998,374		126		126		6,998,500		1,500	1,500	203,778	06/15/2026
94106L-BJ-7	WASTE MANAGEMENT INC		07/20/2020	Call @ 100.00		8,095,150	8,015,000	8,588,794	8,578,856		(11,600)		(11,600)		8,567,256		(552,256)	(552,256)	452,402	07/15/2039
94354K-AA-8	WAAV 191 A - ABS		12/15/2020	Paydown		695,116	695,117	695,086	695,086		31		31		695,116				11,949	09/15/2044
94946D-AA-9	WLKRG 2019-A A - RMBS		12/15/2020	Paydown		911,889	911,889	911,842	911,843		45		45		911,889				13,113	06/15/2038
94973V-AH-0	ANTHEM INC		05/28/2020	RBC CAPITAL MARKETS		45,576,960	33,000,000	33,820,835	33,561,156		(10,621)		(10,621)		33,550,535		12,026,425	12,026,425	905,392	12/15/2034
94978#-HS-9	OLD NATIONAL BANK - ABS		12/21/2020	Redemption @ 100.00		89,766	89,766	89,766	89,767						89,767				3,262	09/21/2027
94989T-BA-1	WFCM 2015-LC22 ASB - CMBS		12/01/2020	Paydown		767,340	767,340	790,329	777,014		(9,674)		(9,674)		767,340				24,117	09/17/2058
95000A-AV-9	WFCM 2015-P2 ASB - CMBS		12/01/2020	Paydown		59	59	61	60		(1)		(1)		59				2	12/17/2048
958102-AM-7	WESTERN DIGITAL CORP		06/16/2020	GOLDMAN SACHS AND CO. LLC		263,443	250,000	250,000	250,000						250,000		13,443	13,443	9,995	02/15/2026
961214-EF-6	WESTPAC BANKING CORP	C	06/24/2020	DEUTSCHE BANK SECURITIES INC.		10,241,748	9,320,000	9,320,000	9,320,000						9,320,000		921,748	921,748	353,259	07/24/2034
961548-AL-8	WESTROCK MWV LLC		06/15/2020	Maturity @ 100.00		10,000,000	10,000,000	9,834,500	9,993,021		6,979		6,979		10,000,000				487,500	06/15/2020
96188#-AA-6	WETT HOLDINGS LLC		12/31/2020	Redemption @ 100.00		124,444	124,444	124,444	124,444						124,444				3,352	12/18/2024
962166-AT-1	WEYERHAEUSER CO		08/18/2020	WELLS FARGO SECURITIES LLC		1,300,360	1,000,000	1,137,160	1,052,995		(5,699)		(5,699)		1,047,296		253,064	253,064	93,264	01/15/2025
966387-BG-6	WHITING PETROLEUM CORP		09/02/2020	BARCLAYS CAPITAL INC FIXED INC		276,020	1,558,000	798,401	1,575,246		(297)	776,914	(777,212)		798,034		(522,014)	(522,014)	60,311	01/15/2026
96926D-AH-3	WILLIAM LYON HOMES INC		02/25/2020	WELLS FARGO		74,089	74,000	75,295	74,000						74,000		89	89	2,748	08/15/2022
969457-BW-9	WILLIAMS COMPANIES INC		07/28/2020	Morgan Stanley & Co		66,725	60,000	58,500	59,055		111		111		59,165		7,560	7,560	1,638	06/24/2024
96950G-AB-8	WILLIAMS SCOTSMAN INTERNATIONAL INC		08/21/2020	Call @ 100.00		635,877	615,000	615,525	615,482		(78)		(78)		615,404		(404)	(404)	64,275	08/15/2023
97063Q-AA-0	WESTF 2017-A A - ABS		12/15/2020	Paydown		1,354,931	1,354,931	1,395,632	1,354,026		905		905		1,354,931				39,227	08/15/2042
97064E-AA-6	WESTF 2018-A A - ABS		12/15/2020	Paydown		2,711,458	2,711,458	2,711,323	2,711,366		92		92		2,711,458				64,009	09/15/2043
976657-AL-0	WEC ENERGY GROUP INC		12/31/2020	Call @ 100.00		6,861,102	6,088,000	6,130,315	6,112,628		(4,372)		(4,372)		6,108,257		(20,257)	(20,257)	126,919	06/15/2025
98212B-AE-3	WPX ENERGY INC		11/18/2020	Various		297,601	300,000	288,000	291,785		942		942		292,727		4,875	4,875	24,462	09/15/2024
98212B-AG-8	WPX ENERGY INC		07/02/2020	CORPORATE REORGANIZATIONS		1,915,300	1,790,000	1,790,000	1,790,000						1,790,000		125,300	125,300	225,279	08/01/2023
98212B-AH-6	WPX ENERGY INC		10/08/2020	Various		424,240	430,000	430,000	430,000						430,000		(5,760)	(5,760)	16,372	06/01/2026
982526-AQ-8	WM WRIGLEY JR CO		10/21/2020	Maturity @ 100.00		10,300,000	10,300,000	10,319,634	10,302,457		(2,457)		(2,457)		10,300,000				347,625	10/21/2020
98313D-AV-7	WYNN LAS VEGAS LLC		08/10/2020	Various		629,675	699,000	673,627	677,046		1,591		1,591		678,637		(48,962)	(48,962)	29,542	03/01/2025
98313D-AX-3	WYNN LAS VEGAS LLC		07/29/2020	Various		1,963,860	1,947,000	1,904,839	1,908,828		2,120		2,120		1,910,948		52,912	52,912	31,606	05/15/2027
984121-CQ-4	XEROX CORP		06/23/2020	GOLDMAN		1,002,620	1,000,000	1,021,250	1,020,078		(2,938)		(2,938)		1,017,139		(14,519)	(14,519)	32,083	03/15/2023
988498-AL-5	YUM! BRANDS INC		02/03/2020	JP MORGAN SECS INC., - FIXED INCOME		373,625	350,000	350,000	350,000						350,000		23,625	23,625	6,650	01/15/2030
98954N-AA-7	ZIGGO SECURED FINANCE BV	C	02/04/2020	Call @ 100.00		46,350	45,000	44,438	44,479		7		7		44,486		514	514	1,392	01/15/2027
ABA993-8X-0	Meade Pipeline Investment LLC		12/31/2020	Paydown		246,652	246,653	246,653	266,390						266,390		(19,738)	(19,738)	2,636	10/30/2026
BL1390-82-4	IAP		10/01/2020	Call @ 100.00		923	923	831	893						893		31	31		07/18/2021
C0104*-AB-8	AIR CANADA PASS THROUGH TRUST SERIES 201		10/15/2020	Paydown		1,056,164	1,067,676	1,133,427	1,111,707					21,720	1,133,427	(77,263)		(77,263)	34,407	10/15/2027
C0461#-AA-3	AURORA SOLAR LIMITED PARTNERSHIP		12/31/2020	Paydown		473,212	471,832	469,190	476,028					(6,838)	469,190	4,023	(1)	4,022	19,435	12/31/2033
C1465*-AK-9	CGI INC.	A	09/14/2020	Redemption @ 100.00		2,142,857	2,142,857	2,142,857	2,142,857						2,142,857				80,143	09/12/2024
F6519#-AK-7	QUADIENT S.A.	D	09/04/2020	Call @ 100.00		19,316,667	19,000,000	19,000,000	19,000,000						19,000,000				738,843	09/04/2022
G0566*-AC-3	ARQIVA PP FINANCING PLC	B	08/17/2020	Call @ 100.00		8,016,588	8,022,708	10,413,792	8,107,470					2,306,322	10,413,792	(2,397,204)		(2,397,204)	142,049	06/29/2029
G0566V-AA-8	ARQIVA FINANCING PLC	B	06/30/2020	Maturity @ 100.00		12,108,880	12,022,640	16,088,546	13,023,809		(1,516)		(1,516)	2,448,611	15,470,903	(3,316,140)	(45,883)	(3,362,023)	262,763	06/30/2035
G0753U-AB-1	HEATHROW FUNDING LTD	B	04/30/2020	JP MORGAN CHASE BANK/HSBCSI		3,333,496	3,109,125	5,551,418	3,537,004		(74,814)		(74,814)	821,829	4,284,019	(981,000)	30,477	(950,523)	171,357	03/29/2023
G0753U-AJ-4	HEATHROW FUNDING LTD	B	05/22/2020	HSBC SECURITIES INC.		21,549,149	20,535,576	31,176,138	23,859,240		(220,356)		(220,356)	3,931,792	27,570,676	(5,714,820)	(306,708)	(6,021,527)	1,432,673	02/15/2025
G2003*-AA-4	CAMPO PALOMAS FINANCE LIMITED	C	11/18/2020	Redemption @ 100.00		594,000	594,000	594,000	594,000						594,000				24,162	11/15/2036
G3308S-AA-2	EVERSHOLT FUNDING PLC	B	12/02/2020	Maturity @ 100.00		9,460,750	9,487,730	13,356,294	9,625,629		(268,361)		(268,361)	2,114,886	11,472,155	(2,011,405)		(2,011,405)	535,851	12/02/2020
G4157E-AB-1	GREAT ROLLING STOCK COMPANY PLC	B	07/27/2020	Maturity @ 100.00		11,090,560	10,997,680	16,097,158	11,596,141		(246,202)		(246,202)	2,451,841	13,801,780	(2,711,220)		(2,711,220)	697,447	07/27/2020
G4588#-BG-5	INTERMEDIATE CAPITAL GROUP PLC	B	05/11/2020	Maturity @ 100.00		4,871,250	4,892,625	4,873,500	5,051,250					(177,750)	4,873,500	(2,250)		(2,250)	72,095	05/11/2020
G4929A-AA-8	INTULN 1 1 - CMBS	B	03/04/2020	MORGAN STANLEY CO		5,479,695	6,408,500	8,117,653	6,737,168		(2,511)		(2,511)	1,235,754	7,970,411	(1,219,995)	(1,270,721)	(2,490,716)	116,669	03/17/2028
G4989B-AA-6	JACINTA SOLAR FARM FINANCE LIMITED	C	11/15/2020	Redemption @ 100.00		446,880	446,880	446,880	446,880						446,880				12,195	05/15/2042
G63983-K9-3	NATIONWIDE BUILDING SOCIETY	B	07/22/2020	Maturity @ 100.00		10,433,700	10,339,200	12,920,202	10,198,043		(109,927)		(109,927)	1,539,934	11,628,050	(1,194,350)		(1,194,350)	704,275	07/22/2020
G7178*-AE-4	PORTERBROOK RAIL FINANCE LIMITED	B	10/16/2020	Paydown		913,482	914,616	932,652	953,820					(21,168)	932,652	(19,170)		(19,170)	18,557	04/16/2028
G71856-AA-9	PORTERBROOK RAIL FINANCE LTD	B	10/20/2020	Maturity @ 100.00		10,888,500	10,918,740	16,003,585	11,428,916		(364,561)		(364,561)	2,416,503	13,480,858	(2,592,358)		(2,592,358)	694,416	10/20/2020
G8967#-AS-2	TRITON INTERNATIONAL LIMITED	C	04/02/2020	Redemption @ 100.00		2,857,143	2,857,143	2,857,143	2,857,143						2,857,143				51,571	03/31/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
K5059P-AF-8	ISS GLOBAL A/S	B	04/23/2020	Various		14,353,516	16,303,005	17,808,796	16,775,049		2,576		2,576	1,048,351	17,825,976	(1,396,959)	(2,075,502)	(3,472,460)	157,360	08/31/2027
K94545-CE-6	TDC AS	B	04/09/2020	CREDIT SUISSE SECURITIES (USA)		16,371,141	16,097,250	24,664,131	18,371,770		(121,727)		(121,727)	4,316,772	22,566,974	(5,112,105)	(1,083,729)	(6,195,834)	1,313,498	02/23/2023
N2273C-BV-5	CORIO NV	B	04/22/2020	SOCIETE GENERALE		3,920,638	3,855,833	5,035,259	4,007,221		(7,332)		(7,332)	901,749	4,901,637	(1,058,605)	77,606	(980,999)	145,157	02/26/2021
N8232N-AB-3	NOURYON FINANCE BV (Starfruit Finance)	C	09/30/2020	Redemption @ 100.00		10,166	10,166	10,115	10,122						10,122		44	44		10/01/2025
P4001#-AA-8	E?LICA MESA LA PAZ, S. DE R. L. DE C. V.	D	12/21/2020	Redemption @ 100.00		292,703	292,703	292,703	292,703						292,703				11,090	12/20/2044
P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADORA AEROPOR	C	12/15/2020	Paydown		2,436,692	2,436,692	2,436,692	2,436,692						2,436,692				75,159	12/15/2026
PPQD45-GE-0	Linia Nou Tram Dos SA	B	12/31/2020	Paydown		194,475	195,131	180,749	186,104					(5,355)	180,749	13,727		13,727	4,229	12/31/2037
Z00157-53-2	SOCIETA DI PROGETTO AUTOSTRADA DIRETTA B		12/30/2020	Paydown		198,749	198,308	185,131	188,686					(3,555)	185,131	13,618		13,618	3,949	12/31/2038
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,703,431,877	3,509,440,797	3,617,995,511	3,534,356,855	84,089	(3,134,660)	9,736,680	(12,787,251)	25,341,397	3,565,262,483	(29,773,474)	127,755,491	97,982,017	152,395,151	XXX
31945H-AB-1	JPMORGAN CHASE & CO		10/01/2020	Adjustment																02/01/2027
38143V-AA-7	GOLDMAN SACHS CAPITAL I		07/28/2020	GOLDMAN SACHS AND CO. LLC		15,631,550	11,000,000	11,047,600	11,033,991		(887)		(887)		11,033,104		4,598,446	4,598,446	668,869	02/15/2034
53079E-AQ-7	LIBERTY MUTUAL GROUP INC		10/01/2020	Call @ 100.00							(6,283)		(6,283)		(6,283)		6,283	6,283		03/07/2067
59156R-BP-2	METLIFE INC		09/15/2020	Call @ 100.00		10,161,000	10,161,000	9,221,108			4,850		4,850		9,225,958		935,042	935,042	117,852	12/29/2049
780099-CK-1	NATWEST GROUP PLC	C	12/15/2020	CREDIT AGRICOLE SECURITIES (USA) I		3,495,600	3,000,000	3,167,993	3,123,848		(21,226)		(21,226)		3,102,622		392,978	392,978	231,333	12/29/2049
92978A-AA-0	WACHOVIA CAPITAL TRUST III		12/03/2020	Morgan Stanley & Co		5,050,000	5,000,000	4,961,800	4,967,522		1,037		1,037		4,968,559		81,441	81,441	276,167	03/29/2049
949746-NL-1	WELLS FARGO & CO		09/14/2020	WELLS FARGO SECURITIES LLC		55,719,563	42,453,000	41,641,069	42,075,691		13,652		13,652		42,089,343		13,630,219	13,630,219	1,870,079	12/01/2086
4899999. Subtotal - Bonds - Hybrid Securities						90,057,713	71,614,000	70,039,569	61,201,051		(8,856)		(8,856)		70,413,303		19,644,410	19,644,410	3,164,299	XXX
000000-00-0	NORMID TL B 1L USD	C	12/31/2020	Redemption @ 100.00		3,488	3,488	3,488	3,488						3,488				120	10/01/2025
000000-00-0	BAUSCH HEALTH CO (VALEANT PHARMA)		12/31/2020	Redemption @ 100.00		100,000	100,000	99,000	99,153		101		101		99,254		746	746	2,476	11/27/2025
000000-00-0	ICECR TL B 1L USD		12/31/2020	Redemption @ 100.00		1,775	1,775	1,771							1,771		4	4	35	01/30/2027
00186X-AB-9	APIGRP TL B 1L USD		02/18/2020	CITIGROUP GLOBAL MARKETS, INC		1,000,901	1,000,000	995,000	995,046		125		125		995,171		5,730	5,730	7,382	10/01/2026
26483N-AN-0	THE DUN & BRADSTREET CORPORATION		12/30/2020	Redemption @ 100.00		6,600	6,600	6,603	6,602						6,602		(2)	(2)	91	02/06/2026
76171J-AB-7	REYNOL TL 1L USD		12/31/2020	Redemption @ 100.00		15,895	15,895	15,876			1		1		15,877		18	18	187	01/30/2027
78466D-BD-5	SS&C TECHNOLOGIES		10/01/2020	Call @ 100.00		(326,181)	(326,910)	(326,084)	(326,158)						(326,158)		(23)	(23)		02/28/2025
78466D-BE-3	SS&C TECHNOLOGIES		12/31/2020	Call @ 100.00		38,060	38,059	37,962	37,992		5		5		37,997		63	63	29	02/28/2025
90351H-AD-0	US FOODS, INC.		12/31/2020	Redemption @ 100.00		5,625	5,625	5,597	5,598		2		2		5,600		25	25	110	08/15/2026
BL1390-82-4	IAP		12/31/2020	Various		(158)	(158)	(143)	(170)	5	2		7		(163)		5	5	44	07/18/2021
BL2481-62-2	ASURION LLC		07/10/2020	Redemption @ 100.00		24,242	24,242	24,242	24,242						24,242				2,020	08/04/2025
C8000C-AB-9	POWSOL TL B 1L USD		12/31/2020	Redemption @ 100.00		16,854	16,854	16,685	16,697		19		19		16,717		137	137	548	03/18/2026
N2611U-AC-9	Diamond BC BV	D	12/31/2020	Redemption @ 100.00		15,677	15,677	15,696	15,691		(2)		(2)		15,689		(12)	(12)	456	09/06/2024
N8232N-AB-3	NOURYON FINANCE BV (Starfruit Finance)	C	12/31/2020	Redemption @ 100.00		(5,978)	(5,978)	(5,948)	(5,952)		2		2		(5,950)		(28)	(28)	82	10/01/2025
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						896,799	895,168	889,744	872,230	5	255		260		890,136		6,663	6,663	13,582	XXX
8399997. Total - Bonds - Part 4						4,199,846,753	3,969,398,765	4,082,184,911	3,885,859,577	84,096	(2,723,723)	9,736,680	(12,376,307)	25,341,397	4,024,988,829	(29,773,474)	164,098,998	134,325,524	161,656,470	XXX
8399998. Total - Bonds - Part 5						232,011,784	224,164,774	222,873,555		(14,740)	22,262		7,522		222,895,817		8,969,661	8,969,661	2,426,177	XXX
8399999. Total - Bonds						4,431,858,537	4,193,563,539	4,305,058,466	3,885,859,577	69,356	(2,701,461)	9,736,680	(12,368,785)	25,341,397	4,247,884,646	(29,773,474)	173,068,659	143,295,185	164,082,647	XXX
151327-20-2	CENTAUR FUNDING CORPORATION	C	04/21/2020	Call @ 1000.00	9,562.000	9,562,000	0.00	12,118,908	9,683,411		(121,411)		(121,411)		9,562,000				344,880	
486606-2*-6	KAYNE ANDERSON ENERGY INFRASTRUCTURE FUN		10/13/2020	Redemption @ 25.00	456,000.000	11,400,000	0.00	11,400,000							11,400,000				361,019	
8599999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						20,962,000	XXX	23,518,908	9,683,411		(121,411)		(121,411)		20,962,000				705,899	XXX
8999997. Total - Preferred Stocks - Part 4						20,962,000	XXX	23,518,908	9,683,411		(121,411)		(121,411)		20,962,000				705,899	XXX
8999998. Total - Preferred Stocks - Part 5							XXX													XXX
8999999. Total - Preferred Stocks						20,962,000	XXX	23,518,908	9,683,411		(121,411)		(121,411)		20,962,000				705,899	XXX
00685R-40-9	ADELPHIA RECOVERY SER ACC 1 UNT		11/10/2020	CORPORATE REORGANIZATIONS	2,564,197.000				1,282	(1,282)			(1,282)						1,492	
03676B-10-2	ANTERO MIDSTREAM ORD		02/13/2020	CREDIT SUISSE SECURITIES (USA)	202,854.000	941,688		2,529,893	1,539,662	990,231			990,231		2,529,893		(1,588,204)	(1,588,204)	62,378	
16411Q-10-1	CHENIERE ENERGY PARTNERS UNT		06/22/2020	Various	27,618.000	951,739		1,191,920	1,099,473	92,447			92,447		1,191,920		(240,181)	(240,181)	35,075	
16411R-20-8	CHENIERE ENERGY ORD		04/09/2020	WELLS FARGO	18,248.000	699,485		1,126,174	1,114,405	11,769			11,769		1,126,174		(426,689)	(426,689)		
26885B-10-0	EQM MIDSTREAM PARTNERS UNT		06/17/2020	JEFFERIES	141,443.000	2,875,232		3,140,323	4,230,560	3,699,947		4,790,184	(1,090,237)		3,140,323		(265,091)	(265,091)	207,320	
29273V-10-0	ENERGY TRANSFER UNT		11/11/2020	Various	811,941.000	5,033,647		6,946,903	10,417,203	1,654,905		5,125,206	(3,470,301)		6,946,903		(1,913,256)	(1,913,256)	714,370	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	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 Recognized	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
293792-10-7	ENTERPRISE PRODUCTS PARTNERS UNT		11/11/2020	Various	387,684.000	7,035,158		6,699,281	10,917,181	(291,502)		3,926,398	(4,217,900)		6,699,281		335,877	335,877	651,627	
294600-10-1	EQUITRANS MIDSTREAM ORD		09/11/2020	GOLDMAN	13,240.566	127,100		116,289							116,289		10,811	10,811	1,986	
49456B-10-1	KINDER MORGAN CL P ORD		09/11/2020	Various	75,397.000	1,179,872		1,559,249	1,596,154	(36,906)			(36,906)		1,559,249		(379,377)	(379,377)	46,240	
521865-20-4	LEAR ORD		09/09/2020	Various	500.770	39,620		92,495	68,600	23,805			23,805		92,495		(52,875)	(52,875)	484	
55336V-10-0	MPLX COM UNT		11/12/2020	Various	325,139.005	6,227,968		4,264,356	8,278,039	3,092,637		7,106,320	(4,013,683)		4,264,356		1,963,612	1,963,612	812,846	
559080-10-6	MAGELLAN MIDSTREAM PARTNERS UNT		11/13/2020	Various	164,792.000	6,425,278		6,164,930	10,360,473	365,003		4,560,547	(4,195,543)		6,164,930		260,348	260,348	651,538	
65339F-10-1	NEXTERA ENERGY ORD		10/27/2020	Various	9,309.000	2,274,931		2,234,815	2,086,693	(46,114)			(46,114)		2,234,815		40,116	40,116	9,491	
67058H-10-2	NUSTAR ENERGY UNT		11/10/2020	Various	53,687.000	675,231		936,271	1,387,809	102,848		554,386	(451,538)		936,271		(261,039)	(261,039)	77,761	
682680-10-3	ONEOK ORD		11/11/2020	Various	124,098.000	3,687,743		6,253,722	9,390,496	(1,794,768)		1,342,006	(3,136,774)		6,253,722		(2,565,979)	(2,565,979)	328,530	
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		09/15/2020	Various	60,931.000	1,723,644		3,167,304	3,755,787	(588,483)			(588,483)		3,167,304		(1,443,659)	(1,443,659)	137,224	
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		11/10/2020	Various	449,811.000	3,543,701		3,723,471	8,272,024	2,678,751		7,227,303	(4,548,553)		3,723,471		(179,770)	(179,770)	360,973	
75419T-10-3	RATTLER MIDSTREAM PARTNERS UNT		02/19/2020	Various	31,439.000	488,063		572,256	559,300	12,957			12,957		572,256		(84,193)	(84,193)		
816851-10-9	SEMPRA ENERGY ORD		06/09/2020	Various	21,576.000	2,793,716		3,109,821	3,268,332	(158,512)			(158,512)		3,109,821		(316,105)	(316,105)	35,438	
822634-10-1	SHELL MIDSTREAM PARTNERS UNT		11/12/2020	Various	189,751.000	1,709,965		1,813,520	3,834,868	208,985		2,230,333	(2,021,348)		1,813,520		(103,555)	(103,555)	349,142	
87233Q-10-8	TC PIPELINES UNT		05/15/2020	SCOTIABANK	9,638.000	317,462		365,209							365,209		(47,747)	(47,747)	6,265	
874696-10-7	TALLGRASS ENERGY CL A ORD		01/03/2020	SCOTIABANK	63,372.000	1,400,619		1,388,039	1,401,789	(13,750)			(13,750)		1,388,039		12,580	12,580		
87612G-10-1	TARGA RESOURCES ORD		10/07/2020	Various	81,705.000	1,925,650		3,469,109	2,832,785	334,766			334,766		3,469,109		(1,543,459)	(1,543,459)	64,368	
87807B-10-7	TC ENERGY ORD	C	06/10/2020	Various	36,525.000	1,661,783		1,884,803	1,947,148	(62,345)			(62,345)		1,884,803		(223,020)	(223,020)	31,450	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		11/11/2020	Various	206,985.000	2,056,189		1,942,039	4,075,535	2,201,692		4,335,188	(2,133,495)		1,942,039		114,150	114,150	278,612	
966387-50-8	WHITING PETROLEUM ORD		09/02/2020	CORPORATE REORGANIZATIONS	0.610			9							9		(9)	(9)		
969457-10-0	WILLIAMS ORD		06/05/2020	Various	232,293.000	4,768,425		6,704,552	5,390,678	1,196,080			1,196,080		6,704,552		(1,936,127)	(1,936,127)	18,324	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						60,563,907	XXX	71,396,751	97,826,276	13,673,162		41,197,871	(27,524,709)		71,396,751		(10,832,844)	(10,832,844)	4,882,933	XXX
00084K-10-4	ACCIDENT CLAIMS HOLDINGS LLC		02/27/2020	Return of Capital	0.000														17,774	
31340#-10-0	FEDERAL HOME LOAN BANK OF DES MOINES		04/20/2020	DIRECT	103,420.000	10,342,000		10,342,000	10,342,000						10,342,000				112,908	
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						10,342,000	XXX	10,342,000	10,342,000						10,342,000				130,682	XXX
723682-10-0	PIONEER FUND A		12/15/2020	Various	1,113.482	33,600		36,851	32,937	3,915			3,915		36,851		(3,251)	(3,251)	247	
723750-10-8	PIONEER MID CAP VAL A		12/01/2020	Various	255.900	5,159		6,062	5,932	130			130		6,062		(903)	(903)		
72387W-40-8	PIONEER SEL MC GR A		12/15/2020	Various	955.823	44,569		29,128	42,983	(13,856)			(13,856)		29,128		15,441	15,441	580	
724010-10-3	PIONEER CORE EQTY A		12/01/2020	Various	254.804	5,120		4,096	5,173	(1,076)			(1,076)		4,096		1,023	1,023	38	
9499999. Subtotal - Common Stocks - Mutual Funds						88,447	XXX	76,137	87,025	(10,887)			(10,887)		76,137		12,310	12,310	864	XXX
9799997. Total - Common Stocks - Part 4						70,994,354	XXX	81,814,888	108,255,301	13,662,275		41,197,871	(27,535,596)		81,814,888		(10,820,534)	(10,820,534)	5,014,479	XXX
9799998. Total - Common Stocks - Part 5						17,548,524	XXX	22,154,355				2,390,521	(2,390,521)		19,763,834		(2,215,310)	(2,215,310)	1,145,758	XXX
9799999. Total - Common Stocks						88,542,879	XXX	103,969,243	108,255,301	13,662,275		43,588,392	(29,926,117)		101,578,723		(13,035,844)	(13,035,844)	6,160,237	XXX
9899999. Total - Preferred and Common Stocks						109,504,879	XXX	127,488,151	117,938,712	13,662,275	(121,411)	43,588,392	(30,047,528)		122,540,723		(13,035,844)	(13,035,844)	6,866,136	XXX
9999999 - Totals						4,541,363,416	XXX	4,432,546,617	4,003,798,289	13,731,631	(2,822,872)	53,325,072	(42,416,313)	25,341,397	4,370,425,369	(29,773,474)	160,032,815	130,259,341	170,948,783	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
912828-YS-3	UNITED STATES TREASURY		02/04/2020	Various	03/31/2020	Various	44,100,000	44,659,167	46,955,716	44,653,605		(5,563)		(5,563)			2,302,112	2,302,112	256,286	169,106
912828-YU-8	UNITED STATES TREASURY		01/03/2020	MORGAN STANLEY CO	03/31/2020	Various	2,600,000	2,580,703	2,695,052	2,581,101		398		398			113,951	113,951	10,207	3,925
912828-YX-2	UNITED STATES TREASURY		01/08/2020	MORGAN STANLEY CO	02/10/2020	MORGAN STANLEY CO	550,000	551,031	557,955	551,020		(11)		(11)			6,935	6,935	1,038	238
912828-Z7-8	UNITED STATES TREASURY		03/02/2020	Various	03/20/2020	Various	53,700,000	54,593,010	55,646,503	54,588,936		(4,073)		(4,073)			1,057,567	1,057,567	86,751	40,764
912828-ZB-9	UNITED STATES TREASURY		03/23/2020	GOLDMAN	04/03/2020	Various	5,200,000	5,389,922	5,413,364	5,388,910		(1,012)		(1,012)			24,454	24,454	5,860	3,656
91282C-AD-3	UNITED STATES TREASURY		08/17/2020	MORGAN STANLEY CO	08/28/2020	MORGAN STANLEY CO	925,000	919,002	917,195	919,034		32		32			(1,839)	(1,839)	292	160
91282C-AE-1	UNITED STATES TREASURY		10/28/2020	MORGAN STANLEY CO	10/29/2020	Various	1,475,000	1,463,711	1,457,582	1,463,729		18		18			(6,147)	(6,147)	961	732
91282C-AL-5	UNITED STATES TREASURY		10/28/2020	MORGAN STANLEY CO	10/29/2020	MORGAN STANLEY CO	550,000	544,070	543,469	544,073		2		2			(604)	(604)	170	164
0599999. Subtotal - Bonds - U.S. Governments							109,100,000	110,700,616	114,186,837	110,690,407		(10,209)		(10,209)			3,496,430	3,496,430	361,566	218,745
715638-DE-9	PERU, REPUBLIC OF (GOVERNMENT)	C	04/16/2020	HSBC SECURITIES INC.	05/15/2020	GOLDMAN SACHS AND CO. LLC	5,530,000	5,530,111	5,612,950	5,530,083		(27)		(27)			82,867	82,867	9,553	
74727P-BC-4	QATAR, STATE OF (GOVERNMENT)	C	04/07/2020	Not Available	05/21/2020	JEFFERIES LLC. [GOVT/EQUITY]	3,400,000	3,389,460	3,651,600	3,389,652		192		192			261,948	261,948	11,560	
1099999. Subtotal - Bonds - All Other Governments							8,930,000	8,919,571	9,264,550	8,919,735		164		164			344,815	344,815	21,113	
00130H-CA-1	AES CORP		03/10/2020	GOLDMAN	06/05/2020	CORPORATE REORGANIZATIONS	900,000	888,750	895,275	889,566		816		816			5,709	5,709	56,250	19,913
001746-AN-6	AMMC 18 AR - CDO		03/20/2020	CITIGROUP GLOBAL MARKETS INC.	04/01/2020	Natixis SA, New York Branch	2,000,000	1,740,600	1,858,000	1,741,960		1,360		1,360			116,040	116,040	5,646	4,120
03254T-AC-7	ANAGRAM INTERNATIONAL INC		07/30/2020	CORPORATE ACTION	11/03/2020	Stifel, Nicolaus & Co., Inc.	185,887	63,779	159,863	65,487		1,708		1,708			94,376	94,376		
043436-AS-3	ASBURY AUTOMOTIVE GROUP INC		02/05/2020	Bank of America Securities	07/17/2020	Various	1,000,000	1,000,000	997,320	1,000,000							(2,681)	(2,681)	12,562	
05875M-AA-0	BALLY 192 A1A - CDO	C	03/25/2020	CITIGROUP GLOBAL MARKETS INC.	04/01/2020	Natixis SA, New York Branch	3,000,000	2,816,250	2,827,500	2,816,670		420		420			10,830	10,830	34,100	32,264
09075J-AG-4	BGCLO 1 D - CDO	C	05/08/2020	Amherst	07/10/2020	CREDIT SUISEE FIRST BOSTON	2,500,000	2,197,500	2,393,750	2,201,592		4,092		4,092			192,158	192,158	37,811	18,369
097751-BF-7	BOMBARDIER INC	C	02/14/2020	Various	09/18/2020	Various	200,000	209,744	170,629	207,857		(1,887)		(1,887)			(37,229)	(37,229)	8,379	1,129
097751-BT-7	BOMBARDIER INC	C	02/13/2020	Various	09/22/2020	Various	540,000	530,545	405,751	531,311		766		766			(125,560)	(125,560)	39,883	12,744
141312-AE-8	CRBN 1 B - CDO	C	06/18/2020	Various	08/06/2020	CREDIT SUISEE FIRST BOSTON	3,000,000	2,708,650	2,887,500	2,719,055		10,405		10,405			168,445	168,445	43,980	16,621
15135B-AL-5	CENTENE CORP		02/28/2020	Not Available	10/09/2020	Call @ 100.00	1,800,000	1,867,468	1,870,884	1,856,555		(10,914)		(10,914)			(56,555)	(56,555)	167,484	39,200
16409T-AE-9	CHPRK 1 A2 - CDO	C	03/26/2020	BARCLAYS CAPITAL INC FIXED INC	05/11/2020	Amherst	1,482,000	1,267,110	1,413,458	1,270,310		3,200		3,200			143,147	143,147	15,858	10,440
23076R-AN-1	CPARK 1R CR - CDO	D	03/11/2020	RBC CAPITAL MARKETS	08/04/2020	SG AMERICAS SECURITIES, LLC	1,750,000	1,680,000	1,696,625	1,684,617		4,617		4,617			12,008	12,008	30,530	9,148
24703D-BB-6	DELL INTERNATIONAL LLC		04/03/2020	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	06/17/2020	CREDIT SUISSE SECURITIES	10,000,000	9,986,300	11,695,000	9,986,010		(290)		(290)			1,708,990	1,708,990	113,750	
278865-BE-9	ECOLAB INC		03/27/2020	GOLDMAN SACHS AND CO. LLC	05/22/2020	RBC CAPITAL MARKETS	2,050,000	2,248,563	2,527,671	2,245,907		(2,656)		(2,656)			281,764	281,764	17,220	1,913
29001L-AC-5	ELMW2 II B - CDO	C	03/26/2020	NOMURA SECURITIES/FIXED INCOME	05/19/2020	Amherst	2,100,000	1,960,350	2,056,950	1,961,869		1,519		1,519			95,081	95,081	26,426	15,775
29002H-AA-7	ELMW3 III A1 - CDO	C	03/25/2020	CREDIT SUISSE SECURITIES (USA)	04/14/2020	Mitsubishi UFJ Securities USA, Inc.	2,000,000	1,831,000	1,948,000	1,832,166		1,166		1,166			115,834	115,834	26,497	22,947
29272W-AA-7	ENERGIZER HOLDINGS INC		02/25/2020	Various	09/30/2020	Various	940,000	996,475	1,002,471	987,092		(9,383)		(9,383)			15,380	15,380	36,747	6,819
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY INC		03/02/2020	Various	08/12/2020	Market Axess	280,000	292,208	293,922	291,767		(441)		(441)			2,155	2,155	7,925	1,793
432833-AG-6	HILTON DOMESTIC OPERATING COMPANY INC		04/16/2020	MERRILL LYNCH PIERCE FENNER	09/14/2020	Various	710,000	710,000	742,681	710,000							32,681	32,681	12,418	
435765-AH-5	HOLLY ENERGY PARTNERS LP		01/21/2020	Various	03/03/2020	Various	585,000	585,000	592,888	585,000							7,888	7,888	2,519	
44891A-BJ-5	HYUNDAI CAPITAL AMERICA		04/02/2020	RBC CAPITAL MARKETS	07/15/2020	BARCLAYS CAPITAL INC FIXED INC	15,000,000	14,982,900	16,416,375	14,984,148		1,248		1,248			1,432,227	1,432,227	206,042	
45174H-BG-1	IHEARTCOMMUNICATIONS INC		01/10/2020	MORGAN STANLEY CO	09/02/2020	Various	120,000	123,450	114,707	123,346		(104)		(104)			(8,639)	(8,639)	4,382	823
48252R-AG-9	KKR 24 C - CDO		03/05/2020	DEUTSCHE BANK SECURITIES, INC.	06/03/2020	Societe Generale	1,800,000	1,796,400	1,746,000	1,796,447		47		47			(50,447)	(50,447)	29,157	10,846
50077L-AU-0	KRAFT HEINZ FOODS CO		06/26/2020	Various	08/03/2020	MERRILL LYNCH PIERCE FENNER	1,030,000	1,070,533	1,121,732	1,070,190		(343)		(343)			51,541	51,541	13,304	9,549
50189C-AU-5	LCM 21RR DR - CDO	C	01/30/2020	CREDIT SUISSE SECURITIES (USA)	06/05/2020	Various	3,000,000	3,003,000	2,616,000	3,002,765		(236)		(236)			(386,765)	(386,765)	46,613	5,004
513272-AC-8	LAMB WESTON HOLDINGS INC		05/07/2020	GOLDMAN	08/11/2020	Various	215,000	215,000	241,088	215,000							26,088	26,088	2,618	
55954N-AG-4	MAGNE 23 D - CDO	C	05/04/2020	CANTOR	08/07/2020	CREDIT SUISSE SECURITIES (USA)	1,000,000	874,000	975,000	875,741		1,741		1,741			99,259	99,259	13,208	1,148

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
606822-AL-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	03/16/2020	BARCLAYS CAPITAL INC FIXED INC	04/27/2020	SMBC SECURITIES INC	4,815,000	4,841,771	4,919,774	4,840,226		(1,545)		(1,545)			79,548	79,548	26,866	10,426
651229-BB-1	NEWELL BRANDS INC		05/20/2020	JP MORGAN SECURITIES INC.	05/26/2020	Barclays Capital	600,000	597,000	619,578	597,003		3		3			22,575	22,575	163	
67098D-AL-7	OAKC 4 D - CDO	C	03/06/2020	BARCLAYS CAPITAL INC FIXED INC	11/05/2020	CANTOR	1,750,000	1,685,250	1,737,750	1,681,853		(3,397)		(3,397)			55,897	55,897	90,660	36,482
69370C-AB-6	PTC INC		01/30/2020	JP MORGAN SECURITIES INC.	08/05/2020	GOLDMAN	85,000	85,000	88,720	85,000							3,720	3,720	1,489	
702150-AE-3	PARTY CITY HOLDINGS INC		07/30/2020	CORPORATE ACTION	11/03/2020	DEUTSCHE BANK SECURITIES, INC.	343,887	117,990	247,169	123,482		5,492		5,492			123,687	123,687	5,218	
74101X-AE-0	PRESIDIO HOLDINGS INC		01/15/2020	CITIGROUP GLOBAL MARKETS, INC	01/16/2020	CITIGROUP GLOBAL MARKETS INC.	65,000	65,000	66,788	65,000							1,788	1,788		
81211K-AY-6	SEALED AIR CORP		03/02/2020	Various	08/12/2020	MORGAN STANLEY CO	161,000	163,365	170,668	163,247		(119)		(119)			7,422	7,422	4,615	1,666
85207U-AL-9	SPRINT CORP		01/30/2020	JP MORGAN SECS INC., - FIXED INCOME	03/27/2020	Call @ 100.00	1,000,000	990,000	1,000,000	990,147		147		147			9,853	9,853	11,681	
858912-AF-5	STERICYCLE INC		03/13/2020	Various	09/24/2020	WELLS FARGO	580,000	596,163	602,475	593,901		(2,262)		(2,262)			8,574	8,574	21,909	5,043
879369-AG-1	TELEFLEX INC		05/21/2020	Bank of America Securities	06/29/2020	JP MORGAN CHASE BANK/HSBCSI	40,000	40,000	40,900	40,000							900	900	161	
88434G-AE-5	WINDR 2017-3 C - CDO	C	04/22/2020	Barclays Bank	06/23/2020	Barclays Bank	1,650,000	1,482,525	1,564,530	1,485,973		3,448		3,448			78,557	78,557	11,126	1,410
89624C-AG-7	CAVU 2019-1 C1 - CDO	C	10/29/2020	Amherst	11/17/2020	Amherst	2,500,000	2,481,750	2,499,500	2,481,882		132		132			17,618	17,618	7,017	3,041
92047W-AD-3	VALVOLINE INC		02/10/2020	MORGAN STANLEY CO	08/12/2020	MORGAN STANLEY CO	500,000	500,000	533,635	500,000							33,635	33,635	9,976	
92564R-AD-7	VICI PROPERTIES LP		02/27/2020	Various	09/14/2020	Various	450,000	451,804	442,860	451,720		(84)		(84)			(8,860)	(8,860)	9,266	921
94106L-BF-5	WASTE MANAGEMENT INC		06/15/2020	CITIGROUP GLOBAL MARKETS, INC	07/20/2020	Call @ 100.00	2,542,000	2,717,525	2,567,420	2,713,558		(3,967)		(3,967)			(171,558)	(171,558)	32,711	417
94106L-BH-1	WASTE MANAGEMENT INC		06/22/2020	JP MORGAN CHASE BANK/HSBCSI	07/20/2020	Call @ 100.00	5,000,000	5,455,150	5,050,000	5,449,818		(5,332)		(5,332)			(449,818)	(449,818)	65,556	4,000
94951D-AE-3	WELF 183 B - CDO		03/18/2020	PERSHING LLC	05/08/2020	CITIBANK, N.A.	3,800,000	3,040,000	3,524,500	3,049,674		9,674		9,674			474,826	474,826	47,109	25,653
94987M-AF-8	WFCM 2010-C1 C - CMBS		04/01/2020	BANK OF AMERICA, N.A. NEW YORK	10/19/2020	Paydown	1,000,000	987,500	1,000,000	1,000,000		12,500		12,500					24,141	309
96350R-AA-2	WHITE CAP BUYER LLC		10/07/2020	DEUTSCHE BANK SECURITIES, INC.	10/08/2020	State Street	65,000	65,000	67,093	65,000							2,093	2,093		
98625U-AW-2	YCLO 3R BR - CDO		03/30/2020	CREDIT SUISEE FIRST BOSTON	05/19/2020	Amherst	5,000,000	4,595,000	4,850,000	4,604,527		9,527		9,527			245,473	245,473	57,037	35,196
000000-00-0	Valuation Adj		12/31/2020	NA	12/31/2020	NA					(14,740)			(14,740)						
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							91,134,774	88,603,368	93,260,397	88,634,437	(14,740)	31,069		16,329			4,479,654	4,479,654	1,438,005	365,127
59156R-BP-2	METLIFE INC		07/17/2020	DEUTSCHE BANK SECURITIES INC.	09/15/2020	Call @ 100.00	5,000,000	4,650,000	5,000,000	4,651,238		1,238		1,238			348,762	348,762	57,992	19,442
693475-AK-1	PNC FINANCIAL SERVICES GROUP INC		07/15/2020	CREDIT SUISSE SECURITIES	11/19/2020	CREDIT SUISSE SECURITIES	10,000,000	10,000,000	10,300,000	10,000,000							300,000	300,000	547,500	311,250
4899999. Subtotal - Bonds - Hybrid Securities							15,000,000	14,650,000	15,300,000	14,651,238		1,238		1,238			648,762	648,762	605,492	330,692
8399998. Total - Bonds							224,164,774	222,873,555	232,011,784	222,895,817	(14,740)	22,262		7,522			8,969,661	8,969,661	2,426,177	914,564
8999998. Total - Preferred Stocks																				
23311P-10-0	DCP MIDSTREAM UNT		01/07/2020	RBC CAPITAL MARKETS, LLC	02/25/2020	LIQUIDNET INC	32,267.000	840,288	588,234	840,288							(252,054)	(252,054)	25,168	
29273V-10-0	ENERGY TRANSFER UNT		05/15/2020	Various	11/11/2020	MERRILL LYNCH PIERCE FENNER	157,538.000	1,130,669	847,425	1,130,669							(283,243)	(283,243)	106,247	
29336T-10-0	ENLINK MIDSTREAM COM UNT		01/03/2020	Various	02/12/2020	Various	175,181.000	1,104,991	808,724	1,104,991							(296,267)	(296,267)	32,846	
294600-10-1	EQUITRANS MIDSTREAM ORD		06/17/2020	Not Available	09/11/2020	GOLDMAN	11,487.434	100,892	110,271	100,892							9,379	9,379	1,723	
49456B-10-1	KINDER MORGAN CL P ORD		07/21/2020	Various	09/11/2020	Various	88,224.000	1,751,905	1,455,058	1,751,905							(296,847)	(296,847)	19,006	
55336V-10-0	MPLX COM UNT		04/15/2020	Various	11/13/2020	Various	117,113.000	2,651,211	2,295,652	2,081,907			569,304	(569,304)			213,745	213,745	288,774	
65339F-10-1	NEXTERA ENERGY ORD		03/05/2020	Various	04/22/2020	Barclays Capital	2,872.000	781,663	693,048	781,663							(88,616)	(88,616)	2,729	
67058H-10-2	NUSTAR ENERGY UNT		08/05/2020	Various	11/13/2020	Various	185,637.000	3,388,076	2,131,252	2,309,004			1,079,071	(1,079,071)			(177,752)	(177,752)	197,515	
682680-10-3	ONEOK ORD		06/15/2020	Various	11/11/2020	Various	3,005.000	105,085	97,598	105,085							(7,487)	(7,487)	5,619	
702150-10-3	PARTY CITY HLDGS INC COM		07/30/2020	CORPORATE ACTION	10/09/2020	JEFFERIES	34,993.998	55,231	90,497	55,231							35,266	35,266		
706327-10-3	PEMBINA PIPELINE ORD	C	03/05/2020	MERRILL LYNCH PIERCE FENNER	03/31/2020	CREDIT SUISSE SECURITIES (USA)	12,638.000	448,569	237,125	448,569							(211,444)	(211,444)	1,406	
718549-20-7	PHILLIPS 66 PARTNERS COM UNT		01/29/2020	Piper Jaffray Co.	07/06/2020	Various	11,087.000	656,502	384,856	656,502							(271,646)	(271,646)	19,402	
726503-10-5	PLAINS ALL AMERICAN PIPELINE UNT		11/02/2020	Various	11/13/2020	Various	487,058.000	4,171,886	3,663,819	3,530,867			641,019	(641,019)			132,952	132,952	210,607	
822634-10-1	SHELL MIDSTREAM PARTNERS UNT		06/05/2020	Various	11/13/2020	Various	110,520.000	1,674,369	1,022,576	1,573,243			101,126	(101,126)			(550,667)	(550,667)	117,302	
87807B-10-7	TC ENERGY ORD	C	03/05/2020	MERRILL LYNCH PIERCE FENNER	05/15/2020	Various	27,385.000	1,492,776	1,263,494	1,492,776							(229,282)	(229,282)	11,944	
958669-10-3	WESTERN MIDSTREAM PARTNERS COM UNT		06/17/2020	Various	11/13/2020	Various	169,565.000	1,800,242	1,858,895	1,800,242							58,653	58,653	105,469	
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								22,154,355	17,548,524	19,763,834			2,390,521	(2,390,521)			(2,215,310)	(2,215,310)	1,145,758	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9799998. Total - Common Stocks								22,154,355	17,548,524	19,763,834			2,390,521	(2,390,521)			(2,215,310)	(2,215,310)	1,145,758	
9899999. Total - Preferred and Common Stocks								22,154,355	17,548,524	19,763,834			2,390,521	(2,390,521)			(2,215,310)	(2,215,310)	1,145,758	
9999999 - Totals								245,027,910	249,560,309	242,659,651	(14,740)	22,262	2,390,521	(2,382,999)			6,754,351	6,754,351	3,571,935	914,564

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/ Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks										XXX	XXX
000000-00-0	First Symetra National Life Ins Co of NY		78417	91-1367496	8BI	NO		138,456,724	18,143,611	20,000.000	100.0
000000-00-0	Symetra National Life Insurance Co		90581	91-1079693	8BI	NO		12,083,316	1,271,360	20,000.000	100.0
000000-00-0	Symetra Reinsurance Company		00000	47-2354842	8BI	NO		29,642,752		20,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer								180,182,792	19,414,971	XXX	XXX
1899999. Total Common Stocks								180,182,792	19,414,971	XXX	XXX
1999999 - Totals								180,182,792	19,414,971	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $ 1,869,371,382

2.Total amount of intangible assets nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-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
.011419T EEJ EUR001/14/21|.011419T|EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2021	3,599	455,000	126.44	18,610			54,961		54,961	12,323					---	0010
.021419T EEJ EUR002/16/21|.021419T|EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2019	02/16/2021	4,506	575,000	127.61	23,460			63,366		63,366	14,397					---	0010
.T021419 SPX EUR002/16/21|.T021419|SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/16/2021	146	400,000	2745.73	39,880			147,441		147,441	65,198					---	0010
.031419Y EEJ EUR003/15/21|.031419Y|EEJ EUR0 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/14/2019	03/15/2021	941	120,000	127.53	4,896			13,276		13,276	2,958					---	0010
.041519U EEJ EUR004/14/21|.041519U|EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2021	5,037	650,000	129.05	26,650			63,249		63,249	13,986					---	0010
.V041519 SPX EUR004/14/21|.V041519|SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2021	251	729,998	2905.58	68,839			217,171		217,171	103,380					---	0010
.051419T EEJ EUR005/14/21|.051419T|EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2021	3,072	395,000	128.56	16,432			39,995		39,995	8,610					---	0010
.061419M EEJ EUR006/14/21|.061419M|EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/14/2021	3,249	430,000	132.36	17,931			30,371		30,371	5,957					---	0010
.071519P EEJ EUR007/14/21|.071519P|EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2021	3,356	450,000	134.07	18,990			26,445		26,445	4,574					---	0010
.081419P EEJ EUR008/14/21|.081419P|EEJ EUR0 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2019	08/16/2021	4,756	650,000	136.66	27,495			28,211		28,211	3,579					---	0010
.L081419 SPX EUR008/16/21|.L081419|SPX EUR0 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/16/2021	164	465,000	2840.6	43,802			155,678		155,678	69,670					---	0010
.082219P SPX EUR012/31/21|.082219P|SPX EUR0 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	315	1,300,000	4131.677	4,073			12,568		36,004		(10,659)				---	0010
.0822190 SPX EUR012/31/21|.0822190|SPX EUR0 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	446	1,800,000	4037.77525	7,787			24,031		67,110		(20,381)				---	0010
.082219N SPX EUR012/31/21|.082219N|SPX EUR0 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	4,944	19,500,000	3943.8735	113,455			350,114		942,876		(296,932)				---	0010
.091619W EEJ EUR009/14/21|.091619W|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2021	5,882	800,000	136	33,680			38,437		38,437	5,454					---	0010
.W091619 SPX EUR009/14/21|.W091619|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2021	192	575,000	2997.96	54,740			156,979		156,979	76,672					---	0010
.V101419 SPX EUR010/14/21|.V101419|SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/14/2019	10/14/2021	152	450,000	2966.15	42,840			129,384		129,384	61,629					---	0010
.101419W EEJ EUR010/14/21|.101419W|EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2021	6,035	825,000	136.71	34,815			37,084		37,084	4,894					---	0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.Z111419 SPX EUR011/15/21|.Z111419| SPX EUR0 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/14/2019	11/15/2021	223	690,000	3096.63	65,136			167,381		167,381	85,778					---	0010
.111419T EEJ EUR011/15/21|.111419T| EEJ EUR0 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/14/2019	11/15/2021	9,523	1,300,000	136.51	54,860			61,016		61,016	8,403					---	0010
.121619V EEJ EUR012/14/21|.121619V| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2021	3,256	450,000	138.2	18,945			17,618		17,618	1,996					---	0010
.010720M EEJ EUR001/07/21|.010720M| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	24,360	3,395,000	139.37	88,270			1,455		57,573			(86,815)			---	0010
.010720T EEJ EUR001/07/21|.010720T| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	6,296	895,000	142.1574	20,048			330		1,915			(19,718)			---	0010
.010720X SPX ASIAN01/07/2|.010720X| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/07/2020	01/07/2021	616	1,995,000	3237.18	45,686			753		12,753			(44,932)			---	0010
.010720G EEJ EUR001/07/21|.010720G| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	14,637	2,040,000	139.37	45,288			747		34,595			(44,541)			---	0010
.B010720 SPX ASIAN01/07/2|.B010720| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/07/2020	01/07/2021	1,081	3,500,000	3237.18	98,350			1,621		22,374			(96,729)			---	0010
.C010720 SPX ASIAN01/07/2|.C010720| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/07/2020	01/07/2021	669	2,165,000	3237.18	63,218			1,042		13,840			(62,176)			---	0010
.010720Y SPX ASIAN01/07/2|.010720Y| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/07/2020	01/07/2021	950	3,075,000	3237.18	72,878			1,201		19,657			(71,676)			---	0010
.010720F EEJ EUR001/07/21|.010720F| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	6,529	910,000	139.37	19,474			321		15,432			(19,153)			---	0010
.010720H EEJ EUR001/07/21|.010720H| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	6,852	955,000	139.37	21,679			357		16,195			(21,321)			---	0010
.K010720 SPX EUR001/07/21|.K010720| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	1,484	4,805,011	3237.18	137,904			2,279		247,613			(135,624)			---	0010
.M010720 SPX EUR001/07/21|.M010720| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	541	1,749,987	3237.18	57,575			952		106,555			(56,623)			---	0010
.E010720 SPX EUR001/07/21|.E010720| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	1,730	5,599,998	3237.18	115,920			1,916		198,639			(114,004)			---	0010
.010720L EEJ EUR001/07/21|.010720L| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	19,696	2,745,000	139.37	69,723			1,149		46,550			(68,574)			---	0010
.010720E EEJ EUR001/07/21|.010720E| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	5,453	760,000	139.37	14,744			243		12,888			(14,501)			---	0010
.F010720 SPX EUR001/07/21|.F010720| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	1,100	3,559,992	3237.18	80,456			1,330		139,781			(79,126)			---	0010
.010720R EEJ EUR001/07/21|.010720R| EEJ EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	5,585	790,000	141.46055	19,197			316		3,547			(18,881)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.010720N EEJ EUR001/07/21|.010720N| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	47,715	6,650,000	139.37		184,205		3,036		112,772			(181,169)			---	0010
.H010720 SPX EUR001/07/21|.H010720| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	8,345	27,015,012	3237.18		688,883		11,386		1,217,103			(677,496)			---	0010
.010720P EEJ EUR001/07/21|.010720P| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	2,863	400,000	139.718425		11,800		195		5,819			(11,605)			---	0010
.I010720 SPX EUR001/07/21|.I010720| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	5,256	17,015,007	3237.18		454,301		7,509		805,571			(446,791)			---	0010
.010720J EEJ EUR001/07/21|.010720J| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	29,813	4,155,000	139.37		100,551		1,657		70,461			(98,894)			---	0010
.010720I EEJ EUR001/07/21|.010720I| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	9,794	1,365,000	139.37		32,078		529		23,148			(31,549)			---	0010
.010720K EEJ EUR001/07/21|.010720K| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	34,154	4,760,000	139.37		118,048		1,946		80,721			(116,102)			---	0010
.010720V SPX ASIAN01/07/2|.010720V| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/07/2020	01/07/2021	348	1,125,000	3237.18		18,900		312		7,192			(18,588)			---	0010
.L010720 SPX EUR001/07/21|.L010720| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	7,040	22,790,006	3237.18		681,421		11,263		1,233,467			(670,158)			---	0010
.010720W SPX ASIAN01/07/2|.010720W| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/07/2020	01/07/2021	598	1,935,000	3237.18		39,668		654		12,370			(39,014)			---	0010
.D010720 SPX EUR001/07/21|.D010720| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	652	2,109,994	3237.18		31,439		520		52,718			(30,919)			---	0010
.0107200 EEJ EUR001/07/21|.0107200| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	16,180	2,255,000	139.37		63,817		1,052		38,241			(62,765)			---	0010
.010720Z SPX ASIAN01/07/2|.010720Z| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/07/2020	01/07/2021	1,840	5,955,000	3237.18		149,471		2,464		38,068			(147,007)			---	0010
.A010720 SPX ASIAN01/07/2|.A010720| SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/07/2020	01/07/2021	1,307	4,230,000	3237.18		115,056		1,897		27,040			(113,159)			---	0010
.010720S EEJ EUR001/07/21|.010720S| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	4,262	605,000	141.948345		13,915		229		1,649			(13,686)			---	0010
.G010720 SPX EUR001/07/21|.G010720| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	556	1,800,002	3237.18		43,560		720		76,064			(42,840)			---	0010
.J010720 SPX EUR001/07/21|.J010720| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/07/2020	01/07/2021	2,352	7,615,013	3237.18		212,459		3,512		380,275			(208,947)			---	0010
.010720U EEJ EUR001/07/21|.010720U| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	3,426	490,000	143.021494		9,898		163		315			(9,735)			---	0010
.0107200 EEJ EUR001/07/21|.0107200| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2021	29,304	4,125,000	140.7637		108,488		1,788		32,727			(106,699)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.T011420 SPX EUR001/14/21|.T011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	624	2,050,000	3283.15		106,190		250,631		250,631	144,441					---	0010
.011420Y EEJ EUR001/14/22|.011420Y| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2022	6,581	920,000	139.8		38,732		30,381		30,381	(8,351)					---	0010
.P011420 SPX EUR001/14/21|.P011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	5,050	16,580,000	3283.15		706,308		1,437,744		1,437,744	731,436					---	0010
.S011420 SPX EUR001/14/21|.S011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	2,217	7,280,000	3283.15		361,088		816,880		816,880	455,792					---	0010
.R011420 SPX EUR001/14/21|.R011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	3,117	10,235,000	3283.15		487,186		1,065,872		1,065,872	578,686					---	0010
.011420G EEJ EUR012/14/21|.011420G| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	12/14/2021	2,894	400,000	138.2		18,600		15,660		15,660	(2,940)					---	0010
.U011420 SPX EUR001/14/22|.U011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2022	282	925,000	3283.15		81,308		175,053		175,053	93,746					---	0010
.Q011420 SPX EUR001/14/21|.Q011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	475	1,560,000	3283.15		70,668		149,145		149,145	78,477					---	0010
.011420S EEJ EUR001/14/21|.011420S| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	13,054	1,825,000	139.8		56,028		26,717		26,717	(29,311)					---	0010
.011420V EEJ EUR001/14/21|.011420V| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	4,431	630,000	142.19058		14,868		531		2,302			(14,337)			---	0010
.011420P EEJ EUR001/14/21|.011420P| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	16,953	2,370,000	139.8		61,620		2,201		34,695			(59,419)			---	0010
.011420U EEJ EUR001/14/21|.011420U| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	24,965	3,525,000	141.198		93,060		3,324		25,436			(89,736)			---	0010
.011420I EEJ EUR001/14/21|.011420I| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	7,082	990,000	139.8		19,404		693		14,479			(18,711)			---	0010
.O011420 SPX EUR001/14/21|.O011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	5,705	18,730,000	3283.15		554,408		19,800		994,349			(534,608)			---	0010
.011420W EEJ EUR001/14/21|.011420W| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	6,838	975,000	142.596		21,938		783		2,566			(21,154)			---	0010
.K011420 SPX EUR001/14/21|.K011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	518	1,700,000	3283.15		41,140		1,469		71,147			(39,671)			---	0010
.A011420 SPX ASIAN01/14/2|.A011420| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	452	1,485,000	3283.15		28,958		1,034		1			(27,923)			---	0010
.011420T EEJ EUR001/14/21|.011420T| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	3,211	450,000	140.1495		13,320		476		5,653			(12,844)			---	0010
.011420Q EEJ EUR001/14/21|.011420Q| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	34,120	4,770,000	139.8		132,129		4,719		69,829			(127,410)			---	0010

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.G011420 SPX ASIAN01/14/2|.G011420| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	909	2,985,000	3283.15		83,282		2,974		2			(80,307)			---	0010
.011420K EEJ EUR001/14/21|.011420K| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	7,010	980,000	139.8		22,050		788		14,346			(21,263)			---	0010
.011420Z SPX ASIAN01/14/2|.011420Z| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	334	1,095,000	3283.15		15,111		540		1			(14,571)			---	0010
.I011420 SPX EUR001/14/21|.I011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	1,773	5,820,000	3283.15		120,474		4,303		204,964			(116,171)			---	0010
.N011420 SPX EUR001/14/21|.N011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	2,403	7,890,000	3283.15		222,498		7,946		395,266			(214,552)			---	0010
.0114200 EEJ EUR001/14/21|.0114200| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	24,142	3,375,000	139.8		86,063		3,074		49,408			(82,989)			---	0010
.011420X EEJ EUR001/14/21|.011420X| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	4,249	610,000	143.5746		12,200		436		638			(11,764)			---	0010
.011420M EEJ EUR001/14/21|.011420M| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	37,840	5,290,000	139.8		128,018		4,572		77,442			(123,446)			---	0010
.F011420 SPX ASIAN01/14/2|.F011420| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	1,104	3,625,000	3283.15		98,238		3,508		2			(94,729)			---	0010
.E011420 SPX ASIAN01/14/2|.E011420| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	443	1,455,000	3283.15		38,121		1,361		1			(36,760)			---	0010
.C011420 SPX ASIAN01/14/2|.C011420| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	1,045	3,430,000	3283.15		79,233		2,830		2			(76,403)			---	0010
.D011420 SPX ASIAN01/14/2|.D011420| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	1,625	5,335,000	3283.15		129,641		4,630		3			(125,010)			---	0010
.011420R EEJ EUR001/14/21|.011420R| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	8,691	1,215,000	139.8		34,506		1,232		17,787			(33,274)			---	0010
.011420N EEJ EUR001/14/21|.011420N| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	26,252	3,670,000	139.8		91,383		3,264		53,726			(88,119)			---	0010
.B011420 SPX ASIAN01/14/2|.B011420| SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	835	2,740,000	3283.15		61,102		2,182		1			(58,920)			---	0010
.H011420 SPX EUR001/14/21|.H011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	609	2,000,000	3283.15		30,200		1,079		49,432			(29,121)			---	0010
.011420H EEJ EUR001/07/21|.011420H| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/07/2021	4,925	695,000	141.112125		18,140		305		4,230			(17,835)			---	0010
.L011420 SPX EUR001/14/21|.L011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	7,768	25,505,000	3283.15		650,378		23,228		1,136,903			(627,150)			---	0010
.J011420 SPX EUR001/14/21|.J011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	874	2,870,000	3283.15		65,149		2,327		111,721			(62,822)			---	0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.011420L EEJ EUR001/14/21|.011420L| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	8,226	1,150,000	139.8		27,025		965		16,835			(26,060)			---	0010
.M011420 SPX EUR001/14/21|.M011420| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/14/2020	01/14/2021	3,078	10,105,000	3283.15		268,793		9,600		472,986			(259,193)			---	0010
.011420J EEJ EUR001/14/21|.011420J| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2021	3,112	435,000	139.8		9,309		332		6,367			(8,977)			---	0010
.G012120 SPX EUR001/21/21|.G012120| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	3,714	12,335,000	3320.79		324,411		17,825		559,639			(306,586)			---	0010
.012120Z SPX ASIAN01/21/2|.012120Z| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/21/2020	01/21/2021	717	2,380,000	3320.79		62,832		3,452					(59,380)			---	0010
.B012120 SPX ASIAN01/21/2|.B012120| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/21/2020	01/21/2021	900	2,990,000	3320.79		82,225		4,518					(77,707)			---	0010
.012120J EEJ EUR001/21/21|.012120J| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	13,927	1,955,000	140.37		47,116		2,589		23,577			(44,527)			---	0010
.012120Q EEJ EUR001/21/21|.012120Q| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	4,984	710,000	142.447476		17,395		956		2,789			(16,439)			---	0010
.012120P EEJ EUR001/21/21|.012120P| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	15,841	2,245,000	141.717552		59,717		3,281		13,824			(56,436)			---	0010
.C012120 SPX EUR001/21/21|.C012120| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	1,031	3,425,000	3320.79		51,033		2,804		83,187			(48,229)			---	0010
.012120E EEJ EUR001/07/21|.012120E| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	4,126	575,000	139.37		16,445		282		9,751			(16,163)			---	0010
.012120C EEJ EUR001/07/21|.012120C| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	17,149	2,390,000	139.37		64,052		1,098		40,530			(62,954)			---	0010
.012120I EEJ EUR001/21/21|.012120I| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	6,269	880,000	140.37		19,712		1,083		10,611			(18,629)			---	0010
.A012120 SPX ASIAN01/21/2|.A012120| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/21/2020	01/21/2021	718	2,385,000	3320.79		63,918		3,512					(60,406)			---	0010
.012120S EEJ EUR001/21/21|.012120S| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	3,052	440,000	144.188064		8,800		484		448			(8,316)			---	0010
.012120W SPX ASIAN01/21/2|.012120W| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/21/2020	01/21/2021	1,004	3,335,000	3320.79		73,704		4,050					(69,654)			---	0010
.H012120 SPX EUR001/21/21|.H012120| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	1,911	6,345,000	3320.79		175,122		9,622		304,371			(165,500)			---	0010
.012120B EEJ EUR001/07/21|.012120B| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	2,009	280,000	139.37		7,168		123		4,748			(7,045)			---	0010
.I012120 SPX EUR001/21/21|.I012120| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	6,250	20,755,000	3320.79		608,122		33,413		1,066,626			(574,708)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.012120G EEJ EUR001/07/21|.012120G| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	1,220	170,000	139.37		5,423		93		2,883			(5,330)			---	0010
.012120N EEJ EUR001/21/21|.012120N| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	23,865	3,350,000	140.37		93,130		5,117		40,401			(88,013)			---	0010
.012120D EEJ EUR001/07/21|.012120D| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	6,529	910,000	139.37		25,298		434		15,432			(24,864)			---	0010
.012120H EEJ EUR001/21/21|.012120H| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	4,987	700,000	140.37		13,720		754		8,419			(12,966)			---	0010
.012120U SPX ASIAN01/21/2|.012120U| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/21/2020	01/21/2021	413	1,370,000	3320.79		26,578		1,460					(25,118)			---	0010
.D012120 SPX EUR001/21/21|.D012120| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	1,512	5,020,000	3320.79		101,906		5,599		170,203			(96,307)			---	0010
.E012120 SPX EUR001/21/21|.E012120| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	3,999	13,280,000	3320.79		304,112		16,709		512,971			(287,403)			---	0010
.012120X SPX ASIAN01/21/2|.012120X| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/21/2020	01/21/2021	1,488	4,940,000	3320.79		118,066		6,487		1			(111,579)			---	0010
.012120K EEJ EUR001/21/21|.012120K| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	17,276	2,425,000	140.37		60,383		3,318		29,246			(57,065)			---	0010
.012120L EEJ EUR001/21/21|.012120L| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	26,216	3,680,000	140.37		94,944		5,217		44,381			(89,727)			---	0010
.F012120 SPX EUR001/21/21|.F012120| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/21/2020	01/21/2021	4,428	14,705,000	3320.79		370,566		20,361		635,596			(350,205)			---	0010
.012120T SPX ASIAN01/21/2|.012120T| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/21/2020	01/21/2021	495	1,645,000	3320.79		22,537		1,238					(21,298)			---	0010
.012120V SPX ASIAN01/21/2|.012120V| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/21/2020	01/21/2021	425	1,410,000	3320.79		30,033		1,650					(28,383)			---	0010
.012120Y SPX ASIAN01/21/2|.012120Y| SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/21/2020	01/21/2021	732	2,430,000	3320.79		63,180		3,471					(59,709)			---	0010
.012120A EEJ EUR001/07/21|.012120A| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	4,700	655,000	139.37		14,869		255		11,108			(14,614)			---	0010
.012120F EEJ EUR001/07/21|.012120F| EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/07/2021	7,426	1,035,000	139.37		32,085		550		17,552			(31,535)			---	0010
.012120R EEJ EUR001/21/21|.012120R| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	11,045	1,580,000	143.051067		36,182		1,988		4,068			(34,194)			---	0010
.012120O EEJ EUR001/21/21|.012120O| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	8,015	1,125,000	140.37		32,063		1,762		13,568			(30,301)			---	0010
.012120M EEJ EUR001/21/21|.012120M| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2021	2,066	290,000	140.37		7,830		430		3,497			(7,400)			---	0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
.012220L MXEA EUR001/14/2|.012220L|M XEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	01/14/2021	1,559	3,187,937	2044.86		71,433		2,609		116,904			(68,825)			---	0010
.012220M MXEA EUR001/14/2|.012220M|M XEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	01/14/2021	1,025	2,095,982	2044.86		53,372		1,949		86,782			(51,423)			---	0010
.012220B MXEA ASIAN01/07/|.012220B|M XEA ASIAN 01/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	01/07/2021	978	1,991,443	2036.24		43,394		746					(42,648)			---	0010
.012220C MXEA ASIAN01/14/|.012220C|M XEA ASIAN 01/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	01/14/2021	891	1,821,970	2044.86		36,086		1,318					(34,768)			---	0010
.012220K MXEA EUR001/07/2|.012220K|M XEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	01/07/2021	1,147	2,335,567	2036.24		63,544		1,092		109,500			(62,451)			---	0010
.012220J MXEA EUR001/07/2|.012220J|M XEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	01/07/2021	1,805	3,675,413	2036.24		84,618		1,455		147,632			(83,164)			---	0010
.012220D MXEA ASIAN01/21/|.012220D|M XEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	01/21/2021	886	1,817,283	2051.11		34,421		1,896					(32,525)			---	0010
.A012820 EEJ EUR001/28/21|.A012820| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	32,694	4,620,000	141.3091		122,430		9,081		40,517			(113,349)			---	0010
.G012820 SPX ASIAN01/28/2|.G012820| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/28/2020	01/28/2021	598	1,960,000	3276.24		43,904		3,257		70			(40,647)			---	0010
.012820U EEJ EUR001/28/21|.012820U| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	66,614	9,320,000	139.91		260,028		19,288		143,233			(240,740)			---	0010
.012820G EEJ EUR001/21/21|.012820G| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	2,351	330,000	140.37		6,435		361		3,974			(6,074)			---	0010
.012820N EEJ EUR001/28/21|.012820N| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	6,683	935,000	139.91		20,383		1,512		14,332			(18,871)			---	0010
.W012820 SPX EUR001/28/21|.W012820| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	1,180	3,865,000	3276.24		116,723		8,658		204,177			(108,065)			---	0010
.P012820 SPX EUR001/28/21|.P012820| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	3,666	12,010,000	3276.24		275,029		20,401		462,268			(254,628)			---	0010
.Y012820 SPX EUR001/28/21|.Y012820| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	2,112	6,920,000	3276.24		236,664		17,555		424,453			(219,109)			---	0010
.012820E EEJ EUR001/14/21|.012820E| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	2,897	405,000	139.8		10,571		393		5,929			(10,178)			---	0010
.I012820 SPX ASIAN01/28/2|.I012820| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/28/2020	01/28/2021	2,123	6,955,000	3276.24		175,962		13,052		248			(162,909)			---	0010
.L012820 SPX ASIAN01/28/2|.L012820| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/28/2020	01/28/2021	2,108	6,905,000	3276.24		198,864		14,751		246			(184,113)			---	0010
.D012820 EEJ EUR001/28/21|.D012820| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	5,778	830,000	143.659588		16,766		1,244		1,973			(15,522)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.C012820 EEJ EUR001/28/21|.C012820| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	11,392	1,625,000	142.638245		37,050		2,748		7,241			(34,302)			---	0010
.T012820 SPX EUR001/28/21|.T012820| SPX EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	1,764	5,780,000	3276.24		159,528		11,833		274,850			(147,695)			---	0010
.N012820 SPX EUR001/28/21|.N012820| SPX EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	1,457	4,775,000	3276.24		72,103		5,348		117,274			(66,754)			---	0010
.012820W EEJ EUR001/14/21|.012820W| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	1,748	245,000	140.13552		7,301		271		3,098			(7,030)			---	0010
.0128200 EEJ EUR001/28/21|.0128200| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	13,294	1,860,000	139.91		42,408		3,146		28,557			(39,262)			---	0010
.0012820 SPX EUR001/28/21|.0012820| SPX EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	1,741	5,705,000	3276.24		116,382		8,633		193,811			(107,749)			---	0010
.012820Y EEJ EUR001/14/21|.012820Y| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	906	130,000	143.44878		2,626		98		155			(2,528)			---	0010
.012820K EEJ EUR001/21/21|.012820K| EEJ EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	7,694	1,080,000	140.37		28,512		1,597		13,025			(26,915)			---	0010
.K012820 SPX ASIAN01/28/2|.K012820| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/28/2020	01/28/2021	1,187	3,890,000	3276.24		109,309		8,108		139			(101,201)			---	0010
.012820B EEJ EUR001/14/21|.012820B| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	5,615	785,000	139.8		18,605		691		11,492			(17,913)			---	0010
.012820A EEJ EUR001/14/21|.012820A| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	1,645	230,000	139.8		5,129		191		3,367			(4,938)			---	0010
.012820D EEJ EUR001/14/21|.012820D| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	4,864	680,000	139.8		17,068		634		9,955			(16,434)			---	0010
.H012820 SPX ASIAN01/28/2|.H012820| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/28/2020	01/28/2021	1,029	3,370,000	3276.24		78,521		5,824		120			(72,697)			---	0010
.012820M EEJ EUR001/28/21|.012820M| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	10,435	1,460,000	139.91		28,616		2,123		22,154			(26,493)			---	0010
.012820X EEJ EUR001/14/21|.012820X| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	3,641	515,000	141.46362		13,184		490		3,147			(12,694)			---	0010
.012820C EEJ EUR001/14/21|.012820C| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	8,548	1,195,000	139.8		29,278		1,087		17,494			(28,190)			---	0010
.0012820 SPX EUR001/28/21|.0012820| SPX EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	8,583	28,120,000	3276.24		711,436		52,771		1,208,831			(658,665)			---	0010
.X012820 SPX EUR001/28/21|.X012820| SPX EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	465	1,525,000	3276.24		49,105		3,642		86,863			(45,463)			---	0010
.B012820 EEJ EUR001/28/21|.B012820| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	6,514	925,000	142.00865		22,663		1,681		5,789			(20,981)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.F012820 SPX ASIAN01/28/2|.F012820| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/28/2020	01/28/2021	499	1,635,000	3276.24		33,354		2,474		58			(30,880)			---	0010
.M012820 SPX ASIAN01/28/2|.M012820| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/28/2020	01/28/2021	688	2,255,000	3276.24		67,425		5,001		80			(62,423)			---	0010
.V012820 SPX EUR001/28/21|.V012820| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	7,643	25,040,000	3276.24		738,680		54,792		1,285,844			(683,888)			---	0010
.012820Q EEJ EUR001/28/21|.012820Q| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	33,093	4,630,000	139.91		112,509		8,345		71,144			(104,164)			---	0010
.S012820 SPX EUR001/28/21|.S012820| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	3,892	12,750,000	3276.24		336,600		24,968		577,836			(311,632)			---	0010
.012820J EEJ EUR001/21/21|.012820J| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	7,801	1,095,000	140.37		26,937		1,509		13,206			(25,428)			---	0010
.012820L EEJ EUR001/21/21|.012820L| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	2,208	310,000	140.37		8,370		469		3,739			(7,901)			---	0010
.012820Z EEJ EUR001/28/21|.012820Z| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	5,991	840,000	140.217802		25,116		1,863		11,549			(23,253)			---	0010
.J012820 SPX ASIAN01/28/2|.J012820| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/28/2020	01/28/2021	675	2,210,000	3276.24		60,996		4,524		79			(56,472)			---	0010
.012820P EEJ EUR001/28/21|.012820P| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	8,505	1,190,000	139.91		28,084		2,083		18,281			(26,001)			---	0010
.E012820 SPX ASIAN01/28/2|.E012820| SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	01/28/2020	01/28/2021	513	1,680,000	3276.24		23,688		1,757		59			(21,931)			---	0010
.012820S EEJ EUR001/28/21|.012820S| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	24,480	3,425,000	139.91		87,680		6,504		52,636			(81,176)			---	0010
.U012820 SPX EUR001/28/21|.U012820| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	1,019	3,340,000	3276.24		95,524		7,086		165,329			(88,438)			---	0010
.012820V EEJ EUR001/28/21|.012820V| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	22,836	3,195,000	139.91		91,058		6,754		49,102			(84,303)			---	0010
.012820H EEJ EUR001/21/21|.012820H| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	7,623	1,070,000	140.37		23,754		1,331		12,904			(22,423)			---	0010
.012820T EEJ EUR001/28/21|.012820T| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	24,551	3,435,000	139.91		89,997		6,676		52,790			(83,321)			---	0010
.012820R EEJ EUR001/28/21|.012820R| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2021	45,601	6,380,000	139.91		159,500		11,831		98,044			(147,669)			---	0010
.012820I EEJ EUR001/21/21|.012820I| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/21/2021	12,859	1,805,000	140.37		42,598		2,386		21,768			(40,212)			---	0010
.012820F EEJ EUR001/14/21|.012820F| EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2020	01/14/2021	3,577	500,000	139.8		13,900		516		7,320			(13,384)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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.R012820 SPX EUR001/28/21|.R012820| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2020	01/28/2021	2,063	6,760,000	3276.24		176,436		13,087		301,328			(163,349)			---	0010
.020720G EEJ EUR001/21/21|.020720G| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	2,186	306,900	140.37		9,299		539		3,701			(8,760)			---	0010
.D020720 SPX ASIAN02/08/2|.D020720| SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/07/2020	02/08/2021	2,481	8,255,000	3327.71		179,134		18,752		580			(160,381)			---	0010
.A020720 SPX ASIAN02/08/2|.A020720| SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/07/2020	02/08/2021	615	2,045,000	3327.71		28,017		2,933		144			(25,084)			---	0010
.020720F EEJ EUR001/21/21|.020720F| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	6,726	944,100	140.37		28,040		1,625		11,386			(26,414)			---	0010
.020720H EEJ EUR002/08/21|.020720H| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	12,310	1,734,800	140.93		33,829		3,541		19,552			(30,287)			---	0010
.N020720 SPX EUR002/08/21|.N020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/07/2020	02/08/2021	604	2,010,000	3327.71		39,798		4,166		64,930			(35,632)			---	0010
.0207200 EEJ EUR002/08/21|.0207200| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	44,018	6,203,450	140.93		158,808		16,625		71,155			(142,184)			---	0010
.020720T EEJ EUR001/21/21|.020720T| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	4,648	665,100	143.079141		16,162		937		1,677			(15,225)			---	0010
.020720V EEJ EUR002/08/21|.020720V| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	41,622	5,924,500	142.3393		156,999		16,435		38,197			(140,564)			---	0010
.020720A EEJ EUR001/21/21|.020720A| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	2,337	328,050	140.37		7,119		413		3,951			(6,706)			---	0010
.K020720 SPX ASIAN02/08/2|.K020720| SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/07/2020	02/08/2021	1,148	3,820,000	3327.71		109,634		11,477		269			(98,157)			---	0010
.B020720 SPX ASIAN02/08/2|.B020720| SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/07/2020	02/08/2021	349	1,160,000	3327.71		21,344		2,234		82			(19,110)			---	0010
.L020720 SPX EUR002/08/21|.L020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/07/2020	02/08/2021	1,681	5,595,000	3327.71		82,247		8,610		130,792			(73,637)			---	0010
.020720E EEJ EUR001/21/21|.020720E| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	7,811	1,096,500	140.37		30,154		1,748		13,224			(28,406)			---	0010
.U020720 SPX EUR002/08/21|.U020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/07/2020	02/08/2021	1,800	5,990,000	3327.71		167,720		17,557		285,407			(150,163)			---	0010
.020720N EEJ EUR002/08/21|.020720N| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	49,188	6,932,050	140.93		173,301		18,142		79,504			(155,160)			---	0010
.M020720 SPX EUR002/08/21|.M020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/07/2020	02/08/2021	1,109	3,690,000	3327.71		66,789		6,992		107,814			(59,797)			---	0010
.P020720 SPX EUR002/08/21|.P020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/07/2020	02/08/2021	5,212	17,345,000	3327.71		390,263		40,854		646,240			(349,409)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.X020720 SPX EUR002/08/21|.X020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	4,341	14,445,000	3327.71		475,241		49,750		831,179			(425,491)			---	0010
.020720P EEJ EUR002/08/21|.020720P| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	37,984	5,353,050	140.93		139,715		14,626		61,404			(125,089)			---	0010
.S020720 SPX EUR002/08/21|.S020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	8,578	28,545,000	3327.71		739,316		77,394		1,241,702			(661,922)			---	0010
.020720Z EEJ EUR002/08/21|.020720Z| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	4,302	622,650	144.73511		12,515		1,310		1,126			(11,205)			---	0010
.020720B EEJ EUR001/21/21|.020720B| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	4,512	633,400	140.37		15,075		874		7,638			(14,201)			---	0010
.J020720 SPX ASIAN02/08/2|.J020720| SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	1,155	3,845,000	3327.71		108,429		11,351		270			(97,078)			---	0010
.G020720 SPX ASIAN02/08/2|.G020720| SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	1,091	3,630,000	3327.71		96,921		10,146		255			(86,775)			---	0010
.020720R EEJ EUR002/08/21|.020720R| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	25,781	3,633,350	140.93		103,550		10,840		41,679			(92,710)			---	0010
.020720D EEJ EUR001/21/21|.020720D| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	14,739	2,068,900	140.37		54,412		3,154		24,951			(51,258)			---	0010
.020720K EEJ EUR002/08/21|.020720K| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	15,835	2,231,600	140.93		50,880		5,326		25,548			(45,554)			---	0010
.0020720 SPX EUR002/08/21|.0020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	2,556	8,505,000	3327.71		183,708		19,231		301,585			(164,477)			---	0010
.T020720 SPX EUR002/08/21|.T020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	2,590	8,620,000	3327.71		233,602		24,454		394,804			(209,148)			---	0010
.R020720 SPX EUR002/08/21|.R020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	4,132	13,750,000	3327.71		342,375		35,841		572,510			(306,534)			---	0010
.020720X EEJ EUR002/08/21|.020720X| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	3,055	438,450	143.509019		10,172		1,065		1,595			(9,107)			---	0010
.020720C EEJ EUR001/21/21|.020720C| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	3,199	449,000	140.37		11,629		674		5,415			(10,955)			---	0010
.020720L EEJ EUR002/08/21|.020720L| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	14,843	2,091,850	140.93		49,368		5,168		23,973			(44,200)			---	0010
.E020720 SPX ASIAN02/08/2|.E020720| SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	995	3,310,000	3327.71		76,792		8,039		233			(68,753)			---	0010
.020720Q EEJ EUR002/08/21|.020720Q| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	61,337	8,644,250	140.93		240,310		25,156		99,160			(215,154)			---	0010
.020720Y EEJ EUR002/08/21|.020720Y| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	9,668	1,389,750	143.7486		31,408		3,288		4,446			(28,120)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.H020720 SPX ASIAN02/08/2|.H020720| SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	786	2,615,000	3327.71		71,128		7,446		184			(63,682)			---	0010
.020720W EEJ EUR002/08/21|.020720W| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	11,189	1,599,800	142.973485		39,355		4,120		7,648			(35,235)			---	0010
.020720I EEJ EUR002/08/21|.020720I| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	6,317	890,200	140.93		18,872		1,976		10,143			(16,897)			---	0010
.W020720 SPX EUR002/08/21|.W020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	1,229	4,090,000	3327.71		123,927		12,973		213,114			(110,954)			---	0010
.020720M EEJ EUR002/08/21|.020720M| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	71,011	10,007,600	140.93		243,185		25,457		114,749			(217,727)			---	0010
.020720J EEJ EUR002/08/21|.020720J| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	5,745	809,700	140.93		17,975		1,882		9,258			(16,094)			---	0010
.Q020720 SPX EUR002/08/21|.Q020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	658	2,190,000	3327.71		51,465		5,388		85,321			(46,077)			---	0010
.020720S EEJ EUR001/21/21|.020720S| EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	01/21/2021	7,113	1,010,900	142.124625		27,395		1,588		4,883			(25,807)			---	0010
.F020720 SPX ASIAN02/08/2|.F020720| SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	1,226	4,080,000	3327.71		99,960		10,464		287			(89,496)			---	0010
.C020720 SPX ASIAN02/08/2|.C020720| SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	434	1,445,000	3327.71		29,478		3,086		102			(26,392)			---	0010
.I020720 SPX ASIAN02/08/2|.I020720| SPX ASIAN 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	2,523	8,395,000	3327.71		232,542		24,343		590			(208,198)			---	0010
.Y020720 SPX EUR002/08/21|.Y020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	1,618	5,385,000	3327.71		182,552		19,110		320,430			(163,441)			---	0010
.V020720 SPX EUR002/08/21|.V020720| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2020	02/08/2021	12,298	40,925,000	3327.71		1,182,733		123,812		2,018,215			(1,058,920)			---	0010
.020720U EEJ EUR002/08/21|.020720U| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2020	02/08/2021	4,883	689,800	141.254139		20,556		2,152		7,003			(18,404)			---	0010
.021120T SPX EUR001/14/21|.021120T| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/11/2020	01/14/2021	851	2,793,961	3283.15		93,167		3,605		152,897			(89,563)			---	0010
.021120U SPX EUR001/21/21|.021120U| SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/11/2020	01/21/2021	2,039	6,771,091	3320.79		208,386		12,151		351,092			(196,235)			---	0010
.021120R SPX EUR001/07/21|.021120R| SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/11/2020	01/07/2021	1,589	5,143,879	3237.18		164,112		2,993		254,307			(161,119)			---	0010
.021420Z EEJ EUR002/16/21|.021420Z| EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	22,905	3,255,000	142.11		100,254		25,566		25,566	(74,688)					---	0010
.U021420 SPX EUR002/16/21|.U021420| SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	2,853	9,645,000	3380.16		452,158		861,174		861,174	409,016					---	0010

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.A021420 EEJ EUR002/14/22|.A021420| EEJ EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/14/2022	9,676	1,375,000	142.11		58,163		34,795		34,795	(23,367)					---	0010
.W021420 SPX EUR002/16/21|.W021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	663	2,240,000	3380.16		113,658		228,102		228,102	114,445					---	0010
.S021420 SPX EUR002/16/21|.S021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	893	3,020,000	3380.16		123,307		220,680		220,680	97,373					---	0010
.X021420 SPX EUR002/14/22|.X021420| SPX EUR0 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/14/2022	240	810,000	3380.16		69,765		134,040		134,040	64,274					---	0010
.V021420 SPX EUR002/16/21|.V021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	1,140	3,855,000	3380.16		187,931		366,826		366,826	178,895					---	0010
.T021420 SPX EUR002/16/21|.T021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	473	1,600,000	3380.16		71,312		132,264		132,264	60,952					---	0010
.021420L EEJ EUR002/16/21|.021420L| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	11,822	1,680,000	142.11		38,304		4,854		13,167			(33,450)			---	0010
.E021420 SPX ASIAN02/16/2|.E021420| SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2020	02/16/2021	1,571	5,310,000	3380.16		124,254		15,746		7			(108,508)			---	0010
.F021420 SPX ASIAN02/16/2|.F021420| SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2020	02/16/2021	1,244	4,205,000	3380.16		107,228		13,588		6			(93,639)			---	0010
.G021420 SPX ASIAN02/16/2|.G021420| SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2020	02/16/2021	1,177	3,980,000	3380.16		107,858		13,668		6			(94,190)			---	0010
.021420X EEJ EUR002/16/21|.021420X| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	13,665	1,980,000	144.895356		44,946		5,696		4,173			(39,250)			---	0010
.021420R EEJ EUR002/16/21|.021420R| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	26,740	3,800,000	142.11		102,980		13,050		29,847			(89,930)			---	0010
.D021420 SPX ASIAN02/16/2|.D021420| SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2020	02/16/2021	1,623	5,485,000	3380.16		117,379		14,874		7			(102,505)			---	0010
.Q021420 SPX EUR002/16/21|.Q021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	2,201	7,440,000	3380.16		220,894		27,992		365,142			(192,902)			---	0010
.P021420 SPX EUR002/16/21|.P021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	4,594	15,530,000	3380.16		446,332		56,560		734,006			(389,772)			---	0010
.021420K EEJ EUR002/16/21|.021420K| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	3,237	460,000	142.11		10,258		1,300		3,602			(8,958)			---	0010
.021420W EEJ EUR002/16/21|.021420W| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	7,110	1,025,000	144.156384		25,318		3,208		3,195			(22,109)			---	0010
.R021420 SPX EUR002/16/21|.R021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	1,541	5,210,000	3380.16		164,480		20,843		275,061			(143,637)			---	0010
.021420M EEJ EUR002/16/21|.021420M| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	7,107	1,010,000	142.11		23,836		3,021		7,925			(20,815)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.021420S EEJ EUR002/16/21|.021420S| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	46,584	6,620,000	142.11		184,036		23,321		51,996			(160,715)			---	0010
.N021420 SPX EUR002/16/21|.N021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	6,427	21,725,000	3380.16		560,505		71,028		907,358			(489,477)			---	0010
.H021420 SPX ASIAN02/16/2|.H021420| SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2020	02/16/2021	556	1,880,000	3380.16		53,016		6,718		3			(46,298)			---	0010
.021420B EEJ EUR001/28/21|.021420B| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	3,538	495,000	139.91		13,910		1,092		7,602			(12,818)			---	0010
.021420J EEJ EUR002/16/21|.021420J| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	2,744	390,000	142.11		8,463		1,072		3,049			(7,391)			---	0010
.B021420 SPX ASIAN02/16/2|.B021420| SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2020	02/16/2021	534	1,805,000	3380.16		24,548		3,111		2			(21,437)			---	0010
.021420O EEJ EUR002/16/21|.021420O| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	40,180	5,710,000	142.11		142,750		18,090		44,838			(124,660)			---	0010
.021420D EEJ EUR001/28/21|.021420D| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	13,080	1,830,000	139.91		56,364		4,424		28,123			(51,940)			---	0010
.021420H EEJ EUR002/16/21|.021420H| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	4,117	585,000	142.11		11,408		1,446		4,516			(9,962)			---	0010
.021420Q EEJ EUR002/16/21|.021420Q| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	21,322	3,030,000	142.11		79,083		10,022		23,798			(69,061)			---	0010
.021420F EEJ EUR001/28/21|.021420F| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	5,932	830,000	139.91		28,469		2,234		12,756			(26,235)			---	0010
.021420C EEJ EUR001/28/21|.021420C| EEJ EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	19,798	2,770,000	139.91		82,269		6,457		42,563			(75,812)			---	0010
.L021420 SPX EUR002/16/21|.L021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	4,250	14,365,000	3380.16		324,505		41,122		517,169			(283,383)			---	0010
.021420U EEJ EUR002/16/21|.021420U| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	6,355	905,000	142.408431		27,060		3,429		6,300			(23,630)			---	0010
.J021420 SPX EUR002/16/21|.J021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	1,441	4,870,000	3380.16		91,605		11,608		143,461			(79,996)			---	0010
.K021420 SPX EUR002/16/21|.K021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	3,004	10,155,000	3380.16		219,043		27,758		347,362			(191,286)			---	0010
.M021420 SPX EUR002/16/21|.M021420| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	2,816	9,520,000	3380.16		234,573		29,725		377,546			(204,847)			---	0010
.021420I EEJ EUR002/16/21|.021420I| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	6,016	855,000	142.11		17,784		2,254		6,659			(15,530)			---	0010
.021420N EEJ EUR002/16/21|.021420N| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	21,568	3,065,000	142.11		74,480		9,438		24,061			(65,041)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.021420Y EEJ EUR002/16/21|.021420Y| EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	3,431	500,000	145.719594		10,300		1,305		656			(8,995)			---	0010
.021420G EEJ EUR001/28/21|.021420G| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	1,001	140,000	139.91		5,138		403		2,152			(4,735)			---	0010
.021420P EEJ EUR002/16/21|.021420P| EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	9,394	1,335,000	142.11		34,176		4,331		10,485			(29,845)			---	0010
.C021420 SPX ASIAN02/16/2|.C021420| SPX ASIAN 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/14/2020	02/16/2021	577	1,950,000	3380.16		36,855		4,670		3			(32,185)			---	0010
.I021420 SPX EUR002/16/21|.I021420| SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	963	3,255,000	3380.16		47,914		6,072		73,675			(41,842)			---	0010
.0021420 SPX EUR002/16/21|.0021420| SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	02/16/2021	3,324	11,235,000	3380.16		302,671		38,355		492,762			(264,316)			---	0010
.021420E EEJ EUR001/28/21|.021420E| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	4,003	560,000	139.91		18,032		1,415		8,606			(16,617)			---	0010
.021420T EEJ EUR002/16/21|.021420T| EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	5,981	850,000	142.11		24,395		3,091		6,676			(21,304)			---	0010
.021420A EEJ EUR001/28/21|.021420A| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	01/28/2021	4,682	655,000	139.91		16,179		1,270		10,002			(14,909)			---	0010
.021420V EEJ EUR002/16/21|.021420V| EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2020	02/16/2021	28,879	4,145,000	143.5311		109,843		13,919		17,558			(95,923)			---	0010
.0221200 EEJ EUR001/28/21|.022120Q| EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	01/28/2021	3,133	445,000	142.022641		13,840		1,106		2,765			(12,734)			---	0010
.G022120 SPX EUR002/22/21|.G022120| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	1,949	6,505,008	3337.75		141,159		20,221		221,349			(120,937)			---	0010
.H022120 SPX EUR002/22/21|.H022120| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	3,498	11,675,016	3337.75		267,358		38,299		421,651			(229,058)			---	0010
.022120J EEJ EUR002/22/21|.022120J| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	7,561	1,075,000	142.17		25,370		3,634		8,837			(21,736)			---	0010
.022120K EEJ EUR002/22/21|.022120K| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	17,409	2,475,000	142.17		60,143		8,615		20,364			(51,527)			---	0010
.022120I EEJ EUR002/22/21|.022120I| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	8,230	1,170,000	142.17		26,325		3,771		9,594			(22,554)			---	0010
.022120R EEJ EUR002/16/21|.022120R| EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/16/2021	4,544	655,000	144.156384		16,244		2,093		2,042			(14,151)			---	0010
.022120L EEJ EUR002/22/21|.022120L| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	30,843	4,385,000	142.17		109,625		15,704		36,096			(93,921)			---	0010
.022120P EEJ EUR002/22/21|.022120P| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	12,837	1,825,000	142.17		51,100		7,320		15,030			(43,780)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.L022120 SPX EUR002/22/21|.L022120| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	02/21/2020	02/22/2021	3,318	11,074,988	3337.75		304,563		43,629		491,318			(260,934)			---	0010
.022120S EEJ EUR002/22/21|.022120S| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	5,979	855,000	142.994586		24,197		3,466		5,091			(20,730)			---	0010
.J022120 SPX EUR002/22/21|.J022120| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	02/21/2020	02/22/2021	4,042	13,489,984	3337.75		339,948		48,698		540,766			(291,250)			---	0010
.E022120 SPX EUR002/22/21|.E022120| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	02/21/2020	02/22/2021	1,634	5,454,985	3337.75		80,734		11,565		123,677			(69,169)			---	0010
.022120U EEJ EUR002/22/21|.022120U| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	18,743	2,705,000	144.316767		66,002		9,455		8,948			(56,547)			---	0010
.022120N EEJ EUR002/22/21|.022120N| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	20,820	2,960,000	142.17		77,256		11,067		24,375			(66,189)			---	0010
.B022120 SPX ASIAN02/22/2|.B022120| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/21/2020	02/22/2021	1,344	4,485,000	3337.75		118,853		17,026		101			(101,827)			---	0010
.022120H EEJ EUR002/22/21|.022120H| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	3,200	455,000	142.17		9,555		1,369		3,706			(8,186)			---	0010
.022120D EEJ EUR002/08/21|.022120D| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/08/2021	19,017	2,680,000	140.93		76,916		8,375		30,740			(68,541)			---	0010
.022120X SPX ASIAN02/22/2|.022120X| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/21/2020	02/22/2021	761	2,540,000	3337.75		36,576		5,240		55			(31,336)			---	0010
.022120W EEJ EUR002/22/21|.022120W| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	7,088	1,035,000	146.022807		20,804		2,980		1,408			(17,823)			---	0010
.022120F EEJ EUR002/08/21|.022120F| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/08/2021	2,484	350,000	140.93		11,305		1,231		4,015			(10,074)			---	0010
.022120Z SPX ASIAN02/22/2|.022120Z| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/21/2020	02/22/2021	2,025	6,760,000	3337.75		152,776		21,885		151			(130,891)			---	0010
.N022120 SPX EUR002/22/21|.N022120| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	02/21/2020	02/22/2021	2,355	7,860,001	3337.75		237,372		34,004		387,883			(203,368)			---	0010
.M022120 SPX EUR002/22/21|.M022120| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	02/21/2020	02/22/2021	5,101	17,024,995	3337.75		498,833		71,458		811,494			(427,374)			---	0010
.022120G EEJ EUR002/22/21|.022120G| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	8,476	1,205,000	142.17		23,739		3,401		9,714			(20,338)			---	0010
.C022120 SPX ASIAN02/22/2|.C022120| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/21/2020	02/22/2021	1,127	3,760,000	3337.75		105,656		15,135		85			(90,521)			---	0010
.022120B EEJ EUR002/08/21|.022120B| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/08/2021	7,521	1,060,000	140.93		26,182		2,851		12,115			(23,331)			---	0010
.022120Y SPX ASIAN02/22/2|.022120Y| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/21/2020	02/22/2021	505	1,685,000	3337.75		33,869		4,852		37			(29,017)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0022120 SPX EUR002/22/21|.0022120| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	1,967	6,564,987	3337.75		210,737		30,188		346,471			(180,548)			---	0010
.022120T EEJ EUR002/22/21|.022120T| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	31,200	4,480,000	143.5917		118,720		17,007		20,674			(101,713)			---	0010
.D022120 SPX ASIAN02/22/2|.D022120| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/21/2020	02/22/2021	1,100	3,670,000	3337.75		110,100		15,772		83			(94,328)			---	0010
.0221200 EEJ EUR002/22/21|.0221200| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	49,975	7,105,000	142.17		192,546		27,582		58,515			(164,963)			---	0010
.022120M EEJ EUR002/22/21|.022120M| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	5,979	850,000	142.17		21,760		3,117		6,999			(18,643)			---	0010
.022120V EEJ EUR002/22/21|.022120V| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/22/2021	9,584	1,390,000	145.027617		31,275		4,480		3,234			(26,795)			---	0010
.022120C EEJ EUR002/08/21|.022120C| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/08/2021	23,380	3,295,000	140.93		89,624		9,758		37,780			(79,866)			---	0010
.I022120 SPX EUR002/22/21|.I022120| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	3,414	11,395,012	3337.75		274,620		39,339		435,199			(235,280)			---	0010
.K022120 SPX EUR002/22/21|.K022120| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	2,971	9,914,987	3337.75		260,765		37,355		417,860			(223,410)			---	0010
.022120E EEJ EUR002/08/21|.022120E| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/08/2021	11,389	1,605,000	140.93		50,397		5,487		18,411			(44,910)			---	0010
.F022120 SPX EUR002/22/21|.F022120| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/21/2020	02/22/2021	1,372	4,579,994	3337.75		85,188		12,203		132,604			(72,985)			---	0010
.A022120 SPX ASIAN02/22/2|.A022120| SPX ASIAN 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/21/2020	02/22/2021	731	2,440,000	3337.75		59,536		8,529		55			(51,007)			---	0010
.022120A EEJ EUR002/08/21|.022120A| EEJ EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2020	02/08/2021	2,093	295,000	140.93		6,431		700		3,328			(5,731)			---	0010
.0224201 MXEA EUR001/28/2|.0224201|M XEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/28/2021	706	1,418,665	2009.44		26,814		2,148		69,433			(24,666)			---	0010
.022420F MXEA EUR001/21/2|.022420F|M XEA EURO 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/21/2021	1,033	2,118,797	2051.11		30,370		1,841		85,611			(28,530)			---	0010
.022420K MXEA EUR002/08/2|.022420K|M XEA EURO 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/08/2021	1,796	3,646,401	2030.29		54,365		5,936		136,421			(48,429)			---	0010
.022420N MXEA EUR002/16/2|.022420N|M XEA EURO 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/16/2021	1,557	3,159,028	2028.92		46,149		5,963		111,323			(40,186)			---	0010
.022420C MXEA ASIAN02/16/|.022420C|M XEA ASIAN 02/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/16/2021	786	1,594,731	2028.92		13,944		1,802					(12,142)			---	0010
.022420E MXEA EUR001/21/2|.022420E|M XEA EURO 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/21/2021	1,491	3,058,205	2051.11		38,721		2,347		106,588			(36,375)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.022420B MXEA ASIAN02/08/|.022420B|MXEA ASIAN 02/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/08/2021	1,286	2,610,953	2030.29		21,823		2,383					(19,440)			---	0010
.022420G MXEA EUR001/28/2|.022420G|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/28/2021	1,067	2,144,072	2009.44		32,672		2,618		78,376			(30,054)			---	0010
.022420D MXEA ASIAN02/22/|.022420D|MXEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/22/2021	833	1,668,382	2002.86		20,592		2,958					(17,634)			---	0010
.022420M MXEA EUR002/08/2|.022420M|MXEA EURO 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/08/2021	518	1,051,690	2030.29		18,430		2,013		48,805			(16,418)			---	0010
.022420L MXEA EUR002/08/2|.022420L|MXEA EURO 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/08/2021	929	1,886,139	2030.29		29,997		3,276		77,092			(26,722)			---	0010
.022420H MXEA EUR001/28/2|.022420H|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/28/2021	1,803	3,623,020	2009.44		60,112		4,816		148,542			(55,296)			---	0010
.022420A MXEA ASIAN01/28/|.022420A|MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	01/28/2021	1,088	2,186,271	2009.44		22,076		1,769					(20,307)			---	0010
.0224200 MXEA EUR002/16/2|.0224200|MXEA EURO 02/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/16/2021	1,337	2,712,666	2028.92		45,124		5,831		114,179			(39,293)			---	0010
.022420J MXEA EUR002/08/2|.022420J|MXEA EURO 02/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/24/2020	02/08/2021	926	1,880,049	2030.29		25,743		2,811		62,640			(22,932)			---	0010
.SO22820 SPX EUR003/01/21|.SO22820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	2,085	6,160,000	2954.22		163,856		26,632		282,773			(137,224)			---	0010
.022820B EEJ EUR002/16/21|.022820B|EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	21,427	3,045,000	142.11		24,360		3,202		23,863			(21,158)			---	0010
.TO22820 SPX EUR003/01/21|.TO22820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	4,675	13,810,000	2954.22		385,299		62,624		669,489			(322,675)			---	0010
.022820U EEJ EUR002/22/21|.022820U|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	02/22/2021	5,929	855,000	144.203031		6,071		887		2,985			(5,184)			---	0010
.022820I EEJ EUR002/22/21|.022820I|EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	02/22/2021	28,522	4,055,000	142.17		34,873		5,094		33,376			(29,779)			---	0010
.XO22820 SPX EUR003/01/21|.XO22820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	3,126	9,235,000	2954.22		306,602		49,833		546,941			(256,769)			---	0010
.PO22820 SPX EUR003/01/21|.PO22820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	4,055	11,980,000	2954.22		279,134		45,369		472,063			(233,765)			---	0010
.UO22820 SPX EUR003/01/21|.UO22820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	7,440	21,980,000	2954.22		655,004		106,461		1,147,213			(548,543)			---	0010
.022820P EEJ EUR003/01/21|.022820P|EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	51,936	7,000,000	134.78		174,300		28,330		343,656			(145,970)			---	0010
.RO22820 SPX EUR003/01/21|.RO22820|SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	4,169	12,315,000	2954.22		312,801		50,841		535,895			(261,960)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.022820D EEJ EUR002/16/21|.022820D| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	29,132	4,140,000	142.11		34,776		4,571		32,501			(30,205)			---	0010
.022820N EEJ EUR003/01/21|.022820N| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	8,718	1,175,000	134.78		27,613		4,488		55,381			(23,125)			---	0010
.J022820 SPX ASIAN03/01/2|.J022820| SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	946	2,795,000	2954.22		97,546		15,855		191,783			(81,691)			---	0010
.022820E EEJ EUR002/16/21|.022820E| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	15,094	2,145,000	142.11		18,447		2,424		16,844			(16,023)			---	0010
.022820F EEJ EUR002/16/21|.022820F| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	10,239	1,455,000	142.11		12,950		1,702		11,428			(11,248)			---	0010
.N022820 SPX EUR003/01/21|.N022820| SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	1,264	3,735,000	2954.22		76,194		12,384		126,773			(63,810)			---	0010
.022820M EEJ EUR003/01/21|.022820M| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	21,591	2,910,000	134.78		65,766		10,689		132,424			(55,077)			---	0010
.M022820 SPX EUR003/01/21|.M022820| SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	1,295	3,825,000	2954.22		69,615		11,315		113,669			(58,300)			---	0010
.022820Y EEJ EUR003/01/21|.022820Y| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	3,638	500,000	137.435166		11,250		1,829		16,548			(9,421)			---	0010
.L022820 SPX EUR003/01/21|.L022820| SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	1,975	5,835,000	2954.22		89,276		14,510		142,533			(74,765)			---	0010
.022820G EEJ EUR002/16/21|.022820G| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	17,803	2,530,000	142.11		23,023		3,026		19,872			(19,997)			---	0010
.022820W EEJ EUR003/01/21|.022820W| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	16,786	2,285,000	136.1278		60,096		9,768		95,626			(50,328)			---	0010
.022820K EEJ EUR003/01/21|.022820K| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	14,950	2,015,000	134.78		41,106		6,681		82,809			(34,425)			---	0010
.0022820 SPX EUR003/01/21|.0022820| SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	3,602	10,640,000	2954.22		236,208		38,392		396,843			(197,816)			---	0010
.0022820 SPX EUR003/01/21|.0022820| SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	5,025	14,845,000	2954.22		363,703		59,114		620,436			(304,588)			---	0010
.022820S EEJ EUR003/01/21|.022820S| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	60,358	8,135,000	134.78		219,645		35,700		413,687			(183,945)			---	0010
.0228200 EEJ EUR003/01/21|.0228200| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	5,936	800,000	134.78		19,360		3,147		38,587			(16,213)			---	0010
.0228200 EEJ EUR003/01/21|.0228200| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	6,826	920,000	134.78		23,460		3,813		45,771			(19,647)			---	0010
.022820C EEJ EUR002/16/21|.022820C| EEJ EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	5,665	805,000	142.11		6,601		868		6,316			(5,733)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.A022820 EEJ EUR003/01/21|.A022820| EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	7,745	1,070,000	138.1495		22,042		3,583		30,609			(18,459)			---	0010
.F022820 SPX ASIAN03/01/2|.F022820| SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	1,281	3,785,000	2954.22		86,677		14,088		155,706			(72,589)			---	0010
.022820T EEJ EUR003/01/21|.022820T| EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	26,339	3,550,000	134.78		98,690		16,041		181,692			(82,649)			---	0010
.E022820 SPX ASIAN03/01/2|.E022820| SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	567	1,675,000	2954.22		32,830		5,336		57,712			(27,494)			---	0010
.022820A EEJ EUR002/16/21|.022820A| EEJ EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	02/16/2021	4,820	685,000	142.11		5,138		675		5,328			(4,462)			---	0010
.022820H EEJ EUR002/22/21|.022820H| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	02/22/2021	15,193	2,160,000	142.17		17,496		2,556		17,722			(14,940)			---	0010
.022820J EEJ EUR003/01/21|.022820J| EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	3,265	440,000	134.78		7,788		1,266		15,272			(6,522)			---	0010
.B022820 EEJ EUR003/01/21|.B022820| EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	3,521	490,000	139.146872		8,918		1,449		11,168			(7,469)			---	0010
.H022820 SPX ASIAN03/01/2|.H022820| SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	2,133	6,300,000	2954.22		179,550		29,183		336,403			(150,367)			---	0010
.022820L EEJ EUR003/01/21|.022820L| EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	6,900	930,000	134.78		20,274		3,295		40,984			(16,979)			---	0010
.022820R EEJ EUR003/01/21|.022820R| EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	29,678	4,000,000	134.78		104,000		16,904		200,964			(87,096)			---	0010
.022820X EEJ EUR003/01/21|.022820X| EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	26,613	3,640,000	136.774744		88,816		14,436		136,295			(74,380)			---	0010
.K022820 SPX ASIAN03/01/2|.K022820| SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	751	2,220,000	2954.22		82,140		13,351		164,663			(68,789)			---	0010
.022820Z EEJ EUR003/01/21|.022820Z| EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	9,396	1,295,000	137.826028		27,843		4,525		39,639			(23,317)			---	0010
.I022820 SPX ASIAN03/01/2|.I022820| SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	1,674	4,945,000	2954.22		160,713		26,121		309,830			(134,591)			---	0010
.W022820 SPX EUR003/01/21|.W022820| SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	2,569	7,590,000	2954.22		247,434		40,217		439,448			(207,217)			---	0010
.022820V EEJ EUR003/01/21|.022820V| EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2020	03/01/2021	2,885	390,000	135.18434		11,427		1,857		18,904			(9,570)			---	0010
.V022820 SPX EUR003/01/21|.V022820| SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	1,324	3,910,000	2954.22		122,774		19,955		217,093			(102,819)			---	0010
.D022820 SPX ASIAN03/01/2|.D022820| SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	1,274	3,765,000	2954.22		55,722		9,057		94,027			(46,665)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G022820 SPX ASIAN03/01/2|.G022820| SPX ASIAN 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	02/28/2020	03/01/2021	2,161	6,385,000	2954.22		157,710		25,633		286,864			(132,076)			---	0010
.030320A EEJ EUR003/01/21|.030320A| EEJ EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/03/2020	03/01/2021	29,678	4,000,000	134.78		136,800		22,358		196,375			(114,442)			---	0010
.J030920 SPX EUR003/08/21|.J030920| SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/09/2020	03/08/2021	6,109	16,780,000	2746.56		385,940		70,365		707,649			(315,575)			---	0010
.K030920 SPX EUR003/08/21|.K030920| SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/09/2020	03/08/2021	5,043	13,850,000	2746.56		329,630		60,098		611,220			(269,532)			---	0010
.030920Z SPX ASIAN03/08/2|.030920Z| SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/09/2020	03/08/2021	959	2,635,000	2746.56		57,180		10,425		101,167			(46,755)			---	0010
.030920S EEJ EUR003/08/21|.030920S| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	25,812	3,600,000	139.468212		93,240		17,000		75,869			(76,240)			---	0010
.H030920 SPX EUR003/08/21|.H030920| SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/09/2020	03/08/2021	3,086	8,475,000	2746.56		179,670		32,758		320,080			(146,912)			---	0010
.030920A EEJ EUR002/22/21|.030920A| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	02/22/2021	3,130	445,000	142.17		6,675		997		3,574			(5,678)			---	0010
.030920T EEJ EUR003/08/21|.030920T| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	40,216	5,635,000	140.117094		135,240		24,657		100,891			(110,583)			---	0010
.I030920 SPX EUR003/08/21|.I030920| SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/09/2020	03/08/2021	3,246	8,915,000	2746.56		195,239		35,596		351,536			(159,643)			---	0010
.030920G EEJ EUR003/08/21|.030920G| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	18,253	2,520,000	138.06		50,904		9,281		65,225			(41,623)			---	0010
.030920R EEJ EUR003/08/21|.030920R| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	2,339	325,000	138.943584		8,905		1,624		7,746			(7,281)			---	0010
.G030920 SPX EUR003/08/21|.G030920| SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/09/2020	03/08/2021	1,955	5,370,000	2746.56		105,252		19,190		182,306			(86,062)			---	0010
.M030920 SPX EUR003/08/21|.M030920| SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/09/2020	03/08/2021	3,792	10,415,000	2746.56		271,832		49,560		511,547			(222,271)			---	0010
.030920N EEJ EUR003/08/21|.030920N| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	34,369	4,745,000	138.06		122,421		22,320		136,027			(100,101)			---	0010
.030920B EEJ EUR002/22/21|.030920B| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	02/22/2021	2,603	370,000	142.17		6,105		912		3,025			(5,193)			---	0010
.030920F EEJ EUR003/08/21|.030920F| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	6,664	920,000	138.06		16,560		3,019		21,880			(13,541)			---	0010
.030920H EEJ EUR003/08/21|.030920H| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	17,601	2,430,000	138.06		52,974		9,658		65,922			(43,316)			---	0010
.B030920 SPX ASIAN03/08/2|.B030920| SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/09/2020	03/08/2021	1,580	4,340,000	2746.56		124,992		22,789		231,271			(102,203)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0030920 SPX EUR003/08/21|.0030920| SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	2,308	6,340,000	2746.56		190,200		34,677		358,497			(155,523)			---	0010
.030920L EEJ EUR003/08/21|.030920L| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	89,309	12,330,000	138.06		303,318		55,301		350,552			(248,017)			---	0010
.030920J EEJ EUR003/08/21|.030920J| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	10,213	1,410,000	138.06		32,853		5,990		39,400			(26,863)			---	0010
.Q030920 SPX EUR003/08/21|.0030920| SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	1,737	4,770,000	2746.56		157,887		28,786		297,189			(129,101)			---	0010
.030920P EEJ EUR003/08/21|.030920P| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	12,422	1,715,000	138.06		46,991		8,567		49,421			(38,424)			---	0010
.A030920 SPX ASIAN03/08/2|.A030920| SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	2,463	6,765,000	2746.56		167,772		30,588		303,687			(137,184)			---	0010
.P030920 SPX EUR003/08/21|.P030920| SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	4,460	12,250,000	2746.56		387,100		70,576		728,567			(316,524)			---	0010
.030920E EEJ EUR002/22/21|.030920E| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	02/22/2021	7,104	1,010,000	142.17		20,705		3,094		8,318			(17,611)			---	0010
.D030920 SPX ASIAN03/08/2|.D030920| SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	613	1,685,000	2746.56		60,660		11,060		115,733			(49,600)			---	0010
.030920K EEJ EUR003/08/21|.030920K| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	12,965	1,790,000	138.06		42,960		7,832		50,529			(35,128)			---	0010
.030920V EEJ EUR003/08/21|.030920V| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	6,659	940,000	141.16635		19,928		3,633		12,585			(16,295)			---	0010
.030920X EEJ EUR003/08/21|.030920X| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	2,526	360,000	142.533144		6,444		1,175		3,128			(5,269)			---	0010
.E030920 SPX EUR003/08/21|.E030920| SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	2,017	5,540,000	2746.56		81,992		14,949		135,953			(67,043)			---	0010
.030920D EEJ EUR002/22/21|.030920D| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	02/22/2021	16,389	2,330,000	142.17		46,600		6,963		19,189			(39,637)			---	0010
.030920C EEJ EUR002/22/21|.030920C| EEJ EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	02/22/2021	7,526	1,070,000	142.17		20,758		3,102		8,811			(17,656)			---	0010
.030920W EEJ EUR003/08/21|.030920W| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	9,151	1,295,000	141.5115		26,289		4,793		15,637			(21,496)			---	0010
.030920Y SPX ASIAN03/08/2|.030920Y| SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	1,291	3,545,000	2746.56		55,302		10,083		93,212			(45,219)			---	0010
.F030920 SPX EUR003/08/21|.F030920| SPX EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/09/2020	03/08/2021	1,081	2,970,000	2746.56		51,084		9,314		86,283			(41,770)			---	0010
.030920U EEJ EUR003/08/21|.030920U| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	3,587	505,000	140.793588		11,161		2,035		7,526			(9,126)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0309201 EEJ EUR003/08/21|.0309201| EEJ EUR0 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	11,988	1,655,000	138.06		37,238		6,789		45,596			(30,448)			---	0010
.N030920 SPX EUR003/08/21|.N030920| SPX EUR0 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	03/09/2020	03/08/2021	7,837	21,525,000	2746.56		604,853		110,277		1,141,415			(494,576)			---	0010
.L030920 SPX EUR003/08/21|.L030920| SPX EUR0 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	03/09/2020	03/08/2021	2,354	6,465,000	2746.56		160,979		29,350		300,482			(131,629)			---	0010
.0309200 EEJ EUR003/01/21|.0309200| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/01/2021	4,273	585,000	136.896046		24,453		4,064		21,430			(20,389)			---	0010
.C030920 SPX ASIAN03/08/2|.C030920| SPX ASIAN 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	03/09/2020	03/08/2021	1,464	4,020,000	2746.56		133,866		24,407		252,393			(109,459)			---	0010
.030920M EEJ EUR003/08/21|.030920M| EEJ EUR0 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	11,372	1,570,000	138.06		39,564		7,213		44,858			(32,351)			---	0010
.0309200 EEJ EUR003/08/21|.0309200| EEJ EUR0 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/09/2020	03/08/2021	99,015	13,670,000	138.06		364,989		66,545		393,325			(298,444)			---	0010
.K031320 SPX EUR002/22/21|.K031320| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/13/2020	02/22/2021	2,151	7,180,000	3337.75		25,211		3,833		391,411			(21,378)			---	0010
.031320C EEJ EUR003/01/21|.031320C| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	03/01/2021	15,729	2,120,000	134.78		25,016		4,229		98,941			(20,787)			---	0010
.J031320 SPX EUR002/08/21|.J031320| SPX EUR0 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/13/2020	02/08/2021	2,823	9,395,000	3327.71		34,416		3,987		595,623			(30,428)			---	0010
.031320D EEJ EUR003/01/21|.031320D| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	03/01/2021	21,888	2,950,000	134.78		38,940		6,583		150,016			(32,357)			---	0010
.031320B EEJ EUR003/01/21|.031320B| EEJ EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	03/01/2021	12,539	1,690,000	134.78		18,252		3,086		70,462			(15,166)			---	0010
.I031320 SPX EUR001/28/21|.I031320| SPX EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/13/2020	01/28/2021	2,161	7,080,000	3276.24		32,394		2,759		438,111			(29,634)			---	0010
.F031320 SPX EUR001/07/21|.F031320| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/13/2020	01/07/2021	3,111	10,070,000	3237.18		53,691		1,088		653,184			(52,603)			---	0010
.G031320 SPX EUR001/14/21|.G031320| SPX EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/13/2020	01/14/2021	2,074	6,810,000	3283.15		28,127		1,207		433,857			(26,920)			---	0010
.H031320 SPX EUR001/21/21|.H031320| SPX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/13/2020	01/21/2021	2,221	7,375,000	3320.79		25,296		1,632		454,266			(23,664)			---	0010
.S031620 SPX EUR003/15/21|.S031620| SPX EUR0 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	2,483	5,925,000	2386.13		417,476		805,639		805,639	388,163					---	0010
.P031620 SPX EUR003/15/21|.P031620| SPX EUR0 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	1,584	3,780,000	2386.13		192,137		353,187		353,187	161,050					---	0010
.0031620 SPX EUR003/15/21|.0031620| SPX EUR0 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	1,108	2,645,000	2386.13		109,688		196,870		196,870	87,182					---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.R031620 SPX EUR003/15/21|.R031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	2,510	5,990,000	2386.13		375,932		711,594		711,594	335,661					---	0010
.031620U EEJ EUR003/14/22|.031620U| EEJ EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/14/2022	14,937	1,910,000	127.87		79,456		204,582		204,582	125,126					---	0010
.Q031620 SPX EUR003/15/21|.Q031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	2,236	5,335,000	2386.13		309,377		578,733		578,733	269,356					---	0010
.031620T EEJ EUR003/15/21|.031620T| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	25,690	3,285,000	127.87		98,550		353,735		353,735	255,185					---	0010
.T031620 SPX EUR003/14/22|.T031620| SPX EURO 03/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/14/2022	461	1,100,000	2386.13		162,360		639,912		639,912	477,552					---	0010
.031620X SPX ASIAN03/15/2|.031620X| SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	2,812	6,710,000	2386.13		171,776		34,640		309,951		(137,136)				---	0010
.J031620 SPX EUR003/15/21|.J031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	9,714	23,180,000	2386.13		663,412		133,782		1,144,931		(529,630)				---	0010
.031620Y SPX ASIAN03/15/2|.031620Y| SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	1,676	4,000,000	2386.13		117,200		23,634		215,559		(93,566)				---	0010
.I031620 SPX EUR003/15/21|.I031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	1,624	3,875,000	2386.13		105,051		21,184		180,310		(83,867)				---	0010
.K031620 SPX EUR003/15/21|.K031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	1,549	3,695,000	2386.13		114,323		23,054		198,898		(91,269)				---	0010
.L031620 SPX EUR003/15/21|.L031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	3,470	8,280,000	2386.13		275,641		55,585		483,280		(220,056)				---	0010
.031620Z SPX ASIAN03/15/2|.031620Z| SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	1,142	2,725,000	2386.13		91,560		18,464		171,102		(73,096)				---	0010
.031620K EEJ EUR003/15/21|.031620K| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	15,719	2,010,000	127.87		54,672		11,025		192,169		(43,647)				---	0010
.031620F EEJ EUR003/15/21|.031620F| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	10,675	1,365,000	127.87		31,532		6,359		93,188		(25,173)				---	0010
.031620M EEJ EUR003/08/21|.031620M| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/08/2021	4,245	595,000	140.172318		2,499		465		10,500		(2,034)				---	0010
.031620S EEJ EUR003/15/21|.031620S| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	2,540	335,000	131.897905		5,997		1,209		25,554		(4,787)				---	0010
.031620D EEJ EUR003/15/21|.031620D| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	29,327	3,750,000	127.87		80,625		16,259		222,220		(64,366)				---	0010
.G031620 SPX EUR003/15/21|.G031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	4,470	10,665,000	2386.13		266,838		53,810		454,137		(213,028)				---	0010
.F031620 SPX EUR003/15/21|.F031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	3,187	7,605,000	2386.13		179,478		36,193		303,577		(143,285)				---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.N031620 SPX EUR003/15/21|.N031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	2,347	5,600,000	2386.13		211,624		42,676		375,998			(168,948)			---	0010
.031620W SPX ASIAN03/15/2|.031620W| SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	1,655	3,950,000	2386.13		88,085		17,763		156,392			(70,322)			---	0010
.0316200 EEJ EUR003/15/21|.0316200| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	30,227	3,925,000	129.851985		92,238		18,600		361,894			(73,637)			---	0010
.C031620 SPX EUR003/15/21|.C031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	1,014	2,420,000	2386.13		43,487		8,770		71,277			(34,718)			---	0010
.D031620 SPX EUR003/15/21|.D031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	1,976	4,715,000	2386.13		98,544		19,872		164,473			(78,671)			---	0010
.031620H EEJ EUR003/15/21|.031620H| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	24,830	3,175,000	127.87		79,375		16,007		254,832			(63,368)			---	0010
.A031620 SPX ASIAN03/15/2|.A031620| SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	1,762	4,205,000	2386.13		156,006		31,460		295,147			(124,546)			---	0010
.031620A EEJ EUR003/15/21|.031620A| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	5,983	765,000	127.87		13,694		2,761		32,611			(10,932)			---	0010
.0316200 EEJ EUR003/15/21|.0316200| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	4,910	630,000	128.304758		17,892		3,608		65,699			(14,284)			---	0010
.031620B EEJ EUR003/15/21|.031620B| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	7,860	1,005,000	127.87		19,598		3,952		49,474			(15,646)			---	0010
.031620V SPX ASIAN03/15/2|.031620V| SPX ASIAN 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	03/16/2020	03/15/2021	1,492	3,560,000	2386.13		55,892		11,271		93,962			(44,621)			---	0010
.0316201 EEJ EUR003/15/21|.0316201| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	16,540	2,115,000	127.87		53,933		10,876		177,435			(43,057)			---	0010
.031620P EEJ EUR003/15/21|.031620P| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	14,185	1,835,000	129.366079		45,875		9,251		176,151			(36,624)			---	0010
.H031620 SPX EUR003/15/21|.H031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	7,189	17,155,000	2386.13		446,202		89,980		762,707			(356,222)			---	0010
.031620G EEJ EUR003/15/21|.031620G| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	52,671	6,735,000	127.87		164,334		33,139		514,461			(131,195)			---	0010
.E031620 SPX EUR003/15/21|.E031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	2,567	6,125,000	2386.13		138,425		27,914		233,020			(110,511)			---	0010
.M031620 SPX EUR003/15/21|.M031620| SPX EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/16/2020	03/15/2021	4,384	10,460,000	2386.13		363,694		73,342		640,431			(290,353)			---	0010
.031620R EEJ EUR003/15/21|.031620R| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	17,418	2,280,000	130.900519		46,740		9,425		191,588			(37,315)			---	0010
.031620J EEJ EUR003/15/21|.031620J| EEJ EURO 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	83,835	10,720,000	127.87		283,008		57,071		968,437			(225,937)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.031620E EEJ EUR003/15/21|.031620E| EEJ EUR0 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	9,932	1,270,000	127.87		28,321		5,711		80,723			(22,610)			---	0010
.031620L EEJ EUR003/15/21|.031620L| EEJ EUR0 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	3,206	410,000	127.87		11,603		2,340		42,357			(9,263)			---	0010
.B031620 SPX EUR003/15/21|.B031620| SPX EUR0 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/16/2020	03/15/2021	2,858	6,820,000	2386.13		104,892		21,152		168,519			(83,739)			---	0010
.031620N EEJ EUR003/08/21|.031620N| EEJ EUR0 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/08/2021	3,192	450,000	140.973066		1,620		301		6,373			(1,319)			---	0010
.031620C EEJ EUR003/15/21|.031620C| EEJ EUR0 03/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/16/2020	03/15/2021	10,753	1,375,000	127.87		27,775		5,601		72,430			(22,174)			---	0010
.031820H SPX EUR002/08/21|.031820H| SPX EUR0 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	02/08/2021	685	2,280,000	3327.71		8,688		1,016		137,226			(7,672)			---	0010
.031820M SPX EUR002/22/21|.031820M| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	02/22/2021	1,031	3,440,000	3337.75		13,213		2,027		203,058			(11,186)			---	0010
.031820B SPX EUR001/07/21|.031820B| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	01/07/2021	879	2,845,000	3237.18		15,028		308		198,647			(14,721)			---	0010
.031820E SPX EUR001/21/21|.031820E| SPX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	01/21/2021	830	2,755,000	3320.79		9,433		615		148,673			(8,818)			---	0010
.031820P SPX EUR003/08/21|.031820P| SPX EUR0 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	03/08/2021	865	2,375,000	2746.56		63,436		11,861		150,756			(51,575)			---	0010
.031820C SPX EUR001/14/21|.031820C| SPX EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	01/14/2021	809	2,655,000	3283.15		10,497		455		150,139			(10,042)			---	0010
.031820A SPX EUR001/07/21|.031820A| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	01/07/2021	894	2,895,000	3237.18		14,899		305		190,943			(14,594)			---	0010
.031820G SPX EUR001/28/21|.031820G| SPX EUR0 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	01/28/2021	1,502	4,920,000	3276.24		23,051		1,982		325,339			(21,069)			---	0010
.0318200 SPX EUR003/08/21|.0318200| SPX EUR0 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	03/08/2021	1,158	3,180,000	2746.56		89,893		16,807		216,119			(73,085)			---	0010
.031820K SPX EUR002/16/21|.031820K| SPX EUR0 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	02/16/2021	1,161	3,925,001	3380.16		12,750		1,761		238,884			(10,989)			---	0010
.031820N SPX EUR003/01/21|.031820N| SPX EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	03/01/2021	2,339	6,910,000	2954.22		127,851		21,801		424,965			(106,050)			---	0010
.0318200 SPX EUR003/01/21|.0318200| SPX EUR0 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	03/01/2021	995	2,940,000	2954.22		57,373		9,783		194,729			(47,589)			---	0010
.031820F SPX EUR001/21/21|.031820F| SPX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	01/21/2021	518	1,720,000	3320.79		6,423		418		114,251			(6,004)			---	0010
.031820L SPX EUR002/22/21|.031820L| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/18/2020	02/22/2021	1,312	4,379,999	3337.75		16,430		2,520		246,356			(13,909)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.031820D SPX EUR001/14/21|.031820D| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/18/2020	01/14/2021	1,572	5,160,000	3283.15		22,160		960		355,577			(21,200)			---	0010
.031820I SPX EUR002/16/21|.031820I| SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/18/2020	02/16/2021	2,003	6,770,001	3380.16		20,970		2,897		372,890			(18,073)			---	0010
.031820J SPX EUR002/16/21|.031820J| SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/18/2020	02/16/2021	544	1,840,000	3380.16		5,786		799		104,477			(4,987)			---	0010
.032320Y SPX EUR003/22/21|.032320Y| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	3,806	8,515,000	2237.4		127,725		28,227		210,996			(99,498)			---	0010
.J032320 SPX EUR003/22/21|.J032320| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	1,495	3,345,000	2237.4		123,096		27,204		224,376			(95,892)			---	0010
.032320C EEJ EUR003/22/21|.032320C| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	26,910	3,480,000	129.32		74,472		16,458		199,214			(58,014)			---	0010
.032320U SPX ASIAN03/22/2|.032320U| SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/23/2020	03/22/2021	1,904	4,260,000	2237.4		113,316		25,042		203,157			(88,274)			---	0010
.I032320 SPX EUR003/22/21|.I032320| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	1,359	3,040,000	2237.4		104,880		23,178		189,508			(81,702)			---	0010
.032320H EEJ EUR003/22/21|.032320H| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	19,912	2,575,000	129.32		64,375		14,227		195,409			(50,148)			---	0010
.032320B EEJ EUR003/22/21|.032320B| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	13,880	1,795,000	129.32		35,900		7,934		90,670			(27,966)			---	0010
.032320Z SPX EUR003/22/21|.032320Z| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	1,298	2,905,000	2237.4		50,838		11,235		85,199			(39,603)			---	0010
.032320P EEJ EUR003/22/21|.032320P| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	13,351	1,770,000	132.578864		35,400		7,823		124,282			(27,577)			---	0010
.032320G EEJ EUR003/22/21|.032320G| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	88,772	11,480,000	129.32		280,112		61,903		834,469			(218,209)			---	0010
.032320T SPX ASIAN03/22/2|.032320T| SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/23/2020	03/22/2021	2,018	4,515,000	2237.4		113,778		25,144		201,780			(88,634)			---	0010
.032320Q EEJ EUR003/22/21|.032320Q| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	4,938	660,000	133.65222		11,418		2,523		41,003			(8,895)			---	0010
.G032320 SPX EUR003/22/21|.G032320| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	2,418	5,410,000	2237.4		168,792		37,302		301,975			(131,490)			---	0010
.032320V SPX ASIAN03/22/2|.032320V| SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/23/2020	03/22/2021	2,876	6,435,000	2237.4		189,833		41,952		346,794			(147,881)			---	0010
.032320K EEJ EUR003/22/21|.032320K| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	10,439	1,350,000	129.32		36,720		8,115		118,296			(28,605)			---	0010
.032320I EEJ EUR003/22/21|.032320I| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	15,659	2,025,000	129.32		51,638		11,412		159,576			(40,226)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.D032320 SPX EUR003/22/21|.D032320| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	10,823	24,215,000	2237.4		617,483		136,460		1,078,824			(481,022)			---	0010
.0323200 EEJ EUR003/22/21|.0323200| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	6,886	910,000	132.152108		19,201		4,243		66,850			(14,958)			---	0010
.032320M EEJ EUR003/22/21|.032320M| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	12,754	1,670,000	130.9365		41,249		9,116		138,220			(32,133)			---	0010
.032320X SPX ASIAN03/22/2|.032320X| SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/23/2020	03/22/2021	1,658	3,710,000	2237.4		137,270		30,336		261,877			(106,934)			---	0010
.C032320 SPX EUR003/22/21|.C032320| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	5,372	12,020,000	2237.4		293,288		64,815		510,556			(228,473)			---	0010
.032320R SPX ASIAN03/22/2|.032320R| SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/23/2020	03/22/2021	1,533	3,430,000	2237.4		54,880		12,128		89,850			(42,752)			---	0010
.032320W SPX ASIAN03/22/2|.032320W| SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/23/2020	03/22/2021	910	2,035,000	2237.4		67,969		15,021		127,166			(52,948)			---	0010
.A032320 SPX EUR003/22/21|.A032320| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	2,843	6,360,000	2237.4		130,380		28,813		222,370			(101,567)			---	0010
.032320E EEJ EUR003/22/21|.032320E| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	11,638	1,505,000	129.32		33,562		7,417		92,652			(26,145)			---	0010
.B032320 SPX EUR003/22/21|.B032320| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	4,983	11,150,000	2237.4		250,875		55,442		432,861			(195,433)			---	0010
.032320A EEJ EUR003/22/21|.032320A| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	5,529	715,000	129.32		12,441		2,749		28,923			(9,692)			---	0010
.E032320 SPX EUR003/22/21|.E032320| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	1,660	3,715,000	2237.4		99,562		22,003		174,700			(77,559)			---	0010
.F032320 SPX EUR003/22/21|.F032320| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	11,431	25,575,000	2237.4		716,100		158,254		1,263,337			(557,846)			---	0010
.032320D EEJ EUR003/22/21|.032320D| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	10,169	1,315,000	129.32		28,799		6,364		78,259			(22,434)			---	0010
.032320J EEJ EUR003/22/21|.032320J| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	82,972	10,730,000	129.32		283,272		62,602		898,822			(220,670)			---	0010
.032320N EEJ EUR003/22/21|.032320N| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	17,065	2,240,000	131.2598		53,088		11,732		179,839			(41,356)			---	0010
.H032320 SPX EUR003/22/21|.H032320| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/23/2020	03/22/2021	5,401	12,085,000	2237.4		400,014		88,401		718,736			(311,613)			---	0010
.032320F EEJ EUR003/22/21|.032320F| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	9,898	1,280,000	129.32		29,568		6,534		83,849			(23,034)			---	0010
.032320L EEJ EUR003/22/21|.032320L| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/23/2020	03/22/2021	3,606	470,000	130.35456		12,455		2,752		41,003			(9,703)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.032320S SPX ASIAN03/22/2|.032320S| SPX ASIAN 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	03/23/2020	03/22/2021	1,062	2,375,000	2237.4		52,725		11,652		91,421			(41,073)			---	0010
.032420A EEJ EQFWD03/08/2|.032420A| EEJ EQFWD 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/24/2020	03/08/2021	9,962	1,300,000	130.5		13,000		2,473		110,498			(10,527)			---	0010
.032520A MXEA ASIAN03/01/|.032520A|M XEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/01/2021	1,083	1,959,916	1809.71		5,577		971		83,754			(4,607)			---	0010
.032520H MXEA EUR003/01/2|.032520H|M XEA EURO 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/01/2021	1,956	3,539,793	1809.71		34,719		6,043		189,236			(28,676)			---	0010
.032520L MXEA EUR003/15/2|.032520L|M XEA EURO 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/15/2021	1,791	2,551,942	1424.87		89,729		18,556		142,748			(71,173)			---	0010
.032520C MXEA ASIAN03/15/|.032520C|M XEA ASIAN 03/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/15/2021	1,283	1,828,108	1424.87		65,959		13,640		104,149			(52,319)			---	0010
.032520J MXEA EUR003/08/2|.032520J|M XEA EURO 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/08/2021	1,901	3,250,748	1710.02		52,810		10,074		172,064			(42,736)			---	0010
.032520F MXEA EUR002/22/2|.032520F|M XEA EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	02/22/2021	1,377	2,757,938	2002.86		6,417		1,005		121,212			(5,412)			---	0010
.032520I MXEA EUR003/08/2|.032520I|M XEA EURO 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/08/2021	1,608	2,749,712	1710.02		36,357		6,935		112,485			(29,422)			---	0010
.032520D MXEA ASIAN03/22/|.032520D|M XEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/22/2021	1,632	2,210,218	1354.3		85,631		19,029		119,995			(66,602)			---	0010
.032520E MXEA EUR002/22/2|.032520E|M XEA EURO 02/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	02/22/2021	1,999	4,003,717	2002.86		8,436		1,321		143,604			(7,115)			---	0010
.032520K MXEA EUR003/15/2|.032520K|M XEA EURO 03/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/15/2021	2,148	3,060,621	1424.87		84,739		17,524		132,286			(67,215)			---	0010
.032520G MXEA EUR003/01/2|.032520G|M XEA EURO 03/01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/01/2021	1,511	2,734,472	1809.71		21,985		3,826		110,019			(18,159)			---	0010
.032520B MXEA ASIAN03/08/|.032520B|M XEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/25/2020	03/08/2021	927	1,585,189	1710.02		15,740		3,003		92,248			(12,738)			---	0010
.033020H EEJ EUR003/29/21|.033020H| EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	4,392	585,000	133.21		14,567		3,501		33,837			(11,066)			---	0010
.033020B EEJ EUR003/29/21|.033020B| EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	6,831	910,000	133.21		17,108		4,112		36,726			(12,996)			---	0010
.033020Y SPX ASIAN03/29/2|.033020Y| SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/30/2020	03/29/2021	1,637	4,300,000	2626.65		110,510		26,559		193,462			(83,951)			---	0010
.0330201 EEJ EUR003/29/21|.0330201| EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	49,658	6,615,000	133.21		168,021		40,381		390,543			(127,640)			---	0010
.0330202 SPX ASIAN03/29/2|.0330202| SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/30/2020	03/29/2021	1,397	3,670,000	2626.65		99,090		23,814		175,022			(75,276)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.033020T EEJ EQFWD03/08/2|.033020T| EEJ EQFWD 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/08/2021	12,747	1,700,000	133.36		17,000		3,290		105,412			(13,710)			---	0010
.L033020 SPX EUR003/29/21|.L033020| SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	1,348	3,540,000	2626.65		106,589		25,617		188,821			(80,973)			---	0010
.A033020 SPX ASIAN03/29/2|.A033020| SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/30/2020	03/29/2021	2,315	6,080,000	2626.65		182,400		43,836		328,253			(138,564)			---	0010
.K033020 SPX EUR003/29/21|.K033020| SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	9,769	25,660,000	2626.65		710,525		170,762		1,246,483			(539,764)			---	0010
.033020X SPX ASIAN03/29/2|.033020X| SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/30/2020	03/29/2021	1,357	3,565,000	2626.65		85,560		20,563		147,924			(64,997)			---	0010
.033020M EEJ EUR003/22/21|.033020M| EEJ EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/22/2021	2,635	350,000	132.837504		12,390		2,792		23,889			(9,598)			---	0010
.J033020 SPX EUR003/29/21|.J033020| SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	2,025	5,320,000	2626.65		140,980		33,882		246,001			(107,098)			---	0010
.0330200 EEJ EUR003/29/21|.0330200| EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	18,054	2,430,000	134.595384		61,722		14,834		130,342			(46,888)			---	0010
.033020S EEJ EUR003/29/21|.033020S| EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	2,469	340,000	137.725819		5,814		1,397		11,226			(4,417)			---	0010
.M033020 SPX EUR003/29/21|.M033020| SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	1,683	4,420,000	2626.65		138,655		33,323		246,924			(105,332)			---	0010
.E033020 SPX EUR003/29/21|.E033020| SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	754	1,980,000	2626.65		34,531		8,299		57,430			(26,232)			---	0010
.0330200 EEJ EUR003/29/21|.0330200| EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	9,226	1,255,000	136.034052		26,732		6,424		54,921			(20,307)			---	0010
.033020E EEJ EUR003/29/21|.033020E| EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	13,287	1,770,000	133.21		38,763		9,316		87,887			(29,447)			---	0010
.033020D EEJ EUR003/29/21|.033020D| EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	13,175	1,755,000	133.21		37,382		8,984		83,888			(28,398)			---	0010
.0033020 SPX EUR003/29/21|.0033020| SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	2,229	5,855,000	2626.65		211,951		50,939		384,484			(161,013)			---	0010
.033020K EEJ EUR003/29/21|.033020K| EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	15,126	2,015,000	133.21		54,607		13,124		124,978			(41,483)			---	0010
.033020F EEJ EUR003/29/21|.033020F| EEJ EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	23,835	3,175,000	133.21		73,343		17,627		168,144			(55,716)			---	0010
.033020V SPX ASIAN03/29/2|.033020V| SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/30/2020	03/29/2021	1,487	3,905,000	2626.65		60,528		14,547		97,611			(45,981)			---	0010
.D033020 SPX EUR003/29/21|.D033020| SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	2,899	7,615,000	2626.65		113,997		27,397		185,987			(86,600)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.H033020 SPX EUR003/29/21|.H033020| SPX EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	5,532	14,530,000	2626.65		352,207		84,646		608,262			(267,561)			---	0010
.G033020 SPX EUR003/29/21|.G033020| SPX EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	4,329	11,370,000	2626.65		254,802		61,237		436,156			(193,565)			---	0010
.033020W SPX ASIAN03/29/2|.033020W| SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/30/2020	03/29/2021	788	2,070,000	2626.65		42,849		10,298		72,229			(32,551)			---	0010
.B033020 SPX ASIAN03/29/2|.B033020| SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/30/2020	03/29/2021	1,770	4,650,000	2626.65		159,030		38,220		292,423			(120,810)			---	0010
.033020G EEJ EUR003/29/21|.033020G| EEJ EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	65,573	8,735,000	133.21		212,261		51,013		492,768			(161,248)			---	0010
.033020A EEJ EUR003/29/21|.033020A| EEJ EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	2,552	340,000	133.21		5,848		1,405		12,112			(4,443)			---	0010
.033020R EEJ EUR003/29/21|.033020R| EEJ EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	11,096	1,515,000	136.54025		30,300		7,282		61,254			(23,018)			---	0010
.033020J EEJ EUR003/29/21|.033020J| EEJ EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	97,628	13,005,000	133.21		342,032		82,201		791,221			(259,831)			---	0010
.033020C EEJ EUR003/29/21|.033020C| EEJ EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	14,376	1,915,000	133.21		38,875		9,343		85,793			(29,532)			---	0010
.033020P EEJ EUR003/29/21|.033020P| EEJ EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	16,900	2,285,000	135.20815		53,926		12,960		112,802			(40,966)			---	0010
.F033020 SPX EUR003/29/21|.F033020| SPX EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	2,103	5,525,000	2626.65		112,765		27,101		190,941			(85,664)			---	0010
.033020L EEJ EUR003/22/21|.033020L| EEJ EUR0 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/22/2021	3,432	450,000	131.117548		19,125		4,310		36,619			(14,815)			---	0010
.033020N EEJ EUR003/29/21|.033020N| EEJ EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/30/2020	03/29/2021	1,646	220,000	133.649593		6,248		1,502		13,284			(4,746)			---	0010
.I033020 SPX EUR003/29/21|.I033020| SPX EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	9,270	24,350,000	2626.65		616,055		148,057		1,069,147			(467,998)			---	0010
.C033020 SPX ASIAN03/29/2|.C033020| SPX ASIAN 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	03/30/2020	03/29/2021	1,471	3,865,000	2626.65		145,711		35,019		273,571			(110,692)			---	0010
.N033020 SPX EUR003/29/21|.N033020| SPX EUR0 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2020	03/29/2021	5,353	14,060,000	2626.65		464,121		111,543		831,880			(352,578)			---	0010
.A040720 SPX EUR004/07/21|.A040720| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	1,427	3,795,000	2659.41		66,375		17,554		113,138			(48,821)			---	0010
.040720G EEJ EUR004/07/21|.040720G| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	57,611	7,660,000	132.96		186,904		49,429		437,481			(137,475)			---	0010
.040720M EEJ EUR004/07/21|.040720M| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	31,943	4,290,000	134.302896		109,824		29,044		239,895			(80,780)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.040720T SPX ASIAN04/07/2|.040720T| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	04/07/2020	04/07/2021	1,386	3,685,000	2659.41		90,651		23,974		159,870			(66,677)			---	0010
.C040720 SPX EUR004/07/21|.C040720| SPX EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	1,166	3,100,000	2659.41		65,844		17,413		114,036			(48,431)			---	0010
.B040720 SPX EUR004/07/21|.B040720| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	2,523	6,710,000	2659.41		134,133		35,473		232,544			(98,660)			---	0010
.040720L EEJ EUR004/07/21|.040720L| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	5,727	765,000	133.584912		21,344		5,645		46,683			(15,699)			---	0010
.040720S SPX ASIAN04/07/2|.040720S| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	04/07/2020	04/07/2021	1,057	2,810,000	2659.41		60,977		16,126		105,612			(44,851)			---	0010
.040720U SPX ASIAN04/07/2|.040720U| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	04/07/2020	04/07/2021	3,505	9,320,000	2659.41		247,912		65,564		443,466			(182,348)			---	0010
.040720H EEJ EUR004/07/21|.040720H| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	7,671	1,020,000	132.96		25,500		6,744		59,848			(18,756)			---	0010
.040720Q EEJ EUR004/07/21|.040720Q| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	4,769	655,000	137.334384		11,463		3,031		23,476			(8,431)			---	0010
.040720B EEJ EUR004/07/21|.040720B| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	10,492	1,395,000	132.96		25,668		6,788		54,230			(18,880)			---	0010
.E040720 SPX EUR004/07/21|.E040720| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	1,938	5,155,000	2659.41		121,606		32,160		210,091			(89,446)			---	0010
.H040720 SPX EUR004/07/21|.H040720| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	4,525	12,035,000	2659.41		326,750		86,413		580,024			(240,337)			---	0010
.040720Y SPX ASIAN04/07/2|.040720Y| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	04/07/2020	04/07/2021	756	2,010,000	2659.41		77,787		20,572		149,272			(57,215)			---	0010
.M040720 SPX EUR004/07/21|.M040720| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	1,673	4,450,000	2659.41		164,606		43,532		299,427			(121,073)			---	0010
.040720F EEJ EUR004/07/21|.040720F| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	30,836	4,100,000	132.96		94,710		25,047		218,636			(69,663)			---	0010
.040720D EEJ EUR004/07/21|.040720D| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	15,080	2,005,000	132.96		42,907		11,347		96,614			(31,560)			---	0010
.040720Z SPX EUR004/07/21|.040720Z| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	3,668	9,755,000	2659.41		143,301		37,898		236,950			(105,403)			---	0010
.040720W SPX ASIAN04/07/2|.040720W| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	04/07/2020	04/07/2021	1,363	3,625,000	2659.41		116,725		30,869		215,237			(85,856)			---	0010
.K040720 SPX EUR004/07/21|.K040720| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	1,987	5,285,000	2659.41		164,364		43,468		293,478			(120,895)			---	0010
.J040720 SPX EUR004/07/21|.J040720| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	1,703	4,530,000	2659.41		135,855		35,929		241,511			(99,926)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0407200 EEJ EUR004/07/21|.040720O| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	8,687	1,180,000	135.831936		25,016		6,616		53,609			(18,400)			---	0010
.040720C EEJ EUR004/07/21|.040720C| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	18,615	2,475,000	132.96		49,995		13,222		109,683			(36,773)			---	0010
.F040720 SPX EUR004/07/21|.F040720| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	12,164	32,350,000	2659.41		808,427		213,799		1,421,574			(594,628)			---	0010
.040720J EEJ EUR004/07/21|.040720J| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	76,113	10,120,000	132.96		267,168		70,656		628,089			(196,512)			---	0010
.G040720 SPX EUR004/07/21|.G040720| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	7,505	19,960,000	2659.41		518,760		137,193		919,548			(381,568)			---	0010
.D040720 SPX EUR004/07/21|.D040720| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	5,917	15,735,000	2659.41		353,880		93,588		615,351			(260,292)			---	0010
.040720A EEJ EUR004/07/21|.040720A| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	2,896	385,000	132.96		6,584		1,741		13,595			(4,842)			---	0010
.040720N EEJ EUR004/07/21|.040720N| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	21,489	2,900,000	134.9544		68,730		18,177		148,997			(50,553)			---	0010
.040720R SPX ASIAN04/07/2|.040720R| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/07/2020	04/07/2021	1,094	2,910,000	2659.41		44,523		11,775		72,728			(32,748)			---	0010
.040720E EEJ EUR004/07/21|.040720E| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	11,582	1,540,000	132.96		33,726		8,919		76,517			(24,807)			---	0010
.I040720 SPX EUR004/07/21|.I040720| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	6,210	16,515,000	2659.41		478,770		126,617		846,968			(352,153)			---	0010
.040720K EEJ EUR004/07/21|.040720K| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	17,562	2,335,000	132.96		63,512		16,797		148,465			(46,715)			---	0010
.040720P EEJ EUR004/07/21|.040720P| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	17,207	2,345,000	136.284		46,900		12,403		99,566			(34,497)			---	0010
.L040720 SPX EUR004/07/21|.L040720| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	6,338	16,855,000	2659.41		547,619		144,825		987,975			(402,794)			---	0010
.040720I EEJ EUR004/07/21|.040720I| EEJ EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	49,037	6,520,000	132.96		166,260		43,970		391,246			(122,290)			---	0010
.040720V SPX ASIAN04/07/2|.040720V| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/07/2020	04/07/2021	1,278	3,400,000	2659.41		100,640		26,616		182,851			(74,024)			---	0010
.040720X SPX ASIAN04/07/2|.040720X| SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/07/2020	04/07/2021	2,822	7,505,000	2659.41		267,178		70,659		504,111			(196,519)			---	0010
.Q041420 SPX EUR004/14/22|.Q041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2022	430	1,225,001	2846.06		144,918		426,235		426,235	281,317					---	0010
.K041420 SPX EUR004/14/21|.K041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	444	1,264,988	2846.06		49,968		90,177		90,177	40,210					---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
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.0414200 EEJ EUR004/14/21|.041420Q| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	29,499	3,985,000	135.09		120,746		198,455		198,455	77,710					---	0010
.041420R EEJ EUR004/14/22|.041420R| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2022	16,026	2,165,000	135.09		93,312		126,647		126,647	33,335					---	0010
.N041420 SPX EUR004/14/21|.N041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	1,776	5,055,001	2846.06		273,981		520,187		520,187	246,206					---	0010
.0041420 SPX EUR004/14/21|.0041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	1,992	5,670,006	2846.06		329,427		634,537		634,537	305,110					---	0010
.M041420 SPX EUR004/14/21|.M041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	1,548	4,404,989	2846.06		221,131		413,352		413,352	192,221					---	0010
.L041420 SPX EUR004/14/21|.L041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	994	2,830,008	2846.06		130,180		239,732		239,732	109,552					---	0010
.P041420 SPX EUR004/14/21|.P041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	798	2,269,989	2846.06		143,010		281,993		281,993	138,983					---	0010
.041420A EEJ EUR004/14/21|.041420A| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	5,367	725,000	135.09		13,268		3,765		23,728		(9,503)				---	0010
.041420G EEJ EUR004/14/21|.041420G| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	35,865	4,845,000	135.09		119,187		33,819		220,668		(85,368)				---	0010
.A041420 SPX EUR004/14/21|.A041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	1,716	4,885,006	2846.06		96,235		27,306		164,597		(68,928)				---	0010
.041420W SPX ASIAN04/14/2|.041420W| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/14/2020	04/14/2021	541	1,540,000	2846.06		48,510		13,765		93,766		(34,745)				---	0010
.041420Z SPX EUR004/14/21|.041420Z| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	3,654	10,399,987	2846.06		149,760		42,494		252,458		(107,266)				---	0010
.B041420 SPX EUR004/14/21|.B041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	3,153	8,974,993	2846.06		192,065		54,498		330,524		(137,567)				---	0010
.041420H EEJ EUR004/14/21|.041420H| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	7,773	1,050,000	135.09		26,460		7,508		48,761		(18,952)				---	0010
.041420L EEJ EUR004/14/21|.041420L| EEJ EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	10,585	1,445,000	136.508445		37,137		10,537		58,681		(26,599)				---	0010
.C041420 SPX EUR004/14/21|.C041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	1,560	4,439,996	2846.06		103,008		29,228		177,823		(73,780)				---	0010
.041420V SPX ASIAN04/14/2|.041420V| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/14/2020	04/14/2021	1,741	4,955,000	2846.06		144,686		41,054		275,524		(103,632)				---	0010
.041420U SPX ASIAN04/14/2|.041420U| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/14/2020	04/14/2021	2,273	6,470,000	2846.06		165,632		46,998		307,490		(118,634)				---	0010
.F041420 SPX EUR004/14/21|.F041420| SPX EUR0 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	4,624	13,160,011	2846.06		356,636		101,194		623,048		(255,442)				---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.041420K EEJ EUR004/14/21|.041420K| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	3,394	460,000	135.522288		13,248		3,759		21,590			(9,489)			---	0010
.041420X SPX ASIAN04/14/2|.041420X| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/14/2020	04/14/2021	1,260	3,585,000	2846.06		121,173		34,382		237,573			(86,791)			---	0010
.041420F EEJ EUR004/14/21|.041420F| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	3,516	475,000	135.09		11,400		3,235		21,124			(8,165)			---	0010
.041420S SPX ASIAN04/14/2|.041420S| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/14/2020	04/14/2021	1,492	4,245,000	2846.06		63,675		18,068		109,797			(45,607)			---	0010
.0414200 EEJ EUR004/14/21|.0414200| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	16,177	2,240,000	138.46725		45,472		12,903		65,324			(32,569)			---	0010
.D041420 SPX EUR004/14/21|.D041420| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	8,972	25,534,993	2846.06		635,822		180,412		1,102,607			(455,409)			---	0010
.041420M EEJ EUR004/14/21|.041420M| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	15,243	2,090,000	137.11635		49,951		14,173		77,085			(35,778)			---	0010
.041420B EEJ EUR004/14/21|.041420B| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	7,069	955,000	135.09		19,100		5,420		34,778			(13,680)			---	0010
.J041420 SPX EUR004/14/21|.J041420| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	1,079	3,069,988	2846.06		108,678		30,837		193,574			(77,841)			---	0010
.041420D EEJ EUR004/14/21|.041420D| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	26,094	3,525,000	135.09		77,550		22,005		143,218			(55,545)			---	0010
.041420P EEJ EUR004/14/21|.041420P| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	2,613	365,000	139.669551		6,351		1,802		8,412			(4,549)			---	0010
.041420T SPX ASIAN04/14/2|.041420T| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/14/2020	04/14/2021	1,388	3,950,000	2846.06		88,085		24,994		160,139			(63,091)			---	0010
.041420I EEJ EUR004/14/21|.041420I| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	59,479	8,035,000	135.09		207,303		58,822		379,041			(148,481)			---	0010
.H041420 SPX EUR004/14/21|.H041420| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	3,633	10,339,992	2846.06		318,472		90,365		560,710			(228,107)			---	0010
.I041420 SPX EUR004/14/21|.I041420| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	2,312	6,580,005	2846.06		213,850		60,679		378,849			(153,171)			---	0010
.041420C EEJ EUR004/14/21|.041420C| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	5,515	745,000	135.09		15,496		4,397		28,467			(11,099)			---	0010
.041420E EEJ EUR004/14/21|.041420E| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	14,879	2,010,000	135.09		46,833		13,289		86,831			(33,544)			---	0010
.041420Y SPX ASIAN04/14/2|.041420Y| SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/14/2020	04/14/2021	764	2,175,000	2846.06		79,605		22,588		159,085			(57,017)			---	0010
.041420J EEJ EUR004/14/21|.041420J| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	82,093	11,090,000	135.09		296,103		84,018		535,078			(212,085)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G041420 SPX EUR004/14/21|.G041420| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	2,841	8,085,002	2846.06		231,231		65,611		405,712			(165,620)			---	0010
.041420N EEJ EUR004/14/21|.041420N| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	5,512	760,000	137.886363		16,568		4,701		24,609			(11,867)			---	0010
.E041420 SPX EUR004/14/21|.E041420| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/14/2020	04/14/2021	2,966	8,439,991	2846.06		219,440		62,265		381,204			(157,175)			---	0010
.G042120 SPX EUR004/21/21|.G042120| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	5,034	13,774,995	2736.56		311,315		94,338		532,380			(216,977)			---	0010
.042120L EEJ EUR004/21/21|.042120L| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	53,597	7,235,000	134.99		187,387		56,784		344,593			(130,603)			---	0010
.A042120 SPX ASIAN04/21/2|.A042120| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/21/2020	04/21/2021	1,043	2,855,000	2736.56		89,362		27,079		165,911			(62,282)			---	0010
.042120Y SPX ASIAN04/21/2|.042120Y| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/21/2020	04/21/2021	1,749	4,785,000	2736.56		126,324		38,280		228,873			(88,044)			---	0010
.042120J EEJ EUR004/21/21|.042120J| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	41,966	5,665,000	134.99		140,492		42,573		259,877			(97,919)			---	0010
.C042120 SPX ASIAN04/21/2|.C042120| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/21/2020	04/21/2021	820	2,245,000	2736.56		84,637		25,647		162,942			(58,989)			---	0010
.D042120 SPX EUR004/21/21|.D042120| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	3,247	8,885,008	2736.56		127,944		38,771		214,223			(89,173)			---	0010
.L042120 SPX EUR004/21/21|.L042120| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	4,904	13,420,008	2736.56		395,890		119,967		687,590			(275,923)			---	0010
.042120X SPX ASIAN04/21/2|.042120X| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/21/2020	04/21/2021	1,445	3,955,000	2736.56		95,316		28,883		170,231			(66,432)			---	0010
.042120N EEJ EUR004/21/21|.042120N| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	7,075	955,000	134.99		26,358		7,987		47,353			(18,371)			---	0010
.042120H EEJ EUR004/21/21|.042120H| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	10,593	1,430,000	134.99		33,462		10,140		62,061			(23,322)			---	0010
.042120B EEJ EUR004/07/21|.042120B| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/07/2021	11,282	1,500,000	132.96		35,100		9,655		62,421			(25,445)			---	0010
.B042120 SPX ASIAN04/21/2|.B042120| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/21/2020	04/21/2021	1,411	3,860,000	2736.56		135,486		41,056		257,052			(94,430)			---	0010
.042120Z SPX ASIAN04/21/2|.042120Z| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/21/2020	04/21/2021	1,239	3,390,000	2736.56		99,327		30,099		182,784			(69,228)			---	0010
.042120V SPX ASIAN04/21/2|.042120V| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/21/2020	04/21/2021	444	1,215,000	2736.56		23,936		7,253		41,862			(16,682)			---	0010
.042120R EEJ EUR004/21/21|.042120R| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	4,931	680,000	137.905784		14,756		4,472		22,192			(10,284)			---	0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.042120U SPX ASIAN04/21/2|.042120U| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/21/2020	04/21/2021	1,210	3,310,000	2736.56		48,988		14,845		82,644			(34,143)			---	0010
.042120F EEJ EUR004/21/21|.042120F| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	19,224	2,595,000	134.99		56,571		17,143		103,958			(39,428)			---	0010
.042120D EEJ EUR004/21/21|.042120D| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	5,111	690,000	134.99		13,386		4,056		24,060			(9,330)			---	0010
.042120T EEJ EUR004/21/21|.042120T| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	4,439	620,000	139.660654		10,726		3,250		14,596			(7,476)			---	0010
.042120P EEJ EUR004/21/21|.042120P| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	10,232	1,395,000	136.3399		36,410		11,033		58,501			(25,376)			---	0010
.N042120 SPX EUR004/21/21|.N042120| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	2,616	7,159,990	2736.56		236,280		71,600		412,464			(164,680)			---	0010
.F042120 SPX EUR004/21/21|.F042120| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	2,699	7,384,990	2736.56		156,562		47,443		266,367			(109,119)			---	0010
.H042120 SPX EUR004/21/21|.H042120| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	2,247	6,150,008	2736.56		144,525		43,795		247,686			(100,730)			---	0010
.J042120 SPX EUR004/21/21|.J042120| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	3,685	10,084,990	2736.56		266,244		80,680		459,072			(185,564)			---	0010
.042120I EEJ EUR004/21/21|.042120I| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	3,037	410,000	134.99		9,881		2,994		18,342			(6,887)			---	0010
.042120A EEJ EUR004/07/21|.042120A| EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/07/2021	1,429	190,000	132.96		3,553		977		5,901			(2,576)			---	0010
.042120C EEJ EUR004/21/21|.042120C| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	2,815	380,000	134.99		6,574		1,992		11,538			(4,582)			---	0010
.042120W SPX ASIAN04/21/2|.042120W| SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	04/21/2020	04/21/2021	696	1,905,000	2736.56		43,244		13,104		76,665			(30,139)			---	0010
.042120Q EEJ EUR004/21/21|.042120Q| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	16,385	2,245,000	137.01485		54,105		16,395		84,875			(37,709)			---	0010
.E042120 SPX EUR004/21/21|.E042120| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	1,420	3,885,012	2736.56		67,988		20,602		114,877			(47,385)			---	0010
.I042120 SPX EUR004/21/21|.I042120| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	6,084	16,649,997	2736.56		421,245		127,650		724,554			(293,595)			---	0010
.K042120 SPX EUR004/21/21|.K042120| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/21/2020	04/21/2021	6,585	18,020,001	2736.56		495,550		150,167		856,300			(345,383)			---	0010
.042120M EEJ EUR004/21/21|.042120M| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	45,448	6,135,000	134.99		164,418		49,824		299,488			(114,594)			---	0010
.042120G EEJ EUR004/21/21|.042120G| EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	6,519	880,000	134.99		19,624		5,947		36,314			(13,677)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.042120E EEJ EUR004/21/21|.042120E| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	14,334	1,935,000	134.99		39,861		12,079		72,408			(27,782)			---	0010
.0421200 EEJ EUR004/21/21|.042120O| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	3,569	485,000	135.880934		13,386		4,056		21,747			(9,330)			---	0010
.042120K EEJ EUR004/21/21|.042120K| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	7,445	1,005,000	134.99		25,527		7,735		47,066			(17,792)			---	0010
.042120S EEJ EUR004/21/21|.042120S| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	13,914	1,925,000	138.351251		39,463		11,958		58,102			(27,504)			---	0010
.M042120 SPX EUR004/21/21|.M042120| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/21/2020	04/21/2021	2,353	6,440,001	2736.56		203,504		61,668		354,456			(141,836)			---	0010
.0042120 SPX EUR004/21/21|.0042120| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/21/2020	04/21/2021	1,237	3,384,988	2736.56		121,860		36,927		214,600			(84,933)			---	0010
.042220I MXEA EUR004/07/2|.042220I|M XEA EUR0 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/07/2021	1,128	1,778,811	1576.96		41,792		11,529		68,934			(30,263)			---	0010
.042220A MXEA ASIAN03/29/|.042220A|M XEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	03/29/2021	1,086	1,692,509	1558.48		55,972		14,365		95,886			(41,608)			---	0010
.042220E MXEA EUR003/22/2|.042220E|M XEA EUR0 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	03/22/2021	2,263	3,064,781	1354.3		104,189		25,106		132,805			(79,083)			---	0010
.042220B MXEA ASIAN04/07/|.042220B|M XEA ASIAN 04/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/07/2021	1,669	2,631,946	1576.96		80,813		22,293		145,412			(58,520)			---	0010
.042220F MXEA EUR003/22/2|.042220F|M XEA EUR0 03/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	03/22/2021	1,824	2,470,243	1354.3		104,041		25,070		134,057			(78,971)			---	0010
.042220H MXEA EUR003/29/2|.042220H|M XEA EUR0 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	03/29/2021	1,745	2,719,548	1558.48		90,932		23,337		149,443			(67,595)			---	0010
.042220J MXEA EUR004/07/2|.042220J|M XEA EUR0 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/07/2021	2,746	4,330,332	1576.96		121,099		33,407		203,081			(87,692)			---	0010
.042220L MXEA EUR004/14/2|.042220L|M XEA EUR0 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/14/2021	1,463	2,385,465	1630.53		55,067		15,977		101,164			(39,090)			---	0010
.042220D MXEA ASIAN04/21/|.042220D|M XEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/21/2021	1,121	1,763,938	1573.54		53,752		16,333		94,810			(37,418)			---	0010
.042220K MXEA EUR004/07/2|.042220K|M XEA EUR0 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/07/2021	2,111	3,328,963	1576.96		108,400		29,903		184,773			(78,496)			---	0010
.042220C MXEA ASIAN04/14/|.042220C|M XEA ASIAN 04/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/14/2021	1,360	2,217,521	1630.53		63,648		18,467		142,296			(45,181)			---	0010
.042220G MXEA EUR003/29/2|.042220G|M XEA EUR0 03/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	03/29/2021	2,219	3,458,267	1558.48		91,756		23,548		147,477			(68,208)			---	0010
.042220M MXEA EUR004/14/2|.042220M|M XEA EUR0 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/22/2020	04/14/2021	1,868	3,045,830	1630.53		83,388		24,194		156,493			(59,193)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.042320I SPX EUR001/14/21|.042320I| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/23/2020	01/14/2021	1,276	4,189,299	3283.15		73,115		338,505		338,505	265,391					---	0010
.042320E SPX EUR003/01/21|.042320E| SPX EURO 03/01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/23/2020	03/01/2021	751	2,218,619	2954.22		61,980		11,873		122,555			(50,107)			---	0010
.042320F SPX EUR003/22/21|.042320F| SPX EURO 03/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/23/2020	03/22/2021	908	2,031,559	2237.4		74,619		18,145		97,536			(56,475)			---	0010
.042320B SPX EUR002/08/21|.042320B| SPX EURO 02/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/23/2020	02/08/2021	821	2,732,050	3327.71		32,011		4,238		129,699			(27,772)			---	0010
.042320D SPX EUR002/22/21|.042320D| SPX EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/23/2020	02/22/2021	974	3,250,969	3337.75		39,729		6,864		160,702			(32,866)			---	0010
.042320C SPX EUR002/16/21|.042320C| SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/23/2020	02/16/2021	2,203	7,446,492	3380.16		74,660		11,642		340,846			(63,018)			---	0010
.042320G SPX EUR004/07/21|.042320G| SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/23/2020	04/07/2021	921	2,449,317	2659.41		87,734		24,413		136,011			(63,321)			---	0010
.042320A SPX EUR001/28/21|.042320A| SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/23/2020	01/28/2021	1,522	4,986,437	3276.24		70,042		6,852		260,655			(63,190)			---	0010
.042820S SPX ASIAN04/28/2|.042820S| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	1,449	4,150,000	2863.39		62,084		20,011		106,767			(42,073)			---	0010
.042820Z SPX EUR004/28/21|.042820Z| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	3,253	9,315,000	2863.39		135,068		43,534		220,419			(91,533)			---	0010
.042820L EEJ EUR004/28/21|.042820L| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	3,779	510,000	134.96		14,178		4,570		25,384			(9,608)			---	0010
.042820X SPX ASIAN04/28/2|.042820X| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	1,622	4,645,000	2863.39		150,034		48,358		285,438			(101,676)			---	0010
.042820Q EEJ EUR004/28/21|.042820Q| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	17,432	2,410,000	138.253024		50,128		16,157		74,899			(33,971)			---	0010
.F042820 SPX EUR004/28/21|.F042820| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	1,743	4,990,000	2863.39		132,085		42,573		223,575			(89,512)			---	0010
.H042820 SPX EUR004/28/21|.H042820| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	1,570	4,495,000	2863.39		130,984		42,218		222,248			(88,766)			---	0010
.J042820 SPX EUR004/28/21|.J042820| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	3,421	9,795,000	2863.39		325,292		104,846		557,273			(220,446)			---	0010
.042820I EEJ EUR004/28/21|.042820I| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	44,680	6,030,000	134.96		153,765		49,561		282,357			(104,204)			---	0010
.042820G EEJ EUR004/28/21|.042820G| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	9,373	1,265,000	134.96		30,740		9,908		56,478			(20,832)			---	0010
.042820E EEJ EUR004/28/21|.042820E| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	10,744	1,450,000	134.96		33,060		10,656		60,445			(22,404)			---	0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.042820V SPX ASIAN04/28/2|.042820V| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	1,015	2,905,000	2863.39		75,646		24,382		138,682			(51,264)			---	0010
.042820P EEJ EUR004/28/21|.042820P| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	13,349	1,830,000	137.092368		43,920		14,156		68,878			(29,764)			---	0010
.D042820 SPX EUR004/28/21|.D042820| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	7,374	21,115,000	2863.39		481,844		155,305		807,570			(326,539)			---	0010
.042820J EEJ EUR004/28/21|.042820J| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	72,429	9,775,000	134.96		255,128		82,231		465,922			(172,896)			---	0010
.042820D EEJ EUR004/28/21|.042820D| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	27,045	3,650,000	134.96		79,935		25,764		145,822			(54,171)			---	0010
.042820R EEJ EUR004/28/21|.042820R| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	7,750	1,080,000	139.359696		19,548		6,301		27,439			(13,247)			---	0010
.042820N EEJ EUR004/28/21|.042820N| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	3,829	520,000	135.810248		14,508		4,676		23,664			(9,832)			---	0010
.042820H EEJ EUR004/28/21|.042820H| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	9,670	1,305,000	134.96		32,495		10,473		59,802			(22,021)			---	0010
.042820B EEJ EUR004/28/21|.042820B| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	9,114	1,230,000	134.96		24,477		7,889		43,646			(16,588)			---	0010
.042820F EEJ EUR004/28/21|.042820F| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	1,778	240,000	134.96		5,640		1,818		10,385			(3,822)			---	0010
.042820T SPX ASIAN04/28/2|.042820T| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	1,386	3,970,000	2863.39		86,427		27,857		154,753			(58,570)			---	0010
.B042820 SPX EUR004/28/21|.B042820| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	1,262	3,615,000	2863.39		73,312		23,630		121,959			(49,683)			---	0010
.042820A EEJ EUR004/28/21|.042820A| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	4,668	630,000	134.96		11,592		3,736		20,411			(7,856)			---	0010
.0428200 EEJ EUR004/28/21|.0428200| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	12,737	1,740,000	136.606512		44,196		14,245		70,557			(29,951)			---	0010
.042820K EEJ EUR004/28/21|.042820K| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	40,160	5,420,000	134.96		146,340		47,167		265,222			(99,173)			---	0010
.042820M EEJ EUR004/14/21|.042820M| EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/14/2021	4,531	625,000	137.92689		12,938		3,818		20,094			(9,119)			---	0010
.K042820 SPX EUR004/28/21|.K042820| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	1,242	3,555,000	2863.39		126,985		40,929		218,874			(86,056)			---	0010
.042820C EEJ EUR004/28/21|.042820C| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	6,854	925,000	134.96		19,333		6,231		34,949			(13,101)			---	0010
.E042820 SPX EUR004/28/21|.E042820| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	7,018	20,095,000	2863.39		511,217		164,772		862,701			(346,444)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.C042820 SPX EUR004/28/21|.C042820| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	2,060	5,900,000	2863.39		126,850		40,886		211,805			(85,964)			---	0010
.A042820 SPX EUR004/28/21|.A042820| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	1,701	4,870,000	2863.39		85,469		27,548		140,943			(57,921)			---	0010
.042820U SPX ASIAN04/28/2|.042820U| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	1,572	4,500,000	2863.39		108,765		35,056		197,368			(73,709)			---	0010
.I042820 SPX EUR004/28/21|.I042820| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	3,012	8,625,000	2863.39		270,911		87,319		462,172			(183,593)			---	0010
.G042820 SPX EUR004/28/21|.G042820| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	5,404	15,475,000	2863.39		428,039		137,963		726,598			(290,076)			---	0010
.042820Y SPX ASIAN04/28/2|.042820Y| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	761	2,180,000	2863.39		78,415		25,274		152,785			(53,140)			---	0010
.042820W SPX ASIAN04/28/2|.042820W| SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/28/2020	04/28/2021	1,589	4,550,000	2863.39		133,224		42,940		248,867			(90,284)			---	0010
.050720F EEJ EUR005/07/21|.050720F| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	18,422	2,480,000	134.62		56,544		19,736		105,908			(36,808)			---	0010
.K050720 SPX EUR005/07/21|.K050720| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	7,804	22,485,008	2881.19		584,610		204,047		971,806			(380,563)			---	0010
.050720U EEJ EUR005/07/21|.050720U| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	4,170	580,000	139.089384		10,440		3,644		15,862			(6,796)			---	0010
.050720S EEJ EUR005/07/21|.050720S| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	6,030	830,000	137.64895		17,928		6,257		29,010			(11,671)			---	0010
.I050720 SPX EUR005/07/21|.I050720| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	7,665	22,085,013	2881.19		507,955		177,292		840,452			(330,663)			---	0010
.C050720 SPX ASIAN05/07/2|.C050720| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/07/2020	05/07/2021	734	2,115,000	2881.19		68,738		23,991		131,535			(44,746)			---	0010
.050720P EEJ EUR005/07/21|.050720P| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	7,968	1,085,000	136.16813		27,993		9,770		47,403			(18,223)			---	0010
.050720M EEJ EUR005/07/21|.050720M| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	2,266	305,000	134.62		8,479		2,959		15,834			(5,520)			---	0010
.050720W SPX ASIAN05/07/2|.050720W| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/07/2020	05/07/2021	453	1,305,000	2881.19		24,404		8,518		42,827			(15,886)			---	0010
.050720K EEJ EUR005/07/21|.050720K| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	78,443	10,560,000	134.62		275,616		96,198		521,445			(179,418)			---	0010
.050720A EEJ EUR005/07/21|.050720A| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	3,528	475,000	134.62		8,265		2,885		14,445			(5,380)			---	0010
.0507201 EEJ EUR005/07/21|.0507201| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	20,576	2,770,000	134.62		69,250		24,170		130,946			(45,080)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G050720 SPX EUR005/07/21|.G050720| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	934	2,689,994	2881.19		54,607		19,060		89,332			(35,547)			---	0010
.0507200 EEJ EUR005/07/21|.050720Q| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	13,277	1,815,000	136.70661		43,923		15,330		73,353			(28,593)			---	0010
.050720B EEJ EUR005/07/21|.050720B| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	3,343	450,000	134.62		8,460		2,953		15,070			(5,507)			---	0010
.050720J EEJ EUR005/07/21|.050720J| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	39,407	5,305,000	134.62		135,808		47,401		256,814			(88,407)			---	0010
.050720R EEJ EUR005/07/21|.050720R| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	1,894	260,000	137.298938		5,850		2,042		9,604			(3,808)			---	0010
.050720H EEJ EUR005/07/21|.050720H| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	4,643	625,000	134.62		15,188		5,301		28,721			(9,887)			---	0010
.M050720 SPX EUR005/07/21|.M050720| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	1,893	5,454,986	2881.19		159,286		55,596		266,704			(103,690)			---	0010
.0050720 SPX EUR005/07/21|.0050720| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	2,591	7,464,990	2881.19		237,387		82,855		399,717			(154,532)			---	0010
.050720N EEJ EUR004/21/21|.050720N| EEJ EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	04/21/2021	4,536	620,000	136.677375		13,826		4,408		24,707			(9,418)			---	0010
.050720D EEJ EUR005/07/21|.050720D| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	3,046	410,000	134.62		8,651		3,019		15,888			(5,632)			---	0010
.050720L EEJ EUR005/07/21|.050720L| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	44,161	5,945,000	134.62		161,110		56,232		302,496			(104,877)			---	0010
.D050720 SPX ASIAN05/07/2|.D050720| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/07/2020	05/07/2021	831	2,395,000	2881.19		86,699		30,261		169,657			(56,438)			---	0010
.050720T EEJ EUR005/07/21|.050720T| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	19,930	2,750,000	137.9855		56,925		19,869		91,001			(37,056)			---	0010
.J050720 SPX EUR005/07/21|.J050720| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	3,195	9,204,999	2881.19		224,602		78,393		372,525			(146,209)			---	0010
.E050720 SPX EUR005/07/21|.E050720| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	4,181	12,044,988	2881.19		175,857		61,379		284,133			(114,478)			---	0010
.050720V SPX ASIAN05/07/2|.050720V| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/07/2020	05/07/2021	1,657	4,775,000	2881.19		69,715		24,333		119,107			(45,382)			---	0010
.0050720 SPX EUR005/07/21|.0050720| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	545	1,569,989	2881.19		57,776		20,166		98,468			(37,610)			---	0010
.050720G EEJ EUR005/07/21|.050720G| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	3,528	475,000	134.62		11,210		3,913		21,107			(7,297)			---	0010
.0507200 EEJ EUR005/07/21|.0507200| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	7,223	980,000	135.683498		26,754		9,338		45,787			(17,416)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.B050720 SPX ASIAN05/07/2|.B050720| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/07/2020	05/07/2021	819	2,360,000	2881.19		71,744		25,041		135,503			(46,703)			---	0010
.050720C EEJ EUR005/07/21|.050720C| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	6,834	920,000	134.62		18,492		6,454		33,489			(12,038)			---	0010
.050720E EEJ EUR005/07/21|.050720E| EEJ EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/07/2020	05/07/2021	21,431	2,885,000	134.62		63,470		22,153		117,927			(41,317)			---	0010
.H050720 SPX EUR005/07/21|.H050720| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	2,478	7,139,992	2881.19		155,652		54,327		256,419			(101,325)			---	0010
.N050720 SPX EUR005/07/21|.N050720| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	1,958	5,639,987	2881.19		172,020		60,040		289,150			(111,980)			---	0010
.050720Y SPX ASIAN05/07/2|.050720Y| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/07/2020	05/07/2021	2,369	6,825,000	2881.19		164,483		57,409		298,110			(107,073)			---	0010
.050720Z SPX ASIAN05/07/2|.050720Z| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/07/2020	05/07/2021	1,064	3,065,000	2881.19		78,771		27,493		144,248			(51,277)			---	0010
.050720X SPX ASIAN05/07/2|.050720X| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/07/2020	05/07/2021	845	2,435,000	2881.19		53,814		18,783		96,653			(35,031)			---	0010
.A050720 SPX ASIAN05/07/2|.A050720| SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/07/2020	05/07/2021	1,215	3,500,000	2881.19		100,800		35,182		188,410			(65,618)			---	0010
.F050720 SPX EUR005/07/21|.F050720| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	1,765	5,085,012	2881.19		88,479		30,882		144,194			(57,597)			---	0010
.P050720 SPX EUR005/07/21|.P050720| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	5,458	15,724,988	2881.19		529,933		184,963		897,819			(344,970)			---	0010
.L050720 SPX EUR005/07/21|.L050720| SPX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/07/2020	05/07/2021	7,518	21,660,008	2881.19		602,148		210,168		1,005,601			(391,980)			---	0010
.X051420 SPX EUR005/14/21|.X051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	694	1,980,000	2852.5		128,700		235,263		235,263	106,563					---	0010
.051420P EEJ EUR001/14/21|.051420P| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	01/14/2021	5,615	785,000	139.8		8,871		11,492		11,492	2,621					---	0010
.S051420 SPX EUR005/14/21|.S051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	638	1,820,000	2852.5		76,622		131,139		131,139	54,517					---	0010
.Y051420 SPX EUR005/16/22|.Y051420| SPX EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/16/2022	561	1,600,000	2852.5		205,120		555,129		555,129	350,009					---	0010
.051420Z EEJ EUR005/16/22|.051420Z| EEJ EUR0 05/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/16/2022	20,004	2,695,000	134.72		116,694		165,036		165,036	48,342					---	0010
.W051420 SPX EUR005/14/21|.W051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	1,330	3,795,000	2852.5		230,736		415,850		415,850	185,114					---	0010
.U051420 SPX EUR005/14/21|.U051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	734	2,095,000	2852.5		109,569		192,599		192,599	83,031					---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.V051420 SPX EUR005/14/21|.V051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2020	05/14/2021	2,314	6,600,000	2852.5		374,220		665,216		665,216	290,996					---	0010
.T051420 SPX EUR005/14/21|.T051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2020	05/14/2021	913	2,605,000	2852.5		124,519		216,258		216,258	91,739					---	0010
.051420Y EEJ EUR005/14/21|.051420Y| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	37,708	5,080,000	134.72		156,972		269,643		269,643	112,671					---	0010
.051420Q EEJ EUR001/14/22|.051420Q| EEJ EUR0 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	01/14/2022	5,901	825,000	139.8		19,800		27,243		27,243	7,443					---	0010
.F051420 SPX ASIAN05/14/2|.F051420| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2020	05/14/2021	1,245	3,550,000	2852.5		115,730		42,637		221,985			(73,093)			---	0010
.0514200 EEJ EUR005/14/21|.0514200| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	2,672	360,000	134.72		10,224		3,767		18,639			(6,457)			---	0010
.051420G EEJ EUR005/14/21|.051420G| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	14,437	1,945,000	134.72		42,985		15,836		78,395			(27,148)			---	0010
.051420V EEJ EUR005/14/21|.051420V| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	4,975	685,000	137.68384		14,933		5,502		24,005			(9,431)			---	0010
.051420T EEJ EUR005/14/21|.051420T| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	13,644	1,860,000	136.323168		47,802		17,611		79,876			(30,191)			---	0010
.P051420 SPX EUR005/14/21|.P051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2020	05/14/2021	1,709	4,875,000	2852.5		153,075		56,396		256,619			(96,679)			---	0010
.051420B EEJ EUR004/28/21|.051420B| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	04/28/2021	7,558	1,020,000	134.96		21,726		7,368		41,289			(14,358)			---	0010
.H051420 SPX EUR005/14/21|.H051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2020	05/14/2021	3,358	9,580,000	2852.5		139,868		51,530		224,885			(88,338)			---	0010
.051420L EEJ EUR005/14/21|.051420L| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	37,114	5,000,000	134.72		128,500		47,342		238,494			(81,158)			---	0010
.D051420 SPX ASIAN05/14/2|.D051420| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2020	05/14/2021	1,090	3,110,000	2852.5		89,568		32,999		167,591			(56,569)			---	0010
.N051420 SPX EUR005/14/21|.N051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2020	05/14/2021	1,716	4,895,000	2852.5		130,697		48,151		217,051			(82,545)			---	0010
.L051420 SPX EUR005/14/21|.L051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2020	05/14/2021	2,347	6,695,000	2852.5		162,019		59,691		267,643			(102,328)			---	0010
.051420J EEJ EUR005/14/21|.051420J| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	18,297	2,465,000	134.72		60,146		22,159		111,537			(37,987)			---	0010
.051420D EEJ EUR005/14/21|.051420D| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	2,672	360,000	134.72		6,768		2,493		11,865			(4,275)			---	0010
.R051420 SPX EUR005/14/21|.R051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2020	05/14/2021	1,057	3,015,000	2852.5		105,224		38,767		177,657			(66,457)			---	0010

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.051420X EEJ EUR005/14/21|.051420X| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	2,588	360,000	139.084928		6,588		2,427		9,982			(4,161)			---	0010
.M051420 SPX EUR005/14/21|.M051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	6,640	18,940,000	2852.5		488,652		180,030		808,157			(308,622)			---	0010
.Q051420 SPX EUR005/14/21|.Q051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	2,415	6,890,000	2852.5		230,815		85,037		388,451			(145,778)			---	0010
.051420R EEJ EUR004/28/21|.051420R| EEJ EUR0 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	04/28/2021	3,589	490,000	136.51204		11,858		4,021		20,152			(7,837)			---	0010
.E051420 SPX ASIAN05/14/2|.E051420| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	1,036	2,955,000	2852.5		88,946		32,769		168,049			(56,176)			---	0010
.K051420 SPX EUR005/14/21|.K051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	4,056	11,570,000	2852.5		266,110		98,041		437,792			(168,069)			---	0010
.I051420 SPX EUR005/14/21|.I051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	1,625	4,635,000	2852.5		79,722		29,371		129,591			(50,351)			---	0010
.A051420 SPX ASIAN05/14/2|.A051420| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	2,005	5,720,000	2852.5		86,372		31,821		149,468			(54,551)			---	0010
.C051420 SPX ASIAN05/14/2|.C051420| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	903	2,575,000	2852.5		67,208		24,761		124,170			(42,447)			---	0010
.051420U EEJ EUR005/14/21|.051420U| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	12,240	1,675,000	136.848576		40,368		14,872		66,680			(25,495)			---	0010
.Q051420 SPX EUR005/14/21|.Q051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	5,975	17,045,000	2852.5		480,669		177,089		800,062			(303,580)			---	0010
.G051420 SPX ASIAN05/14/2|.G051420| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	1,057	3,015,000	2852.5		109,445		40,322		215,151			(69,123)			---	0010
.051420N EEJ EUR005/14/21|.051420N| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	38,747	5,220,000	134.72		141,984		52,310		262,007			(89,674)			---	0010
.B051420 SPX ASIAN05/14/2|.B051420| SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	1,804	5,145,000	2852.5		119,879		44,166		217,909			(75,713)			---	0010
.051420F EEJ EUR005/14/21|.051420F| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	4,231	570,000	134.72		11,970		4,410		21,633			(7,560)			---	0010
.051420H EEJ EUR005/14/21|.051420H| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	16,627	2,240,000	134.72		51,296		18,899		94,148			(32,397)			---	0010
.J051420 SPX EUR005/14/21|.J051420| SPX EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/14/2020	05/14/2021	3,830	10,925,000	2852.5		235,980		86,940		385,943			(149,040)			---	0010
.051420C EEJ EUR005/14/21|.051420C| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	3,749	505,000	134.72		8,787		3,237		15,147			(5,550)			---	0010
.051420E EEJ EUR005/14/21|.051420E| EEJ EUR0 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	13,287	1,790,000	134.72		35,979		13,255		63,940			(22,724)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.051420K EEJ EUR005/14/21|.051420K| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	9,390	1,265,000	134.72		31,752		11,698		58,902			(20,054)			---	0010
.051420M EEJ EUR005/14/21|.051420M| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	40,714	5,485,000	134.72		143,707		52,945		266,966			(90,762)			---	0010
.051420W EEJ EUR005/14/21|.051420W| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	13,616	1,880,000	138.074528		39,104		14,407		61,880			(24,697)			---	0010
.051420A EEJ EUR004/28/21|.051420A| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	04/28/2021	2,779	375,000	134.96		6,188		2,098		10,993			(4,089)			---	0010
.051420I EEJ EUR005/14/21|.051420I| EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	4,083	550,000	134.72		13,035		4,802		24,058			(8,233)			---	0010
.051420S EEJ EUR004/28/21|.051420S| EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2020	04/28/2021	3,187	440,000	138.077576		8,756		2,969		14,094			(5,787)			---	0010
.052120K EEJ EUR005/21/21|.052120K| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	3,109	420,000	135.08		9,954		3,871		17,624			(6,083)			---	0010
.C052120 SPX ASIAN05/21/2|.C052120| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	683	2,015,000	2948.51		41,005		15,946		72,576			(25,059)			---	0010
.S052120 SPX EUR005/21/21|.S052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	2,605	7,680,000	2948.51		240,384		93,483		394,232			(146,901)			---	0010
.052120J EEJ EUR005/21/21|.052120J| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	12,955	1,750,000	135.08		40,075		15,585		70,555			(24,490)			---	0010
.052120W EEJ EUR005/21/21|.052120W| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	18,298	2,515,000	137.4439		59,354		23,082		92,006			(36,272)			---	0010
.L052120 SPX EUR005/21/21|.L052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	3,456	10,190,000	2948.51		212,971		82,822		339,683			(130,149)			---	0010
.052120R EEJ EUR005/21/21|.052120R| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	2,628	355,000	135.08		10,153		3,948		17,640			(6,205)			---	0010
.J052120 SPX EUR005/21/21|.J052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	2,793	8,235,000	2948.51		122,702		47,717		191,098			(74,984)			---	0010
.E052120 SPX ASIAN05/21/2|.E052120| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	1,051	3,100,000	2948.51		79,112		30,766		144,474			(48,346)			---	0010
.052120H EEJ EUR005/21/21|.052120H| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	3,590	485,000	135.08		10,234		3,980		17,705			(6,254)			---	0010
.0052120 SPX EUR005/21/21|.0052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	4,833	14,250,000	2948.51		369,075		143,529		595,362			(225,546)			---	0010
.052120F EEJ EUR005/21/21|.052120F| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	2,480	335,000	135.08		6,332		2,462		10,679			(3,869)			---	0010
.U052120 SPX EUR005/21/21|.U052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	1,752	5,165,000	2948.51		184,907		71,908		307,266			(112,999)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.052120T EEJ EUR005/21/21|.052120T| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	16,117	2,195,000	136.187656		59,924		23,304		96,327			(36,620)			---	0010
.F052120 SPX ASIAN05/21/2|.F052120| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	560	1,650,000	2948.51		47,372		18,422		88,308			(28,949)			---	0010
.052120Z EEJ EUR005/21/21|.052120Z| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	3,134	435,000	138.808208		8,657		3,366		12,780			(5,290)			---	0010
.H052120 SPX ASIAN05/21/2|.H052120| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	838	2,470,000	2948.51		79,633		30,968		152,176			(48,664)			---	0010
.052120V EEJ EUR005/21/21|.052120V| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	4,960	680,000	137.092692		16,728		6,505		26,223			(10,223)			---	0010
.052120P EEJ EUR005/21/21|.052120P| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	56,041	7,570,000	135.08		205,904		80,074		363,532			(125,830)			---	0010
.052120N EEJ EUR005/21/21|.052120N| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	41,938	5,665,000	135.08		145,591		56,619		258,771			(88,972)			---	0010
.Q052120 SPX EUR005/21/21|.Q052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	3,263	9,620,000	2948.51		270,322		105,125		438,934			(165,197)			---	0010
.B052120 SPX ASIAN05/21/2|.B052120| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	1,328	3,915,000	2948.51		57,942		22,533		99,121			(35,409)			---	0010
.M052120 SPX EUR005/21/21|.M052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	5,850	17,250,000	2948.51		396,750		154,292		635,536			(242,458)			---	0010
.052120X EEJ EUR005/21/21|.052120X| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	6,413	885,000	138.011236		19,470		7,572		29,638			(11,898)			---	0010
.052120I EEJ EUR005/21/21|.052120I| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	13,696	1,850,000	135.08		40,700		15,828		71,148			(24,872)			---	0010
.D052120 SPX ASIAN05/21/2|.D052120| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	1,631	4,810,000	2948.51		115,248		44,819		208,473			(70,429)			---	0010
.K052120 SPX EUR005/21/21|.K052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	1,231	3,630,000	2948.51		64,614		25,128		101,989			(39,486)			---	0010
.052120Q EEJ EUR005/21/21|.052120Q| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	3,664	495,000	135.08		13,860		5,390		24,264			(8,470)			---	0010
.052120L EEJ EUR005/21/21|.052120L| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	11,105	1,500,000	135.08		36,600		14,233		65,067			(22,367)			---	0010
.052120B EEJ EUR005/07/21|.052120B| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/07/2021	2,006	270,000	134.62		5,805		2,114		10,134			(3,691)			---	0010
.052120D EEJ EUR005/07/21|.052120D| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/07/2021	4,011	540,000	134.62		14,580		5,309		26,209			(9,271)			---	0010
.I052120 SPX ASIAN05/21/2|.I052120| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	1,082	3,190,000	2948.51		114,106		44,375		224,167			(69,732)			---	0010

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G052120 SPX ASIAN05/21/2|.G052120| SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2020	05/21/2021	612	1,805,000	2948.51		54,439		21,171		102,482			(33,268)			---	0010
.T052120 SPX EUR005/21/21|.T052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	3,151	9,290,000	2948.51		312,144		121,389		514,819			(190,755)			---	0010
.P052120 SPX EUR005/21/21|.P052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	1,504	4,435,000	2948.51		118,415		46,050		192,041			(72,364)			---	0010
.R052120 SPX EUR005/21/21|.R052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	1,141	3,365,000	2948.51		98,931		38,473		161,349			(60,458)			---	0010
.A052120 EEJ EUR005/21/21|.A052120| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	4,695	655,000	139.497116		11,921		4,636		17,070			(7,285)			---	0010
.052120U EEJ EUR005/21/21|.052120U| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	9,725	1,330,000	136.754992		34,048		13,241		53,883			(20,807)			---	0010
.N052120 SPX EUR005/21/21|.N052120| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/21/2020	05/21/2021	5,299	15,625,000	2948.51		382,813		148,872		616,412			(233,941)			---	0010
.052120A EEJ EUR005/07/21|.052120A| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/07/2021	4,123	555,000	134.62		9,879		3,598		16,505			(6,281)			---	0010
.052120M EEJ EUR005/21/21|.052120M| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	9,476	1,280,000	135.08		32,128		12,494		57,104			(19,634)			---	0010
.052120O EEJ EUR005/21/21|.052120O| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	44,862	6,060,000	135.08		159,378		61,980		282,353			(97,398)			---	0010
.052120Y EEJ EUR005/21/21|.052120Y| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	12,388	1,715,000	138.443492		36,187		14,073		53,552			(22,114)			---	0010
.052120S EEJ EUR005/07/21|.052120S| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/07/2021	3,355	460,000	137.11047		11,178		4,071		17,494			(7,107)			---	0010
.052120E EEJ EUR005/21/21|.052120E| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	7,995	1,080,000	135.08		18,792		7,308		31,027			(11,484)			---	0010
.052120G EEJ EUR005/21/21|.052120G| EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/21/2021	8,736	1,180,000	135.08		23,718		9,224		40,640			(14,494)			---	0010
.052120C EEJ EUR005/07/21|.052120C| EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2020	05/07/2021	8,691	1,170,000	134.62		27,729		10,098		49,218			(17,631)			---	0010
.052220G MXEA EUR004/28/2|.052220G|M XEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/22/2020	04/28/2021	1,258	2,064,290	1640.93		43,552		15,165		77,689			(28,387)			---	0010
.052220E MXEA EUR004/21/2|.052220E|M XEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/22/2020	04/21/2021	1,049	1,650,643	1573.54		40,208		13,443		62,733			(26,765)			---	0010
.052220B MXEA ASIAN05/07/|.052220B|M XEA ASIAN 05/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/22/2020	05/07/2021	1,550	2,507,792	1617.93		72,354		26,425		139,105			(45,929)			---	0010
.052220F MXEA EUR004/21/2|.052220F|M XEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/22/2020	04/21/2021	1,873	2,947,240	1573.54		93,762		31,349		150,643			(62,413)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.052220J MXEA EUR005/07/2|.052220J|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/22/2020	05/07/2021	1,809	2,926,835	1617.93		85,511		31,230		151,250			(54,281)			---	0010
.052220L MXEA EUR005/14/2|.052220L|MXEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/22/2020	05/14/2021	1,985	3,152,517	1588.17		92,521		34,958		152,889			(57,563)			---	0010
.052220H MXEA EUR004/28/2|.052220H|MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/22/2020	04/28/2021	1,897	3,112,844	1640.93		82,102		28,589		151,132			(53,513)			---	0010
.052220D MXEA ASIAN05/21/|.052220D|MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/22/2020	05/21/2021	1,451	2,403,378	1656.36		56,836		22,164		125,666			(34,671)			---	0010
.052220I MXEA EUR005/07/2|.052220I|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/22/2020	05/07/2021	2,392	3,870,089	1617.93		92,905		33,931		159,992			(58,975)			---	0010
.052220K MXEA EUR005/14/2|.052220K|MXEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/22/2020	05/14/2021	1,422	2,258,378	1588.17		53,154		20,084		85,621			(33,070)			---	0010
.052220A MXEA ASIAN04/28/|.052220A|MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/22/2020	04/28/2021	1,332	2,185,719	1640.93		56,224		19,578		119,171			(36,646)			---	0010
.052220C MXEA ASIAN05/14/|.052220C|MXEA ASIAN 05/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	05/22/2020	05/14/2021	1,139	1,808,926	1588.17		55,891		21,118		95,689			(34,773)			---	0010
.052820K EEJ EUR005/28/21|.052820K|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	29,564	3,995,000	135.13		109,064		44,411		190,512			(64,653)			---	0010
.F052820 SPX EUR005/28/21|.F052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	6,299	19,085,000	3029.73		488,576		198,949		764,967			(289,627)			---	0010
.052820S EEJ EUR005/28/21|.052820S|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	4,683	655,000	139.85955		11,594		4,721		16,230			(6,873)			---	0010
.K052820 SPX EUR005/28/21|.K052820|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	1,337	4,050,000	3029.73		142,317		57,952		228,008			(84,365)			---	0010
.052820P EEJ EUR005/28/21|.052820P|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	19,292	2,665,000	138.143399		58,364		23,766		88,210			(34,598)			---	0010
.052820U SPX ASIAN05/28/2|.052820U|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/28/2020	05/28/2021	660	2,000,000	3029.73		41,800		17,021		74,508			(24,779)			---	0010
.052820D EEJ EUR005/28/21|.052820D|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	1,887	255,000	135.13		5,381		2,191		9,153			(3,190)			---	0010
.052820F EEJ EUR005/28/21|.052820F|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	7,770	1,050,000	135.13		24,150		9,834		41,937			(14,316)			---	0010
.052820W SPX ASIAN05/28/2|.052820W|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/28/2020	05/28/2021	858	2,600,000	3029.73		67,080		27,315		124,629			(39,765)			---	0010
.052820Y SPX ASIAN05/28/2|.052820Y|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/28/2020	05/28/2021	548	1,660,000	3029.73		50,796		20,684		97,552			(30,112)			---	0010
.052820Z SPX ASIAN05/28/2|.052820Z|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/28/2020	05/28/2021	932	2,825,000	3029.73		96,050		39,112		190,115			(56,938)			---	0010

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.052820T SPX ASIAN05/28/2	EQUITY INDEXED ANNUITY																					
SPX ASIAN 05/28		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/28/2020	05/28/2021	863	2,615,000	3029.73		38,441		15,653		65,553			(22,787)			---	0010
.052820H EEJ EUR005/28/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/28/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	22,571	3,050,000	135.13		76,860		31,298		134,857			(45,562)			---	0010
.052820B EEJ EUR005/28/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/28/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	4,144	560,000	135.13		10,248		4,173		16,858			(6,075)			---	0010
.C052820 SPX EUR005/28/21	EQUITY INDEXED ANNUITY																					
SPX EURO 05/28/		EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	2,406	7,290,000	3029.73		153,017		62,309		235,933			(90,708)			---	0010
.0528200 EEJ EUR005/28/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/28/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	15,125	2,080,000	137.521801		49,088		19,989		75,780			(29,099)			---	0010
.I052820 SPX EUR005/28/21	EQUITY INDEXED ANNUITY																					
SPX EURO 05/28/		EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	1,310	3,970,000	3029.73		125,412		51,068		198,496			(74,344)			---	0010
.A052820 SPX EUR005/28/21	EQUITY INDEXED ANNUITY																					
SPX EURO 05/28/		EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	2,819	8,540,000	3029.73		128,015		52,128		194,883			(75,887)			---	0010
.052820I EEJ EUR005/28/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/28/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	16,651	2,250,000	135.13		58,050		23,638		101,913			(34,412)			---	0010
.052820M EEJ EUR005/14/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/14/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/14/2021	5,445	745,000	136.821632		18,849		7,224		29,776			(11,624)			---	0010
.052820C EEJ EUR005/28/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/28/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	9,361	1,265,000	135.13		25,427		10,354		42,848			(15,073)			---	0010
.052820A EEJ EUR005/14/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/14/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/14/2021	11,283	1,520,000	134.72		20,368		7,807		30,979			(12,561)			---	0010
.052820G EEJ EUR005/28/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/28/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	17,761	2,400,000	135.13		57,360		23,357		100,011			(34,003)			---	0010
.052820Q EEJ EUR005/28/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/28/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	7,111	985,000	138.521763		20,587		8,383		30,684			(12,204)			---	0010
.052820L EEJ EUR005/28/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/28/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	2,294	310,000	135.13		9,114		3,711		15,506			(5,403)			---	0010
.052820V SPX ASIAN05/28/2	EQUITY INDEXED ANNUITY																					
SPX ASIAN 05/28		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/28/2020	05/28/2021	1,300	3,940,000	3029.73		94,166		38,345		172,278			(55,821)			---	0010
.052820X SPX ASIAN05/28/2	EQUITY INDEXED ANNUITY																					
SPX ASIAN 05/28		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	05/28/2020	05/28/2021	1,480	4,485,000	3029.73		127,823		52,050		240,827			(75,773)			---	0010
.E052820 SPX EUR005/28/21	EQUITY INDEXED ANNUITY																					
SPX EURO 05/28/		EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	5,661	17,150,000	3029.73		420,175		171,096		655,915			(249,079)			---	0010
.052820E EEJ EUR005/28/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/28/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	15,837	2,140,000	135.13		47,508		19,345		81,841			(28,163)			---	0010
.052820J EEJ EUR005/28/21	EQUITY INDEXED ANNUITY																					
EEJ EURO 05/28/		EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	30,600	4,135,000	135.13		109,164		44,452		191,134			(64,712)			---	0010

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.052820R EEJ EUR005/28/21|.052820R| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	4,174	580,000	138.967692		11,484		4,676		16,783			(6,808)			---	0010
.G052820 SPX EUR005/28/21|.G052820| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	1,805	5,470,000	3029.73		149,003		60,674		233,103			(88,328)			---	0010
.052820N EEJ EUR005/28/21|.052820N| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2020	05/28/2021	15,464	2,115,000	136.765073		54,779		22,306		86,081			(32,473)			---	0010
.D052820 SPX EUR005/28/21|.D052820| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	1,609	4,875,000	3029.73		112,076		45,638		173,627			(66,439)			---	0010
.H052820 SPX EUR005/28/21|.H052820| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	2,515	7,620,000	3029.73		217,856		88,711		343,301			(129,144)			---	0010
.B052820 SPX EUR005/28/21|.B052820| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	832	2,520,000	3029.73		47,855		19,487		73,559			(28,368)			---	0010
.J052820 SPX EUR005/28/21|.J052820| SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	1,553	4,705,000	3029.73		157,571		64,163		251,107			(93,407)			---	0010
.N060820 SPX EUR006/07/21|.N060820| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	1,528	4,940,000	3232.39		155,165		67,295		234,564			(87,870)			---	0010
.G060820 SPX EUR006/07/21|.G060820| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	2,167	7,005,000	3232.39		144,373		62,615		210,467			(81,758)			---	0010
.060820U EEJ EUR006/07/21|.060820U| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	2,543	355,000	139.615216		6,213		2,694		9,330			(3,518)			---	0010
.060820S EEJ EUR006/07/21|.060820S| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	12,474	1,725,000	138.293		35,708		15,486		56,384			(20,221)			---	0010
.060820A EEJ EUR006/07/21|.060820A| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	14,379	1,940,000	134.92		33,756		14,640		55,665			(19,116)			---	0010
.060820M EEJ EUR006/07/21|.060820M| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	2,446	330,000	134.92		9,405		4,079		16,746			(5,326)			---	0010
.L060820 SPX EUR006/07/21|.L060820| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	4,119	13,315,000	3232.39		366,296		158,863		546,004			(207,433)			---	0010
.P060820 SPX EUR006/07/21|.P060820| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	846	2,735,000	3232.39		92,334		40,045		140,828			(52,288)			---	0010
.060820K EEJ EUR006/07/21|.060820K| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	51,104	6,895,000	134.92		187,544		81,338		336,451			(106,206)			---	0010
.D060820 SPX EUR006/07/21|.D060820| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	3,570	11,540,000	3232.39		172,177		74,673		246,170			(97,503)			---	0010
.C060820 SPX ASIAN06/07/2|.C060820| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2020	06/07/2021	749	2,420,000	3232.39		82,111		35,612		162,382			(46,499)			---	0010
.060820B EEJ EUR006/07/21|.060820B| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	2,075	280,000	134.92		5,264		2,283		8,881			(2,981)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.060820H EEJ EUR006/07/21|.060820H| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	27,757	3,745,000	134.92		94,000		40,768		168,666			(53,232)			---	0010
.0060820 SPX EUR006/07/21|.0060820| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	2,951	9,540,000	3232.39		313,198		135,835		475,972			(177,364)			---	0010
.Q060820 SPX EUR006/07/21|.Q060820| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	1,282	4,145,000	3232.39		146,816		63,674		225,318			(83,142)			---	0010
.I060820 SPX EUR006/07/21|.I060820| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	5,040	16,290,000	3232.39		393,241		170,549		579,417			(222,692)			---	0010
.060820J EEJ EUR006/07/21|.060820J| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	48,177	6,500,000	134.92		170,300		73,859		306,775			(96,441)			---	0010
.060820R EEJ EUR006/07/21|.060820R| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	10,946	1,510,000	137.9557		32,616		14,146		52,008			(18,470)			---	0010
.060820D EEJ EUR006/07/21|.060820D| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	3,484	470,000	134.92		9,917		4,301		17,217			(5,616)			---	0010
.060820P EEJ EUR006/07/21|.060820P| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	8,858	1,210,000	136.6065		30,734		13,329		50,728			(17,405)			---	0010
.E060820 SPX EUR006/07/21|.E060820| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	755	2,440,000	3232.39		42,505		18,434		61,311			(24,070)			---	0010
.M060820 SPX EUR006/07/21|.M060820| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	2,265	7,320,000	3232.39		216,526		93,908		325,130			(122,618)			---	0010
.060820F EEJ EUR006/07/21|.060820F| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	13,860	1,870,000	134.92		42,636		18,491		75,584			(24,145)			---	0010
.060820N EEJ EUR006/07/21|.060820N| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	1,927	260,000	134.92		7,748		3,360		13,484			(4,388)			---	0010
.060820L EEJ EUR006/07/21|.060820L| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	2,705	365,000	134.92		10,184		4,417		18,230			(5,767)			---	0010
.K060820 SPX EUR006/07/21|.K060820| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	2,328	7,525,000	3232.39		196,854		85,376		292,019			(111,478)			---	0010
.H060820 SPX EUR006/07/21|.H060820| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	2,159	6,980,000	3232.39		156,282		67,780		229,039			(88,502)			---	0010
.060820T EEJ EUR006/07/21|.060820T| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	4,578	635,000	138.69776		12,510		5,425		19,459			(7,084)			---	0010
.0608200 EEJ EUR006/07/21|.0608200| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	8,482	1,155,000	136.174756		30,954		13,425		51,354			(17,529)			---	0010
.F060820 SPX EUR006/07/21|.F060820| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	775	2,505,000	3232.39		47,921		20,783		69,529			(27,137)			---	0010
.060820G EEJ EUR006/07/21|.060820G| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	13,415	1,810,000	134.92		42,897		18,605		76,411			(24,293)			---	0010

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.J060820 SPX EUR006/07/21|.J060820| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/08/2020	06/07/2021	8,212	26,545,000	3232.39		670,527		290,809		991,305			(379,718)			---	0010
.060820E EEJ EUR006/07/21|.060820E| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	26,571	3,585,000	134.92		78,870		34,206		138,520			(44,664)			---	0010
.060820C EEJ EUR006/07/21|.060820C| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	7,560	1,020,000	134.92		20,502		8,892		35,119			(11,610)			---	0010
.060820Y SPX ASIAN06/07/2|.060820Y| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2020	06/07/2021	865	2,795,000	3232.39		69,819		30,281		127,035			(39,538)			---	0010
.060820W SPX ASIAN06/07/2|.060820W| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2020	06/07/2021	773	2,500,000	3232.39		50,725		22,000		88,938			(28,725)			---	0010
.A060820 SPX ASIAN06/07/2|.A060820| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2020	06/07/2021	1,697	5,485,000	3232.39		158,736		68,844		298,777			(89,892)			---	0010
.B060820 SPX ASIAN06/07/2|.B060820| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2020	06/07/2021	1,131	3,655,000	3232.39		118,203		51,265		229,852			(66,938)			---	0010
.060820Q EEJ EUR006/07/21|.060820Q| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	20,289	2,785,000	137.267608		65,448		28,385		106,302			(37,063)			---	0010
.060820I EEJ EUR006/07/21|.060820I| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/08/2020	06/07/2021	20,790	2,805,000	134.92		72,089		31,265		129,573			(40,824)			---	0010
.060820Z SPX ASIAN06/07/2|.060820Z| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2020	06/07/2021	1,250	4,040,000	3232.39		109,524		47,501		202,850			(62,023)			---	0010
.060820X SPX ASIAN06/07/2|.060820X| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2020	06/07/2021	1,166	3,770,000	3232.39		87,992		38,162		158,012			(49,830)			---	0010
.060820V SPX ASIAN06/07/2|.060820V| SPX ASIAN 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/08/2020	06/07/2021	1,471	4,755,000	3232.39		68,615		29,758		114,989			(38,856)			---	0010
.V061520 SPX EUR006/14/21|.V061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	2,089	6,405,000	3066.59		343,500		569,657		569,657	226,157					---	0010
.X061520 SPX EUR006/14/22|.X061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2022	277	850,000	3066.59		101,575		227,920		227,920	126,345					---	0010
.W061520 SPX EUR006/14/21|.W061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	2,759	8,460,000	3066.59		506,754		861,759		861,759	355,005					---	0010
.T061520 SPX EUR006/14/21|.T061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	1,233	3,780,000	3066.59		159,894		256,256		256,256	96,362					---	0010
.061520Y EEJ EUR006/14/21|.061520Y| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	37,418	5,075,000	135.63		155,803		242,128		242,128	86,325					---	0010
.U061520 SPX EUR006/14/21|.U061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	1,190	3,650,000	3066.59		188,194		309,887		309,887	121,693					---	0010
.061520Z EEJ EUR006/14/22|.061520Z| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2022	9,437	1,280,000	135.63		54,912		72,738		72,738	17,826					---	0010

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.061520E EEJ EUR006/14/21|.061520E| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	5,419	735,000	135.63		14,333		6,493		22,959			(7,839)			---	0010
.R061520 SPX EUR006/14/21|.R061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	2,196	6,735,000	3066.59		225,151		102,002		352,687			(123,149)			---	0010
.D061520 SPX ASIAN06/14/2|.D061520| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/15/2020	06/14/2021	840	2,575,000	3066.59		67,980		30,798		122,866			(37,182)			---	0010
.061520J EEJ EUR006/14/21|.061520J| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	22,488	3,050,000	135.63		75,945		34,406		126,849			(41,539)			---	0010
.061520L EEJ EUR006/14/21|.061520L| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	40,736	5,525,000	135.63		144,203		65,329		240,139			(78,873)			---	0010
.F061520 SPX ASIAN06/14/2|.F061520| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/15/2020	06/14/2021	822	2,520,000	3066.59		77,364		35,049		143,473			(42,315)			---	0010
.A061520 SPX ASIAN06/14/2|.A061520| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/15/2020	06/14/2021	983	3,015,000	3066.59		45,225		20,489		75,410			(24,736)			---	0010
.061520V EEJ EUR006/14/21|.061520V| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	2,086	290,000	139.02075		5,974		2,706		8,483			(3,268)			---	0010
.M061520 SPX EUR006/14/21|.M061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	5,098	15,635,000	3066.59		382,745		173,398		586,285			(209,347)			---	0010
.K061520 SPX EUR006/14/21|.K061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	1,697	5,205,000	3066.59		109,721		49,708		166,570			(60,013)			---	0010
.0061520 SPX EUR006/14/21|.0061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	2,426	7,440,000	3066.59		201,922		91,478		311,414			(110,443)			---	0010
.061520U EEJ EUR006/14/21|.061520U| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	7,932	1,100,000	138.681675		23,650		10,714		33,982			(12,936)			---	0010
.061520W EEJ EUR006/14/21|.061520W| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	3,908	545,000	139.468329		10,628		4,815		14,806			(5,813)			---	0010
.P061520 SPX EUR006/14/21|.P061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	2,320	7,115,000	3066.59		201,568		91,318		311,761			(110,250)			---	0010
.J061520 SPX EUR006/14/21|.J061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	1,220	3,740,000	3066.59		67,694		30,668		101,920			(37,026)			---	0010
.061520A EEJ EUR005/28/21|.061520A| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	05/28/2021	10,841	1,465,000	135.13		26,517		11,298		42,911			(15,218)			---	0010
.N061520 SPX EUR006/14/21|.N061520| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	5,780	17,725,000	3066.59		453,406		205,410		696,511			(247,995)			---	0010
.061520M EEJ EUR006/14/21|.061520M| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	39,482	5,355,000	135.63		144,585		65,503		240,247			(79,082)			---	0010
.061520G EEJ EUR006/14/21|.061520G| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	23,188	3,145,000	135.63		68,876		31,203		113,257			(37,672)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0615200 EEJ EUR006/14/21|.061520Q| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	2,631	360,000	136.85067		9,612		4,355		14,603			(5,257)			---	0010
.0615201 EEJ EUR006/14/21|.061520I| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	9,032	1,225,000	135.63		28,910		13,097		47,915			(15,813)			---	0010
.061520K EEJ EUR006/14/21|.061520K| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	14,746	2,000,000	135.63		51,000		23,105		85,192			(27,895)			---	0010
.061520C EEJ EUR005/28/21|.061520C| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	05/28/2021	5,846	790,000	135.13		20,777		8,853		36,178			(11,924)			---	0010
.061520S EEJ EUR006/14/21|.061520S| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	14,166	1,955,000	138.003525		45,552		20,637		67,090			(24,915)			---	0010
.0615200 EEJ EUR005/28/21|.061520O| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	05/28/2021	4,411	605,000	137.170463		14,883		6,341		23,224			(8,542)			---	0010
.L061520 SPX EUR006/14/21|.L061520| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	1,449	4,445,000	3066.59		101,524		45,994		154,867			(55,530)			---	0010
.061520D EEJ EUR006/14/21|.061520D| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	10,765	1,460,000	135.63		25,404		11,509		39,574			(13,895)			---	0010
.061520R EEJ EUR006/14/21|.061520R| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	7,972	1,095,000	137.352501		27,594		12,501		41,371			(15,093)			---	0010
.061520F EEJ EUR006/14/21|.061520F| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	7,262	985,000	135.63		20,488		9,282		33,202			(11,206)			---	0010
.061520X EEJ EUR006/14/21|.061520X| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	4,167	585,000	140.37705		10,121		4,585		13,577			(5,536)			---	0010
.C061520 SPX ASIAN06/14/2|.C061520| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/15/2020	06/14/2021	843	2,585,000	3066.59		62,557		28,341		111,486			(34,216)			---	0010
.061520P EEJ EUR005/28/21|.061520P| EEJ EUR0 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	05/28/2021	3,150	435,000	138.089347		9,570		4,078		14,522			(5,492)			---	0010
.G061520 SPX ASIAN06/14/2|.G061520| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/15/2020	06/14/2021	582	1,785,000	3066.59		61,940		28,061		117,710			(33,879)			---	0010
.E061520 SPX ASIAN06/14/2|.E061520| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/15/2020	06/14/2021	998	3,060,000	3066.59		88,434		40,064		162,386			(48,370)			---	0010
.Q061520 SPX EUR006/14/21|.Q061520| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	2,682	8,225,000	3066.59		259,746		117,675		405,026			(142,071)			---	0010
.S061520 SPX EUR006/14/21|.S061520| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	1,083	3,320,000	3066.59		120,948		54,794		190,852			(66,154)			---	0010
.I061520 SPX EUR006/14/21|.I061520| SPX EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/15/2020	06/14/2021	3,240	9,935,000	3066.59		147,038		66,614		219,014			(80,424)			---	0010
.061520H EEJ EUR006/14/21|.061520H| EEJ EUR0 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	12,460	1,690,000	135.63		38,532		17,456		63,579			(21,076)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.H061520 SPX ASIAN06/14/2|.H061520| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/15/2020	06/14/2021	646	1,980,000	3066.59		71,280		32,293		136,801			(38,987)			---	0010
.061520N EEJ EUR006/14/21|.061520N| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	1,438	195,000	135.63		5,714		2,588		9,219			(3,125)			---	0010
.061520T EEJ EUR006/14/21|.061520T| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	06/14/2021	2,817	390,000	138.423978		8,658		3,922		12,547			(4,736)			---	0010
.061520B EEJ EUR005/28/21|.061520B| EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/15/2020	05/28/2021	7,178	970,000	135.13		22,213		9,465		38,063			(12,748)			---	0010
.B061520 SPX ASIAN06/14/2|.B061520| SPX ASIAN 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/15/2020	06/14/2021	440	1,350,000	3066.59		28,755		13,027		50,177			(15,728)			---	0010
.061620B SGIXCGMS EUR006/|.061620B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/16/2020	06/14/2022	1,288	465,501	361.54		16,429		11,971		24,072			(4,458)			---	0010
.061620A SGIXCGMS EUR006/|.061620A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/16/2020	06/14/2021	378	136,499	361.54		3,387		1,539		6,373			(1,848)			---	0010
.061820A SPX EUR003/29/21|.061820A| SPX EURO 03/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2020	03/29/2021	589	1,547,097	2626.65		36,824		11,442		46,533			(25,382)			---	0010
.061820B SPX EUR004/14/21|.061820B| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2020	04/14/2021	769	2,188,620	2846.06		64,711		22,518		89,317			(42,194)			---	0010
.061820H SPX EUR005/14/21|.061820H| SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2020	05/14/2021	948	2,704,170	2852.5		87,974		35,891		120,909			(52,083)			---	0010
.061820F SPX EUR005/07/21|.061820F| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2020	05/07/2021	628	1,809,387	2881.19		61,205		24,175		85,325			(37,030)			---	0010
.061820C SPX EUR004/21/21|.061820C| SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2020	04/21/2021	377	1,031,683	2736.56		34,032		12,355		44,993			(21,677)			---	0010
.061820E SPX EUR004/28/21|.061820E| SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2020	04/28/2021	770	2,204,810	2863.39		87,849		33,156		122,406			(54,693)			---	0010
.062220Q EEJ EUR006/21/21|.062220Q| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	14,406	1,955,000	135.71		51,026		24,103		84,093			(26,922)			---	0010
.062220E EEJ EUR006/07/21|.062220E| EEJ EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	9,784	1,320,000	134.92		36,036		16,258		60,178			(19,778)			---	0010
.062220R EEJ EUR006/21/21|.062220R| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	23,506	3,190,000	135.71		86,449		40,836		141,665			(45,613)			---	0010
.062220Y EEJ EUR006/21/21|.062220Y| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	6,018	835,000	138.749904		18,036		8,520		25,773			(9,516)			---	0010
.062220L EEJ EUR006/21/21|.062220L| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	10,316	1,400,000	135.71		31,920		15,078		51,903			(16,842)			---	0010
.A062220 EEJ EUR006/21/21|.A062220| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	5,769	810,000	140.405566		14,175		6,696		18,988			(7,479)			---	0010

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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 Year-end (b)
.062220T EEJ EUR006/21/21|.062220T| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	1,474	200,000	135.71		5,720		2,702		9,256			(3,018)			---	0010
.062220J EEJ EUR006/21/21|.062220J| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	3,132	425,000	135.71		8,500		4,015		13,442			(4,485)			---	0010
.062220H EEJ EUR006/21/21|.062220H| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	7,000	950,000	135.71		16,530		7,808		25,371			(8,722)			---	0010
.062220K EEJ EUR006/21/21|.062220K| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	14,000	1,900,000	135.71		41,610		19,656		67,181			(21,954)			---	0010
.062220S EEJ EUR006/21/21|.062220S| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	1,695	230,000	135.71		6,394		3,020		10,445			(3,374)			---	0010
.062220X EEJ EUR006/21/21|.062220X| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	13,180	1,820,000	138.084925		42,588		20,118		62,206			(22,470)			---	0010
.062220Z EEJ EUR006/21/21|.062220Z| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	6,718	935,000	139.184176		19,074		9,010		26,930			(10,064)			---	0010
.062220U EEJ EUR006/07/21|.062220U| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	3,959	545,000	137.658876		13,298		5,999		19,635			(7,299)			---	0010
.062220P EEJ EUR006/21/21|.062220P| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	20,116	2,730,000	135.71		69,888		33,013		115,040			(36,875)			---	0010
.062220N EEJ EUR006/21/21|.062220N| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	5,195	705,000	135.71		17,132		8,093		28,181			(9,039)			---	0010
.062220B EEJ EUR006/07/21|.062220B| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	2,594	350,000	134.92		7,595		3,426		12,217			(4,169)			---	0010
.062220F EEJ EUR006/07/21|.062220F| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	8,968	1,210,000	134.92		34,243		15,449		57,107			(18,794)			---	0010
.062220D EEJ EUR006/07/21|.062220D| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	10,932	1,475,000	134.92		37,023		16,703		61,009			(20,320)			---	0010
.062220V EEJ EUR006/21/21|.062220V| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	3,722	510,000	137.026387		13,515		6,384		20,308			(7,131)			---	0010
.062220A EEJ EUR006/07/21|.062220A| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	8,005	1,080,000	134.92		20,412		9,209		31,786			(11,203)			---	0010
.062220G EEJ EUR006/07/21|.062220G| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	11,822	1,595,000	134.92		46,893		21,156		77,959			(25,737)			---	0010
.062220O EEJ EUR006/21/21|.062220O| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	11,790	1,600,000	135.71		40,000		18,895		65,807			(21,105)			---	0010
.062220W EEJ EUR006/21/21|.062220W| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	10,845	1,490,000	137.392804		37,846		17,878		56,349			(19,968)			---	0010
.062220C EEJ EUR006/07/21|.062220C| EEJ EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/07/2021	10,599	1,430,000	134.92		33,891		15,290		55,537			(18,601)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.062220M EEJ EUR006/21/21|.062220M| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	8,990	1,220,000	135.71		28,792		13,601		47,160			(15,191)			---	0010
.062220I EEJ EUR006/21/21|.062220I| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/22/2020	06/21/2021	2,247	305,000	135.71		5,734		2,709		8,988			(3,025)			---	0010
.T062220 SPX EUR006/21/21|.T062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	901	2,810,000	3117.86		102,200		48,277		155,532			(53,923)			---	0010
.N062220 SPX EUR006/21/21|.N062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	4,109	12,810,000	3117.86		332,035		156,845		493,970			(175,190)			---	0010
.P062220 SPX EUR006/21/21|.P062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	3,130	9,760,000	3117.86		275,622		130,197		412,173			(145,425)			---	0010
.H062220 SPX ASIAN06/21/2|.H062220| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	1,727	5,385,012	3117.86		191,168		90,303		363,111			(100,865)			---	0010
.B062220 SPX ASIAN06/21/2|.B062220| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	1,002	3,125,000	3117.86		45,938		21,700		77,202			(24,238)			---	0010
.D062220 SPX ASIAN06/21/2|.D062220| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	1,310	4,084,989	3117.86		104,168		49,206		185,816			(54,961)			---	0010
.K062220 SPX EUR006/21/21|.K062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	2,271	7,080,000	3117.86		151,866		71,738		223,640			(80,128)			---	0010
.F062220 SPX ASIAN06/21/2|.F062220| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	1,665	5,189,990	3117.86		155,181		73,304		283,662			(81,877)			---	0010
.Q062220 SPX EUR006/21/21|.Q062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	1,778	5,545,000	3117.86		167,237		78,999		251,221			(88,238)			---	0010
.J062220 SPX EUR006/21/21|.J062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	1,710	5,330,000	3117.86		97,646		46,125		142,658			(51,520)			---	0010
.L062220 SPX EUR006/21/21|.L062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	1,955	6,095,000	3117.86		142,623		67,372		210,999			(75,251)			---	0010
.R062220 SPX EUR006/21/21|.R062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	1,110	3,460,000	3117.86		111,966		52,890		169,066			(59,076)			---	0010
.I062220 SPX EUR006/21/21|.I062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	3,789	11,815,000	3117.86		176,752		83,494		255,897			(93,259)			---	0010
.M062220 SPX EUR006/21/21|.M062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	5,533	17,250,000	3117.86		426,938		201,675		633,397			(225,263)			---	0010
.C062220 SPX ASIAN06/21/2|.C062220| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/22/2020	06/21/2021	932	2,905,004	3117.86		66,234		31,287		116,374			(34,947)			---	0010
.O062220 SPX EUR006/21/21|.O062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	3,615	11,270,000	3117.86		306,431		144,751		457,173			(161,681)			---	0010
.S062220 SPX EUR006/21/21|.S062220| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2020	06/21/2021	2,585	8,060,000	3117.86		275,491		130,135		417,713			(145,356)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.E062220 SPX ASIAN06/21/2|.E062220| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	06/22/2020	06/21/2021	989	3,084,998	3117.86		88,848		41,970		161,055			(46,878)			---	0010
.G062220 SPX ASIAN06/21/2|.G062220| SPX ASIAN 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	06/22/2020	06/21/2021	722	2,250,004	3117.86		70,200		33,161		129,309			(37,039)			---	0010
.062320K MXEA EUR006/14/2|.062320K|M XEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	06/14/2021	1,008	1,764,514	1750.51		44,503		20,617		62,054			(23,886)			---	0010
.062320G MXEA EUR005/28/2|.062320G|M XEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	05/28/2021	928	1,617,560	1743.06		36,600		15,965		50,474			(20,635)			---	0010
.062320A MXEA ASIAN05/28/|.062320A|M XEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	05/28/2021	954	1,662,879	1743.06		55,475		24,198		83,193			(31,277)			---	0010
.062320I MXEA EUR006/07/2|.062320I|M XEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	06/07/2021	1,903	3,528,162	1854		77,300		34,974		127,083			(42,326)			---	0010
.062320E MXEA EUR005/21/2|.062320E|M XEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	05/21/2021	1,350	2,236,086	1656.36		65,772		27,903		85,720			(37,869)			---	0010
.062320C MXEA ASIAN06/14/|.062320C|M XEA ASIAN 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	06/14/2021	962	1,683,991	1750.51		56,133		26,005		85,630			(30,128)			---	0010
.062320D MXEA ASIAN06/21/|.062320D|M XEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	06/21/2021	962	1,732,976	1801.43		54,526		25,828		93,909			(28,698)			---	0010
.062320J MXEA EUR006/07/2|.062320J|M XEA EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	06/07/2021	1,197	2,219,238	1854		60,664		27,447		102,885			(33,217)			---	0010
.062320N SGIXCGMS EUR006/|.062320N|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/23/2020	06/21/2022	483	175,472	363.25		6,236		4,604		8,483			(1,632)			---	0010
.062320M SGIXCGMS EUR006/|.062320M|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	06/23/2020	06/21/2021	401	145,678	363.25		3,649		1,729		6,204			(1,921)			---	0010
.062320B MXEA ASIAN06/07/|.062320B|M XEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	06/07/2021	1,429	2,649,366	1854		66,291		29,993		140,005			(36,298)			---	0010
.062320H MXEA EUR005/28/2|.062320H|M XEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	05/28/2021	1,646	2,869,077	1743.06		88,473		38,592		125,554			(49,881)			---	0010
.062320L MXEA EUR006/14/2|.062320L|M XEA EURO 06/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	06/14/2021	1,768	3,094,902	1750.51		96,444		44,680		137,459			(51,764)			---	0010
.062320F MXEA EUR005/21/2|.062320F|M XEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	06/23/2020	05/21/2021	1,410	2,335,468	1656.36		88,886		37,709		117,816			(51,177)			---	0010
.0062920 SPX EUR006/28/21|.0062920| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	1,855	5,665,000	3053.24		167,684		82,452		256,592			(85,232)			---	0010
.0629200 EEJ EUR006/28/21|.0629200| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	3,430	465,000	135.57		12,974		6,379		21,500			(6,594)			---	0010
.H062920 SPX EUR006/28/21|.H062920| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	1,294	3,950,000	3053.24		73,075		35,932		108,129			(37,143)			---	0010

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.062920Z SPX ASIAN06/28/2].062920Z] SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	1,521	4,645,000	3053.24		67,817		33,346		114,635			(34,471)			---	0010
.062920W EEJ EUR006/28/21].062920W] EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	2,195	305,000	138.945693		6,314		3,104		9,236			(3,209)			---	0010
.062920J EEJ EUR006/28/21].062920J] EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	14,126	1,915,000	135.57		46,726		22,976		77,484			(23,750)			---	0010
.062920C EEJ EUR006/21/21].062920C] EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/21/2021	11,937	1,620,000	135.71		28,350		13,656		43,515			(14,694)			---	0010
.E062920 SPX ASIAN06/28/2].E062920] SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	781	2,385,000	3053.24		75,128		36,941		141,135			(38,186)			---	0010
.062920A EEJ EUR006/14/21].062920A] EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/14/2021	6,931	940,000	135.63		17,390		8,195		27,148			(9,195)			---	0010
.062920H EEJ EUR006/28/21].062920H] EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	19,178	2,600,000	135.57		59,280		29,149		97,632			(30,131)			---	0010
.M062920 SPX EUR006/28/21].M062920] SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	4,844	14,790,000	3053.24		402,288		197,810		611,023			(204,478)			---	0010
.062920T EEJ EUR006/28/21].062920T] EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	9,979	1,370,000	137.291739		34,661		17,043		52,985			(17,618)			---	0010
.Q062920 SPX EUR006/28/21].Q062920] SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	1,381	4,215,000	3053.24		141,203		69,431		217,883			(71,771)			---	0010
.G062920 SPX EUR006/28/21].G062920] SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	3,696	11,285,000	3053.24		169,275		83,235		246,563			(86,040)			---	0010
.D062920 SPX ASIAN06/28/2].D062920] SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	1,638	5,000,000	3053.24		149,000		73,265		276,256			(75,735)			---	0010
.B062920 SPX ASIAN06/28/2].B062920] SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	1,497	4,570,000	3053.24		110,594		54,380		198,599			(56,214)			---	0010
.P062920 SPX EUR006/28/21].P062920] SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	2,484	7,585,000	3053.24		242,720		119,349		372,968			(123,371)			---	0010
.J062920 SPX EUR006/28/21].J062920] SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	3,161	9,650,000	3053.24		222,915		109,610		334,537			(113,305)			---	0010
.L062920 SPX EUR006/28/21].L062920] SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	2,000	6,105,000	3053.24		158,120		77,749		238,724			(80,370)			---	0010
.R062920 SPX EUR006/28/21].R062920] SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	1,716	5,240,000	3053.24		184,972		90,953		286,675			(94,019)			---	0010
.N062920 SPX EUR006/28/21].N062920] SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	4,990	15,235,000	3053.24		429,627		211,253		653,953			(218,374)			---	0010
.F062920 SPX ASIAN06/28/2].F062920] SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	1,435	4,380,000	3053.24		155,490		76,456		300,678			(79,034)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.I062920 SPX EUR006/28/21|.I062920| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	1,248	3,810,000	3053.24		81,153		39,904		121,324			(41,249)			---	0010
.062920P EEJ EUR006/28/21|.062920P| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	5,311	720,000	135.57		20,808		10,232		34,196			(10,576)			---	0010
.062920B EEJ EUR006/14/21|.062920B| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/14/2021	8,331	1,130,000	135.63		22,374		10,544		35,500			(11,830)			---	0010
.062920I EEJ EUR006/28/21|.062920I| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	19,621	2,660,000	135.57		62,776		30,868		103,983			(31,908)			---	0010
.062920G EEJ EUR006/28/21|.062920G| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	24,010	3,255,000	135.57		71,610		35,212		116,980			(36,398)			---	0010
.062920D EEJ EUR006/28/21|.062920D| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	15,638	2,120,000	135.57		36,888		18,138		56,819			(18,750)			---	0010
.062920N EEJ EUR006/28/21|.062920N| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	33,046	4,480,000	135.57		121,408		59,698		202,276			(61,710)			---	0010
.S062920 SPX EUR006/28/21|.S062920| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	1,235	3,770,000	3053.24		145,145		71,370		226,976			(73,775)			---	0010
.K062920 SPX EUR006/28/21|.K062920| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	5,260	16,060,000	3053.24		396,682		195,054		599,278			(201,628)			---	0010
.C062920 SPX ASIAN06/28/2|.C062920| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	1,322	4,035,000	3053.24		115,401		56,744		212,423			(58,657)			---	0010
.A062920 SPX ASIAN06/28/2|.A062920| SPX ASIAN 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	06/29/2020	06/28/2021	441	1,345,000	3053.24		27,842		13,690		48,917			(14,151)			---	0010
.062920V EEJ EUR006/28/21|.062920V| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	7,611	1,055,000	138.620325		22,788		11,205		33,597			(11,583)			---	0010
.062920X EEJ EUR006/28/21|.062920X| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	3,051	425,000	139.298175		8,415		4,138		12,171			(4,277)			---	0010
.062920F EEJ EUR006/28/21|.062920F| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	6,196	840,000	135.57		17,052		8,385		27,347			(8,667)			---	0010
.062920L EEJ EUR006/28/21|.062920L| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	3,836	520,000	135.57		13,312		6,546		22,222			(6,766)			---	0010
.062920R EEJ EUR006/14/21|.062920R| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/14/2021	2,312	320,000	138.423978		7,072		3,333		10,295			(3,739)			---	0010
.062920K EEJ EUR006/28/21|.062920K| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	18,957	2,570,000	135.57		64,250		31,593		107,099			(32,657)			---	0010
.062920E EEJ EUR006/28/21|.062920E| EEJ EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	4,795	650,000	135.57		12,220		6,009		19,248			(6,211)			---	0010
.062920Q EEJ EUR006/14/21|.062920Q| EEJ EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/14/2021	1,638	225,000	137.379627		5,648		2,661		8,468			(2,986)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.062920M EEJ EUR006/28/21|.062920M| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	50,454	6,840,000	135.57		179,208		88,119		298,640			(91,089)			---	0010
.062920S EEJ EUR006/28/21|.062920S| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	5,881	805,000	136.871472		21,413		10,529		32,987			(10,884)			---	0010
.062920U EEJ EUR006/28/21|.062920U| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	17,219	2,375,000	137.928918		55,813		27,444		83,867			(28,369)			---	0010
.062920Y EEJ EUR006/28/21|.062920Y| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/29/2020	06/28/2021	4,386	615,000	140.233608		10,824		5,322		15,089			(5,502)			---	0010
.063020B SGIXCGMS EUR006/|.063020B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/30/2020	06/28/2022	1,211	440,121	363.55		15,786		11,807		21,058			(3,979)			---	0010
.063020A SGIXCGMS EUR006/|.063020A|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/30/2020	06/28/2021	358	129,998	363.55		3,300		1,627		5,460			(1,673)			---	0010
.070720I EEJ EUR007/07/21|.070720I| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	7,552	1,030,000	136.38		17,819		9,179		25,448			(8,640)			---	0010
.H070720 SPX ASIAN07/07/2|.H070720| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	439	1,380,000	3145.32		36,280		18,690		65,449			(17,590)			---	0010
.070720P EEJ EUR007/07/21|.070720P| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	1,503	205,000	136.38		5,146		2,651		7,789			(2,495)			---	0010
.P070720 SPX EUR007/07/21|.P070720| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	1,758	5,530,000	3145.32		136,149		70,137		197,626			(66,011)			---	0010
.070720X EEJ EUR007/07/21|.070720X| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	3,416	470,000	137.580144		12,690		6,537		17,502			(6,153)			---	0010
.R070720 SPX EUR007/07/21|.R070720| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	5,839	18,365,000	3145.32		500,997		258,089		731,587			(242,908)			---	0010
.J070720 SPX ASIAN07/07/2|.J070720| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	1,439	4,525,000	3145.32		132,990		68,510		244,962			(64,480)			---	0010
.070720B EEJ EUR006/21/21|.070720B| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	9,837	1,335,000	135.71		32,975		16,250		51,605			(16,725)			---	0010
.070720R EEJ EUR007/07/21|.070720R| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	32,483	4,430,000	136.38		116,066		59,792		175,867			(56,274)			---	0010
.070720N EEJ EUR007/07/21|.070720N| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	5,939	810,000	136.38		19,278		9,931		29,207			(9,347)			---	0010
.070720D EEJ EUR006/21/21|.070720D| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	4,348	590,000	135.71		15,458		7,618		24,266			(7,840)			---	0010
.F070720 SPX ASIAN07/07/2|.F070720| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	738	2,320,000	3145.32		48,140		24,799		84,031			(23,341)			---	0010
.A070720 EEJ EUR007/07/21|.A070720| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	5,128	715,000	139.434912		15,516		7,993		20,191			(7,523)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.070720U EEJ EUR007/07/21|.070720U| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	1,906	260,000	136.38		7,722		3,978		11,299			(3,744)			---	0010
.T070720 SPX EUR007/07/21|.T070720| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	2,127	6,690,000	3145.32		213,612		110,042		315,476			(103,569)			---	0010
.070720Q EEJ EUR007/07/21|.070720Q| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	3,740	510,000	136.38		13,107		6,752		19,843			(6,355)			---	0010
.070720A EEJ EUR006/21/21|.070720A| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	21,995	2,985,000	135.71		71,939		35,451		112,244			(36,488)			---	0010
.070720Y EEJ EUR007/07/21|.070720Y| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	8,042	1,115,000	138.643908		26,537		13,671		35,577			(12,866)			---	0010
.C070720 EEJ EUR007/07/21|.C070720| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	2,563	360,000	140.4714		6,876		3,542		8,578			(3,334)			---	0010
.070720M EEJ EUR007/07/21|.070720M| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	18,918	2,580,000	136.38		58,824		30,303		88,640			(28,521)			---	0010
.070720E EEJ EUR006/21/21|.070720E| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	8,032	1,090,000	135.71		29,103		14,342		45,932			(14,761)			---	0010
.070720G EEJ EUR006/21/21|.070720G| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	8,474	1,150,000	135.71		32,545		16,038		51,070			(16,507)			---	0010
.070720K EEJ EUR007/07/21|.070720K| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	4,216	575,000	136.38		11,615		5,983		17,099			(5,632)			---	0010
.0707200 EEJ EUR007/07/21|.0707200| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	20,421	2,785,000	136.38		67,954		35,007		102,902			(32,947)			---	0010
.070720S EEJ EUR007/07/21|.070720S| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	19,724	2,690,000	136.38		72,899		37,554		110,196			(35,345)			---	0010
.070720C EEJ EUR006/21/21|.070720C| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	2,358	320,000	135.71		8,128		4,005		12,791			(4,123)			---	0010
.N070720 SPX EUR007/07/21|.N070720| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	4,449	13,995,000	3145.32		312,648		161,061		451,684			(151,587)			---	0010
.070720J EEJ EUR007/07/21|.070720J| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	4,070	555,000	136.38		10,323		5,318		14,954			(5,005)			---	0010
.070720W EEJ EUR006/21/21|.070720W| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	2,019	280,000	138.668478		6,384		3,146		8,753			(3,238)			---	0010
.V070720 SPX EUR007/07/21|.V070720| SPX EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	963	3,030,000	3145.32		116,988		60,267		175,925			(56,722)			---	0010
.D070720 EEJ EUR007/07/21|.D070720| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	5,030	710,000	141.166938		12,354		6,364		14,999			(5,990)			---	0010
.070720H EEJ EUR006/21/21|.070720H| EEJ EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	2,026	275,000	135.71		8,113		3,998		12,588			(4,115)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.070720T EEJ EUR007/07/21|.070720T| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	3,960	540,000	136.38		15,174		7,817		22,703			(7,357)			---	0010
.L070720 SPX EUR007/07/21|.L070720| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	3,666	11,530,000	3145.32		171,336		88,264		243,524			(83,072)			---	0010
.S070720 SPX EUR007/07/21|.S070720| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	5,166	16,250,000	3145.32		465,400		239,752		681,838			(225,648)			---	0010
.K070720 SPX ASIAN07/07/2|.K070720| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	1,254	3,945,000	3145.32		135,590		69,849		259,601			(65,740)			---	0010
.070720F EEJ EUR006/21/21|.070720F| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	7,148	970,000	135.71		26,481		13,050		41,724			(13,431)			---	0010
.E070720 SPX ASIAN07/07/2|.E070720| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	1,062	3,340,000	3145.32		48,163		24,811		81,218			(23,352)			---	0010
.070720L EEJ EUR007/07/21|.070720L| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	18,331	2,500,000	136.38		55,000		28,333		82,258			(26,667)			---	0010
.B070720 EEJ EUR007/07/21|.B070720| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	3,748	525,000	140.075898		10,500		5,409		13,365			(5,091)			---	0010
.070720Z EEJ EUR007/07/21|.070720Z| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	5,320	740,000	139.1076		16,650		8,577		21,997			(8,073)			---	0010
.070720V EEJ EUR006/21/21|.070720V| EEJ EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JPMorgan Chase Bank, National Association 7H6GLXDRUGQFU57RNE97	07/07/2020	06/21/2021	2,585	355,000	137.324949		9,479		4,671		13,556			(4,808)			---	0010
.I070720 SPX ASIAN07/07/2|.I070720| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	1,739	5,470,000	3145.32		154,528		79,605		282,404			(74,922)			---	0010
.U070720 SPX EUR007/07/21|.U070720| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	2,248	7,070,000	3145.32		243,844		125,617		362,463			(118,228)			---	0010
.G070720 SPX ASIAN07/07/2|.G070720| SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	747	2,350,000	3145.32		55,578		28,631		98,660			(26,947)			---	0010
.M070720 SPX EUR007/07/21|.M070720| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	1,973	6,205,000	3145.32		114,296		58,880		163,705			(55,416)			---	0010
.0070720 SPX EUR007/07/21|.0070720| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	3,241	10,195,000	3145.32		238,869		123,054		345,869			(115,815)			---	0010
.Q070720 SPX EUR007/07/21|.Q070720| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2020	07/07/2021	1,590	5,000,000	3145.32		130,850		67,408		190,590			(63,442)			---	0010
.070820A SGIXCGMS EUR007/|.070820A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange Inc. SNZ20JLFK8MNNCLQOF39	07/08/2020	07/07/2021	357	129,999	364.45		3,424		1,769		5,209			(1,655)			---	0010
.070820B SGIXCGMS EUR007/|.070820B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange Inc. SNZ20JLFK8MNNCLQOF39	07/08/2020	07/07/2022	898	327,342	364.45		12,045		9,145		15,133			(2,899)			---	0010
.X071420 SPX EUR007/14/22|.X071420| SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2022	214	685,000	3197.52		80,282		156,129		156,129	75,847					---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.C071420 EEJ EUR007/14/22|.C071420| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2022	7,337	1,005,000	136.97		43,215		50,894		50,894	7,679					---	0010
.V071420 SPX EUR007/14/21|.V071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	4,253	13,600,000	3197.52		811,920		1,285,978		1,285,978	474,058					---	0010
.T071420 SPX EUR007/14/21|.T071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	1,354	4,330,000	3197.52		191,386		287,831		287,831	96,445					---	0010
.B071420 EEJ EUR007/14/21|.B071420| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	12,886	1,765,000	136.97		54,539		71,594		71,594	17,056					---	0010
.U071420 SPX EUR007/14/21|.U071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	3,966	12,680,000	3197.52		677,112		1,049,329		1,049,329	372,217					---	0010
.W071420 SPX EUR007/14/21|.W071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	679	2,170,000	3197.52		138,229		222,502		222,502	84,273					---	0010
.071420N EEJ EUR007/14/21|.071420N| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	1,679	230,000	136.97		5,773		3,085		8,149			(2,688)			---	0010
.071420G EEJ EUR007/14/21|.071420G| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	2,884	395,000	136.97		7,308		3,905		9,953			(3,402)			---	0010
.071420U EEJ EUR006/28/21|.071420U| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	06/28/2021	2,784	385,000	138.308514		10,010		5,135		12,853			(4,875)			---	0010
.071420S EEJ EUR007/14/21|.071420S| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	4,125	565,000	136.97		16,159		8,636		22,301			(7,523)			---	0010
.A071420 EEJ EUR007/14/21|.A071420| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	4,898	695,000	141.887223		11,954		6,389		13,076			(5,565)			---	0010
.K071420 SPX EUR007/14/21|.K071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	3,672	11,740,000	3197.52		176,100		94,114		242,999			(81,986)			---	0010
.H071420 SPX ASIAN07/14/2|.H071420| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	07/14/2020	07/14/2021	1,138	3,640,000	3197.52		94,640		50,579		164,371			(44,061)			---	0010
.S071420 SPX EUR007/14/21|.S071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	959	3,065,000	3197.52		114,325		61,099		168,586			(53,225)			---	0010
.R071420 SPX EUR007/14/21|.R071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	2,355	7,530,000	3197.52		256,020		136,826		373,601			(119,194)			---	0010
.071420Y EEJ EUR007/14/21|.071420Y| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	6,070	850,000	140.024431		18,445		9,858		22,009			(8,587)			---	0010
.L071420 SPX EUR007/14/21|.L071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	1,862	5,955,000	3197.52		108,977		58,241		152,448			(50,736)			---	0010
.071420E EEJ EUR007/07/21|.071420E| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/07/2021	13,015	1,775,000	136.38		41,003		21,538		58,629			(19,465)			---	0010
.071420K EEJ EUR007/14/21|.071420K| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	24,348	3,335,000	136.97		76,038		40,637		107,110			(35,401)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0714200 EEJ EUR007/14/21|.071420Q| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	20,187	2,765,000	136.97		75,208		40,194		105,309			(35,014)			---	0010
.071420W EEJ EUR007/14/21|.071420W| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	9,410	1,310,000	139.216308		31,309		16,733		38,533			(14,576)			---	0010
.071420I EEJ EUR007/14/21|.071420I| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	3,979	545,000	136.97		11,445		6,117		15,889			(5,328)			---	0010
.071420A EEJ EUR006/28/21|.071420A| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	06/28/2021	8,741	1,185,000	135.57		11,495		5,896		13,018			(5,598)			---	0010
.N071420 SPX EUR007/14/21|.N071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	2,915	9,320,000	3197.52		220,884		118,048		314,780			(102,836)			---	0010
.P071420 SPX EUR007/14/21|.P071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	2,574	8,230,000	3197.52		232,086		124,035		333,908			(108,051)			---	0010
.071420C EEJ EUR007/07/21|.071420C| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/07/2021	5,353	730,000	136.38		12,994		6,826		17,791			(6,169)			---	0010
.071420H EEJ EUR007/14/21|.071420H| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	13,434	1,840,000	136.97		36,800		19,667		50,734			(17,133)			---	0010
.071420T EEJ EUR006/28/21|.071420T| EEJ EUR0 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	06/28/2021	1,579	215,000	136.166508		7,117		3,651		9,671			(3,466)			---	0010
.071420M EEJ EUR007/14/21|.071420M| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	16,938	2,320,000	136.97		56,608		30,253		80,012			(26,355)			---	0010
.0714200 EEJ EUR007/14/21|.071420O| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	7,520	1,030,000	136.97		26,471		14,147		37,336			(12,324)			---	0010
.J071420 SPX ASIAN07/14/2|.J071420| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	07/14/2020	07/14/2021	927	2,965,000	3197.52		104,961		56,095		193,167			(48,866)			---	0010
.M071420 SPX EUR007/14/21|.M071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	4,502	14,395,000	3197.52		321,009		171,558		454,891			(149,450)			---	0010
.0071420 SPX EUR007/14/21|.0071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	4,278	13,680,000	3197.52		367,992		196,668		527,765			(171,324)			---	0010
.Q071420 SPX EUR007/14/21|.Q071420| SPX EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/14/2020	07/14/2021	2,568	8,210,000	3197.52		256,152		136,897		370,796			(119,255)			---	0010
.071420X EEJ EUR007/14/21|.071420X| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	7,873	1,100,000	139.7094		24,860		13,286		29,957			(11,574)			---	0010
.F071420 SPX ASIAN07/14/2|.F071420| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	07/14/2020	07/14/2021	851	2,720,000	3197.52		41,344		22,096		67,827			(19,248)			---	0010
.071420R EEJ EUR007/14/21|.071420R| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	3,723	510,000	136.97		14,229		7,604		19,839			(6,625)			---	0010
.071420B EEJ EUR007/07/21|.071420B| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/07/2021	2,566	350,000	136.38		5,845		3,070		7,905			(2,775)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.071420D EEJ EUR007/07/21|.071420D| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/07/2021	5,279	720,000	136.38		14,400		7,564		20,139			(6,836)			---	0010
.071420V EEJ EUR007/14/21|.071420V| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	9,923	1,375,000	138.572549		35,475		18,959		44,563			(16,516)			---	0010
.071420F EEJ EUR007/14/21|.071420F| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	11,681	1,600,000	136.97		27,680		14,793		37,268			(12,887)			---	0010
.I071420 SPX ASIAN07/14/2|.I071420| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	07/14/2020	07/14/2021	1,698	5,430,000	3197.52		159,099		85,028		281,717			(74,071)			---	0010
.G071420 SPX ASIAN07/14/2|.G071420| SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	07/14/2020	07/14/2021	1,048	3,350,000	3197.52		76,380		40,820		130,659			(35,560)			---	0010
.071420J EEJ EUR007/14/21|.071420J| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	12,631	1,730,000	136.97		38,060		20,341		53,322			(17,719)			---	0010
.071420L EEJ EUR007/14/21|.071420L| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	4,344	595,000	136.97		14,102		7,536		19,881			(6,565)			---	0010
.071420P EEJ EUR007/14/21|.071420P| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	42,528	5,825,000	136.97		152,615		81,563		215,276			(71,052)			---	0010
.071420Z EEJ EUR007/14/21|.071420Z| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	5,110	720,000	140.887342		14,040		7,503		16,151			(6,537)			---	0010
.072120G EEJ EUR007/07/21|.072120G| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2021	1,833	250,000	136.38		8,275		4,434		10,707			(3,841)			---	0010
.Q072120 SPX EUR007/21/21|.Q072120| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	07/21/2020	07/21/2021	1,759	5,730,000	3257.3		172,473		95,502		246,026			(76,971)			---	0010
.G072120 SPX ASIAN07/21/2|.G072120| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/21/2020	07/21/2021	2,232	7,270,000	3257.3		204,287		113,118		361,721			(91,169)			---	0010
.J072120 SPX EUR007/21/21|.J072120| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	07/21/2020	07/21/2021	1,868	6,085,000	3257.3		109,530		60,649		148,980			(48,881)			---	0010
.072120V EEJ EUR007/07/21|.072120V| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2021	2,148	300,000	139.666758		7,380		3,954		8,164			(3,426)			---	0010
.L072120 SPX EUR007/21/21|.L072120| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	07/21/2020	07/21/2021	1,289	4,200,000	3257.3		94,920		52,559		130,995			(42,361)			---	0010
.072120L EEJ EUR007/21/21|.072120L| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	12,522	1,725,000	137.76		37,950		21,014		48,566			(16,936)			---	0010
.072120N EEJ EUR007/21/21|.072120N| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	8,239	1,135,000	137.76		26,900		14,895		34,523			(12,005)			---	0010
.072120B EEJ EUR007/07/21|.072120B| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2021	8,066	1,100,000	136.38		27,060		14,499		35,874			(12,561)			---	0010
.072120I EEJ EUR007/21/21|.072120I| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	4,392	605,000	137.76		11,374		6,298		14,301			(5,076)			---	0010

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.072120Q EEJ EUR007/21/21|.072120Q| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	5,190	715,000	137.76		18,376		10,175		23,495			(8,201)			---	0010
.A072120 EEJ EUR007/21/21|.A072120| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	3,982	565,000	141.8928		10,792		5,975		10,749			(4,816)			---	0010
.C072120 EEJ EUR007/21/21|.C072120| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	2,313	330,000	142.664256		5,709		3,161		5,456			(2,548)			---	0010
.072120J EEJ EUR007/21/21|.072120J| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	7,404	1,020,000	137.76		20,400		11,296		25,858			(9,104)			---	0010
.072120Y EEJ EUR007/21/21|.072120Y| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	7,883	1,105,000	140.1708		25,968		14,379		28,136			(11,589)			---	0010
.072120R EEJ EUR007/21/21|.072120R| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	31,758	4,375,000	137.76		114,625		63,470		146,410			(51,155)			---	0010
.E072120 SPX ASIAN07/21/2|.E072120| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/21/2020	07/21/2021	803	2,614,993	3257.3		53,085		29,394		88,342			(23,691)			---	0010
.072120X EEJ EUR007/21/21|.072120X| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	5,582	780,000	139.743744		19,266		10,668		21,252			(8,598)			---	0010
.072120D EEJ EUR007/07/21|.072120D| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2021	2,420	330,000	136.38		8,910		4,774		11,875			(4,136)			---	0010
.072120K EEJ EUR007/21/21|.072120K| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	4,864	670,000	137.76		14,070		7,791		17,957			(6,279)			---	0010
.072120E EEJ EUR007/07/21|.072120E| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2021	7,149	975,000	136.38		27,008		14,471		36,025			(12,536)			---	0010
.M072120 SPX EUR007/21/21|.M072120| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	2,467	8,035,000	3257.3		192,037		106,334		265,947			(85,702)			---	0010
.072120C EEJ EUR007/07/21|.072120C| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2021	15,545	2,120,000	136.38		54,908		29,421		73,078			(25,487)			---	0010
.072120Z EEJ EUR007/21/21|.072120Z| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	7,206	1,015,000	140.845824		22,026		12,196		23,136			(9,830)			---	0010
.I072120 SPX EUR007/21/21|.I072120| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	4,300	14,005,000	3257.3		207,274		114,772		281,613			(92,502)			---	0010
.072120T EEJ EUR007/21/21|.072120T| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	1,706	235,000	137.76		6,886		3,813		8,467			(3,073)			---	0010
.0072120 SPX EUR007/21/21|.0072120| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	3,552	11,570,000	3257.3		312,390		172,976		440,568			(139,414)			---	0010
.S072120 SPX EUR007/21/21|.S072120| SPX EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	637	2,075,000	3257.3		74,078		41,018		107,851			(33,059)			---	0010
.072120A EEJ EUR007/07/21|.072120A| EEJ EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2021	2,383	325,000	136.38		6,338		3,396		8,153			(2,942)			---	0010

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.H072120 SPX ASIAN07/21/2|.H072120| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	07/21/2020	07/21/2021	1,134	3,695,016	3257.3		122,305		67,722		227,013			(54,582)			---	0010
.B072120 EEJ EUR007/21/21|.B072120| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	2,847	405,000	142.2372		7,412		4,104		7,243			(3,308)			---	0010
.R072120 SPX EUR007/21/21|.R072120| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	2,628	8,560,000	3257.3		283,336		156,889		409,380			(126,447)			---	0010
.072120F EEJ EUR007/07/21|.072120F| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2021	12,062	1,645,000	136.38		48,857		26,178		65,034			(22,678)			---	0010
.072120P EEJ EUR007/21/21|.072120P| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	2,904	400,000	137.76		10,040		5,559		12,863			(4,481)			---	0010
.K072120 SPX EUR007/21/21|.K072120| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	3,357	10,935,000	3257.3		229,635		127,153		314,332			(102,482)			---	0010
.072120M EEJ EUR007/21/21|.072120M| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	6,497	895,000	137.76		20,406		11,299		26,213			(9,107)			---	0010
.0721200 EEJ EUR007/21/21|.072120O| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	11,288	1,555,000	137.76		37,942		21,009		48,745			(16,933)			---	0010
.072120H EEJ EUR007/21/21|.072120H| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	10,671	1,470,000	137.76		25,725		14,244		32,015			(11,481)			---	0010
.T072120 SPX EUR007/21/21|.T072120| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	1,194	3,890,000	3257.3		147,820		81,851		216,715			(65,969)			---	0010
.072120U EEJ EUR007/07/21|.072120U| EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/07/2021	3,212	445,000	138.56208		12,416		6,652		14,374			(5,763)			---	0010
.072120W EEJ EUR007/21/21|.072120W| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	3,165	440,000	139.041168		11,792		6,529		13,350			(5,263)			---	0010
.072120S EEJ EUR007/21/21|.072120S| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/21/2020	07/21/2021	18,111	2,495,000	137.76		67,864		37,578		85,884			(30,286)			---	0010
.N072120 SPX EUR007/21/21|.N072120| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	1,449	4,720,000	3257.3		123,192		68,214		172,662			(54,978)			---	0010
.D072120 SPX ASIAN07/21/2|.D072120| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	07/21/2020	07/21/2021	1,406	4,579,992	3257.3		68,242		37,787		109,481			(30,455)			---	0010
.F072120 SPX ASIAN07/21/2|.F072120| SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	07/21/2020	07/21/2021	754	2,454,994	3257.3		59,902		33,169		102,825			(26,733)			---	0010
.P072120 SPX EUR007/21/21|.P072120| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	3,957	12,890,000	3257.3		362,209		200,562		512,100			(161,647)			---	0010
.Y072220 SGIXGMS EUR007/|.Y072220|SGIXGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/22/2020	07/21/2022	1,517	560,766	369.65		20,161		15,696		20,866			(4,465)			---	0010
.072220F MXEA EUR006/21/2|.072220F|MXEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	06/21/2021	1,970	3,548,817	1801.43		104,784		53,970		146,331			(50,814)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.072220G MXEA EUR006/28/2|.072220G|M XEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	06/28/2021	703	1,248,198	1775.53		29,196		15,330		37,822			(13,866)			---	0010
.072220E MXEA EUR006/21/2|.072220E|M XEA EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	06/21/2021	691	1,244,788	1801.43		27,903		14,372		37,527			(13,531)			---	0010
.072220K MXEA EUR007/14/2|.072220K|M XEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	07/14/2021	1,105	2,021,819	1829.7		43,957		24,022		61,120			(19,935)			---	0010
.072220D MXEA ASIAN07/21/|.072220D|M XEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	07/21/2021	1,191	2,239,413	1880.28		56,942		31,617		103,963			(25,325)			---	0010
.072220C MXEA ASIAN07/14/|.072220C|M XEA ASIAN 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	07/14/2021	727	1,330,192	1829.7		39,731		21,712		62,999			(18,019)			---	0010
.072220L MXEA EUR007/14/2|.072220L|M XEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	07/14/2021	1,230	2,250,531	1829.7		67,269		36,761		98,053			(30,508)			---	0010
.072220H MXEA EUR006/28/2|.072220H|M XEA EURO 06/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	06/28/2021	2,244	3,984,289	1775.53		123,959		65,087		166,687			(58,871)			---	0010
.X072220 SGIXCGMS EUR007/|.X072220|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/22/2020	07/21/2021	1,123	415,261	369.65		10,582		5,876		12,244			(4,707)			---	0010
.072220A MXEA ASIAN06/28/|.072220A|M XEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	06/28/2021	1,007	1,787,959	1775.53		64,800		34,025		91,179			(30,775)			---	0010
.072220J MXEA EUR007/07/2|.072220J|M XEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	07/07/2021	1,228	2,240,916	1824.85		65,870		35,396		95,290			(30,474)			---	0010
.072220I MXEA EUR007/07/2|.072220I|M XEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	07/07/2021	719	1,312,067	1824.85		26,768		14,384		36,660			(12,384)			---	0010
.072220B MXEA ASIAN07/07/|.072220B|M XEA ASIAN 07/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/22/2020	07/07/2021	1,123	2,049,307	1824.85		63,741		34,252		100,872			(29,490)			---	0010
.F072820 SPX EUR007/28/21|.F072820| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/28/2020	07/28/2021	3,099	9,975,000	3218.44		208,478		119,458		292,370			(89,019)			---	0010
.072820J EEJ EUR007/28/21|.072820J| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	21,341	2,970,000	139.17		72,468		41,524		77,530			(30,944)			---	0010
.K072820 SPX EUR007/28/21|.K072820| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/28/2020	07/28/2021	2,232	7,185,000	3218.44		225,609		129,275		326,379			(96,334)			---	0010
.072820Z SPX ASIAN07/28/2|.072820Z| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 21GI19DL77OXOHC3ZE78	07/28/2020	07/28/2021	951	3,060,000	3218.44		78,030		44,711		135,932			(33,319)			---	0010
.072820E EEJ EUR007/28/21|.072820E| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	8,838	1,230,000	139.17		24,477		14,025		26,248			(10,452)			---	0010
.072820C EEJ EUR007/28/21|.072820C| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	12,970	1,805,000	139.17		31,407		17,996		33,283			(13,411)			---	0010
.072820L EEJ EUR007/28/21|.072820L| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	9,772	1,360,000	139.17		34,952		20,028		37,028			(14,924)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.072820T EEJ EUR007/28/21|.072820T| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	6,038	855,000	141.605475		20,093		11,513		17,220			(8,579)			---	0010
.072820H EEJ EUR007/28/21|.072820H| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	4,599	640,000	139.17		14,656		8,398		15,740			(6,258)			---	0010
.H072820 SPX EUR007/28/21|.H072820| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/28/2020	07/28/2021	3,604	11,600,000	3218.44		299,280		171,488		425,441			(127,792)			---	0010
.072820R EEJ EUR007/14/21|.072820R| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/14/2021	1,662	235,000	141.366737		5,570		3,096		4,852			(2,474)			---	0010
.072820P EEJ EUR007/28/21|.072820P| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	16,131	2,245,000	139.17		64,432		36,919		65,597			(27,512)			---	0010
.072820M EEJ EUR007/28/21|.072820M| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	17,065	2,375,000	139.17		62,463		35,791		65,787			(26,671)			---	0010
.072820O EEJ EUR007/28/21|.072820O| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	3,665	510,000	139.17		14,229		8,153		14,706			(6,076)			---	0010
.C072820 SPX ASIAN07/28/2|.C072820| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/28/2020	07/28/2021	713	2,295,000	3218.44		79,866		45,763		150,339			(34,103)			---	0010
.072820N EEJ EUR007/28/21|.072820N| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	33,951	4,725,000	139.17		128,520		73,642		133,975			(54,878)			---	0010
.072820U EEJ EUR007/28/21|.072820U| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	7,625	1,085,000	142.301325		23,545		13,491		19,341			(10,053)			---	0010
.072820A EEJ EUR007/14/21|.072820A| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/14/2021	7,702	1,055,000	136.97		21,944		12,198		25,262			(9,746)			---	0010
.072820G EEJ EUR007/28/21|.072820G| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	22,095	3,075,000	139.17		67,650		38,764		72,777			(28,886)			---	0010
.072820W EEJ EUR007/28/21|.072820W| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	3,537	510,000	144.18012		8,772		5,026		6,381			(3,746)			---	0010
.072820Q EEJ EUR007/14/21|.072820Q| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/14/2021	3,202	445,000	138.983459		13,840		7,693		13,563			(6,146)			---	0010
.A072820 SPX ASIAN07/28/2|.A072820| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/28/2020	07/28/2021	2,838	9,135,000	3218.44		259,434		148,656		461,436			(110,778)			---	0010
.072820S EEJ EUR007/28/21|.072820S| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	6,430	905,000	140.756538		23,440		13,431		21,017			(10,009)			---	0010
.072820Y SPX ASIAN07/28/2|.072820Y| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/28/2020	07/28/2021	991	3,190,000	3218.44		68,904		39,482		117,146			(29,422)			---	0010
.L072820 SPX EUR007/28/21|.L072820| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/28/2020	07/28/2021	3,408	10,970,000	3218.44		372,980		213,719		543,998			(159,261)			---	0010
.072820D EEJ EUR007/28/21|.072820D| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	3,018	420,000	139.17		7,686		4,404		8,198			(3,282)			---	0010

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.E072820 SPX EUR007/28/21|.E072820| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/28/2020	07/28/2021	1,785	5,745,000	3218.44		102,836		58,925		143,127			(43,910)			---	0010
.D072820 SPX EUR007/28/21|.D072820| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/28/2020	07/28/2021	5,288	17,020,000	3218.44		252,747		144,825		347,301			(107,922)			---	0010
.072820K EEJ EUR007/28/21|.072820K| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	21,628	3,010,000	139.17		75,551		43,291		80,393			(32,260)			---	0010
.072820I EEJ EUR007/28/21|.072820I| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	7,940	1,105,000	139.17		26,189		15,006		28,070			(11,182)			---	0010
.072820F EEJ EUR007/28/21|.072820F| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	14,946	2,080,000	139.17		43,680		25,029		46,939			(18,651)			---	0010
.072820B EEJ EUR007/14/21|.072820B| EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/14/2021	10,075	1,380,000	136.97		32,568		18,104		37,800			(14,464)			---	0010
.J072820 SPX EUR007/28/21|.J072820| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/28/2020	07/28/2021	4,701	15,130,000	3218.44		443,309		254,017		635,820			(189,292)			---	0010
.072820V EEJ EUR007/28/21|.072820V| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/28/2020	07/28/2021	4,040	580,000	143.567772		10,788		6,182		8,177			(4,606)			---	0010
.I072820 SPX EUR007/28/21|.I072820| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/28/2020	07/28/2021	6,025	19,390,000	3218.44		540,981		309,984		771,982			(230,997)			---	0010
.B072820 SPX ASIAN07/28/2|.B072820| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	07/28/2020	07/28/2021	813	2,615,000	3218.44		83,419		47,799		152,511			(35,619)			---	0010
.072820X SPX ASIAN07/28/2|.072820X| SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	07/28/2020	07/28/2021	1,375	4,425,000	3218.44		65,048		37,272		105,250			(27,775)			---	0010
.M072820 SPX EUR007/28/21|.M072820| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/28/2020	07/28/2021	1,288	4,145,000	3218.44		157,096		90,016		231,673			(67,079)			---	0010
.G072820 SPX EUR007/28/21|.G072820| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	07/28/2020	07/28/2021	3,441	11,075,000	3218.44		259,155		148,497		365,962			(110,658)			---	0010
.072920A SGIXGMS EUR007/|.072920A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/29/2020	07/28/2022	1,797	664,999	369.96		24,733		19,494		24,483			(5,239)			---	0010
.G080720 SPX ASIAN08/09/2|.G080720| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/09/2021	777	2,605,000	3351.28		60,592		36,723		98,665			(23,870)			---	0010
.T080720 SPX EUR008/09/21|.T080720| SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	1,546	5,180,006	3351.28		157,472		95,438		217,493			(62,034)			---	0010
.080720M EEJ EUR008/09/21|.080720M| EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	10,610	1,485,000	139.96		29,700		18,000		28,822			(11,700)			---	0010
.S080720 SPX EUR008/09/21|.S080720| SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	6,924	23,205,000	3351.28		675,266		409,252		928,257			(266,014)			---	0010
.0807201 EEJ EUR007/21/21|.0807201| EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	4,084	575,000	140.776944		16,445		9,609		13,258			(6,836)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.C080720 EEJ EUR008/09/21|.C080720| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	2,076	300,000	144.5087		5,490		3,327		3,640			(2,163)			---	0010
.080720W EEJ EUR008/09/21|.080720W| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	26,650	3,730,000	139.96		106,678		64,653		97,696			(42,025)			---	0010
.I080720 SPX ASIAN08/09/2|.I080720| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/09/2021	2,738	9,175,000	3351.28		256,992		155,753		432,425			(101,239)			---	0010
.O080720 SPX EUR008/09/21|.O080720| SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	4,582	15,354,995	3351.28		353,165		214,039		478,095			(139,126)			---	0010
.V080720 SPX EUR008/09/21|.V080720| SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	1,743	5,840,008	3351.28		202,064		122,463		282,966			(79,601)			---	0010
.080720Z EEJ EUR008/09/21|.080720Z| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	4,915	700,000	142.4093		16,450		9,970		12,526			(6,480)			---	0010
.080720K EEJ EUR008/09/21|.080720K| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	33,295	4,660,000	139.96		81,550		49,424		78,650			(32,126)			---	0010
.080720A EEJ EUR007/21/21|.080720A| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	4,827	665,000	137.76		14,231		8,315		14,791			(5,916)			---	0010
.M080720 SPX EUR008/09/21|.M080720| SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	2,893	9,694,985	3351.28		171,602		104,001		228,231			(67,601)			---	0010
.0807200 EEJ EUR008/09/21|.0807200| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	24,364	3,410,000	139.96		75,020		45,467		72,958			(29,553)			---	0010
.080720U EEJ EUR008/09/21|.080720U| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	10,253	1,435,000	139.96		37,597		22,786		35,721			(14,811)			---	0010
.E080720 SPX ASIAN08/09/2|.E080720| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/09/2021	1,735	5,815,000	3351.28		83,445		50,573		127,985			(32,872)			---	0010
.W080720 SPX EUR008/09/21|.W080720| SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	2,320	7,775,003	3351.28		293,118		177,647		415,407			(115,471)			---	0010
.Q080720 SPX EUR008/09/21|.Q080720| SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	1,996	6,689,993	3351.28		177,954		107,851		243,351			(70,103)			---	0010
.K080720 SPX ASIAN08/09/2|.K080720| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/09/2021	983	3,295,000	3351.28		113,183		68,596		200,762			(44,587)			---	0010
.U080720 SPX EUR008/09/21|.U080720| SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/07/2020	08/09/2021	2,705	9,065,011	3351.28		300,958		182,399		418,933			(118,559)			---	0010
.F080720 SPX ASIAN08/09/2|.F080720| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/09/2021	497	1,665,000	3351.28		32,900		19,940		52,337			(12,961)			---	0010
.080720E EEJ EUR007/21/21|.080720E| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	3,920	540,000	137.76		15,228		8,898		15,840			(6,330)			---	0010
.H080720 SPX ASIAN08/09/2|.H080720| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/09/2021	753	2,525,000	3351.28		65,423		39,650		108,456			(25,773)			---	0010

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.P080720 SPX EUR008/09/21|.P080720| SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	08/07/2020	08/09/2021	1,980	6,634,998	3351.28		163,221		98,922		222,038			(64,299)			---	0010
.080720Y EEJ EUR008/09/21|.080720Y| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	4,224	600,000	142.0594		14,700		8,909		11,408			(5,791)			---	0010
.A080720 EEJ EUR008/09/21|.A080720| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	7,585	1,085,000	143.03912		23,653		14,335		17,357			(9,318)			---	0010
.080720G EEJ EUR007/21/21|.080720G| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	2,795	385,000	137.76		12,282		7,176		12,585			(5,105)			---	0010
.N080720 SPX EUR008/09/21|.N080720| SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	08/07/2020	08/09/2021	2,678	8,974,996	3351.28		185,783		112,595		249,605			(73,187)			---	0010
.080720Q EEJ EUR008/09/21|.080720Q| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	15,897	2,225,000	139.96		52,733		31,959		50,992			(20,773)			---	0010
.080720S EEJ EUR008/09/21|.080720S| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	35,474	4,965,000	139.96		124,622		75,528		119,450			(49,093)			---	0010
.J080720 SPX ASIAN08/09/2|.J080720| SPX ASIAN 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2020	08/09/2021	740	2,480,000	3351.28		78,418		47,526		135,768			(30,892)			---	0010
.080720C EEJ EUR007/21/21|.080720C| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	7,477	1,030,000	137.76		26,368		15,407		27,605			(10,961)			---	0010
.080720H EEJ EUR007/21/21|.080720H| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	5,081	700,000	137.76		22,960		13,416		23,426			(9,544)			---	0010
.L080720 SPX EUR008/09/21|.L080720| SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	08/07/2020	08/09/2021	7,094	23,774,986	3351.28		349,493		211,814		462,786			(137,679)			---	0010
.080720B EEJ EUR007/21/21|.080720B| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	3,085	425,000	137.76		10,243		5,985		10,706			(4,258)			---	0010
.R080720 SPX EUR008/09/21|.R080720| SPX EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	08/07/2020	08/09/2021	7,194	24,110,013	3351.28		667,847		404,756		916,362			(263,091)			---	0010
.080720P EEJ EUR008/09/21|.080720P| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	6,002	840,000	139.96		19,236		11,658		18,656			(7,578)			---	0010
.080720X EEJ EUR008/09/21|.080720X| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	3,044	430,000	141.247632		11,524		6,984		9,369			(4,540)			---	0010
.D080720 EEJ EUR008/09/21|.D080720| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	4,142	600,000	144.8586		10,500		6,364		6,796			(4,136)			---	0010
.B080720 EEJ EUR008/09/21|.B080720| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	3,781	545,000	144.1588		10,410		6,309		7,077			(4,101)			---	0010
.080720L EEJ EUR008/09/21|.080720L| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	4,144	580,000	139.96		10,556		6,398		10,188			(4,158)			---	0010
.080720T EEJ EUR008/09/21|.080720T| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	15,040	2,105,000	139.96		54,099		32,787		51,592			(21,312)			---	0010

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.080720V EEJ EUR008/09/21|.080720V| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	58,267	8,155,000	139.96		221,816		134,434		207,869			(87,382)			---	0010
.080720F EEJ EUR007/21/21|.080720F| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	6,134	845,000	137.76		25,350		14,812		26,217			(10,538)			---	0010
.080720D EEJ EUR007/21/21|.080720D| EEJ EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	07/21/2021	3,230	445,000	137.76		12,015		7,020		12,529			(4,995)			---	0010
.080720J EEJ EUR008/09/21|.080720J| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	5,430	760,000	139.96		12,236		7,416		11,691			(4,820)			---	0010
.080720N EEJ EUR008/09/21|.080720N| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	14,075	1,970,000	139.96		41,370		25,073		40,316			(16,297)			---	0010
.080720R EEJ EUR008/09/21|.080720R| EEJ EUR0 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2020	08/09/2021	22,364	3,130,000	139.96		76,372		46,286		73,652			(30,086)			---	0010
.081020B SGIXCGMS EUR008/|.081020B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/10/2020	08/08/2022	3,210	1,198,074	373.29		41,820		33,640		38,170			(8,180)			---	0010
.081020A SGIXCGMS EUR008/|.081020A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/10/2020	08/09/2021	1,678	626,388	373.29		15,320		9,311		14,802			(6,010)			---	0010
.B081420 EEJ EUR008/16/21|.B081420| EEJ EUR0 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	14,254	1,965,000	137.86		60,719		72,498		72,498	11,780					---	0010
.Z081420 SPX EUR008/15/22|.Z081420| SPX EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2020	08/15/2022	255	860,000	3372.85		96,406		155,452		155,452	59,046					---	0010
.T081420 SPX EUR008/16/21|.T081420| SPX EUR0 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2020	08/16/2021	519	1,750,000	3372.85		70,350		100,099		100,099	29,749					---	0010
.W081420 SPX EUR008/16/21|.W081420| SPX EUR0 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2020	08/16/2021	3,052	10,295,000	3372.85		525,045		782,115		782,115	257,070					---	0010
.V081420 SPX EUR008/16/21|.V081420| SPX EUR0 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2020	08/16/2021	1,094	3,690,000	3372.85		181,917		268,416		268,416	86,499					---	0010
.081420R EEJ EUR007/14/21|.081420R| EEJ EUR0 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	07/14/2021	5,841	800,000	136.97		26,880		32,451		32,451	5,571					---	0010
.Y081420 SPX EUR008/16/21|.Y081420| SPX EUR0 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2020	08/16/2021	451	1,520,000	3372.85		93,176		147,256		147,256	54,080					---	0010
.C081420 EEJ EUR008/15/22|.C081420| EEJ EUR0 08/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/15/2022	9,647	1,330,000	137.86		57,057		62,716		62,716	5,659					---	0010
.U081420 SPX EUR008/16/21|.U081420| SPX EUR0 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2020	08/16/2021	894	3,015,000	3372.85		131,454		189,224		189,224	57,770					---	0010
.X081420 SPX EUR008/16/21|.X081420| SPX EUR0 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2020	08/16/2021	3,921	13,225,000	3372.85		739,278		1,130,518		1,130,518	391,240					---	0010
.H081420 SPX ASIAN08/16/2|.H081420| SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2020	08/16/2021	597	2,015,000	3372.85		62,062		38,810		105,260			(23,252)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.081420V EEJ EUR008/16/21|.081420V| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	5,289	740,000	139.914114		18,130		11,337		20,428			(6,793)			---	0010
.P081420 SPX EUR008/16/21|.P081420| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	4,968	16,755,000	3372.85		484,220		302,804		661,392			(181,416)			---	0010
.081420N EEJ EUR008/16/21|.081420N| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	1,813	250,000	137.86		6,675		4,174		8,474			(2,501)			---	0010
.A081420 EEJ EUR008/16/21|.A081420| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	2,696	385,000	142.795388		6,661		4,165		6,654			(2,495)			---	0010
.081420T EEJ EUR007/28/21|.081420T| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	07/28/2021	2,554	365,000	142.885839		6,059		3,664		5,850			(2,395)			---	0010
.J081420 SPX EUR008/16/21|.J081420| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	4,418	14,900,000	3372.85		219,030		136,969		287,682			(82,061)			---	0010
.081420Q EEJ EUR008/16/21|.081420Q| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	17,554	2,420,000	137.86		69,212		43,281		86,466			(25,931)			---	0010
.081420I EEJ EUR008/16/21|.081420I| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	8,015	1,105,000	137.86		26,189		16,377		33,255			(9,812)			---	0010
.081420G EEJ EUR008/16/21|.081420G| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	19,585	2,700,000	137.86		59,400		37,145		74,960			(22,255)			---	0010
.081420E EEJ EUR008/16/21|.081420E| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	6,819	940,000	137.86		18,988		11,874		23,604			(7,114)			---	0010
.D081420 SPX ASIAN08/16/2|.D081420| SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	1,466	4,945,000	3372.85		71,208		44,530		107,446			(26,678)			---	0010
.F081420 SPX ASIAN08/16/2|.F081420| SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	792	2,670,000	3372.85		61,410		38,402		98,436			(23,008)			---	0010
.N081420 SPX EUR008/16/21|.N081420| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	2,200	7,420,000	3372.85		191,436		119,713		259,331			(71,723)			---	0010
.R081420 SPX EUR008/16/21|.R081420| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	2,474	8,345,000	3372.85		280,392		175,342		388,965			(105,050)			---	0010
.L081420 SPX EUR008/16/21|.L081420| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	2,152	7,260,000	3372.85		149,556		93,524		200,478			(56,032)			---	0010
.081420M EEJ EUR008/16/21|.081420M| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	3,736	515,000	137.86		13,493		8,438		17,165			(5,055)			---	0010
.081420U EEJ EUR008/16/21|.081420U| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	2,838	395,000	139.183456		10,547		6,595		12,138			(3,951)			---	0010
.081420H EEJ EUR008/16/21|.081420H| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	1,741	240,000	137.86		5,496		3,437		6,959			(2,059)			---	0010
.Q081420 SPX EUR008/16/21|.Q081420| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	1,560	5,260,000	3372.85		159,904		99,995		219,416			(59,909)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0081420 SPX EUR008/16/21|.0081420| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	6,659	22,460,000	3372.85		619,896		387,648		844,128			(232,248)			---	0010
.081420W EEJ EUR008/16/21|.081420W| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	13,010	1,825,000	140.27255		42,888		26,819		47,720			(16,068)			---	0010
.081420Z EEJ EUR008/16/21|.081420Z| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	3,340	475,000	142.20259		8,835		5,525		9,095			(3,310)			---	0010
.0814200 EEJ EUR008/16/21|.0814200| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	41,564	5,730,000	137.86		155,856		97,464		197,032			(58,392)			---	0010
.081420K EEJ EUR008/16/21|.081420K| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	20,310	2,800,000	137.86		70,280		43,949		89,390			(26,331)			---	0010
.081420C EEJ EUR008/16/21|.081420C| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	16,684	2,300,000	137.86		40,250		25,170		49,004			(15,080)			---	0010
.081420A EEJ EUR007/28/21|.081420A| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	07/28/2021	13,365	1,860,000	139.17		22,134		13,383		24,364			(8,751)			---	0010
.081420D EEJ EUR008/16/21|.081420D| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	3,663	505,000	137.86		9,292		5,811		11,425			(3,481)			---	0010
.M081420 SPX EUR008/16/21|.M081420| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	3,162	10,665,000	3372.85		244,229		152,727		329,455			(91,502)			---	0010
.S081420 SPX EUR008/16/21|.S081420| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	967	3,260,000	3372.85		120,620		75,429		169,819			(45,191)			---	0010
.081420J EEJ EUR008/16/21|.081420J| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	29,559	4,075,000	137.86		99,430		62,178		126,602			(37,252)			---	0010
.081420S EEJ EUR007/28/21|.081420S| EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	07/28/2021	8,123	1,145,000	140.965293		24,274		14,677		25,692			(9,597)			---	0010
.081420X EEJ EUR008/16/21|.081420X| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	1,280	180,000	140.6172		4,068		2,544		4,463			(1,524)			---	0010
.081420P EEJ EUR008/16/21|.081420P| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	1,959	270,000	137.86		7,533		4,711		9,494			(2,822)			---	0010
.081420Y EEJ EUR008/16/21|.081420Y| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	8,053	1,135,000	140.948064		24,630		15,402		26,712			(9,228)			---	0010
.I081420 SPX ASIAN08/16/2|.I081420| SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	780	2,630,000	3372.85		88,631		55,425		154,288			(33,206)			---	0010
.081420L EEJ EUR008/16/21|.081420L| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	8,414	1,160,000	137.86		29,812		18,643		37,904			(11,169)			---	0010
.K081420 SPX EUR008/16/21|.K081420| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	08/14/2020	08/16/2021	1,442	4,865,000	3372.85		86,111		53,849		114,226			(32,262)			---	0010
.081420F EEJ EUR008/16/21|.081420F| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	8,052	1,110,000	137.86		23,310		14,577		29,288			(8,733)			---	0010

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.081420B EEJ EUR008/16/21|.081420B| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/14/2020	08/16/2021	1,632	225,000	137.86		3,623		2,265		4,337			(1,357)			---	0010
.G081420 SPX ASIAN08/16/2|.G081420| SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2020	08/16/2021	2,520	8,500,000	3372.85		233,750		146,174		386,938			(87,576)			---	0010
.E081420 SPX ASIAN08/16/2|.E081420| SPX ASIAN 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2020	08/16/2021	637	2,150,000	3372.85		41,280		25,814		64,374			(15,466)			---	0010
.081720B SGIXCGMS EUR008/|.081720B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/17/2020	08/15/2022	1,241	459,535	370.19		16,771		13,652		16,882			(3,119)			---	0010
.081720A SGIXCGMS EUR008/|.081720A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/17/2020	08/16/2021	498	184,392	370.19		4,807		3,014		5,384			(1,793)			---	0010
.082120B EEJ EUR008/16/21|.082120B| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/16/2021	17,953	2,475,000	137.86		44,798		28,565		52,249			(16,233)			---	0010
.082120Z SPX ASIAN08/23/2|.082120Z| SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/23/2021	899	3,055,000	3397.16		92,200		59,435		149,747			(32,765)			---	0010
.B082120 SPX EUR008/23/21|.B082120| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	4,133	14,040,000	3397.16		207,310		133,638		267,705			(73,672)			---	0010
.082120G EEJ EUR008/23/21|.082120G| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	25,953	3,595,000	138.52		79,090		50,984		92,562			(28,106)			---	0010
.G082120 SPX EUR008/23/21|.G082120| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	1,538	5,225,000	3397.16		140,137		90,336		186,781			(49,801)			---	0010
.D082120 SPX EUR008/23/21|.D082120| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	2,259	7,675,000	3397.16		159,228		102,643		209,073			(56,585)			---	0010
.082120D EEJ EUR008/23/21|.082120D| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	3,718	515,000	138.52		9,476		6,108		10,788			(3,368)			---	0010
.082120L EEJ EUR008/23/21|.082120L| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	13,933	1,930,000	138.52		50,759		32,721		59,281			(18,038)			---	0010
.J082120 SPX EUR008/23/21|.J082120| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	1,696	5,760,000	3397.16		176,238		113,608		237,319			(62,630)			---	0010
.082120N EEJ EUR008/23/21|.082120N| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	25,014	3,465,000	138.52		99,446		64,105		113,955			(35,340)			---	0010
.L082120 SPX EUR008/23/21|.L082120| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	1,282	4,355,000	3397.16		161,323		103,993		221,404			(57,330)			---	0010
.082120P EEJ EUR008/09/21|.082120P| EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/09/2021	2,252	325,000	144.340748		4,680		2,950		4,075			(1,730)			---	0010
.082120T EEJ EUR008/23/21|.082120T| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	3,638	520,000	142.938788		9,620		6,201		8,881			(3,419)			---	0010
.082120V SPX ASIAN08/23/2|.082120V| SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/23/2021	1,385	4,705,000	3397.16		69,069		44,524		100,802			(24,545)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.082120X SPX ASIAN08/23/2|.082120X| SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/23/2021	1,097	3,725,000	3397.16		91,523		58,998		142,587			(32,525)			---	0010
.K082120 SPX EUR008/23/21|.K082120| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	1,693	5,750,000	3397.16		195,756		126,190		266,250			(69,566)			---	0010
.082120A EEJ EUR008/09/21|.082120A| EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/09/2021	9,217	1,290,000	139.96		19,479		12,279		21,772			(7,200)			---	0010
.082120Y SPX ASIAN08/23/2|.082120Y| SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/23/2021	2,406	8,175,000	3397.16		226,938		146,291		361,851			(80,647)			---	0010
.C082120 SPX EUR008/23/21|.C082120| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	1,835	6,235,000	3397.16		110,566		71,274		144,022			(39,292)			---	0010
.A082120 SPX ASIAN08/23/2|.A082120| SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/23/2021	1,039	3,530,000	3397.16		120,797		77,869		202,790			(42,928)			---	0010
.H082120 SPX EUR008/23/21|.H082120| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	4,917	16,705,000	3397.16		463,183		298,581		618,750			(164,602)			---	0010
.082120R EEJ EUR008/23/21|.082120R| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	6,209	875,000	140.930248		20,650		13,312		20,819			(7,338)			---	0010
.082120H EEJ EUR008/23/21|.082120H| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	17,326	2,400,000	138.52		54,960		35,429		64,460			(19,531)			---	0010
.082120F EEJ EUR008/23/21|.082120F| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	5,378	745,000	138.52		15,720		10,133		18,293			(5,586)			---	0010
.082120J EEJ EUR008/23/21|.082120J| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	22,524	3,120,000	138.52		76,440		49,275		89,590			(27,165)			---	0010
.F082120 SPX EUR008/23/21|.F082120| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	1,529	5,195,000	3397.16		131,926		85,043		175,227			(46,883)			---	0010
.082120K EEJ EUR008/23/21|.082120K| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	20,214	2,800,000	138.52		70,280		45,304		82,541			(24,976)			---	0010
.082120E EEJ EUR008/23/21|.082120E| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	10,684	1,480,000	138.52		29,748		19,176		34,380			(10,572)			---	0010
.082120Q EEJ EUR008/23/21|.082120Q| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	2,896	405,000	139.863644		10,814		6,971		11,330			(3,843)			---	0010
.E082120 SPX EUR008/23/21|.E082120| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	2,608	8,860,000	3397.16		203,906		131,443		269,265			(72,462)			---	0010
.082120W SPX ASIAN08/23/2|.082120W| SPX ASIAN 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2020	08/23/2021	882	2,995,000	3397.16		64,393		41,509		98,291			(22,883)			---	0010
.I082120 SPX EUR008/23/21|.I082120| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	5,070	17,225,000	3397.16		499,931		322,270		670,181			(177,662)			---	0010
.082120C EEJ EUR008/23/21|.082120C| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	15,738	2,180,000	138.52		37,932		24,452		43,014			(13,480)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.082120I EEJ EUR008/23/21|.082120I| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	4,801	665,000	138.52		15,761		10,160		18,517			(5,601)			---	0010
.082120M EEJ EUR008/23/21|.082120M| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	42,990	5,955,000	138.52		161,976		104,414		188,572			(57,562)			---	0010
.082120O EEJ EUR008/09/21|.082120O| EEJ EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/09/2021	3,026	430,000	142.101388		8,299		5,231		8,117			(3,068)			---	0010
.082120S EEJ EUR008/23/21|.082120S| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	7,061	1,000,000	141.622848		21,800		14,053		21,307			(7,747)			---	0010
.082120U EEJ EUR008/23/21|.082120U| EEJ EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/21/2020	08/23/2021	2,962	425,000	143.465164		7,353		4,740		6,616			(2,613)			---	0010
.082420G MXEA EUR007/28/2|.082420G|M XEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	07/28/2021	1,089	2,041,396	1874.56		44,682		27,660		61,261			(17,022)			---	0010
.082420H MXEA EUR007/28/2|.082420H|M XEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	07/28/2021	820	1,537,139	1874.56		46,133		28,559		65,926			(17,575)			---	0010
.082420M SGIXCGMS EUR008/|.082420M|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/24/2020	08/09/2021	348	129,998	373.29		3,207		2,028		3,072			(1,180)			---	0010
.082420B MXEA ASIAN08/09/|.082420B|M XEA ASIAN 08/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	08/09/2021	1,067	1,979,402	1855.11		63,689		40,263		101,124			(23,426)			---	0010
.082420N SGIXCGMS EUR008/|.082420N|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/24/2020	08/08/2022	536	200,001	373.29		7,056		5,788		6,372			(1,269)			---	0010
.082420L MXEA EUR008/16/2|.082420L|M XEA EURO 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	08/16/2021	1,087	2,064,767	1899.51		57,828		36,978		84,645			(20,851)			---	0010
.082420F MXEA EUR007/21/2|.082420F|M XEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	07/21/2021	1,146	2,154,801	1880.28		60,910		37,212		87,599			(23,697)			---	0010
.082420D MXEA ASIAN08/23/|.082420D|M XEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	08/23/2021	783	1,471,962	1879.9		37,905		24,502		61,453			(13,403)			---	0010
.082420P SGIXCGMS EUR008/|.082420P|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/24/2020	08/22/2022	1,268	472,169	372.52		17,289		14,241		15,693			(3,048)			---	0010
.082420O SGIXCGMS EUR008/|.082420O|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/24/2020	08/23/2021	632	235,418	372.52		6,168		3,987		5,961			(2,181)			---	0010
.082420J MXEA EUR008/09/2|.082420J|M XEA EURO 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	08/09/2021	1,635	3,033,105	1855.11		95,697		60,498		132,601			(35,199)			---	0010
.082420E MXEA EUR007/21/2|.082420E|M XEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	07/21/2021	922	1,733,618	1880.28		34,474		21,061		47,308			(13,412)			---	0010
.082420C MXEA ASIAN08/16/|.082420C|M XEA ASIAN 08/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	08/16/2021	805	1,529,106	1899.51		37,537		24,003		66,443			(13,535)			---	0010
.082420K MXEA EUR008/16/2|.082420K|M XEA EURO 08/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	08/16/2021	876	1,663,971	1899.51		34,655		22,159		48,551			(12,495)			---	0010

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.0824201 MXEA EUR008/09/2 |.082420I|M XEA EURO 08/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	08/09/2021	1,266	2,348,569	1855.11		54,438		34,415		72,631			(20,023)			---	0010
.082420A MXEA ASIAN07/28/ |.082420A|M XEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	08/24/2020	07/28/2021	971	1,820,198	1874.56		52,026		32,207		86,615			(19,819)			---	0010
.082820K EEJ EUR008/30/21 |.082820K| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	1,884	260,000	137.97		6,838		4,540		8,588			(2,298)			---	0010
.E082820 SPX EUR008/30/21 |.E082820| SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	1,773	6,220,000	3508.01		110,529		73,382		136,263			(37,148)			---	0010
.082820R EEJ EUR008/30/21 |.082820R| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	4,239	590,000	139.184136		15,930		10,576		18,444			(5,354)			---	0010
.082820P EEJ EUR008/16/21 |.082820P| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/16/2021	4,144	580,000	139.955472		14,210		9,243		15,912			(4,967)			---	0010
.G082820 SPX EUR008/30/21 |.G082820| SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	3,210	11,260,000	3508.01		258,079		171,342		322,037			(86,737)			---	0010
.K082820 SPX EUR008/30/21 |.K082820| SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	1,160	4,070,000	3508.01		123,036		81,685		155,839			(41,351)			---	0010
.082820F EEJ EUR008/30/21 |.082820F| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	23,773	3,280,000	137.97		72,160		47,908		89,695			(24,252)			---	0010
.082820H EEJ EUR008/30/21 |.082820H| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	8,987	1,240,000	137.97		29,388		19,511		36,879			(9,877)			---	0010
.M082820 SPX EUR008/30/21 |.M082820| SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	1,173	4,115,000	3508.01		154,436		102,532		198,560			(51,904)			---	0010
.082820D EEJ EUR008/30/21 |.082820D| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	15,293	2,110,000	137.97		37,347		24,795		44,743			(12,552)			---	0010
.082820B EEJ EUR008/16/21 |.082820B| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/16/2021	12,839	1,770,000	137.86		38,055		24,752		47,160			(13,303)			---	0010
.082820V EEJ EUR008/30/21 |.082820V| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	3,149	450,000	142.895529		7,785		5,169		7,911			(2,616)			---	0010
.A082820 SPX ASIAN08/30/2 |.A082820| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/30/2021	1,995	7,000,000	3508.01		197,120		130,870		272,280			(66,250)			---	0010
.082820W SPX ASIAN08/30/2 |.082820W| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/30/2021	1,984	6,960,000	3508.01		101,825		67,603		133,780			(34,222)			---	0010
.C082820 SPX ASIAN08/30/2 |.C082820| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/30/2021	962	3,375,000	3508.01		117,889		78,268		162,381			(39,621)			---	0010
.082820Y SPX ASIAN08/30/2 |.082820Y| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/30/2021	972	3,410,000	3508.01		80,988		53,769		110,836			(27,219)			---	0010
.B082820 SPX ASIAN08/30/2 |.B082820| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/30/2021	1,133	3,975,000	3508.01		119,608		79,409		165,651			(40,199)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.082820T EEJ EUR008/30/21|.082820T| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	10,915	1,540,000	141.088122		33,418		22,187		36,350			(11,231)			---	0010
.0828200 EEJ EUR008/16/21|.082820Q| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/16/2021	1,874	265,000	141.416788		5,433		3,533		5,784			(1,899)			---	0010
.082820E EEJ EUR008/30/21|.082820E| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	13,336	1,840,000	137.97		37,536		24,921		46,003			(12,615)			---	0010
.D082820 SPX EUR008/30/21|.D082820| SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	5,858	20,550,000	3508.01		303,318		201,376		370,780			(101,942)			---	0010
.F082820 SPX EUR008/30/21|.F082820| SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	2,503	8,780,000	3508.01		180,956		120,139		224,640			(60,817)			---	0010
.082820J EEJ EUR008/30/21|.082820J| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	28,811	3,975,000	137.97		99,773		66,240		125,654			(33,532)			---	0010
.082820N EEJ EUR008/30/21|.082820N| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	21,237	2,930,000	137.97		83,798		55,634		104,098			(28,164)			---	0010
.I082820 SPX EUR008/30/21|.I082820| SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	3,459	12,135,000	3508.01		332,620		220,831		418,984			(111,790)			---	0010
.082820L EEJ EUR008/30/21|.082820L| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	14,931	2,060,000	137.97		56,032		37,200		70,294			(18,832)			---	0010
.J082820 SPX EUR008/30/21|.J082820| SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	7,306	25,630,000	3508.01		740,963		491,934		935,899			(249,029)			---	0010
.082820A EEJ EUR008/16/21|.082820A| EEJ EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/16/2021	4,461	615,000	137.86		12,485		8,120		15,325			(4,364)			---	0010
.082820X SPX ASIAN08/30/2|.082820X| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/30/2021	899	3,155,000	3508.01		64,614		42,898		87,382			(21,716)			---	0010
.082820Z SPX ASIAN08/30/2|.082820Z| SPX ASIAN 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/28/2020	08/30/2021	1,162	4,075,000	3508.01		104,320		69,259		143,399			(35,061)			---	0010
.082820U EEJ EUR008/30/21|.082820U| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	2,286	325,000	142.178085		6,175		4,100		6,444			(2,075)			---	0010
.082820M EEJ EUR008/30/21|.082820M| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	36,530	5,040,000	137.97		141,120		93,691		176,075			(47,429)			---	0010
.0828201 EEJ EUR008/30/21|.0828201| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	12,322	1,700,000	137.97		41,650		27,652		52,326			(13,998)			---	0010
.082820C EEJ EUR008/30/21|.082820C| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	1,921	265,000	137.97		4,293		2,850		5,048			(1,443)			---	0010
.082820G EEJ EUR008/30/21|.082820G| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	23,991	3,310,000	137.97		75,799		50,324		94,706			(25,475)			---	0010
.H082820 SPX EUR008/30/21|.H082820| SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	4,772	16,740,000	3508.01		425,866		282,737		534,306			(143,128)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.L082820 SPX EUR008/30/21|.L082820| SPX EUR0 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/28/2020	08/30/2021	3,462	12,145,000	3508.01		416,452		276,487		531,722			(139,965)			---	0010
.0828200 EEJ EUR008/30/21|.0828200| EEJ EUR0 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	2,174	300,000	137.97		8,850		5,876		10,875			(2,974)			---	0010
.082820S EEJ EUR008/30/21|.082820S| EEJ EUR0 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2020	08/30/2021	13,784	1,935,000	140.384475		45,473		30,190		50,845			(15,283)			---	0010
.090820Z SPX ASIAN09/07/2|.090820Z| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/08/2020	09/07/2021	1,993	6,640,000	3331.84		97,608		67,139		148,082			(30,469)			---	0010
.0090820 SPX EUR009/07/21|.0090820| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	2,500	8,330,000	3331.84		280,671		193,058		392,162			(87,613)			---	0010
.090820L EEJ EUR009/07/21|.090820L| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	56,923	7,815,000	137.29		196,157		134,925		267,197			(61,231)			---	0010
.E090820 SPX ASIAN09/07/2|.E090820| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/08/2020	09/07/2021	1,303	4,340,000	3331.84		138,880		95,528		229,692			(43,352)			---	0010
.B090820 SPX ASIAN09/07/2|.B090820| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/08/2020	09/07/2021	750	2,500,000	3331.84		61,250		42,131		97,809			(19,119)			---	0010
.090820Y EEJ EUR009/07/21|.090820Y| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	2,879	410,000	142.424646		6,888		4,738		7,966			(2,150)			---	0010
.090820S EEJ EUR008/23/21|.090820S| EEJ EUR0 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	08/23/2021	1,208	170,000	140.750172		3,485		2,350		4,160			(1,135)			---	0010
.L090820 SPX EUR009/07/21|.L090820| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	1,769	5,895,000	3331.84		157,709		108,479		216,638			(49,230)			---	0010
.0908200 EEJ EUR009/07/21|.090820Q| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	33,105	4,545,000	137.29		129,987		89,411		176,758			(40,576)			---	0010
.J090820 SPX EUR009/07/21|.J090820| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	4,083	13,605,000	3331.84		309,582		212,944		420,733			(96,637)			---	0010
.090820C EEJ EUR009/07/21|.090820C| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	27,023	3,710,000	137.29		64,925		44,658		82,754			(20,267)			---	0010
.090820E EEJ EUR009/07/21|.090820E| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	12,747	1,750,000	137.29		35,000		24,075		45,618			(10,925)			---	0010
.0908200 EEJ EUR009/07/21|.090820G| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	10,926	1,500,000	137.29		32,400		22,286		42,984			(10,114)			---	0010
.H090820 SPX EUR009/07/21|.H090820| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	2,637	8,785,000	3331.84		153,957		105,899		205,791			(48,058)			---	0010
.090820A EEJ EUR008/23/21|.090820A| EEJ EUR0 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	08/23/2021	13,716	1,900,000	138.52		16,340		11,019		16,410			(5,321)			---	0010
.0908200 EEJ EUR009/07/21|.090820O| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	24,328	3,340,000	137.29		90,848		62,489		124,152			(28,359)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.090820U EEJ EUR009/07/21|.090820U| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	1,478	205,000	138.690358		5,412		3,723		6,948			(1,689)			---	0010
.090820W EEJ EUR009/07/21|.090820W| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	10,613	1,490,000	140.392754		32,184		22,138		39,728			(10,046)			---	0010
.C090820 SPX ASIAN09/07/2|.C090820| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/08/2020	09/07/2021	2,176	7,250,000	3331.84		189,950		130,656		308,693			(59,294)			---	0010
.P090820 SPX EUR009/07/21|.P090820| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	933	3,110,000	3331.84		109,080		75,030		152,915			(34,050)			---	0010
.090820R EEJ EUR009/07/21|.090820R| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	2,659	365,000	137.29		10,768		7,406		14,530			(3,361)			---	0010
.I090820 SPX EUR009/07/21|.I090820| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	4,131	13,765,000	3331.84		282,238		194,136		381,036			(88,102)			---	0010
.A090820 SPX ASIAN09/07/2|.A090820| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/08/2020	09/07/2021	1,417	4,720,000	3331.84		98,176		67,530		153,530			(30,646)			---	0010
.090820K EEJ EUR009/07/21|.090820K| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	18,428	2,530,000	137.29		61,732		42,462		83,958			(19,270)			---	0010
.D090820 SPX ASIAN09/07/2|.D090820| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/08/2020	09/07/2021	825	2,750,000	3331.84		78,375		53,910		128,026			(24,465)			---	0010
.N090820 SPX EUR009/07/21|.N090820| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	2,377	7,920,000	3331.84		234,464		161,275		324,373			(73,189)			---	0010
.F090820 SPX ASIAN09/07/2|.F090820| SPX ASIAN 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/08/2020	09/07/2021	813	2,710,000	3331.84		100,812		69,343		171,802			(31,469)			---	0010
.090820M EEJ EUR009/07/21|.090820M| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	2,003	275,000	137.29		7,068		4,861		9,648			(2,206)			---	0010
.090820I EEJ EUR009/07/21|.090820I| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	27,205	3,735,000	137.29		85,532		58,832		115,046			(26,699)			---	0010
.090820B EEJ EUR009/07/21|.090820B| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	3,496	480,000	137.29		7,536		5,184		9,372			(2,352)			---	0010
.090820N EEJ EUR009/07/21|.090820N| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	4,880	670,000	137.29		17,621		12,121		24,034			(5,500)			---	0010
.090820H EEJ EUR009/07/21|.090820H| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	29,427	4,040,000	137.29		88,880		61,136		118,925			(27,744)			---	0010
.M090820 SPX EUR009/07/21|.M090820| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	2,530	8,430,000	3331.84		236,554		162,713		326,014			(73,842)			---	0010
.090820P EEJ EUR009/07/21|.090820P| EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	56,523	7,760,000	137.29		217,280		149,455		296,101			(67,825)			---	0010
.Q090820 SPX EUR009/07/21|.Q090820| SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	2,329	7,760,000	3331.84		290,340		199,709		409,309			(90,631)			---	0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.0908200 EEJ EUR009/07/21|.090820D|EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	4,589	630,000	137.29		11,592		7,974		14,878			(3,618)			---	0010
.G090820 SPX EUR009/07/21|.G090820|SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	5,081	16,930,000	3331.84		247,212		170,044		326,537			(77,168)			---	0010
.K090820 SPX EUR009/07/21|.K090820|SPX EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/08/2020	09/07/2021	10,736	35,770,000	3331.84		904,230		621,970		1,237,406			(282,260)			---	0010
.090820J EEJ EUR009/07/21|.090820J|EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	10,999	1,510,000	137.29		35,787		24,616		48,408			(11,171)			---	0010
.090820F EEJ EUR009/07/21|.090820F|EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	9,942	1,365,000	137.29		28,256		19,435		37,322			(8,820)			---	0010
.090820V EEJ EUR009/07/21|.090820V|EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	10,130	1,415,000	139.678846		33,394		22,970		41,837			(10,424)			---	0010
.090820T EEJ EUR008/23/21|.090820T|EEJ EUR0 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	08/23/2021	2,312	330,000	142.703304		5,280		3,561		5,870			(1,719)			---	0010
.090820X EEJ EUR009/07/21|.090820X|EEJ EUR0 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/08/2020	09/07/2021	6,712	950,000	141.54599		17,860		12,285		21,252			(5,575)			---	0010
.090920B SGIXCGMS EUR008/|.090920B|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/09/2020	08/29/2022	1,909	716,759	375.53		22,312		18,827		20,833			(3,485)			---	0010
.090920E PDLV5E EUR009/07|.090920E|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/09/2020	09/07/2021	584	245,000	419.4		6,640		4,580		6,626			(2,060)			---	0010
.090920F PDLV5E EUR009/07|.090920F|PDLV5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/09/2020	09/07/2022	2,897	1,215,000	419.4		46,778		39,561		43,739			(7,216)			---	0010
.090920D SGIXCGMS EUR009/|.090920D|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/09/2020	09/07/2022	2,661	982,131	369.1		38,663		32,698		38,182			(5,964)			---	0010
.090920A SGIXCGMS EUR008/|.090920A|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/09/2020	08/30/2021	263	98,610	375.53		2,019		1,379		2,055			(641)			---	0010
.090920C SGIXCGMS EUR009/|.090920C|SGIXCGMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	09/09/2020	09/07/2021	443	163,500	369.1		4,740		3,269		5,200			(1,471)			---	0010
.R091420 SPX EUR009/14/21|.R091420|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	765	2,590,000	3383.54		95,688		140,471		140,471	44,784					---	0010
.S091420 SPX EUR009/14/21|.S091420|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,662	5,625,000	3383.54		233,308		346,892		346,892	113,584					---	0010
.U091420 SPX EUR009/14/21|.U091420|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	2,890	9,780,000	3383.54		480,345		730,005		730,005	249,660					---	0010
.091420Y EEJ EUR009/14/22|.091420Y|EEJ EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2022	11,389	1,570,000	137.85		67,981		75,194		75,194	7,213					---	0010
.W091420 SPX EUR009/14/21|.W091420|SPX EUR0 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	2,131	7,210,000	3383.54		436,991		686,833		686,833	249,842					---	0010

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.T091420 SPX EUR009/14/21|.T091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,818	6,150,000	3383.54		290,760		439,533		439,533	148,773					---	0010
.091420X EEJ EUR009/14/21|.091420X| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	14,654	2,020,000	137.85		62,822		76,637		76,637	13,815					---	0010
.X091420 SPX EUR009/14/22|.X091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2022	374	1,265,000	3383.54		142,313		227,460		227,460	85,148					---	0010
.V091420 SPX EUR009/14/21|.V091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	4,254	14,395,000	3383.54		784,024		1,210,070		1,210,070	426,047					---	0010
.091420M EEJ EUR009/14/21|.091420M| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	2,720	375,000	137.85		9,825		6,929		12,531		(2,896)				---	0010
.091420E EEJ EUR009/14/21|.091420E| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	7,762	1,070,000	137.85		20,223		14,262		24,652		(5,961)				---	0010
.G091420 SPX ASIAN09/14/2|.G091420| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	09/14/2020	09/14/2021	729	2,465,000	3383.54		87,261		61,539		151,381		(25,722)				---	0010
.091420H EEJ EUR009/14/21|.091420H| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	31,157	4,295,000	137.85		95,349		67,243		119,639		(28,106)				---	0010
.091420R EEJ EUR008/30/21|.091420R| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	08/30/2021	2,055	290,000	141.129513		6,148		4,258		6,801		(1,890)				---	0010
.H091420 SPX EUR009/14/21|.H091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	4,105	13,890,000	3383.54		203,308		143,380		263,945		(59,928)				---	0010
.C091420 SPX ASIAN09/14/2|.C091420| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	09/14/2020	09/14/2021	417	1,410,000	3383.54		33,276		23,467		52,995		(9,809)				---	0010
.091420P EEJ EUR009/14/21|.091420P| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	33,769	4,655,000	137.85		133,599		94,218		169,509		(39,380)				---	0010
.091420T EEJ EUR009/14/21|.091420T| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	12,480	1,750,000	140.22102		41,650		29,373		48,155		(12,277)				---	0010
.P091420 SPX EUR009/14/21|.P091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	3,120	10,555,000	3383.54		340,620		240,217		493,420		(100,403)				---	0010
.E091420 SPX ASIAN09/14/2|.E091420| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	09/14/2020	09/14/2021	1,275	4,315,000	3383.54		118,663		83,685		193,355		(34,978)				---	0010
.091420V EEJ EUR009/14/21|.091420V| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	4,187	595,000	142.12335		11,246		7,931		12,268		(3,315)				---	0010
.091420B EEJ EUR008/30/21|.091420B| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	08/30/2021	14,460	1,995,000	137.97		37,506		25,974		45,521		(11,532)				---	0010
.091420D EEJ EUR009/14/21|.091420D| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	24,266	3,345,000	137.85		58,872		41,519		70,654		(17,353)				---	0010
.091420S EEJ EUR009/14/21|.091420S| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	3,190	445,000	139.517985		11,481		8,097		13,527		(3,384)				---	0010

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.F091420 SPX ASIAN09/14/2|.F091420| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	09/14/2020	09/14/2021	958	3,240,000	3383.54		98,496		69,463		164,150			(29,033)			---	0010
.D091420 SPX ASIAN09/14/2|.D091420| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	09/14/2020	09/14/2021	1,173	3,970,000	3383.54		101,235		71,394		162,901			(29,841)			---	0010
.J091420 SPX EUR009/14/21|.J091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	3,978	13,460,000	3383.54		280,802		198,031		373,486			(82,771)			---	0010
.A091420 SPX ASIAN09/14/2|.A091420| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	09/14/2020	09/14/2021	1,565	5,295,000	3383.54		75,719		53,399		114,693			(22,319)			---	0010
.091420N EEJ EUR009/14/21|.091420N| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	21,146	2,915,000	137.85		79,580		56,122		101,535			(23,457)			---	0010
.091420F EEJ EUR009/14/21|.091420F| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	14,690	2,025,000	137.85		41,108		28,990		50,796			(12,117)			---	0010
.N091420 SPX EUR009/14/21|.N091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,819	6,155,000	3383.54		176,119		124,205		239,746			(51,914)			---	0010
.091420Z EEJ EQFWD09/14/2|.091420Z| EEJ EQFWD 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A.	09/14/2020	09/14/2021	25,451	3,500,000	137.52						98,461						---	0010
.091420L EEJ EUR009/14/21|.091420L| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	66,630	9,185,000	137.85		231,462		163,235		294,994			(68,227)			---	0010
.091420J EEJ EUR009/14/21|.091420J| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	10,120	1,395,000	137.85		33,201		23,414		42,077			(9,787)			---	0010
.L091420 SPX EUR009/14/21|.L091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	9,258	31,325,000	3383.54		785,475		553,944		1,058,419			(231,531)			---	0010
.I091420 SPX EUR009/14/21|.I091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,612	5,455,000	3383.54		95,566		67,396		125,607			(28,170)			---	0010
.B091420 SPX ASIAN09/14/2|.B091420| SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	09/14/2020	09/14/2021	1,144	3,870,000	3383.54		78,561		55,404		123,213			(23,157)			---	0010
.0091420 SPX EUR009/14/21|.0091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	811	2,745,000	3383.54		80,571		56,822		115,714			(23,750)			---	0010
.091420W EEJ EUR009/14/21|.091420W| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	3,081	440,000	142.8126		7,612		5,368		8,113			(2,244)			---	0010
.091420C EEJ EUR009/14/21|.091420C| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	2,285	315,000	137.85		5,040		3,554		5,942			(1,486)			---	0010
.091420K EEJ EUR009/14/21|.091420K| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	8,778	1,210,000	137.85		29,645		20,907		37,748			(8,738)			---	0010
.0914200 EEJ EUR009/14/21|.0914200| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	49,655	6,845,000	137.85		192,345		135,648		244,535			(56,697)			---	0010
.K091420 SPX EUR009/14/21|.K091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,620	5,480,000	3383.54		124,155		87,558		166,078			(36,597)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.Q091420 SPX EUR009/14/21|.Q091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	1,800	6,090,000	3383.54		215,397		151,905		314,798			(63,492)			---	0010
.091420U EEJ EUR009/14/21|.091420U| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	15,638	2,205,000	141.006765		47,849		33,744		54,041			(14,104)			---	0010
.M091420 SPX EUR009/14/21|.M091420| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/14/2020	09/14/2021	3,641	12,320,000	3383.54		330,903		233,364		448,190			(97,539)			---	0010
.091420G EEJ EUR009/14/21|.091420G| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	4,171	575,000	137.85		12,363		8,718		15,408			(3,644)			---	0010
.091420Q EEJ EUR008/30/21|.091420Q| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	08/30/2021	3,154	440,000	139.501467		11,352		7,862		13,152			(3,490)			---	0010
.091420A EEJ EUR008/30/21|.091420A| EEJ EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	08/30/2021	16,851	2,325,000	137.97		39,525		27,372		47,040			(12,153)			---	0010
.091420I EEJ EUR009/14/21|.091420I| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	20,167	2,780,000	137.85		63,940		45,093		80,640			(18,847)			---	0010
.091520A SGIXCGMS EUR009/|.091520A|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/15/2020	09/07/2021	1,415	522,144	369.1		14,868		10,428		16,608			(4,439)			---	0010
.091520C SGIXCGMS EUR009/|.091520C|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/15/2020	09/14/2021	189	70,129	371.25		1,808		1,278		1,971			(529)			---	0010
.091520D SGIXCGMS EUR009/|.091520D|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/15/2020	09/14/2022	2,084	773,611	371.25		28,006		23,923		27,498			(4,083)			---	0010
.091520B SGIXCGMS EUR009/|.091520B|SGIXC GMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/15/2020	09/07/2022	9,583	3,537,259	369.1		137,427		117,195		137,516			(20,232)			---	0010
.G092120 SPX EUR009/21/21|.G092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	6,378	20,925,000	3281.06		521,033		377,497		728,996			(143,535)			---	0010
.092120Z SPX ASIAN09/21/2|.092120Z| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	1,093	3,585,000	3281.06		112,569		81,558		194,502			(31,011)			---	0010
.092120J EEJ EUR009/21/21|.092120J| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	3,066	420,000	136.97		11,088		8,033		15,644			(3,055)			---	0010
.092120C EEJ EUR009/21/21|.092120C| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	7,775	1,065,000	136.97		20,235		14,661		26,617			(5,574)			---	0010
.E092120 SPX EUR009/21/21|.E092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	1,545	5,070,000	3281.06		108,498		78,609		149,913			(29,889)			---	0010
.092120W SPX ASIAN09/21/2|.092120W| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	718	2,355,000	3281.06		55,343		40,097		91,676			(15,246)			---	0010
.092120U SPX ASIAN09/21/2|.092120U| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	2,126	6,975,000	3281.06		99,743		72,265		156,689			(27,477)			---	0010
.092120O EEJ EUR009/07/21|.092120O| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/07/2021	2,155	305,000	141.504803		5,368		3,830		6,867			(1,538)			---	0010

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.092120G EEJ EUR009/21/21|.092120G| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	24,896	3,410,000	136.97		78,430		56,824		108,266			(21,606)			---	0010
.092120E EEJ EUR009/21/21|.092120E| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	10,075	1,380,000	136.97		28,704		20,797		38,751			(7,907)			---	0010
.L092120 SPX EUR009/21/21|.L092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	2,536	8,320,000	3281.06		280,384		203,143		402,712			(77,241)			---	0010
.J092120 SPX EUR009/21/21|.J092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	1,506	4,940,000	3281.06		142,272		103,079		201,584			(39,193)			---	0010
.B092120 SPX EUR009/21/21|.B092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	5,840	19,160,000	3281.06		277,820		201,286		372,136			(76,534)			---	0010
.092120V SPX ASIAN09/21/2|.092120V| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	838	2,750,000	3281.06		56,100		40,645		91,431			(15,455)			---	0010
.F092120 SPX EUR009/21/21|.F092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	2,018	6,620,000	3281.06		152,260		110,315		211,967			(41,945)			---	0010
.H092120 SPX EUR009/21/21|.H092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	1,798	5,900,000	3281.06		154,580		111,996		216,732			(42,584)			---	0010
.092120X SPX ASIAN09/21/2|.092120X| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	1,727	5,665,000	3281.06		146,157		105,893		244,453			(40,264)			---	0010
.D092120 SPX EUR009/21/21|.D092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	2,967	9,735,000	3281.06		196,647		142,474		269,878			(54,173)			---	0010
.092120D EEJ EUR009/21/21|.092120D| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	4,308	590,000	136.97		11,859		8,592		15,842			(3,267)			---	0010
.092120S EEJ EUR009/21/21|.092120S| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	3,504	495,000	141.270858		9,306		6,742		11,874			(2,564)			---	0010
.I092120 SPX EUR009/21/21|.I092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	2,513	8,245,000	3281.06		225,089		163,081		316,588			(62,008)			---	0010
.A092120 SPX ASIAN09/21/2|.A092120| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	803	2,635,000	3281.06		96,705		70,064		172,270			(26,640)			---	0010
.092120Y SPX ASIAN09/21/2|.092120Y| SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	1,210	3,970,000	3281.06		109,175		79,099		184,937			(30,076)			---	0010
.092120Q EEJ EUR009/21/21|.092120Q| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	6,851	955,000	139.394369		22,538		16,329		29,980			(6,209)			---	0010
.C092120 SPX EUR009/21/21|.C092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	1,495	4,905,000	3281.06		84,366		61,125		114,765			(23,241)			---	0010
.092120A EEJ EUR009/07/21|.092120A| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/07/2021	10,452	1,435,000	137.29		15,068		10,750		16,927			(4,317)			---	0010
.092120K EEJ EUR009/21/21|.092120K| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	17,486	2,395,000	136.97		65,623		47,545		92,682			(18,078)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.092120I EEJ EUR009/21/21|.092120I| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	9,053	1,240,000	136.97		31,124		22,550		43,667			(8,574)			---	0010
.092120M EEJ EUR009/21/21|.092120M| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	14,711	2,015,000	136.97		58,032		42,045		81,937			(15,987)			---	0010
.092120N EEJ EUR009/07/21|.092120N| EEJ EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/07/2021	3,401	475,000	139.678846		10,498		7,490		14,044			(3,008)			---	0010
.092120H EEJ EUR009/21/21|.092120H| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	41,323	5,660,000	136.97		136,972		99,239		190,300			(37,733)			---	0010
.M092120 SPX EUR009/21/21|.M092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	1,277	4,190,000	3281.06		155,449		112,626		225,273			(42,823)			---	0010
.K092120 SPX EUR009/21/21|.K092120| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/21/2020	09/21/2021	901	2,955,000	3281.06		92,492		67,012		131,853			(25,480)			---	0010
.092120B EEJ EUR009/21/21|.092120B| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	18,143	2,485,000	136.97		43,488		31,507		56,359			(11,980)			---	0010
.092120F EEJ EUR009/21/21|.092120F| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	27,634	3,785,000	136.97		84,027		60,879		114,669			(23,148)			---	0010
.092120L EEJ EUR009/21/21|.092120L| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	48,989	6,710,000	136.97		188,551		136,609		267,169			(51,942)			---	0010
.092120T EEJ EUR009/21/21|.092120T| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	2,925	415,000	141.90092		7,221		5,232		9,041			(1,989)			---	0010
.092120R EEJ EUR009/21/21|.092120R| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	12,066	1,690,000	140.065522		36,842		26,693		48,332			(10,149)			---	0010
.092120P EEJ EUR009/21/21|.092120P| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/21/2020	09/21/2021	1,626	225,000	138.353397		6,008		4,353		8,110			(1,655)			---	0010
.092220D MXEA ASIAN09/21/|.092220D|M XEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	09/21/2021	961	1,784,471	1856.89		40,112		29,142		78,671			(10,970)			---	0010
.092220J MXEA EUR009/07/2|.092220J|M XEA EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	09/07/2021	630	1,183,606	1878.74		31,046		22,214		53,474			(8,832)			---	0010
.092220K MXEA EUR009/14/2|.092220K|M XEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	09/14/2021	1,144	2,185,749	1910.62		39,880		28,758		68,828			(11,121)			---	0010
.092220I MXEA EUR009/07/2|.092220I|M XEA EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	09/07/2021	2,043	3,838,266	1878.74		76,020		54,394		124,246			(21,626)			---	0010
.092220C MXEA ASIAN09/14/|.092220C|M XEA ASIAN 09/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	09/14/2021	680	1,299,222	1910.62		21,930		15,814		55,665			(6,116)			---	0010
.092220G MXEA EUR008/30/2|.092220G|M XEA EURO 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	08/30/2021	1,445	2,761,135	1910.82		46,529		32,981		80,288			(13,548)			---	0010
.092220E MXEA EUR008/23/2|.092220E|M XEA EURO 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	08/23/2021	726	1,364,807	1879.9		23,290		16,366		37,592			(6,924)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.092220N SGIXCGMS EUR009/|.092220N|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/22/2020	09/21/2022	762	281,108	368.72		10,216		8,825		11,165			(1,391)			---	0010
.092220A MXEA ASIAN08/30/|.092220A|MXEA ASIAN 08/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	08/30/2021	560	1,070,059	1910.82		17,864		12,662		47,680			(5,202)			---	0010
.092220L MXEA EUR009/14/2|.092220L|MXEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	09/14/2021	674	1,287,758	1910.62		30,782		22,197		56,309			(8,584)			---	0010
.092220B MXEA ASIAN09/07/|.092220B|MXEA ASIAN 09/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	09/07/2021	1,005	1,888,134	1878.74		36,743		26,290		81,185			(10,453)			---	0010
.092220M SGIXCGMS EUR009/|.092220M|SGIXCGMS EURO 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/22/2020	09/21/2021	613	225,848	368.72		5,850		4,250		7,423			(1,600)			---	0010
.092220H MXEA EUR008/30/2|.092220H|MXEA EURO 08/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	08/30/2021	1,545	2,952,217	1910.82		66,002		46,784		120,899			(19,218)			---	0010
.092220F MXEA EUR008/23/2|.092220F|MXEA EURO 08/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	09/22/2020	08/23/2021	1,381	2,596,142	1879.9		62,352		43,815		106,975			(18,537)			---	0010
.092820B EEJ EUR009/28/21|.092820B|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	8,394	1,150,000	137		21,850		16,252		28,591			(5,598)			---	0010
.0928200 EEJ EUR009/28/21|.092820Q|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	1,839	260,000	141.3566		4,862		3,616		6,230			(1,246)			---	0010
.G092820 SPX EUR009/28/21|.G092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	2,371	7,945,000	3351.6		217,693		161,920		297,675			(55,773)			---	0010
.092820J EEJ EUR009/28/21|.092820J|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	18,832	2,580,000	137		70,434		52,389		99,636			(18,045)			---	0010
.092820I EEJ EUR009/28/21|.092820I|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	2,153	295,000	137		7,788		5,793		10,959			(1,995)			---	0010
.092820W SPX ASIAN09/28/2|.092820W|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	1,179	3,950,000	3351.6		107,440		79,914		175,677			(27,526)			---	0010
.I092820 SPX EUR009/28/21|.I092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	3,284	11,005,000	3351.6		370,869		275,853		514,013			(95,016)			---	0010
.E092820 SPX EUR009/28/21|.E092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	6,886	23,080,000	3351.6		577,000		429,174		784,075			(147,826)			---	0010
.092820G EEJ EUR009/28/21|.092820G|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	39,161	5,365,000	137		129,297		96,171		179,702			(33,126)			---	0010
.A092820 SPX EUR009/28/21|.A092820|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	1,396	4,680,000	3351.6		80,964		60,221		107,717			(20,743)			---	0010
.0928200 EEJ EUR009/28/21|.0928200|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	10,153	1,415,000	139.3701		33,677		25,049		44,936			(8,628)			---	0010
.092820Y SPX ASIAN09/28/2|.092820Y|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	904	3,030,000	3351.6		108,777		80,909		186,915			(27,868)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.092820V SPX ASIAN09/28/2|.092820V| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	1,523	5,105,000	3351.6		130,178		96,826		210,283			(33,351)			---	0010
.092820T SPX ASIAN09/28/2|.092820T| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	1,104	3,700,000	3351.6		74,000		55,041		116,275			(18,959)			---	0010
.H092820 SPX EUR009/28/21|.H092820| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	2,108	7,065,000	3351.6		206,298		153,445		283,588			(52,853)			---	0010
.092820Z SPX EUR009/28/21|.092820Z| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	6,267	21,005,000	3351.6		304,573		226,542		401,284			(78,031)			---	0010
.B092820 SPX EUR009/28/21|.B092820| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	3,255	10,910,000	3351.6		220,382		163,920		295,863			(56,462)			---	0010
.D092820 SPX EUR009/28/21|.D092820| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	2,755	9,235,000	3351.6		218,870		162,795		296,146			(56,074)			---	0010
.F092820 SPX EUR009/28/21|.F092820| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	1,614	5,410,000	3351.6		141,742		105,428		193,656			(36,314)			---	0010
.J092820 SPX EUR009/28/21|.J092820| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	1,520	5,095,000	3351.6		190,044		141,355		266,370			(48,689)			---	0010
.092820X SPX ASIAN09/28/2|.092820X| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	452	1,515,000	3351.6		46,814		34,820		78,041			(11,994)			---	0010
.092820P EEJ EUR009/28/21|.092820P| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	10,063	1,410,000	140.1236		30,597		22,758		40,375			(7,839)			---	0010
.092820C EEJ EUR009/28/21|.092820C| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	4,307	590,000	137		11,859		8,821		15,741			(3,038)			---	0010
.092820H EEJ EUR009/28/21|.092820H| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	9,343	1,280,000	137		32,256		23,992		45,167			(8,264)			---	0010
.092820A EEJ EUR009/28/21|.092820A| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	17,263	2,365,000	137		41,151		30,608		52,928			(10,543)			---	0010
.092820M EEJ EUR009/14/21|.092820M| EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/14/2021	4,155	585,000	140.786205		11,232		8,239		14,818			(2,993)			---	0010
.C092820 SPX EUR009/28/21|.C092820| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	2,875	9,635,000	3351.6		208,116		154,797		281,288			(53,319)			---	0010
.092820U SPX ASIAN09/28/2|.092820U| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	844	2,830,000	3351.6		66,505		49,467		106,037			(17,038)			---	0010
.092820S SPX ASIAN09/28/2|.092820S| SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	09/28/2020	09/28/2021	1,887	6,325,000	3351.6		89,183		66,334		136,146			(22,848)			---	0010
.092820K EEJ EUR009/28/21|.092820K| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	52,555	7,200,000	137		202,320		150,486		286,252			(51,834)			---	0010
.092820N EEJ EUR009/28/21|.092820N| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	3,040	420,000	138.1645		11,466		8,528		15,609			(2,938)			---	0010

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.092820E EEJ EUR009/28/21|.092820E| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	16,277	2,230,000	137		49,506		36,823		67,533			(12,683)			---	0010
.092820D EEJ EUR009/28/21|.092820D| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	27,372	3,750,000	137		79,500		59,132		106,994			(20,368)			---	0010
.092820F EEJ EUR009/28/21|.092820F| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	27,482	3,765,000	137		86,595		64,410		119,036			(22,185)			---	0010
.092820R EEJ EUR009/28/21|.092820R| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	2,783	395,000	141.932		6,834		5,083		8,676			(1,751)			---	0010
.092820L EEJ EUR009/28/21|.092820L| EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	15,438	2,115,000	137		60,701		45,149		85,920			(15,551)			---	0010
.100720Y SPX ASIAN10/07/2|.100720Y| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	10/07/2020	10/07/2021	1,282	4,385,000	3419.45		92,524		71,113		142,322			(21,410)			---	0010
.D100720 SPX EUR010/07/21|.D100720| SPX EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	6,334	21,659,993	3419.45		253,422		194,779		323,135			(58,643)			---	0010
.100720F EEJ EUR010/07/21|.100720F| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	12,927	1,770,000	136.92		37,524		28,841		50,929			(8,683)			---	0010
.100720R EEJ EUR010/07/21|.100720R| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	9,081	1,265,000	139.302408		29,981		23,043		41,029			(6,938)			---	0010
.K100720 SPX EUR010/07/21|.K100720| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	3,075	10,515,014	3419.45		286,008		219,824		380,238			(66,184)			---	0010
.100720M EEJ EUR010/07/21|.100720M| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	24,357	3,335,000	136.92		93,714		72,028		134,161			(21,686)			---	0010
.I100720 SPX EUR010/07/21|.I100720| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	7,838	26,800,008	3419.45		664,640		510,839		876,829			(153,801)			---	0010
.100720U EEJ EUR010/07/21|.100720U| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	5,797	815,000	140.589456		16,545		12,716		22,175			(3,828)			---	0010
.M100720 SPX EUR010/07/21|.M100720| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	2,473	8,455,000	3419.45		284,088		218,349		384,945			(65,739)			---	0010
.100720S EEJ EUR010/07/21|.100720S| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	9,600	1,340,000	139.58994		30,686		23,585		41,831			(7,101)			---	0010
.1007201 EEJ EUR010/07/21|.100720I| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	41,082	5,625,000	136.92		135,563		104,193		190,036			(31,370)			---	0010
.100720A EEJ EUR009/21/21|.100720A| EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	09/21/2021	25,407	3,480,000	136.97		59,856		45,366		79,382			(14,490)			---	0010
.100720W SPX ASIAN10/07/2|.100720W| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	10/07/2020	10/07/2021	1,832	6,265,000	3419.45		73,927		56,820		107,473			(17,107)			---	0010
.100720K EEJ EUR010/07/21|.100720K| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	15,703	2,150,000	136.92		54,180		41,642		76,487			(12,538)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.100720V EEJ EUR010/07/21|.100720V| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	3,954	560,000	141.64374		9,968		7,661		13,081			(2,307)			---	0010
.100720D EEJ EUR010/07/21|.100720D| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	15,155	2,075,000	136.92		39,010		29,983		51,177			(9,027)			---	0010
.L100720 SPX EUR010/07/21|.L100720| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	3,036	10,380,014	3419.45		297,906		228,969		398,494			(68,937)			---	0010
.B100720 SPX ASIAN10/07/2|.B100720| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	10/07/2020	10/07/2021	1,138	3,890,000	3419.45		108,531		83,416		172,959			(25,115)			---	0010
.100720N EEJ EUR010/07/21|.100720N| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	18,697	2,560,000	136.92		73,472		56,470		105,335			(17,002)			---	0010
.100720J EEJ EUR010/07/21|.100720J| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	14,498	1,985,000	136.92		48,633		37,379		68,373			(11,254)			---	0010
.100720P EEJ EUR009/21/21|.100720P| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	09/21/2021	2,057	290,000	140.996918		5,336		4,044		7,247			(1,292)			---	0010
.100720H EEJ EUR010/07/21|.100720H| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	12,051	1,650,000	136.92		37,950		29,168		52,489			(8,782)			---	0010
.H100720 SPX EUR010/07/21|.H100720| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	3,626	12,399,986	3419.45		271,560		208,720		355,821			(62,840)			---	0010
.100720Z SPX ASIAN10/07/2|.100720Z| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	10/07/2020	10/07/2021	969	3,315,000	3419.45		76,245		58,602		118,242			(17,643)			---	0010
.100720B EEJ EUR010/07/21|.100720B| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	2,958	405,000	136.92		6,521		5,012		8,235			(1,509)			---	0010
.N100720 SPX EUR010/07/21|.N100720| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	1,284	4,389,992	3419.45		160,674		123,493		219,663			(37,181)			---	0010
.F100720 SPX EUR010/07/21|.F100720| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	2,364	8,085,016	3419.45		139,062		106,882		180,012			(32,180)			---	0010
.J100720 SPX EUR010/07/21|.J100720| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	4,331	14,810,014	3419.45		386,541		297,093		512,700			(89,448)			---	0010
.100720L EEJ EUR010/07/21|.100720L| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	10,773	1,475,000	136.92		40,120		30,836		57,330			(9,284)			---	0010
.100720E EEJ EUR010/07/21|.100720E| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	17,017	2,330,000	136.92		47,765		36,712		64,066			(11,053)			---	0010
.A100720 SPX ASIAN10/07/2|.A100720| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	10/07/2020	10/07/2021	1,440	4,925,000	3419.45		125,588		96,526		197,318			(29,062)			---	0010
.E100720 SPX EUR010/07/21|.E100720| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/07/2020	10/07/2021	763	2,609,998	3419.45		37,845		29,087		48,662			(8,758)			---	0010
.100720X SPX ASIAN10/07/2|.100720X| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	10/07/2020	10/07/2021	889	3,040,000	3419.45		53,504		41,123		80,656			(12,381)			---	0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.100720T EEJ EUR010/07/21|.100720T| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	3,713	520,000	140.055468		11,232		8,633		15,240			(2,599)			---	0010
.100720G EEJ EUR010/07/21|.100720G| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	17,492	2,395,000	136.92		52,930		40,681		72,706			(12,248)			---	0010
.C100720 SPX ASIAN10/07/2|.C100720| SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	10/07/2020	10/07/2021	657	2,245,000	3419.45		79,473		61,083		133,300			(18,390)			---	0010
.100720Q EEJ EUR010/07/21|.100720Q| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	4,050	560,000	138.275508		14,952		11,492		20,728			(3,460)			---	0010
.G100720 SPX EUR010/07/21|.G100720| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/07/2020	10/07/2021	4,337	14,829,984	3419.45		299,566		230,245		390,782			(69,321)			---	0010
.100720C EEJ EUR010/07/21|.100720C| EEJ EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	28,338	3,880,000	136.92		68,288		52,486		88,276			(15,802)			---	0010
.100720O EEJ EUR009/21/21|.100720O| EEJ EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2020	09/21/2021	4,011	560,000	139.627218		12,208		9,253		17,027			(2,955)			---	0010
.100820A SGIXCGMS EUR009/|.100820A|SGIXC GMS EUR0 0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	10/08/2020	09/28/2022	811	300,468	370.29		11,076		9,823		11,199			(1,253)			---	0010
.100820D PDLV5E EUR009/21|.100820D|PDL V5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2020	09/21/2021	333	140,000	420.35		3,136		2,405		3,160			(731)			---	0010
.100820H PDLV5E EUR010/07|.100820H|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2020	10/07/2022	852	360,000	422.4		12,348		10,984		11,641			(1,364)			---	0010
.100820C SGIXCGMS EUR010/|.100820C|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	10/08/2020	10/07/2022	2,696	1,000,916	371.21		35,942		31,927		36,002			(4,016)			---	0010
.100820B SGIXCGMS EUR010/|.100820B|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	10/08/2020	10/07/2021	715	265,322	371.21		6,754		5,235		7,635			(1,520)			---	0010
.100820F PDLV5E EUR009/28|.100820F|PDL V5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2020	09/28/2022	1,089	460,000	422.29		15,732		13,972		14,854			(1,760)			---	0010
.100820E PDLV5E EUR009/21|.100820E|PDL V5E EUR0 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2020	09/21/2021	619	260,000	420.35		6,916		5,303		6,708			(1,613)			---	0010
.100820G PDLV5E EUR010/07|.100820G|PDL V5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/08/2020	10/07/2021	462	195,000	422.4		3,978		3,092		3,946			(886)			---	0010
.R101420 SPX EUR010/14/21|.R101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	691	2,410,000	3488.67		131,369		183,788		183,788	52,419					---	0010
.L101420 SPX EUR010/14/21|.L101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	944	3,295,000	3488.67		119,279		156,426		156,426	37,147					---	0010
.N101420 SPX EUR010/14/21|.N101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	828	2,890,000	3488.67		124,761		167,239		167,239	42,478					---	0010
.O101420 SPX EUR010/14/21|.O101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	1,866	6,510,000	3488.67		303,041		410,798		410,798	107,758					---	0010

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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 Year-end (b)
.Q101420 SPX EUR010/14/21|.Q101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	3,726	13,000,000	3488.67		672,230		929,205		929,205	256,975					---	0010
.101420U EEJ EUR010/14/22|.101420U| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2022	19,229	2,655,000	138.07		114,962		126,411		126,411	11,450					---	0010
.S101420 SPX EUR010/14/22|.S101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2022	503	1,755,000	3488.67		194,314		273,310		273,310	78,996					---	0010
.P101420 SPX EUR010/14/21|.P101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	970	3,385,000	3488.67		163,631		223,309		223,309	59,678					---	0010
.101420T EEJ EUR010/14/21|.101420T| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	57,905	7,995,000	138.07		248,645		302,958		302,958	54,314					---	0010
.I101420 SPX EUR010/14/21|.I101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	1,174	4,095,000	3488.67		117,895		92,887		151,738			(25,008)			---	0010
.101420P EEJ EUR010/14/21|.101420P| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	4,596	645,000	140.334348		15,545		12,247		18,209			(3,297)			---	0010
.D101420 SPX EUR010/14/21|.D101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	2,494	8,700,000	3488.67		174,696		137,639		220,905			(37,057)			---	0010
.101420I EEJ EUR010/14/21|.101420I| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	17,419	2,405,000	138.07		58,923		46,424		73,467			(12,499)			---	0010
.101420K EEJ EUR010/14/21|.101420K| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	3,549	490,000	138.07		13,181		10,385		16,570			(2,796)			---	0010
.B101420 SPX EUR010/14/21|.B101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	3,372	11,765,000	3488.67		138,121		108,823		170,608			(29,298)			---	0010
.101420V SPX ASIAN10/14/2|.101420V| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	10/14/2020	10/14/2021	1,195	4,170,000	3488.67		49,206		38,768		67,508			(10,438)			---	0010
.101420N EEJ EUR009/28/21|.101420N| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	09/28/2021	5,372	750,000	139.6167		19,275		14,998		23,035			(4,277)			---	0010
.101420R EEJ EUR010/14/21|.101420R| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	4,802	680,000	141.618399		14,076		11,090		15,998			(2,986)			---	0010
.101420X SPX ASIAN10/14/2|.101420X| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	10/14/2020	10/14/2021	1,280	4,465,000	3488.67		99,123		78,097		145,969			(21,026)			---	0010
.F101420 SPX EUR010/14/21|.F101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	4,596	16,035,000	3488.67		397,508		313,188		508,610			(84,320)			---	0010
.C101420 SPX EUR010/14/21|.C101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	1,556	5,430,000	3488.67		92,473		72,857		116,087			(19,615)			---	0010
.K101420 SPX EUR010/14/21|.K101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	2,153	7,510,000	3488.67		258,119		203,366		336,925			(54,752)			---	0010
.101420J EEJ EUR010/14/21|.101420J| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	29,695	4,100,000	138.07		103,320		81,404		129,107			(21,916)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.101420Q EEJ EUR010/14/21|.101420Q| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	8,133	1,145,000	140.776172		26,221		20,659		30,399			(5,562)			---	0010
.J101420 SPX EUR010/14/21|.J101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	1,290	4,500,000	3488.67		145,260		114,447		188,547			(30,813)			---	0010
.101420O EEJ EUR010/14/21|.101420O| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	6,781	945,000	139.354051		25,515		20,103		30,431			(5,412)			---	0010
.101420H EEJ EUR010/14/21|.101420H| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	8,003	1,105,000	138.07		26,520		20,895		32,908			(5,625)			---	0010
.H101420 SPX EUR010/14/21|.H101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	2,597	9,060,000	3488.67		245,435		193,373		314,654			(52,062)			---	0010
.101420Z SPX ASIAN10/14/2|.101420Z| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	10/14/2020	10/14/2021	919	3,205,000	3488.67		90,381		71,209		138,145			(19,172)			---	0010
.101420B EEJ EUR010/14/21|.101420B| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	23,430	3,235,000	138.07		56,613		44,604		65,862			(12,009)			---	0010
.101420D EEJ EUR010/14/21|.101420D| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	3,983	550,000	138.07		10,945		8,623		13,109			(2,322)			---	0010
.101420F EEJ EUR010/14/21|.101420F| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	18,360	2,535,000	138.07		56,024		44,140		68,548			(11,884)			---	0010
.101420E EEJ EUR010/14/21|.101420E| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	3,114	430,000	138.07		9,288		7,318		11,280			(1,970)			---	0010
.101420L EEJ EUR010/14/21|.101420L| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	70,616	9,750,000	138.07		273,975		215,859		344,053			(58,116)			---	0010
.101420S EEJ EUR010/14/21|.101420S| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	1,611	230,000	142.805801		4,117		3,244		4,525			(873)			---	0010
.101420M EEJ EUR010/14/21|.101420M| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	5,360	740,000	138.07		21,312		16,791		26,717			(4,521)			---	0010
.101420G EEJ EUR010/14/21|.101420G| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	9,814	1,355,000	138.07		31,030		24,447		38,254			(6,582)			---	0010
.M101420 SPX EUR010/14/21|.M101420| SPX EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	1,099	3,835,000	3488.67		141,818		111,736		186,652			(30,083)			---	0010
.101420Y SPX ASIAN10/14/2|.101420Y| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	10/14/2020	10/14/2021	1,112	3,880,000	3488.67		98,164		77,341		147,263			(20,823)			---	0010
.101420C EEJ EUR010/14/21|.101420C| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	3,151	435,000	138.07		8,222		6,478		9,743			(1,744)			---	0010
.101420A EEJ EUR009/28/21|.101420A| EEJ EUR0 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2020	09/28/2021	25,219	3,455,000	137		66,336		51,616		78,979			(14,720)			---	0010
.101420W SPX ASIAN10/14/2|.101420W| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	10/14/2020	10/14/2021	721	2,515,000	3488.67		46,276		36,460		66,871			(9,816)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G101420 SPX EUR010/14/21|.G101420| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	2,273	7,930,000	3488.67		205,942		162,257		264,293			(43,685)			---	0010
.E101420 SPX EUR010/14/21|.E101420| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/14/2020	10/14/2021	1,660	5,790,000	3488.67		127,959		100,816		162,478			(27,143)			---	0010
.A101420 SPX ASIAN10/14/2|.A101420| SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	10/14/2020	10/14/2021	530	1,850,000	3488.67		66,045		52,035		105,862			(14,010)			---	0010
.101520B SGIXCGMS EURO10/|.101520B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	10/15/2020	10/14/2022	1,940	724,395	373.39		24,910		22,368		23,779			(2,543)			---	0010
.101520A SGIXCGMS EURO10/|.101520A|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	10/15/2020	10/14/2021	733	273,553	373.39		6,535		5,192		6,942			(1,343)			---	0010
.102120N EEJ EUR010/21/21|.102120N| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	28,961	3,970,000	137.08		113,939		91,967		161,154			(21,972)			---	0010
.102120G EEJ EUR010/21/21|.102120G| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	17,800	2,440,000	137.08		53,924		43,525		72,531			(10,399)			---	0010
.102120X SPX ASIAN10/21/2|.102120X| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	10/21/2020	10/21/2021	821	2,820,000	3435.56		50,196		40,516		73,797			(9,680)			---	0010
.102120S EEJ EUR010/21/21|.102120S| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	13,345	1,865,000	139.75306		42,709		34,473		57,864			(8,236)			---	0010
.102120U EEJ EUR010/21/21|.102120U| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	5,606	790,000	140.91824		15,721		12,689		20,919			(3,032)			---	0010
.102120I EEJ EUR010/21/21|.102120I| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	19,405	2,660,000	137.08		63,574		51,315		87,399			(12,259)			---	0010
.102120L EEJ EUR010/21/21|.102120L| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	3,575	490,000	137.08		12,985		10,481		18,212			(2,504)			---	0010
.102120P EEJ EUR010/07/21|.102120P| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/07/2021	2,732	385,000	140.904372		7,662		6,125		10,017			(1,537)			---	0010
.102120A EEJ EUR010/07/21|.102120A| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/07/2021	16,762	2,295,000	136.92		41,310		33,024		52,215			(8,286)			---	0010
.102120Z SPX ASIAN10/21/2|.102120Z| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	10/21/2020	10/21/2021	1,402	4,815,000	3435.56		111,227		89,778		168,428			(21,449)			---	0010
.C102120 SPX ASIAN10/21/2|.C102120| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	10/21/2020	10/21/2021	562	1,930,000	3435.56		71,410		57,639		119,418			(13,771)			---	0010
.102120J EEJ EUR010/21/21|.102120J| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	24,001	3,290,000	137.08		80,605		65,061		111,421			(15,544)			---	0010
.102120E EEJ EUR010/21/21|.102120E| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	4,961	680,000	137.08		13,532		10,923		17,733			(2,609)			---	0010
.102120C EEJ EUR010/21/21|.102120C| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	40,633	5,570,000	137.08		98,032		79,128		124,376			(18,904)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.102120K EEJ EUR010/21/21|.102120K| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	28,633	3,925,000	137.08		98,910		79,836		137,338			(19,074)			---	0010
.102120B EEJ EUR010/21/21|.102120B| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	1,824	250,000	137.08		3,875		3,128		4,741			(747)			---	0010
.102120D EEJ EUR010/21/21|.102120D| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	10,031	1,375,000	137.08		25,988		20,976		33,620			(5,011)			---	0010
.102120Q EEJ EUR010/21/21|.102120Q| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	8,605	1,190,000	138.286304		32,368		26,126		44,508			(6,242)			---	0010
.102120Y SPX ASIAN10/21/2|.102120Y| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	10/21/2020	10/21/2021	869	2,985,000	3435.56		63,581		51,320		95,416			(12,261)			---	0010
.A102120 SPX ASIAN10/21/2|.A102120| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	10/21/2020	10/21/2021	1,206	4,145,000	3435.56		106,527		85,984		163,838			(20,542)			---	0010
.102120W SPX ASIAN10/21/2|.102120W| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	10/21/2020	10/21/2021	1,335	4,585,000	3435.56		53,186		42,930		74,960			(10,256)			---	0010
.102120H EEJ EUR010/21/21|.102120H| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	2,225	305,000	137.08		6,985		5,638		9,489			(1,347)			---	0010
.102120T EEJ EUR010/21/21|.102120T| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	3,135	440,000	140.328796		9,416		7,600		12,638			(1,816)			---	0010
.102120M EEJ EUR010/21/21|.102120M| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	57,776	7,920,000	137.08		222,552		179,636		314,088			(42,916)			---	0010
.1021200 EEJ EUR010/07/21|.1021200| EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/07/2021	3,374	470,000	139.3161		11,374		9,093		15,217			(2,281)			---	0010
.102120F EEJ EUR010/21/21|.102120F| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	7,076	970,000	137.08		20,176		16,285		26,705			(3,891)			---	0010
.102120V EEJ EUR010/21/21|.102120V| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	2,364	335,000	141.713304		6,030		4,867		7,920			(1,163)			---	0010
.102120R EEJ EUR010/21/21|.102120R| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	2,586	360,000	139.191032		8,820		7,119		12,018			(1,701)			---	0010
.B102120 SPX ASIAN10/21/2|.B102120| SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	10/21/2020	10/21/2021	1,057	3,630,000	3435.56		104,181		84,091		163,255			(20,090)			---	0010
.F102120 SPX EUR010/21/21|.F102120| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/21/2020	10/21/2021	4,005	13,760,002	3435.56		279,328		225,463		357,458			(53,865)			---	0010
.E102120 SPX EUR010/21/21|.E102120| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/21/2020	10/21/2021	2,343	8,049,998	3435.56		137,655		111,110		175,010			(26,545)			---	0010
.I102120 SPX EUR010/21/21|.I102120| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/21/2020	10/21/2021	3,062	10,519,994	3435.56		285,092		230,116		371,058			(54,976)			---	0010
.M102120 SPX EUR010/21/21|.M102120| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/21/2020	10/21/2021	2,591	8,899,990	3435.56		328,410		265,080		440,049			(63,330)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.G102120 SPX EUR010/21/21|.G102120|SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	1,886	6,480,016	3435.56		147,096		118,730		189,269			(28,366)			---	0010
.K102120 SPX EUR010/21/21|.K102120|SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	800	2,749,994	3435.56		90,475		73,028		119,856			(17,447)			---	0010
.J102120 SPX EUR010/21/21|.J102120|SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	2,217	7,614,987	3435.56		220,074		177,635		287,972			(42,438)			---	0010
.H102120 SPX EUR010/21/21|.H102120|SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	6,175	21,214,995	3435.56		532,497		429,811		689,399			(102,685)			---	0010
.L102120 SPX EUR010/21/21|.L102120|SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	3,011	10,344,986	3435.56		358,972		289,748		477,865			(69,223)			---	0010
.D102120 SPX EUR010/21/21|.D102120|SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	4,114	14,134,993	3435.56		165,380		133,488		207,978			(31,891)			---	0010
.102220A SGIXCGMS EUR010/|.102220A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	10/22/2020	10/21/2021	826	306,034	370.69		7,513		6,115		9,189			(1,398)			---	0010
.102220B SGIXCGMS EUR010/|.102220B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	10/22/2020	10/21/2022	1,857	688,253	370.69		24,100		21,873		25,460			(2,227)			---	0010
.102620H MXEA EUR009/28/2|.102620H|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	09/28/2021	1,023	1,908,979	1866.06		48,511		39,098		77,281			(9,413)			---	0010
.102620B MXEA ASIAN10/07/|.102620B|MXEA ASIAN 10/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	10/07/2021	934	1,760,011	1884.38		33,942		27,528		73,052			(6,413)			---	0010
.102620E MXEA EUR009/21/2|.102620E|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	09/21/2021	1,164	2,161,420	1856.89		41,683		33,423		62,919			(8,260)			---	0010
.102620I MXEA EUR010/07/2|.102620I|MXEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	10/07/2021	1,530	2,883,101	1884.38		52,204		42,340		82,565			(9,864)			---	0010
.102620K MXEA EUR010/14/2|.102620K|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	10/14/2021	952	1,816,882	1908.49		25,580		20,843		40,766			(4,737)			---	0010
.102620G MXEA EUR009/28/2|.102620G|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	09/28/2021	1,071	1,998,550	1866.06		37,935		30,574		57,845			(7,360)			---	0010
.102620A MXEA ASIAN09/28/|.102620A|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	09/28/2021	752	1,403,277	1866.06		28,486		22,959		56,328			(5,527)			---	0010
.102620D MXEA ASIAN10/21/|.102620D|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	10/21/2021	881	1,662,544	1887.11		33,513		27,428		71,229			(6,085)			---	0010
.102620C MXEA ASIAN10/14/|.102620C|MXEA ASIAN 10/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	10/14/2021	552	1,053,486	1908.49		18,244		14,865		43,643			(3,378)			---	0010
.102620L MXEA EUR010/14/2|.102620L|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	10/14/2021	897	1,711,916	1908.49		37,109		30,237		63,938			(6,872)			---	0010
.102620J MXEA EUR010/07/2|.102620J|MXEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	10/07/2021	1,072	2,020,055	1884.38		47,972		38,908		79,401			(9,064)			---	0010

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.102620F MXEA EUR009/21/2|.102620F|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	10/26/2020	09/21/2021	1,004	1,864,318	1856.89		48,654		39,012		76,885			(9,642)			---	0010
.102820G EEJ EUR010/28/21|.102820G|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	31,440	4,285,000	136.29		94,699		78,263		136,630			(16,435)			---	0010
.102820V EEJ EUR010/28/21|.102820V|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	2,729	385,000	141.06015		6,776		5,600		10,155			(1,176)			---	0010
.102820N EEJ EUR010/28/21|.102820N|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	77,042	10,500,000	136.29		295,050		243,843		453,975			(51,207)			---	0010
.I102820 SPX EUR010/28/21|.I102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	1,331	4,355,000	3271.03		127,079		105,024		176,486			(22,055)			---	0010
.K102820 SPX EUR010/28/21|.K102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	3,540	11,580,000	3271.03		405,416		335,054		570,589			(70,361)			---	0010
.102820Q EEJ EUR010/28/21|.102820Q|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	5,448	750,000	137.6529		20,025		16,550		30,627			(3,475)			---	0010
.102820I EEJ EUR010/28/21|.102820I|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	14,234	1,940,000	136.29		46,172		38,159		68,091			(8,013)			---	0010
.102820E EEJ EUR010/28/21|.102820E|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	4,916	670,000	136.29		12,663		10,465		17,414			(2,198)			---	0010
.D102820 SPX EUR010/28/21|.D102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	2,724	8,910,000	3271.03		155,123		128,201		208,924			(26,922)			---	0010
.102820D EEJ EUR010/28/21|.102820D|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	23,516	3,205,000	136.29		56,408		46,618		76,032			(9,790)			---	0010
.F102820 SPX EUR010/28/21|.F102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	2,516	8,230,000	3271.03		183,694		151,813		250,878			(31,881)			---	0010
.L102820 SPX EUR010/28/21|.L102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	1,189	3,890,000	3271.03		146,264		120,879		207,189			(25,385)			---	0010
.102820R EEJ EUR010/28/21|.102820R|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	11,855	1,640,000	138.33435		40,508		33,478		61,723			(7,030)			---	0010
.102820T EEJ EUR010/28/21|.102820T|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	15,366	2,135,000	138.947655		48,892		40,406		74,481			(8,485)			---	0010
.G102820 SPX EUR010/28/21|.G102820|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/28/2020	10/28/2021	8,366	27,365,000	3271.03		684,946		566,071		941,417			(118,875)			---	0010
.102820X SPX ASIAN10/28/2|.102820X|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/28/2020	10/28/2021	928	3,035,000	3271.03		55,237		45,650		85,075			(9,587)			---	0010
.102820Z SPX ASIAN10/28/2|.102820Z|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/28/2020	10/28/2021	885	2,895,000	3271.03		75,270		62,207		120,770			(13,063)			---	0010
.102820F EEJ EUR010/28/21|.102820F|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	7,227	985,000	136.29		19,799		16,362		27,683			(3,436)			---	0010

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.102820L EEJ EUR010/28/21|.102820L| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	39,255	5,350,000	136.29		134,820		111,421		202,162			(23,399)			---	0010
.102820B EEJ EUR010/14/21|.102820B| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/14/2021	1,717	240,000	139.740647		4,896		4,012		7,343			(884)			---	0010
.B102820 SPX ASIAN10/28/2|.B102820| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/28/2020	10/28/2021	833	2,725,000	3271.03		110,635		91,434		193,234			(19,201)			---	0010
.102820P EEJ EUR010/28/21|.102820P| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	2,159	295,000	136.617096		8,850		7,314		13,565			(1,536)			---	0010
.102820H EEJ EUR010/28/21|.102820H| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	19,040	2,595,000	136.29		59,685		49,326		87,089			(10,359)			---	0010
.102820J EEJ EUR010/28/21|.102820J| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	7,337	1,000,000	136.29		24,200		20,000		35,818			(4,200)			---	0010
.102820M EEJ EUR010/28/21|.102820M| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	4,402	600,000	136.29		15,840		13,091		24,002			(2,749)			---	0010
.102820W SPX ASIAN10/28/2|.102820W| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/28/2020	10/28/2021	1,570	5,135,000	3271.03		61,620		50,926		90,126			(10,694)			---	0010
.102820A EEJ EUR010/14/21|.102820A| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/14/2021	2,463	340,000	138.07		4,760		3,901		6,294			(859)			---	0010
.J102820 SPX EUR010/28/21|.J102820| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	969	3,170,000	3271.03		103,818		85,800		145,534			(18,018)			---	0010
.E102820 SPX EUR010/28/21|.E102820| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	3,156	10,325,000	3271.03		208,359		172,197		282,639			(36,161)			---	0010
.C102820 SPX EUR010/28/21|.C102820| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	4,054	13,260,000	3271.03		157,927		130,518		209,673			(27,409)			---	0010
.102820O EEJ EUR010/28/21|.102820O| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	25,681	3,500,000	136.29		100,450		83,017		155,277			(17,433)			---	0010
.H102820 SPX EUR010/28/21|.H102820| SPX EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2020	10/28/2021	4,407	14,415,000	3271.03		399,584		330,235		553,069			(69,349)			---	0010
.102820C EEJ EUR010/14/21|.102820C| EEJ EUR0 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/14/2021	3,123	440,000	140.872821		7,788		6,382		11,524			(1,406)			---	0010
.102820Y SPX ASIAN10/28/2|.102820Y| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/28/2020	10/28/2021	2,651	8,670,000	3271.03		202,011		166,951		319,845			(35,060)			---	0010
.102820S EEJ EUR010/28/21|.102820S| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	3,354	465,000	138.647817		11,067		9,146		16,840			(1,921)			---	0010
.102820K EEJ EUR010/28/21|.102820K| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	38,337	5,225,000	136.29		128,013		105,795		190,740			(22,217)			---	0010
.102820U EEJ EUR010/28/21|.102820U| EEJ EUR0 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2020	10/28/2021	2,711	380,000	140.174265		7,486		6,187		11,309			(1,299)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.A102820 SPX ASIAN10/28/2|.A102820| SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	10/28/2020	10/28/2021	1,287	4,210,000	3271.03		123,353		101,945		201,164			(21,408)			---	0010
.110320A SPX EUR006/14/21|.110320A| SPX EURO 06/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	06/14/2021	958	2,937,793	3066.59		91,546		67,935		112,533			(23,612)			---	0010
.110320B SPX EUR006/21/21|.110320B| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	06/21/2021	357	1,113,076	3117.86		37,049		27,787		46,423			(9,262)			---	0010
.110320H SPX EUR008/09/21|.110320H| SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	08/09/2021	503	1,685,694	3351.28		42,760		33,961		57,943			(8,799)			---	0010
.110320D SPX EUR006/28/21|.110320D| SPX EURO 06/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	06/28/2021	740	2,259,398	3053.24		80,349		60,860		98,275			(19,489)			---	0010
.110320J SPX EUR008/23/21|.110320J| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	08/23/2021	512	1,739,346	3397.16		47,928		38,540		67,390			(9,388)			---	0010
.110320P SPX EUR010/21/21|.110320P| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	10/21/2021	1,544	5,304,505	3435.56		111,060		92,973		155,075			(18,087)			---	0010
.110320N SPX EUR009/28/21|.110320N| SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	09/28/2021	911	3,053,308	3351.6		66,640		55,024		88,142			(11,616)			---	0010
.110320L SPX EUR009/14/21|.110320L| SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	09/14/2021	744	2,517,354	3383.54		66,737		54,583		91,728			(12,153)			---	0010
.110320Q SPX EUR010/28/21|.110320Q| SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	10/28/2021	1,491	4,877,106	3271.03		134,712		113,203		171,956			(21,509)			---	0010
.1103200 SPX EUR010/14/21|.1103200| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	10/14/2021	788	2,749,072	3488.67		63,205		52,702		93,359			(10,504)			---	0010
.110320M SPX EUR009/21/21|.110320M| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	09/21/2021	760	2,493,606	3281.06		70,072		57,590		90,611			(12,482)			---	0010
.110320I SPX EUR008/16/21|.110320I| SPX EURO 08/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	08/16/2021	489	1,649,324	3372.85		43,795		35,005		60,378			(8,790)			---	0010
.110320K SPX EUR008/30/21|.110320K| SPX EURO 08/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	08/30/2021	387	1,357,600	3508.01		29,261		23,664		44,986			(5,597)			---	0010
.110320G SPX EUR007/28/21|.110320G| SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	07/28/2021	360	1,158,638	3218.44		39,463		30,975		50,712			(8,488)			---	0010
.110320E SPX EUR007/07/21|.110320E| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/03/2020	07/07/2021	558	1,755,089	3145.32		40,862		31,317		50,679			(9,546)			---	0010
.110920J EEJ EUR011/08/21|.110920J| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	12,215	1,680,000	137.54		40,152		34,591		52,240			(5,561)			---	0010
.110920C EEJ EUR011/08/21|.110920C| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	6,725	925,000	137.54		14,615		12,591		17,126			(2,024)			---	0010
.1109200 EEJ EUR011/08/21|.1109200| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	30,609	4,210,000	137.54		121,669		104,817		163,195			(16,852)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.E110920 SPX ASIAN11/08/2|.E110920| SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/09/2020	11/08/2021	1,156	4,105,000	3550.5		137,518		118,471		217,602			(19,047)			---	0010
.H110920 SPX EUR011/08/21|.H110920| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	3,304	11,730,000	3550.5		236,829		204,027		286,614			(32,802)			---	0010
.F110920 SPX EUR011/08/21|.F110920| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	5,520	19,600,000	3550.5		232,652		200,429		271,664			(32,223)			---	0010
.110920W EEJ EUR011/08/21|.110920W| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	1,691	240,000	141.886264		4,512		3,887		5,668			(625)			---	0010
.0110920 SPX EUR011/08/21|.0110920| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	1,928	6,845,000	3550.5		245,599		211,582		315,936			(34,016)			---	0010
.M110920 SPX EUR011/08/21|.M110920| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	1,750	6,215,000	3550.5		198,942		171,388		251,985			(27,554)			---	0010
.B110920 SPX ASIAN11/08/2|.B110920| SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/09/2020	11/08/2021	1,583	5,620,000	3550.5		123,078		106,031		176,878			(17,047)			---	0010
.110920Z SPX ASIAN11/08/2|.110920Z| SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/09/2020	11/08/2021	880	3,125,000	3550.5		54,688		47,113		75,954			(7,574)			---	0010
.K110920 SPX EUR011/08/21|.K110920| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	3,730	13,245,000	3550.5		357,880		308,312		444,449			(49,568)			---	0010
.A110920 SPX ASIAN11/08/2|.A110920| SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/09/2020	11/08/2021	958	3,400,000	3550.5		69,360		59,753		98,050			(9,607)			---	0010
.110920F EEJ EUR011/08/21|.110920F| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	12,905	1,775,000	137.54		35,678		30,736		44,366			(4,941)			---	0010
.110920N EEJ EUR011/08/21|.110920N| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	93,355	12,840,000	137.54		363,372		313,043		485,926			(50,329)			---	0010
.110920H EEJ EUR011/08/21|.110920H| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	41,188	5,665,000	137.54		125,763		108,344		160,999			(17,419)			---	0010
.110920B EEJ EUR010/21/21|.110920B| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	10/21/2021	8,134	1,115,000	137.08		31,443		26,859		40,826			(4,584)			---	0010
.J110920 SPX EUR011/08/21|.J110920| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	9,344	33,175,000	3550.5		823,072		709,073		1,013,602			(113,999)			---	0010
.110920T EEJ EUR011/08/21|.110920T| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	17,116	2,400,000	140.22203		55,440		47,761		71,181			(7,679)			---	0010
.110920L EEJ EUR011/08/21|.110920L| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	51,403	7,070,000	137.54		179,578		154,706		236,110			(24,872)			---	0010
.110920Y SPX ASIAN11/08/2|.110920Y| SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/09/2020	11/08/2021	1,656	5,880,000	3550.5		67,620		58,254		89,448			(9,366)			---	0010
.110920X EEJ EUR011/08/21|.110920X| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	4,003	570,000	142.395162		10,089		8,692		12,510			(1,397)			---	0010

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.110920R EEJ EUR011/08/21|.110920R| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	16,455	2,285,000	138.860384		61,695		53,150		80,620			(8,545)			---	0010
.110920V EEJ EUR011/08/21|.110920V| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	3,393	480,000	141.45989		9,552		8,229		12,037			(1,323)			---	0010
.110920D EEJ EUR011/08/21|.110920D| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	42,788	5,885,000	137.54		104,165		89,737		125,692			(14,427)			---	0010
.C110920 SPX ASIAN11/08/2|.C110920| SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	11/09/2020	11/08/2021	1,445	5,130,000	3550.5		123,120		106,067		179,578			(17,053)			---	0010
.110920P EEJ EUR010/21/21|.110920P| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	10/21/2021	3,630	505,000	139.122492		13,484		11,518		17,008			(1,966)			---	0010
.G110920 SPX EUR011/08/21|.G110920| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	3,956	14,045,000	3550.5		241,855		208,357		289,189			(33,498)			---	0010
.D110920 SPX ASIAN11/08/2|.D110920| SPX ASIAN 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	11/09/2020	11/08/2021	1,528	5,425,000	3550.5		145,933		125,720		217,879			(20,212)			---	0010
.110920I EEJ EUR011/08/21|.110920I| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	17,595	2,420,000	137.54		55,660		47,951		71,893			(7,709)			---	0010
.110920Q EEJ EUR010/21/21|.110920Q| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	10/21/2021	1,881	265,000	140.863408		5,751		4,912		7,071			(838)			---	0010
.110920S EEJ EUR011/08/21|.110920S| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	5,157	720,000	139.6031		17,856		15,383		23,141			(2,473)			---	0010
.N110920 SPX EUR011/08/21|.N110920| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	4,636	16,460,000	3550.5		555,525		478,582		708,406			(76,943)			---	0010
.L110920 SPX EUR011/08/21|.L110920| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	2,702	9,595,000	3550.5		271,059		233,516		338,353			(37,543)			---	0010
.I110920 SPX EUR011/08/21|.I110920| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2020	11/08/2021	3,273	11,620,000	3550.5		262,380		226,039		320,452			(36,341)			---	0010
.110920U EEJ EUR011/08/21|.110920U| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	3,120	440,000	141.04727		9,196		7,922		11,681			(1,274)			---	0010
.110920M EEJ EUR011/08/21|.110920M| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	5,671	780,000	137.54		20,670		17,807		27,478			(2,863)			---	0010
.110920G EEJ EUR011/08/21|.110920G| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	5,308	730,000	137.54		15,549		13,395		19,611			(2,154)			---	0010
.110920A EEJ EUR010/21/21|.110920A| EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	10/21/2021	38,445	5,270,000	137.08		100,130		85,534		119,486			(14,596)			---	0010
.110920E EEJ EUR011/08/21|.110920E| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	14,214	1,955,000	137.54		36,559		31,495		44,799			(5,064)			---	0010
.110920K EEJ EUR011/08/21|.110920K| EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/09/2020	11/08/2021	50,276	6,915,000	137.54		170,109		146,548		222,755			(23,561)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.1110201 PDLV5E EUR010/28|.1110201|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/28/2021	443	185,201	417.98		4,816		4,140		5,699			(676)			---	0010
.1110206 PDLV5E EUR010/14|.1110206|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/14/2021	395	167,990	425.31		2,884		2,462		3,336			(422)			---	0010
.111020D SGIXCGMS EUR011/|.111020D|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	11/10/2020	11/07/2022	5,411	2,030,869	375.35		66,280		61,794		61,887			(4,486)			---	0010
.111020L PDLV5E EUR010/28|.111020L|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/28/2022	1,263	527,855	417.98		18,974		17,672		20,643			(1,302)			---	0010
.111020H PDLV5E EUR010/21|.111020H|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/21/2021	804	339,569	422.24		7,020		6,014		8,192			(1,006)			---	0010
.111020K PDLV5E EUR010/21|.111020K|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/21/2022	826	348,794	422.24		10,678		9,938		11,484			(740)			---	0010
.111020C SGIXCGMS EUR011/|.111020C|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	11/10/2020	11/08/2021	2,716	1,019,533	375.35		22,545		19,476		23,550			(3,069)			---	0010
.111020A SGIXCGMS EUR010/|.111020A|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	11/10/2020	10/28/2021	1,162	427,465	367.74		13,740		11,811		15,209			(1,929)			---	0010
.111020E PDLV5E EUR010/21|.111020E|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/21/2021	523	220,796	422.24		3,797		3,253		4,393			(544)			---	0010
.111020J PDLV5E EUR010/14|.111020J|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/14/2022	767	326,206	425.31		8,788		8,172		9,411			(615)			---	0010
.111020B SGIXCGMS EUR010/|.111020B|SGIXCGMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	11/10/2020	10/28/2022	2,541	934,600	367.74		39,545		36,831		39,162			(2,714)			---	0010
.111020F PDLV5E EUR010/28|.111020F|PDLV5E EUR0 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/10/2020	10/28/2021	445	185,955	417.98		3,958		3,403		4,615			(556)			---	0010
.U111620 SPX EUR011/15/21|.U111620|SPX EUR0 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	11/16/2020	11/15/2021	959	3,480,000	3626.91		192,444		242,495		242,495	50,051					---	0010
.111620X EEJ EUR011/15/21|.111620X|EEJ EUR0 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	51,416	7,115,000	138.38		223,411		266,188		266,188	42,777					---	0010
.V111620 SPX EUR011/14/22|.V111620|SPX EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	11/16/2020	11/14/2022	378	1,370,000	3626.91		147,686		174,392		174,392	26,706					---	0010
.R111620 SPX EUR011/15/21|.R111620|SPX EUR0 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	11/16/2020	11/15/2021	1,235	4,480,000	3626.91		166,656		200,162		200,162	33,506					---	0010
.S111620 SPX EUR011/15/21|.S111620|SPX EUR0 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	11/16/2020	11/15/2021	3,730	13,530,000	3626.91		615,615		753,898		753,898	138,283					---	0010
.111620Y EEJ EUR011/14/22|.111620Y|EEJ EUR0 11/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/14/2022	15,681	2,170,000	138.38		94,612		101,779		101,779	7,167					---	0010
.T111620 SPX EUR011/15/21|.T111620|SPX EUR0 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	11/16/2020	11/15/2021	3,685	13,365,000	3626.91		672,260		832,249		832,249	159,989					---	0010

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.0111620 SPX EUR011/15/21|.0111620| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/16/2020	11/15/2021	624	2,265,000	3626.91		73,160		64,267		86,757			(8,892)			---	0010
.111620G EEJ EUR011/15/21|.111620G| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	2,168	300,000	138.38		6,960		6,114		8,237			(846)			---	0010
.F111620 SPX ASIAN11/15/2|.F111620| SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/15/2021	448	1,625,000	3626.91		57,216		50,262		77,485			(6,954)			---	0010
.P111620 SPX EUR011/15/21|.P111620| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/16/2020	11/15/2021	2,639	9,570,000	3626.91		325,380		285,831		388,297			(39,549)			---	0010
.1116200 EEJ EUR010/28/21|.1116200| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	10/28/2021	1,707	235,000	137.639271		8,014		6,989		9,612			(1,025)			---	0010
.111620E EEJ EUR011/15/21|.111620E| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	4,191	580,000	138.38		11,948		10,496		13,801			(1,452)			---	0010
.111620I EEJ EUR011/15/21|.111620I| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	23,594	3,265,000	138.38		80,646		70,843		96,838			(9,802)			---	0010
.D111620 SPX ASIAN11/15/2|.D111620| SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/15/2021	692	2,510,000	3626.91		60,767		53,381		78,967			(7,386)			---	0010
.M111620 SPX EUR011/15/21|.M111620| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/16/2020	11/15/2021	2,315	8,395,000	3626.91		228,344		200,589		267,115			(27,755)			---	0010
.Q111620 SPX EUR011/15/21|.Q111620| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/16/2020	11/15/2021	880	3,190,000	3626.91		115,797		101,722		138,609			(14,075)			---	0010
.111620S EEJ EUR011/15/21|.111620S| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	2,029	285,000	140.441862		7,097		6,234		8,232			(863)			---	0010
.E111620 SPX ASIAN11/15/2|.E111620| SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/15/2021	993	3,600,000	3626.91		98,676		86,682		130,253			(11,994)			---	0010
.L111620 SPX EUR011/15/21|.L111620| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/16/2020	11/15/2021	1,940	7,035,000	3626.91		179,393		157,588		209,630			(21,805)			---	0010
.111620M EEJ EUR011/15/21|.111620M| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	44,479	6,155,000	138.38		174,187		153,015		212,303			(21,172)			---	0010
.111620Q EEJ EUR011/15/21|.111620Q| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	2,091	290,000	138.684436		8,816		7,744		10,460			(1,072)			---	0010
.111620W EEJ EUR011/15/21|.111620W| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	3,282	470,000	143.2233		8,366		7,349		9,190			(1,017)			---	0010
.C111620 SPX ASIAN11/15/2|.C111620| SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/15/2021	968	3,510,000	3626.91		77,992		68,512		100,382			(9,480)			---	0010
.N111620 SPX EUR011/15/21|.N111620| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/16/2020	11/15/2021	2,021	7,330,000	3626.91		206,706		181,582		242,720			(25,124)			---	0010
.111620A EEJ EUR010/28/21|.111620A| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	10/28/2021	5,870	800,000	136.29		17,600		15,349		20,190			(2,251)			---	0010

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.A111620 SPX ASIAN11/15/2|.A111620| SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/15/2021	862	3,125,000	3626.91		55,000		48,315		69,272			(6,685)			---	0010
.111620N EEJ EUR011/15/21|.111620N| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	14,670	2,030,000	138.38		58,870		51,715		71,577			(7,155)			---	0010
.B111620 SPX ASIAN11/15/2|.B111620| SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/15/2021	895	3,245,000	3626.91		66,977		58,836		85,601			(8,141)			---	0010
.I111620 SPX EUR011/15/21|.I111620| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/16/2020	11/15/2021	2,180	7,905,000	3626.91		158,891		139,578		183,128			(19,313)			---	0010
.111620U EEJ EUR011/15/21|.111620U| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	2,466	350,000	141.950204		7,315		6,426		8,231			(889)			---	0010
.111620Z SPX ASIAN11/15/2|.111620Z| SPX ASIAN 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2020	11/15/2021	881	3,195,000	3626.91		37,190		32,669		45,103			(4,520)			---	0010
.K111620 SPX EUR011/15/21|.K111620| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/16/2020	11/15/2021	5,700	20,675,000	3626.91		510,673		448,602		595,028			(62,071)			---	0010
.G111620 SPX EUR011/15/21|.G111620| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/16/2020	11/15/2021	2,443	8,860,000	3626.91		104,548		91,841		117,540			(12,707)			---	0010
.111620K EEJ EUR011/15/21|.111620K| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	2,060	285,000	138.38		7,581		6,660		9,180			(921)			---	0010
.111620C EEJ EUR011/15/21|.111620C| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	16,151	2,235,000	138.38		39,783		34,947		44,675			(4,836)			---	0010
.J111620 SPX EUR011/15/21|.J111620| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/16/2020	11/15/2021	2,156	7,820,000	3626.91		172,822		151,816		200,406			(21,006)			---	0010
.111620L EEJ EUR011/15/21|.111620L| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	1,770	245,000	138.38		6,762		5,940		8,205			(822)			---	0010
.111620R EEJ EUR011/15/21|.111620R| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	8,945	1,250,000	139.749962		33,750		29,648		39,493			(4,102)			---	0010
.111620H EEJ EUR011/15/21|.111620H| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	21,282	2,945,000	138.38		71,269		62,606		85,095			(8,663)			---	0010
.H111620 SPX EUR011/15/21|.H111620| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/16/2020	11/15/2021	1,562	5,665,000	3626.91		97,438		85,595		111,029			(11,843)			---	0010
.111620T EEJ EUR011/15/21|.111620T| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	13,113	1,850,000	141.07841		42,735		37,541		49,082			(5,194)			---	0010
.111620V EEJ EUR011/15/21|.111620V| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	1,861	265,000	142.406858		5,194		4,563		5,840			(631)			---	0010
.111620P EEJ EUR010/28/21|.111620P| EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	10/28/2021	4,176	585,000	140.092491		15,210		13,265		17,601			(1,945)			---	0010
.111620D EEJ EUR011/15/21|.111620D| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	8,058	1,115,000	138.38		21,408		18,806		24,316			(2,602)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.111620J EEJ EUR011/15/21|.111620J|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	26,015	3,600,000	138.38		91,440		80,326		110,174			(11,114)			---	0010
.111620B EEJ EUR011/15/21|.111620B|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	2,385	330,000	138.38		5,214		4,580		5,664			(634)			---	0010
.111620F EEJ EUR011/15/21|.111620F|EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/16/2020	11/15/2021	19,186	2,655,000	138.38		59,472		52,243		69,865			(7,229)			---	0010
.111720B SGIXCGMS EUR011/|.111720B|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	11/17/2020	11/14/2022	3,124	1,175,087	376.2		41,450		38,991		34,609			(2,458)			---	0010
.111720A SGIXCGMS EUR011/|.111720A|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	11/17/2020	11/15/2021	608	228,632	376.2		5,676		5,000		5,050			(676)			---	0010
.112320J EEJ EUR011/22/21|.112320J|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	28,136	3,905,000	138.79		96,844		86,946		110,997			(9,898)			---	0010
.112320V EEJ EUR011/22/21|.112320V|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	2,557	365,000	142.773273		7,227		6,488		7,698			(739)			---	0010
.112320W EEJ EUR011/22/21|.112320W|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	4,319	620,000	143.536618		11,284		10,131		11,689			(1,153)			---	0010
.A112320 SPX ASIAN11/22/2|.A112320|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	1,405	5,025,011	3577.59		121,605		109,176		168,220			(12,429)			---	0010
.112320I EEJ EUR011/22/21|.112320I|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	31,018	4,305,000	138.79		104,612		93,919		119,162			(10,692)			---	0010
.112320Z SPX ASIAN11/22/2|.112320Z|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	962	3,439,996	3577.59		74,648		67,018		101,898			(7,630)			---	0010
.112320H EEJ EUR011/22/21|.112320H|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	10,123	1,405,000	138.79		32,456		29,138		36,806			(3,317)			---	0010
.112320Y SPX ASIAN11/22/2|.112320Y|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	907	3,245,017	3577.59		58,410		52,440		77,823			(5,970)			---	0010
.112320G EEJ EUR011/22/21|.112320G|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	14,194	1,970,000	138.79		44,128		39,618		49,500			(4,510)			---	0010
.112320X SPX ASIAN11/22/2|.112320X|SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	1,561	5,585,012	3577.59		63,669		57,161		82,092			(6,508)			---	0010
.1123200 EEJ EUR011/08/21|.1123200|EEJ EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/08/2021	2,660	370,000	139.107956		11,211		10,019		12,659			(1,192)			---	0010
.112320C EEJ EUR011/22/21|.112320C|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	18,301	2,540,000	138.79		45,212		40,591		48,386			(4,621)			---	0010
.112320M EEJ EUR011/22/21|.112320M|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	45,428	6,305,000	138.79		179,062		160,760		207,932			(18,302)			---	0010
.112320D EEJ EUR011/22/21|.112320D|EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	7,746	1,075,000	138.79		20,425		18,337		22,218			(2,088)			---	0010

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

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 Year-end (b)
.112320N EEJ EUR011/22/21|.112320N| EEJ EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	11,204	1,555,000	138.79		45,251		40,625		52,485			(4,625)			---	0010
.112320E EEJ EUR011/22/21|.112320E| EEJ EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	4,863	675,000	138.79		13,500		12,120		14,837			(1,380)			---	0010
.H112320 SPX EUR011/22/21|.H112320| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	4,296	15,370,006	3577.59		381,176		342,216		456,558			(38,960)			---	0010
.112320P EEJ EUR011/08/21|.112320P| EEJ EUR0 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/08/2021	1,526	215,000	140.882222		5,311		4,746		5,838			(565)			---	0010
.G112320 SPX EUR011/22/21|.G112320| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	3,103	11,100,010	3577.59		244,200		219,240		290,243			(24,960)			---	0010
.112320F EEJ EUR011/22/21|.112320F| EEJ EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	2,162	300,000	138.79		6,420		5,764		7,140			(656)			---	0010
.F112320 SPX EUR011/22/21|.F112320| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	2,176	7,785,015	3577.59		156,479		140,485		185,050			(15,994)			---	0010
.1123200 EEJ EUR011/22/21|.112320Q| EEJ EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	2,482	345,000	138.984306		10,661		9,571		12,042			(1,090)			---	0010
.112320R EEJ EUR011/22/21|.112320R| EEJ EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	7,632	1,070,000	140.191779		28,890		25,937		32,105			(2,953)			---	0010
.I112320 SPX EUR011/22/21|.I112320| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	4,380	15,669,987	3577.59		408,987		367,184		492,020			(41,803)			---	0010
.112320A EEJ EUR011/08/21|.112320A| EEJ EUR0 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/08/2021	10,506	1,445,000	137.54		30,201		26,990		33,391			(3,211)			---	0010
.112320S EEJ EUR011/22/21|.112320S| EEJ EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	3,546	500,000	140.996761		12,300		11,043		13,499			(1,257)			---	0010
.D112320 SPX EUR011/22/21|.D112320| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	4,760	17,030,008	3577.59		202,657		181,943		235,683			(20,714)			---	0010
.J112320 SPX EUR011/22/21|.J112320| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	2,948	10,544,982	3577.59		287,879		258,454		347,511			(29,424)			---	0010
.112320T EEJ EUR011/22/21|.112320T| EEJ EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	11,413	1,615,000	141.510284		37,468		33,638		40,678			(3,830)			---	0010
.E112320 SPX EUR011/22/21|.E112320| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	1,630	5,830,005	3577.59		100,859		90,550		118,092			(10,309)			---	0010
.K112320 SPX EUR011/22/21|.K112320| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	2,203	7,880,000	3577.59		225,368		202,333		272,327			(23,035)			---	0010
.N112320 SPX EUR011/22/21|.N112320| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	1,590	5,690,014	3577.59		207,685		186,458		256,496			(21,227)			---	0010
.L112320 SPX EUR011/22/21|.L112320| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	11/23/2020	11/22/2021	1,421	5,085,008	3577.59		165,263		148,371		202,259			(16,891)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.B112320 SPX ASIAN11/22/2|.B112320| SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	1,269	4,539,997	3577.59		124,396		111,681		176,080			(12,715)			---	0010
.112320K EEJ EUR011/22/21|.112320K| EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	32,351	4,490,000	138.79		114,495		102,792		131,638			(11,703)			---	0010
.112320L EEJ EUR011/22/21|.112320L| EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	3,278	455,000	138.79		12,149		10,907		14,031			(1,242)			---	0010
.112320U EEJ EUR011/22/21|.112320U| EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	2,988	425,000	142.231992		9,053		8,127		9,683			(925)			---	0010
.112320B EEJ EUR011/22/21|.112320B| EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/23/2020	11/22/2021	1,441	200,000	138.79		3,020		2,711		3,120			(309)			---	0010
.C112320 SPX ASIAN11/22/2|.C112320| SPX ASIAN 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	661	2,365,002	3577.59		80,647		72,404		120,652			(8,243)			---	0010
.M112320 SPX EUR011/22/21|.M112320| SPX EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/23/2020	11/22/2021	3,031	10,844,999	3577.59		374,153		335,910		457,785			(38,242)			---	0010
.1124200 SGIXCGMS EUR011/|.1124200|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	11/24/2020	11/21/2022	3,522	1,324,880	376.21		47,472		45,177		39,151			(2,295)			---	0010
.112420M MXEA EUR011/15/2|.112420M|M XEA EURO 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	11/15/2021	1,373	2,784,760	2028.23		75,680		68,176		84,876			(7,504)			---	0010
.112420K MXEA EUR011/08/2|.112420K|M XEA EURO 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	11/08/2021	902	1,775,948	1968.9		65,377		58,764		71,837			(6,613)			---	0010
.112420J MXEA EUR011/08/2|.112420J|M XEA EURO 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	11/08/2021	1,416	2,787,962	1968.9		79,480		71,440		85,444			(8,040)			---	0010
.112420L MXEA EUR011/15/2|.112420L|M XEA EURO 11/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	11/15/2021	996	2,020,117	2028.23		42,021		37,855		45,575			(4,166)			---	0010
.112420N SGIXCGMS EUR011/|.112420N|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	11/24/2020	11/22/2021	997	375,247	376.21		9,536		8,608		8,351			(927)			---	0010
.112420C MXEA ASIAN11/16/|.112420C|M XEA ASIAN 11/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	11/16/2021	1,022	2,072,851	2028.23		57,436		51,758		73,748			(5,679)			---	0010
.112420A MXEA ASIAN10/28/|.112420A|M XEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	10/28/2021	780	1,408,173	1805.35		65,863		58,982		68,311			(6,881)			---	0010
.112420B MXEA ASIAN11/09/|.112420B|M XEA ASIAN 11/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	11/09/2021	1,016	2,000,402	1968.9		68,397		61,498		79,736			(6,899)			---	0010
.112420H MXEA EUR010/28/2|.112420H|M XEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	10/28/2021	942	1,700,640	1805.35		79,712		71,384		82,347			(8,328)			---	0010
.112420I MXEA EUR011/08/2|.112420I|M XEA EURO 11/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	11/08/2021	968	1,905,895	1968.9		42,728		38,405		44,987			(4,322)			---	0010
.112420G MXEA EUR010/28/2|.112420G|M XEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	10/28/2021	1,789	3,229,771	1805.35		103,404		92,601		104,440			(10,803)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.112420E MXEA EUR010/21/2|.112420E|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	10/21/2021	1,378	2,600,438	1887.11		77,278		69,032		80,235			(8,246)			---	0010
.112420F MXEA EUR010/21/2|.112420F|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	10/21/2021	1,180	2,226,790	1887.11		91,639		81,860		97,131			(9,779)			---	0010
.112420D MXEA ASIAN11/23/|.112420D|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Credit Suisse International E58DKGMJYYYJLN8C3868	11/24/2020	11/23/2021	1,039	2,104,276	2025.29		57,831		52,224		72,738			(5,607)			---	0010
.112420S PDLV5E EUR011/07|.112420S|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/24/2020	11/07/2022	284	119,373	419.68		4,345		4,131		4,362			(214)			---	0010
.112420P PDLV5E EUR011/15|.112420P|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/24/2020	11/15/2021	306	129,681	423.84		2,256		2,033		2,350			(224)			---	0010
.112420T PDLV5E EUR011/21|.112420T|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/24/2020	11/21/2022	1,571	664,416	422.8		21,992		20,929		21,791			(1,063)			---	0010
.112420Q PDLV5E EUR011/08|.112420Q|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/24/2020	11/08/2021	254	106,465	419.68		2,821		2,536		2,999			(285)			---	0010
.112420R PDLV5E EUR011/22|.112420R|PDLV5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/24/2020	11/22/2021	667	281,941	422.8		6,541		5,905		6,837			(636)			---	0010
.113020Z SPX ASIAN11/29/2|.113020Z|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	11/30/2020	11/29/2021	744	2,695,000	3621.63		58,482		53,635		74,981			(4,847)			---	0010
.113020S EEJ EUR011/29/21|.113020S|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	10,750	1,520,000	141.398252		36,480		33,457		39,121			(3,023)			---	0010
.G113020 SPX EUR011/29/21|.G113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/30/2020	11/29/2021	1,901	6,885,000	3621.63		156,978		143,969		181,213			(13,009)			---	0010
.113020G EEJ EUR011/29/21|.113020G|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	17,880	2,485,000	138.98		55,664		51,051		61,377			(4,613)			---	0010
.A113020 SPX ASIAN11/29/2|.A113020|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	11/30/2020	11/29/2021	1,908	6,910,000	3621.63		168,604		154,631		220,205			(13,973)			---	0010
.113020H EEJ EUR011/29/21|.113020H|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	29,141	4,050,000	138.98		97,605		89,516		108,886			(8,089)			---	0010
.F113020 SPX EUR011/29/21|.F113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/30/2020	11/29/2021	1,911	6,920,000	3621.63		148,088		135,816		170,196			(12,272)			---	0010
.113020R EEJ EUR011/29/21|.113020R|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	14,177	1,990,000	140.3698		53,730		49,277		58,653			(4,453)			---	0010
.C113020 SPX ASIAN11/29/2|.C113020|SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	11/30/2020	11/29/2021	632	2,290,000	3621.63		78,776		72,248		108,291			(6,528)			---	0010
.H113020 SPX EUR011/29/21|.H113020|SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/30/2020	11/29/2021	4,053	14,680,000	3621.63		365,532		335,239		425,723			(30,293)			---	0010
.113020T EEJ EUR011/29/21|.113020T|EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	5,113	725,000	141.787396		16,675		15,293		17,698			(1,382)			---	0010

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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 Year-end (b)
.1130201 EEJ EUR011/29/21|.1130201|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/29/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	11,153	1,550,000	138.98		37,975		34,828		42,476			(3,147)			---	0010
.I113020 SPX EUR011/29/21|.I113020|	EQUITY INDEXED ANNUITY																					
SPX EURO 11/29/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/30/2020	11/29/2021	6,548	23,715,000	3621.63		616,590		565,491		717,794			(51,099)			---	0010
.J113020 SPX EUR011/29/21|.J113020|	EQUITY INDEXED ANNUITY																					
SPX EURO 11/29/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/30/2020	11/29/2021	3,489	12,635,000	3621.63		348,726		319,826		408,100			(28,900)			---	0010
.K113020 SPX EUR011/29/21|.K113020|	EQUITY INDEXED ANNUITY																					
SPX EURO 11/29/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/30/2020	11/29/2021	736	2,665,000	3621.63		77,285		70,880		90,963			(6,405)			---	0010
.1130200 EEJ EUR011/29/21|.1130200|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/29/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	1,795	250,000	139.271858		7,625		6,993		8,458			(632)			---	0010
.L113020 SPX EUR011/29/21|.L113020|	EQUITY INDEXED ANNUITY																					
SPX EURO 11/29/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/30/2020	11/29/2021	886	3,210,000	3621.63		105,930		97,151		125,742			(8,779)			---	0010
.113020P EEJ EUR011/15/21|.113020P|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/15/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/15/2021	1,731	245,000	141.535064		5,660		5,172		6,106			(488)			---	0010
.113020F EEJ EUR011/29/21|.113020F|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/29/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	2,231	310,000	138.98		6,634		6,084		7,239			(550)			---	0010
.113020A EEJ EUR011/15/21|.113020A|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/15/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/15/2021	7,588	1,050,000	138.38		20,055		18,326		21,604			(1,729)			---	0010
.M113020 SPX EUR011/29/21|.M113020|	EQUITY INDEXED ANNUITY																					
SPX EURO 11/29/		EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/30/2020	11/29/2021	2,852	10,330,000	3621.63		354,319		324,956		421,981			(29,363)			---	0010
.113020L EEJ EUR011/29/21|.113020L|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/29/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	1,619	225,000	138.98		6,098		5,592		6,912			(505)			---	0010
.113020K EEJ EUR011/29/21|.113020K|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/29/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	19,967	2,775,000	138.98		70,763		64,898		79,784			(5,864)			---	0010
.113020J EEJ EUR011/29/21|.113020J|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/29/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	14,678	2,040,000	138.98		50,592		46,399		56,868			(4,193)			---	0010
.1130200 EEJ EUR011/15/21|.1130200|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/15/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/15/2021	2,696	375,000	139.113414		11,400		10,417		12,834			(983)			---	0010
.113020C EEJ EUR011/29/21|.113020C|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/29/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	21,658	3,010,000	138.98		53,277		48,862		56,073			(4,415)			---	0010
.113020U EEJ EUR011/29/21|.113020U|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/29/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	2,878	410,000	142.4545		8,692		7,972		9,121			(720)			---	0010
.113020V EEJ EUR011/29/21|.113020V|	EQUITY INDEXED ANNUITY			JP Morgan Chase																		
EEJ EURO 11/29/		EXH 5	Equity/Index.	Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	1,677	240,000	143.07991		4,728		4,336		4,882			(392)			---	0010
.B113020 SPX ASIAN11/29/2|.B113020|	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX ASIAN 11/29		EXH 5	Equity/Index.	Bank of Commerce ... 2IGI19DL77OXOHC3ZE78	11/30/2020	11/29/2021	944	3,420,000	3621.63		95,076		87,197		126,419			(7,879)			---	0010
.113020X SPX ASIAN11/29/2|.113020X|	EQUITY INDEXED ANNUITY			Canadian Imperial																		
SPX ASIAN 11/29		EXH 5	Equity/Index.	Bank of Commerce ... 2IGI19DL77OXOHC3ZE78	11/30/2020	11/29/2021	1,084	3,925,000	3621.63		45,923		42,117		55,544			(3,806)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.113020B EEJ EUR011/15/21|.113020B| EEJ EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/15/2021	8,130	1,125,000	138.38		31,613		28,887		36,523			(2,725)			---	0010
.113020W EEJ EUR011/29/21|.113020W| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	3,580	515,000	143.8443		9,219		8,455		9,360			(764)			---	0010
.113020E EEJ EUR011/29/21|.113020E| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	2,878	400,000	138.98		8,120		7,447		8,772			(673)			---	0010
.E113020 SPX EUR011/29/21|.E113020| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/30/2020	11/29/2021	1,095	3,965,000	3621.63		69,784		64,001		79,395			(5,783)			---	0010
.113020M EEJ EUR011/29/21|.113020M| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	48,172	6,695,000	138.98		190,138		174,381		216,549			(15,757)			---	0010
.113020D EEJ EUR011/29/21|.113020D| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	6,512	905,000	138.98		16,924		15,521		18,001			(1,403)			---	0010
.113020Y SPX ASIAN11/29/2|.113020Y| SPX ASIAN 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	11/30/2020	11/29/2021	519	1,880,000	3621.63		34,968		32,070		44,191			(2,898)			---	0010
.113020N EEJ EUR011/29/21|.113020N| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/30/2020	11/29/2021	9,426	1,310,000	138.98		38,121		34,962		43,307			(3,159)			---	0010
.D113020 SPX EUR011/29/21|.D113020| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/30/2020	11/29/2021	3,884	14,065,000	3621.63		170,187		156,083		186,832			(14,104)			---	0010
.N113020 SPX EUR011/29/21|.N113020| SPX EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHWDI71265Z06	11/30/2020	11/29/2021	994	3,600,000	3621.63		130,680		119,850		156,347			(10,830)			---	0010
.120120B SGIXCGMS EUR011/|.120120B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/01/2020	11/28/2022	1,817	684,986	376.89		23,936		22,979		19,713			(957)			---	0010
.120120A SGIXCGMS EUR011/|.120120A|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/01/2020	11/29/2021	1,415	533,205	376.89		13,072		12,022		11,471			(1,050)			---	0010
.N120720 SPX EUR012/07/21|.N120720| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	1,310	4,834,991	3691.96		156,654		146,728		173,475			(9,926)			---	0010
.120720F EEJ EUR012/07/21|.120720F| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12,576	1,760,000	139.95		39,424		36,926		39,232			(2,498)			---	0010
.B120720 SPX ASIAN12/07/2|.B120720| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/07/2020	12/07/2021	531	1,960,000	3691.96		41,944		39,286		47,702			(2,658)			---	0010
.120720E EEJ EUR012/07/21|.120720E| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	7,610	1,065,000	139.95		22,152		20,748		21,818			(1,404)			---	0010
.120720Z SPX ASIAN12/07/2|.120720Z| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/07/2020	12/07/2021	1,006	3,715,000	3691.96		43,094		40,364		47,239			(2,730)			---	0010
.H120720 SPX EUR012/07/21|.H120720| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	2,027	7,485,006	3691.96		157,934		147,927		172,465			(10,007)			---	0010
.120720D EEJ EUR012/07/21|.120720D| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	16,470	2,305,000	139.95		43,565		40,804		42,094			(2,760)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.A120720 SPX ASIAN12/07/2|.A120720| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/07/2020	12/07/2021	715	2,640,000	3691.96		49,104		45,993		55,109			(3,111)			---	0010
.120720C EEJ EUR012/07/21|.120720C| EEJ EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	29,939	4,190,000	139.95		74,163		69,464		70,806			(4,699)			---	0010
.120720B EEJ EUR011/22/21|.120720B| EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	11/22/2021	4,431	615,000	138.79		18,573		17,345		19,151			(1,228)			---	0010
.120720U EEJ EUR012/07/21|.120720U| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	12,823	1,830,000	142.707015		42,456		39,766		39,549			(2,690)			---	0010
.120720J EEJ EUR012/07/21|.120720J| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	26,367	3,690,000	139.95		91,512		85,714		92,633			(5,798)			---	0010
.120720T EEJ EUR012/07/21|.120720T| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	27,774	3,955,000	142.399125		95,316		89,276		89,236			(6,039)			---	0010
.120720L EEJ EUR012/07/21|.120720L| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	4,823	675,000	139.95		17,955		16,817		18,263			(1,138)			---	0010
.120720X EEJ EUR012/07/21|.120720X| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	4,660	675,000	144.84825		12,150		11,380		10,644			(770)			---	0010
.120720K EEJ EUR012/07/21|.120720K| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	52,090	7,290,000	139.95		185,895		174,117		188,516			(11,778)			---	0010
.120720A EEJ EUR011/22/21|.120720A| EEJ EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	11/22/2021	9,583	1,330,000	138.79		28,994		27,078		28,778			(1,916)			---	0010
.120720V EEJ EUR012/07/21|.120720V| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	3,799	545,000	143.462745		11,554		10,822		10,571			(732)			---	0010
.I120720 SPX EUR012/07/21|.I120720| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/07/2020	12/07/2021	2,003	7,394,996	3691.96		169,346		158,616		185,342			(10,730)			---	0010
.J120720 SPX EUR012/07/21|.J120720| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/07/2020	12/07/2021	4,695	17,335,007	3691.96		433,375		405,916		475,573			(27,459)			---	0010
.120720M EEJ EUR012/07/21|.120720M| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	80,743	11,300,000	139.95		322,050		301,645		326,781			(20,405)			---	0010
.120720W EEJ EUR012/07/21|.120720W| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	2,428	350,000	144.1485		6,860		6,425		6,136			(435)			---	0010
.K120720 SPX EUR012/07/21|.K120720| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/07/2020	12/07/2021	6,388	23,585,016	3691.96		613,210		574,356		674,414			(38,854)			---	0010
.D120720 SPX ASIAN12/07/2|.D120720| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/07/2020	12/07/2021	1,082	3,995,000	3691.96		110,662		103,650		127,514			(7,012)			---	0010
.120720H EEJ EUR012/07/21|.120720H| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	44,159	6,180,000	139.95		148,938		139,501		149,937			(9,437)			---	0010
.120720N EEJ EUR012/07/21|.120720N| EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	18,507	2,590,000	139.95		75,369		70,594		76,497			(4,775)			---	0010

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.G120720 SPX EUR012/07/21|.G120720| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	1,301	4,805,012	3691.96		84,088		78,760		90,921			(5,328)			---	0010
.P120720 SPX EUR012/07/21|.P120720| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	1,456	5,375,014	3691.96		195,113		182,750		217,974			(12,363)			---	0010
.F120720 SPX EUR012/07/21|.F120720| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	3,967	14,645,008	3691.96		172,811		161,862		185,742			(10,949)			---	0010
.L120720 SPX EUR012/07/21|.L120720| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	2,378	8,779,998	3691.96		240,572		225,329		265,010			(15,243)			---	0010
.C120720 SPX ASIAN12/07/2|.C120720| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	12/07/2020	12/07/2021	2,294	8,470,000	3691.96		204,974		191,987		234,349			(12,987)			---	0010
.120720S EEJ EUR012/07/21|.120720S| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	4,014	570,000	141.99327		14,364		13,454		13,601			(910)			---	0010
.120720I EEJ EUR012/07/21|.120720I| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	19,043	2,665,000	139.95		65,293		61,156		65,810			(4,137)			---	0010
.1207200 EEJ EUR011/22/21|.1207200| EEJ EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	11/22/2021	1,969	275,000	139.664377		8,910		8,321		8,824			(589)			---	0010
.120720Y EEJ EQFIID12/07/2|.120720Y EEJ	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A.	12/07/2020	12/07/2021	9,310	1,300,000	139.63						15,444						---	0010
.0120720 SPX EUR012/07/21|.0120720| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	3,505	12,939,988	3691.96		443,842		415,720		494,269			(28,122)			---	0010
.120720P EEJ EUR011/22/21|.120720P| EEJ EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	11/22/2021	3,449	490,000	142.079323		12,152		11,349		11,407			(803)			---	0010
.120720R EEJ EUR012/07/21|.120720R| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	11,993	1,695,000	141.335505		46,104		43,183		44,191			(2,921)			---	0010
.E120720 SPX ASIAN12/07/2|.E120720| SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	12/07/2020	12/07/2021	769	2,840,000	3691.96		98,548		92,304		114,462			(6,244)			---	0010
.M120720 SPX EUR012/07/21|.M120720| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	2,067	7,629,989	3691.96		217,455		203,677		239,805			(13,778)			---	0010
.120720G EEJ EUR012/07/21|.120720G| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	8,039	1,125,000	139.95		25,875		24,236		25,859			(1,639)			---	0010
.1207200 EEJ EUR012/07/21|.120720Q| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	1,462	205,000	140.2299		6,273		5,876		6,168			(397)			---	0010
.120820A SGIXCGMS EUR012/|.120820A|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/08/2020	12/07/2021	1,321	499,540	378.11		12,736		11,962		10,055			(774)			---	0010
.120820B SGIXCGMS EUR012/|.120820B|SGIXC GMS EUR0 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/08/2020	12/07/2022	1,329	502,497	378.11		18,047		17,501		13,763			(546)			---	0010
.X121420 SPX EUR012/14/21|.X121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	1,158	4,225,000	3647.49		226,756		265,324		265,324	38,568					---	0010

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.T121420 SPX EUR012/14/21|.T121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	1,183	4,315,000	3647.49		166,257		190,137		190,137	23,880					---	0010
.W121420 SPX EUR012/14/21|.W121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	561	2,045,000	3647.49		99,653		115,918		115,918	16,266					---	0010
.U121420 SPX EUR012/14/21|.U121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	828	3,020,000	3647.49		125,028		143,961		143,961	18,933					---	0010
.121420Z EEJ EUR012/14/21|.121420Z| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	11,734	1,645,000	140.19		52,147		50,046		50,046	(2,101)					---	0010
.V121420 SPX EUR012/14/21|.V121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	4,112	15,000,000	3647.49		709,050		817,909		817,909	108,859					---	0010
.A121420 EEJ EUR012/14/22|.A121420| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2022	18,475	2,590,000	140.19		114,219		103,936		103,936	(10,283)					---	0010
.Y121420 SPX EUR012/14/22|.Y121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2022	439	1,600,000	3647.49		173,600		199,970		199,970	26,370					---	0010
.121420V EEJ EUR012/14/21|.121420V| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	7,905	1,130,000	142.951743		26,329		25,168		23,824		(1,161)				---	0010
.0121420 SPX EUR012/14/21|.0121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	1,478	5,390,000	3647.49		150,219		143,598		168,949		(6,621)				---	0010
.121420K EEJ EUR012/14/21|.121420K| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	39,446	5,530,000	140.19		137,697		131,628		135,292		(6,069)				---	0010
.121420I EEJ EUR012/14/21|.121420I| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	6,563	920,000	140.19		21,528		20,579		20,944		(949)				---	0010
.121420U EEJ EUR012/14/21|.121420U| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	14,161	2,020,000	142.643325		48,884		46,729		44,465		(2,155)				---	0010
.C121420 SPX ASIAN12/14/2|.C121420| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/14/2020	12/14/2021	1,424	5,195,000	3647.49		60,782		58,102		69,610		(2,679)				---	0010
.121420T EEJ EUR012/14/21|.121420T| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	5,632	800,000	142.040508		20,720		19,807		19,128		(913)				---	0010
.P121420 SPX EUR012/14/21|.P121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	2,359	8,605,000	3647.49		249,975		238,957		281,694		(11,018)				---	0010
.121420L EEJ EUR012/14/21|.121420L| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	25,679	3,600,000	140.19		92,160		88,098		90,836		(4,062)				---	0010
.N121420 SPX EUR012/14/21|.N121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	6,284	22,920,000	3647.49		608,068		581,266		682,209		(26,802)				---	0010
.121420J EEJ EUR012/14/21|.121420J| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	32,099	4,500,000	140.19		108,900		104,100		106,542		(4,800)				---	0010
.121420W EEJ EUR012/14/21|.121420W| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	3,551	510,000	143.638674		10,965		10,482		9,749		(483)				---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.121420M EEJ EUR012/14/21|.121420M| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	19,438	2,725,000	140.19		71,395		68,248		70,551			(3,147)			---	0010
.121420Y EEJ EUR012/14/21|.121420Y| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	3,308	480,000	145.082631		8,688		8,305		7,400			(383)			---	0010
.R121420 SPX EUR012/14/21|.R121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	2,517	9,180,000	3647.49		322,861		308,630		366,924			(14,231)			---	0010
.D121420 SPX ASIAN12/14/2|.D121420| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	12/14/2020	12/14/2021	481	1,755,000	3647.49		33,345		31,875		39,647			(1,470)			---	0010
.121420X EEJ EUR012/14/21|.121420X| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	1,351	195,000	144.311586		3,881		3,709		3,377			(171)			---	0010
.121420S EEJ EUR012/14/21|.121420S| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	14,304	2,025,000	141.563862		55,283		52,846		51,613			(2,437)			---	0010
.121420R EEJ EUR012/14/21|.121420R| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	3,670	515,000	140.344209		16,068		15,360		15,368			(708)			---	0010
.K121420 SPX EUR012/14/21|.K121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	1,616	5,895,000	3647.49		128,157		122,508		142,388			(5,649)			---	0010
.Q121420 SPX EUR012/14/21|.Q121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	1,172	4,275,000	3647.49		141,289		135,061		160,151			(6,228)			---	0010
.F121420 SPX ASIAN12/14/2|.F121420| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	12/14/2020	12/14/2021	2,263	8,255,000	3647.49		205,550		196,489		249,802			(9,060)			---	0010
.121420H EEJ EUR012/14/21|.121420H| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	8,774	1,230,000	140.19		28,167		26,925		27,347			(1,242)			---	0010
.121420Q EEJ EUR012/14/21|.121420Q| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	2,211	310,000	140.19		9,362		8,949		9,171			(413)			---	0010
.J121420 SPX EUR012/14/21|.J121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	1,040	3,795,000	3647.49		69,069		66,025		76,094			(3,044)			---	0010
.121420F EEJ EUR012/14/21|.121420F| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	3,638	510,000	140.19		10,353		9,897		9,867			(456)			---	0010
.E121420 SPX ASIAN12/14/2|.E121420| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	12/14/2020	12/14/2021	589	2,150,000	3647.49		47,085		45,010		56,526			(2,075)			---	0010
.121420G EEJ EUR012/14/21|.121420G| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	4,494	630,000	140.19		13,545		12,948		13,007			(597)			---	0010
.S121420 SPX EUR012/14/21|.S121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	1,162	4,240,000	3647.49		159,127		152,113		181,705			(7,014)			---	0010
.I121420 SPX EUR012/14/21|.I121420| SPX EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	3,619	13,200,000	3647.49		160,248		153,185		172,559			(7,063)			---	0010
.121420D EEJ EUR012/14/21|.121420D| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	8,453	1,185,000	140.19		21,093		20,163		19,703			(930)			---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.121420P EEJ EUR012/14/21|.121420P| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	12,233	1,715,000	140.19		50,078		47,871		49,405			(2,207)			---	0010
.H121420 SPX ASIAN12/14/2|.H121420| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/14/2020	12/14/2021	914	3,335,000	3647.49		120,727		115,406		153,258			(5,321)			---	0010
.1214200 EEJ EUR012/14/21|.1214200| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	44,119	6,185,000	140.19		176,891		169,094		174,550			(7,797)			---	0010
.121420E EEJ EUR012/14/21|.121420E| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	11,235	1,575,000	140.19		29,453		28,154		27,681			(1,298)			---	0010
.G121420 SPX ASIAN12/14/2|.G121420| SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/14/2020	12/14/2021	458	1,670,000	3647.49		47,595		45,497		58,689			(2,098)			---	0010
.121420N EEJ EUR012/14/21|.121420N| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	2,604	365,000	140.19		10,001		9,560		9,889			(441)			---	0010
.121420B EEJ EUR011/29/21|.121420B| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	11/29/2021	11,692	1,625,000	138.98		50,700		48,369		50,902			(2,331)			---	0010
.121420C EEJ EUR012/14/21|.121420C| EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	12/14/2021	927	130,000	140.19		1,885		1,802		1,675			(83)			---	0010
.L121420 SPX EUR012/14/21|.L121420| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	1,689	6,160,000	3647.49		143,466		137,143		159,933			(6,324)			---	0010
.M121420 SPX EUR012/14/21|.M121420| SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/14/2020	12/14/2021	4,090	14,920,000	3647.49		378,670		361,979		423,840			(16,691)			---	0010
.121420A EEJ EUR011/29/21|.121420A| EEJ EURO 11/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	11/29/2021	21,370	2,970,000	138.98		62,073		59,219		59,565			(2,854)			---	0010
.121520E PDLV5E EUR011/22|.121520E|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/22/2021	1,953	828,299	424.1		20,128		19,240		19,145			(888)			---	0010
.121520C PDLV5E EUR011/15|.121520C|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/15/2021	309	130,862	424.17		3,114		2,974		2,961			(140)			---	0010
.121520A SGIXCGMS EUR012/|.121520A|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/15/2020	12/14/2021	1,567	593,139	378.48		15,060		14,436		11,769			(624)			---	0010
.121520D PDLV5E EUR011/08|.121520D|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/08/2021	829	351,395	423.63		8,724		8,323		8,263			(401)			---	0010
.121520G PDLV5E EUR011/21|.121520G|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/21/2022	733	310,638	423.63		10,791		10,561		9,939			(230)			---	0010
.121520H PDLV5E EUR011/21|.121520H|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/21/2022	513	217,500	424.1		7,460		7,301		6,866			(159)			---	0010
.121520B SGIXCGMS EUR012/|.121520B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/15/2020	12/14/2022	5,276	1,996,732	378.48		71,538		70,062		54,004			(1,476)			---	0010
.121520F PDLV5E EUR011/07|.121520F|PDL V5E EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/15/2020	11/07/2022	708	300,393	424.17		10,122		9,902		9,364			(220)			---	0010

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.M122120 SPX EUR012/21/21|.M122120| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	552	2,040,000	3694.92		67,728		66,049		73,136			(1,679)			---	0010
.1221200 EEJ EUR012/21/21|.1221200| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	3,023	425,000	140.57		11,518		11,232		11,032			(286)			---	0010
.B122120 SPX ASIAN12/21/2|.B122120| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	2,587	9,560,000	3694.92		231,352		225,616		264,021			(5,736)			---	0010
.122120P EEJ EUR012/21/21|.122120P| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	60,184	8,460,000	140.57		239,418		233,482		228,969			(5,936)			---	0010
.A122120 SPX ASIAN12/21/2|.A122120| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	501	1,850,000	3694.92		41,070		40,052		46,921			(1,018)			---	0010
.122120B EEJ EUR012/14/21|.122120B| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/14/2021	8,631	1,210,000	140.19		23,353		22,763		21,749			(590)			---	0010
.122120N EEJ EUR012/21/21|.122120N| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	52,785	7,420,000	140.57		192,920		188,137		184,395			(4,783)			---	0010
.122120E EEJ EUR012/21/21|.122120E| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	11,845	1,665,000	140.57		30,470		29,714		27,661			(755)			---	0010
.L122120 SPX EUR012/21/21|.L122120| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	3,035	11,215,000	3694.92		327,478		319,359		351,477			(8,119)			---	0010
.N122120 SPX EUR012/21/21|.N122120| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	2,148	7,935,000	3694.92		278,519		271,613		301,686			(6,905)			---	0010
.122120C EEJ EUR012/14/21|.122120C| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/14/2021	11,431	1,602,500	140.19		43,428		42,330		42,213			(1,098)			---	0010
.122120M EEJ EUR012/21/21|.122120M| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	30,447	4,280,000	140.57		108,712		106,017		103,685			(2,695)			---	0010
.122120D EEJ EUR012/21/21|.122120D| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	1,316	185,000	140.57		2,609		2,544		2,253			(65)			---	0010
.C122120 SPX ASIAN12/21/2|.C122120| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	1,332	4,920,000	3694.92		137,268		133,865		157,322			(3,403)			---	0010
.J122120 SPX EUR012/21/21|.J122120| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	7,938	29,330,000	3694.92		783,111		763,695		837,611			(19,416)			---	0010
.122120A EEJ EUR012/07/21|.122120A| EEJ EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/07/2021	8,717	1,220,000	139.95		24,888		24,246		23,453			(642)			---	0010
.122120S EEJ EUR012/21/21|.122120S| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	2,094	295,000	140.893311		8,939		8,717		8,256			(222)			---	0010
.K122120 SPX EUR012/21/21|.K122120| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	3,014	11,135,000	3694.92		312,894		305,136		334,481			(7,758)			---	0010
.122120L EEJ EUR012/21/21|.122120L| EEJ EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	75,692	10,640,000	140.57		262,808		256,292		250,309			(6,516)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.122120K EEJ EUR012/21/21|.122120K| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	16,824	2,365,000	140.57		56,760		55,353		53,791			(1,407)			---	0010
.122120Z SPX ASIAN12/21/2|.122120Z| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	12/21/2020	12/21/2021	589	2,175,000	3694.92		41,108		40,088		46,456			(1,019)			---	0010
.122120T EEJ EUR012/21/21|.122120T| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	15,950	2,265,000	142.003814		60,702		59,197		54,821			(1,505)			---	0010
.122120I EEJ EUR012/21/21|.122120I| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	18,176	2,555,000	140.57		57,743		56,311		54,352			(1,432)			---	0010
.122120J EEJ EUR012/21/21|.122120J| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	4,660	655,000	140.57		15,131		14,755		14,329			(375)			---	0010
.122120U EEJ EUR012/21/21|.122120U| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	19,141	2,730,000	142.622322		68,250		66,558		60,762			(1,692)			---	0010
.122120V EEJ EUR012/21/21|.122120V| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	9,103	1,305,000	143.353286		30,015		29,271		26,232			(744)			---	0010
.122120W EEJ EUR012/21/21|.122120W| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	3,296	475,000	144.112364		10,023		9,774		8,562			(248)			---	0010
.D122120 SPX ASIAN12/21/2|.D122120| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	12/21/2020	12/21/2021	717	2,650,000	3694.92		92,750		90,450		106,019			(2,300)			---	0010
.122120R EEJ EUR012/21/21|.122120R| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	1,601	225,000	140.57		6,728		6,561		6,380			(167)			---	0010
.122120F EEJ EUR012/21/21|.122120F| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	13,303	1,870,000	140.57		35,717		34,831		32,804			(886)			---	0010
.122120X EEJ EUR012/21/21|.122120X| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	3,061	445,000	145.377494		8,055		7,855		6,640			(200)			---	0010
.I122120 SPX EUR012/21/21|.I122120| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	12/21/2020	12/21/2021	4,774	17,640,000	3694.92		449,820		438,667		480,325			(11,153)			---	0010
.E122120 SPX EUR012/21/21|.E122120| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	12/21/2020	12/21/2021	5,233	19,335,000	3694.92		237,821		231,924		244,716			(5,896)			---	0010
.122120Y SPX ASIAN12/21/2|.122120Y| SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	12/21/2020	12/21/2021	1,264	4,670,000	3694.92		53,705		52,373		58,836			(1,332)			---	0010
.F122120 SPX EUR012/21/21|.F122120| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	12/21/2020	12/21/2021	1,229	4,540,000	3694.92		83,082		81,022		87,384			(2,060)			---	0010
.H122120 SPX EUR012/21/21|.H122120| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	12/21/2020	12/21/2021	1,212	4,480,000	3694.92		104,384		101,796		111,116			(2,588)			---	0010
.122120Q EEJ EUR012/21/21|.122120Q| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	7,861	1,105,000	140.57		31,935		31,143		30,521			(792)			---	0010
.122120H EEJ EUR012/21/21|.122120H| EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	4,802	675,000	140.57		14,445		14,087		13,462			(358)			---	0010

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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 Year-end (b)
.122120G EEJ EUR012/21/21|.122120G|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	6,331	890,000	140.57		18,334		17,879		16,975			(455)			---	0010
.G122120 SPX EUR012/21/21|.G122120|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/21/2020	12/21/2021	1,407	5,200,000	3694.92		113,880		111,057		120,563			(2,823)			---	0010
.122220Z SGIXCGMS EUR012/|.122220Z|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/22/2020	12/14/2022	444	167,962	378.48		5,707		5,644		4,543			(63)			---	0010
.122220G MXEA EUR011/29/2|.122220G|MXEA EURO 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	11/29/2021	801	1,645,118	2053.83		34,243		33,437		33,415			(806)			---	0010
.122220K MXEA EUR012/14/2|.122220K|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	12/14/2021	537	1,127,442	2099.52		20,256		19,799		19,966			(456)			---	0010
.122220F MXEA EUR011/22/2|.122220F|MXEA EURO 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	11/22/2021	1,310	2,653,130	2025.29		84,875		82,836		86,497			(2,039)			---	0010
.122220M MXEA EUR012/14/2|.122220M|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	12/14/2021	535	1,123,243	2099.52		31,212		30,509		33,198			(703)			---	0010
.122220E MXEA EUR011/22/2|.122220E|MXEA EURO 11/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	11/22/2021	913	1,849,090	2025.29		40,382		39,412		39,008			(970)			---	0010
.122220A MXEA ASIAN11/29/|.122220A|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	11/29/2021	768	1,577,341	2053.83		45,466		44,396		52,402			(1,070)			---	0010
.122220B MXEA ASIAN12/07/|.122220B|MXEA ASIAN 12/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	12/07/2021	1,249	2,614,782	2093.5		62,175		60,746		73,950			(1,429)			---	0010
.122220D MXEA ASIAN12/21/|.122220D|MXEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	12/21/2021	1,318	2,760,090	2094.15		69,867		68,323		82,807			(1,544)			---	0010
.122220L MXEA EUR012/14/2|.122220L|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	12/14/2021	1,627	3,415,919	2099.52		83,400		81,521		86,604			(1,879)			---	0010
.122220I MXEA EUR012/07/2|.122220I|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	12/07/2021	1,186	2,482,891	2093.5		53,595		52,363		54,454			(1,232)			---	0010
.122220C MXEA ASIAN12/14/|.122220C|MXEA ASIAN 12/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	12/14/2021	990	2,078,525	2099.52		47,975		46,894		56,952			(1,081)			---	0010
.122220J MXEA EUR012/07/2|.122220J|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	12/07/2021	1,357	2,840,880	2093.5		76,182		74,431		80,205			(1,751)			---	0010
.A122220 SGIXCGMS EUR012/|.A122220|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/22/2020	12/21/2021	920	347,858	377.93		8,468		8,281		7,205			(187)			---	0010
.B122220 SGIXCGMS EUR012/|.B122220|SGIXCGMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/22/2020	12/21/2022	2,410	910,993	377.93		31,722		31,373		25,354			(349)			---	0010
.122220H MXEA EUR011/29/2|.122220H|MXEA EURO 11/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/22/2020	11/29/2021	1,475	3,029,399	2053.83		87,807		85,741		90,138			(2,066)			---	0010
.H122820 SPX EUR012/28/21|.H122820|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/28/2020	12/28/2021	4,582	17,115,009	3735.36		511,739		508,919		531,211			(2,819)			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.1228200 EEJ EUR012/28/21|.122820Q| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	1,590	225,000	141.468712		6,818		6,780		5,864			(38)			---	0010
.122820A EEJ EUR012/14/21|.122820A| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/14/2021	8,631	1,210,000	140.19		24,200		24,061		21,749			(139)			---	0010
.122820R EEJ EUR012/28/21|.122820R| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	16,278	2,320,000	142.527187		62,640		62,295		52,540			(345)			---	0010
.I122820 SPX EUR012/28/21|.I122820| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/28/2020	12/28/2021	452	1,689,989	3735.36		55,770		55,463		57,780			(307)			---	0010
.G122820 SPX EUR012/28/21|.G122820| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/28/2020	12/28/2021	3,540	13,225,005	3735.36		374,268		372,205		387,296			(2,062)			---	0010
.122820B EEJ EUR012/14/21|.122820B| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/14/2021	11,449	1,605,000	140.19		45,422		45,161		42,279			(260)			---	0010
.122820J EEJ EUR012/28/21|.122820J| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	60,264	8,505,000	141.13		216,027		214,837		193,433			(1,190)			---	0010
.122820C EEJ EUR012/28/21|.122820C| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	9,105	1,285,000	141.13		22,873		22,747		19,609			(126)			---	0010
.122820D EEJ EUR012/28/21|.122820D| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	3,295	465,000	141.13		8,928		8,879		7,720			(49)			---	0010
.A122820 SPX ASIAN12/28/2|.A122820| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/28/2020	12/28/2021	494	1,845,000	3735.36		57,380		57,063		59,250			(316)			---	0010
.122820N EEJ EUR012/28/21|.122820N| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	13,392	1,890,000	141.13		54,810		54,508		48,950			(302)			---	0010
.122820S EEJ EUR012/28/21|.122820S| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	9,425	1,350,000	143.232837		33,615		33,430		27,744			(185)			---	0010
.E122820 SPX EUR012/28/21|.E122820| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/28/2020	12/28/2021	4,352	16,255,017	3735.36		412,877		410,602		425,577			(2,275)			---	0010
.F122820 SPX EUR012/28/21|.F122820| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/28/2020	12/28/2021	4,490	16,770,011	3735.36		447,759		445,292		463,052			(2,467)			---	0010
.122820I EEJ EUR012/28/21|.122820I| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	57,110	8,060,000	141.13		199,082		197,985		178,122			(1,097)			---	0010
.122820E EEJ EUR012/28/21|.122820E| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	4,039	570,000	141.13		11,913		11,847		10,422			(66)			---	0010
.122820H EEJ EUR012/28/21|.122820H| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	16,439	2,320,000	141.13		55,680		55,373		49,601			(307)			---	0010
.D122820 SPX EUR012/28/21|.D122820| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	12/28/2020	12/28/2021	1,513	5,649,993	3735.36		128,255		127,548		132,110			(707)			---	0010
.1228200 EEJ EUR012/14/21|.1228200| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/14/2021	2,107	300,000	142.376964		7,980		7,934		6,851			(46)			---	0010

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.122820F EEJ EUR012/28/21|.122820F| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	4,925	695,000	141.13		15,360		15,275		13,579			(85)			---	0010
.122820P EEJ EUR012/14/21|.122820P| EEJ EUR0 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/14/2021	1,920	275,000	143.218104		6,628		6,590		5,584			(38)			---	0010
.122820G EEJ EUR012/28/21|.122820G| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	12,790	1,805,000	141.13		41,335		41,107		36,648			(228)			---	0010
.122820W SPX ASIAN12/28/2|.122820W| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/28/2020	12/28/2021	494	1,845,000	3735.36		37,121		36,917		37,670			(205)			---	0010
.122820K EEJ EUR012/28/21|.122820K| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	21,895	3,090,000	141.13		80,340		79,897		72,052			(443)			---	0010
.B122820 SPX EUR012/28/21|.B122820| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/28/2020	12/28/2021	3,277	12,239,990	3735.36		148,104		147,288		150,141			(816)			---	0010
.C122820 SPX EUR012/28/21|.C122820| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/28/2020	12/28/2021	1,025	3,830,014	3735.36		76,217		75,797		78,395			(420)			---	0010
.122820V SPX ASIAN12/28/2|.122820V| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/28/2020	12/28/2021	1,008	3,765,000	3735.36		45,218		44,969		44,438			(249)			---	0010
.122820Y SPX ASIAN12/28/2|.122820Y| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/28/2020	12/28/2021	1,585	5,920,000	3735.36		148,000		147,185		151,795			(815)			---	0010
.122820M EEJ EUR012/28/21|.122820M| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	46,517	6,565,000	141.13		185,790		184,766		166,352			(1,024)			---	0010
.122820U EEJ EUR012/28/21|.122820U| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	2,775	405,000	145.956646		7,331		7,290		5,574			(40)			---	0010
.122820T EEJ EUR012/28/21|.122820T| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	5,102	735,000	144.051391		16,685		16,593		13,450			(92)			---	0010
.122820X SPX ASIAN12/28/2|.122820X| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/28/2020	12/28/2021	493	1,840,000	3735.36		42,670		42,435		43,554			(235)			---	0010
.122820L EEJ EUR012/28/21|.122820L| EEJ EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/28/2020	12/28/2021	22,993	3,245,000	141.13		86,317		85,841		77,322			(476)			---	0010
.122820Z SPX ASIAN12/28/2|.122820Z| SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/28/2020	12/28/2021	957	3,575,000	3735.36		100,243		99,691		103,560			(552)			---	0010
.J122820 SPX EUR012/28/21|.J122820| SPX EUR0 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/28/2020	12/28/2021	1,700	6,350,000	3735.36		221,615		220,394		229,820			(1,228)			---	0010
.122920B SGIXCGMS EUR012/|.122920B|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/29/2020	12/28/2022	8,883	3,359,124	378.14		120,813		120,813		92,983						---	0010
.122920A SGIXCGMS EUR012/|.122920A|SGIXC GMS EURO 1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/29/2020	12/28/2021	2,097	792,933	378.14		20,024		20,246		16,342	6					---	0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										737,316	248,347,768		149,889,539	XXX	372,382,994	14,375,500		(114,447,016)			XXX	XXX
.052319A IRF07/23/26|.052319A|I RF 07/23/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	12,500,000	12,500,000	0.019	335,000		82,574	1,093,733		1,093,733	707,198					---	0040

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.052319C IRF07/23/26|.052319C|| RF 07/23/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	16,250,000	16,250,000	0.019	435,500		107,346	1,421,852		1,421,852	919,357					---	0040
.052819C IRF07/15/26|.052819C|| RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0185	386,000		82,182	1,229,757		1,229,757	808,326					---	0040
.052819A IRF07/15/26|.052819A|| RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	14,500,000	14,500,000	0.0185	386,000		82,182	1,229,757		1,229,757	808,326					---	0040
.060319C IRF07/15/26|.060319C|| RF 07/15/2026 MZH0	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.017	462,500		76,511	1,205,506		1,205,506	821,235					---	0040
.060319A IRF07/15/26|.060319A|| RF 07/15/2026 MZH0	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	06/03/2019	07/15/2026	15,750,000	15,750,000	0.017	462,500		76,511	1,205,506		1,205,506	821,235					---	0040
.060519G IRF07/25/26|.060519G|| RF 07/25/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0172	160,500		30,643	426,404		426,404	288,302					---	0040
.060519C IRF07/15/26|.060519C|| RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0172	124,000		21,078	329,975		329,975	223,831					---	0040
.060519E IRF07/25/26|.060519E|| RF 07/25/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	5,500,000	5,500,000	0.0172	160,500		30,643	426,404		426,404	288,302					---	0040
.060519A IRF07/15/26|.060519A|| RF 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	4,250,000	4,250,000	0.0172	124,000		21,078	329,975		329,975	223,831					---	0040
.061119C ICF05/25/25|.061119C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.017	425,000		140,076	1,338,655		1,338,655	948,304					---	0040
.061119A ICF05/25/25|.061119A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	06/11/2019	05/05/2025	21,000,000	21,000,000	0.017	425,000		140,076	1,338,655		1,338,655	948,304					---	0040
.061419P ICF07/15/26|.061419P|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165	371,000		58,697	940,818		940,818	647,400					---	0040
.061419N ICF07/15/26|.061419N|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	06/14/2019	07/15/2026	12,750,000	12,750,000	0.0165	371,000		58,697	940,818		940,818	647,400					---	0040
.071219A ICF07/20/23|.071219A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	07/12/2019	07/20/2023	7,500,000	7,500,000	0.0155	73,000		32,363	282,990		282,990	221,629					---	0040
.071219E ICF07/20/26|.071219E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	07/12/2019	07/20/2026	6,750,000	6,750,000	0.0165	154,000		32,558	497,837		497,837	342,110					---	0040
.071219G ICF07/20/26|.071219G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	07/12/2019	07/20/2026	6,750,000	6,750,000	0.0165	154,000		32,558	497,837		497,837	342,110					---	0040
.071219C ICF07/20/23|.071219C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	07/12/2019	07/20/2023	7,500,000	7,500,000	0.0155	73,000		32,363	282,990		282,990	221,629					---	0040
.071919I ICF07/20/26|.071919I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	13,300,000	13,300,000	0.016	330,500		60,770	944,408		944,408	654,945					---	0040
.071919C ICF07/20/26|.071919C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	4,000,000	4,000,000	0.016	98,000		18,277	284,032		284,032	196,976					---	0040

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.071919G ICF07/20/26|.071919G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	13,300,000	13,300,000	0.016	330,500		60,770	944,408		944,408	654,945					---	0040
.071919E ICF07/20/26|.071919E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	5,000,000	5,000,000	0.016	123,000		22,846	355,041		355,041	246,220					---	0040
.081919E ICF07/15/25|.081919E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2025	7,500,000	7,500,000	0.0112	145,000		16,196	298,912		298,912	227,117					---	0040
.081919A ICF10/15/24|.081919A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	10/15/2024	5,000,000	5,000,000	0.011	78,000		10,542	171,966		171,966	135,535					---	0040
.081919M ICF07/15/26|.081919M|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0114	196,000		17,684	373,582		373,582	270,973					---	0040
.081919K ICF07/15/26|.081919K|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0114	49,000		4,399	92,928		92,928	67,405					---	0040
.081919I ICF07/15/26|.081919I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	1,990,000	1,990,000	0.0114	49,000		4,399	92,928		92,928	67,405					---	0040
.081919G ICF07/15/25|.081919G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2025	7,500,000	7,500,000	0.0112	145,000		16,196	298,912		298,912	227,117					---	0040
.081919O ICF07/15/26|.081919O|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	8,000,000	8,000,000	0.0114	196,000		17,684	373,582		373,582	270,973					---	0040
.081919C ICF10/15/24|.081919C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	10/15/2024	5,000,000	5,000,000	0.011	78,000		10,542	171,966		171,966	135,535					---	0040
.091219I ICF10/25/26|.091219I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133	51,000		7,200	116,449		116,449	82,538					---	0040
.091219G ICF11/20/26|.091219G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	7,000,000	7,000,000	0.0135	188,000		37,037	412,890		412,890	289,698					---	0040
.091219M ICF10/25/26|.091219M|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	10,000,000	10,000,000	0.0133	256,000		35,999	582,247		582,247	412,688					---	0040
.091219E ICF11/20/26|.091219E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	4,000,000	4,000,000	0.0135	106,000		21,164	235,937		235,937	165,542					---	0040
.0912190 ICF10/25/26|.091219O|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	16,000,000	16,000,000	0.0133	410,000		57,598	931,595		931,595	660,300					---	0040
.091219C ICF11/20/26|.091219C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	2,000,000	2,000,000	0.0135	53,000		10,582	117,969		117,969	82,771					---	0040
.091219K ICF10/25/26|.091219K|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	2,000,000	2,000,000	0.0133	51,000		7,200	116,449		116,449	82,538					---	0040
.091819C ICF10/20/26|.091819C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.013	136,750		17,504	325,928		325,928	231,964					---	0040
.091819A ICF10/20/26|.091819A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	09/18/2019	10/20/2026	5,750,000	5,750,000	0.013	136,750		17,504	325,928		325,928	231,964					---	0040

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.103119E ICF01/23/27|.103119E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125	200,000		20,332	445,067		445,067	314,317					---	0040
.103119A ICF10/20/24|.103119A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	10/20/2024	10,000,000	10,000,000	0.0115	130,000		22,817	364,095		364,095	285,796					---	0040
.103119C ICF01/23/27|.103119C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	8,000,000	8,000,000	0.0125	200,000		20,332	445,067		445,067	314,317					---	0040
.111319E ICF10/23/25|.111319E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	3,000,000	3,000,000	0.0135	50,809		10,719	157,016		157,016	115,989					---	0040
.111319A ICF07/23/26|.111319A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	11/13/2019	07/23/2026	3,000,000	3,000,000	0.014	61,200		11,482	180,680		180,680	128,662					---	0040
.111319G ICF10/23/25|.111319G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	7,000,000	7,000,000	0.0135	118,553		25,012	366,371		366,371	270,640					---	0040
.111319C ICF07/23/26|.111319C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	11/13/2019	07/23/2026	7,000,000	7,000,000	0.014	142,800		26,791	421,586		421,586	300,210					---	0040
.111319I ICF10/23/25|.111319I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	11/13/2019	10/23/2025	13,500,000	13,500,000	0.0135	228,638		48,237	706,572		706,572	521,949					---	0040
.112219C ICF07/15/26|.112219C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	7,000,000	7,000,000	0.0128	154,000		19,060	377,810		377,810	272,388					---	0040
.112219G ICF07/15/24|.112219G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2024	15,000,000	15,000,000	0.0123	176,250		37,030	563,554		563,554	445,716					---	0040
.112219K ICF01/15/26|.112219K|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	23,000,000	23,000,000	0.0128	439,500		62,625	1,170,042		1,170,042	862,105					---	0040
.112219I ICF01/15/26|.112219I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	5,000,000	5,000,000	0.0128	95,500		13,614	254,357		254,357	187,414					---	0040
.112219A ICF07/15/26|.112219A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	3,000,000	3,000,000	0.0128	66,000		8,168	161,919		161,919	116,738					---	0040
.112219E ICF07/15/24|.112219E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2024	5,000,000	5,000,000	0.0123	58,750		12,343	187,851		187,851	148,572					---	0040
.120519G ICF01/15/27|.120519G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/05/2019	01/15/2027	5,000,000	5,000,000	0.0138	125,000		14,119	314,190		314,190	220,446					---	0040
.120519C ICF01/16/27|.120519C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/05/2019	01/16/2027	5,000,000	5,000,000	0.0138	126,250		16,749	314,484		314,484	220,411					---	0040
.120519E ICF01/16/27|.120519E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/05/2019	01/16/2027	15,000,000	15,000,000	0.0138	378,750		50,246	943,452		943,452	661,234					---	0040
.120519M ICF10/15/27|.120519M|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/05/2019	10/15/2027	8,000,000	8,000,000	0.0138	230,000		22,591	541,140		541,140	368,385					---	0040
.120519A ICF04/15/27|.120519A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/05/2019	04/15/2027	9,000,000	9,000,000	0.0138	235,000		25,415	579,645		579,645	402,638					---	0040

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.120519K ICF01/15/27|.120519K|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/05/2019	01/15/2027	10,000,000	10,000,000	0.0138	250,000		28,239	628,381		628,381	440,891					---	0040
.121219G ICF01/20/26|.121219G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/12/2019	01/20/2026	8,000,000	8,000,000	0.0146	160,000		30,860	478,014		478,014	345,467					---	0040
.121219C ICF10/20/25|.121219C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/12/2019	10/20/2025	13,000,000	13,000,000	0.0146	239,688		50,148	748,822		748,822	546,796					---	0040
.121219K ICF07/20/26|.121219K|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/12/2019	07/20/2026	11,000,000	11,000,000	0.0148	238,334		43,551	709,132		709,132	500,825					---	0040
.121219E ICF01/20/26|.121219E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/12/2019	01/20/2026	2,000,000	2,000,000	0.0146	40,000		7,715	119,503		119,503	86,367					---	0040
.121219I ICF07/20/26|.121219I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/12/2019	07/20/2026	4,000,000	4,000,000	0.0148	86,666		15,837	257,866		257,866	182,118					---	0040
.121219A ICF10/20/25|.121219A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/12/2019	10/20/2025	3,000,000	3,000,000	0.0146	55,313		11,573	172,805		172,805	126,184					---	0040
.121919I ICF01/23/27|.121919I|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2027	7,000,000	7,000,000	0.0152	168,000		22,621	494,771		494,771	341,183					---	0040
.121919A ICF01/23/26|.121919A|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2026	7,000,000	7,000,000	0.0148	130,000		21,905	425,046		425,046	306,497					---	0040
.121919E ICF04/23/26|.121919E|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/19/2019	04/23/2026	10,000,000	10,000,000	0.0149	200,000		31,548	630,632		630,632	449,462					---	0040
.121919G ICF01/23/27|.121919G|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/19/2019	01/23/2027	3,000,000	3,000,000	0.0152	72,000		9,695	212,045		212,045	146,221					---	0040
.121919C ICF04/23/26|.121919C|| nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/19/2019	04/23/2026	5,000,000	5,000,000	0.0149	100,000		15,772	315,312		315,312	224,729					---	0040
0189999999. Subtotal - Purchased Options - Hedging Other - Floors										13,246,001		2,367,375	36,274,753	XXX	36,274,753	25,478,645					XXX	XXX
.D071420 EEJ EQFIWD 07/14/2021 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	07/14/2020	07/14/2021	7,335	1,000,000	136.33				37,671		37,671	37,671					---	0010
0209999999. Subtotal - Purchased Options - Hedging Other - Other													37,671	XXX	37,671	37,671					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										13,983,317	248,347,768	2,367,375	186,201,963	XXX	408,695,418	39,891,816		(114,447,016)			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										737,316	248,347,768		149,889,539	XXX	372,382,994	14,375,500		(114,447,016)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors										13,246,001		2,367,375	36,274,753	XXX	36,274,753	25,478,645					XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other													37,671	XXX	37,671	37,671					XXX	XXX
0499999999. Total Purchased Options										13,983,317	248,347,768	2,367,375	186,201,963	XXX	408,695,418	39,891,816		(114,447,016)			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
.031220G EEJ EUR003/08/21|.031220G| EEJ EURO 03/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/12/2020	03/08/2021	10,865	1,500,000	138.06		(6,000)		(1,109)		(42,936)			4,891			---	0010

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
.111920G SPX EUR004/14/21|.111920G| SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/19/2020	04/14/2021	954	2,715,141	2846.06		(311,176)		(338,453)		(338,453)	(27,277)					---	0010
.111920B SPX EUR001/14/21|.111920B| SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/19/2020	01/14/2021	382	1,254,163	3283.15		(95,874)		(130,453)		(130,453)	(34,578)					---	0010
.111920H SPX EUR010/14/21|.111920H| SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/19/2020	10/14/2021	558	1,946,678	3488.67		(152,351)		(212,023)		(212,023)	(59,673)					---	0010
.111920C SPX EUR002/16/21|.111920C| SPX EURO 02/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/19/2020	02/16/2021	429	1,450,089	3380.16		(103,809)		(157,210)		(157,210)	(53,401)					---	0010
.111920I SPX EUR011/15/21|.111920I| SPX EURO 11/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/19/2020	11/15/2021	956	3,467,326	3626.91		(196,707)		(288,858)		(288,858)	(92,151)					---	0010
.B121420 EEJ EQFIID07/14/2|.B121420	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/14/2020	07/14/2021	7,139	1,000,000	140.07				(10,125)		(10,126)	(10,125)					---	0010
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(865,917)		(1,138,231)	XXX	(1,180,059)	(277,205)		4,891			XXX	XXX
.032420B EEJ EQFIID03/08/2|.032420B| EEJ EQFIID 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/24/2020	03/08/2021	9,962	1,300,000	130.5		(13,000)		(2,473)		(20)			10,527			---	0010
.033020U EEJ EQFIID03/08/2|.033020U| EEJ EQFIID 03/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	03/30/2020	03/08/2021	12,747	1,700,000	133.36		(17,000)		(3,290)		(289)			13,709			---	0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(30,000)		(5,763)	XXX	(309)			24,236			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(895,917)		(1,143,994)	XXX	(1,180,368)	(277,205)		29,127			XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
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											(865,917)		(1,138,231)	XXX	(1,180,059)	(277,205)		4,891			XXX	XXX
0939999999. Total Written Options - Put Options											(30,000)		(5,763)	XXX	(309)			24,236			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											(895,917)		(1,143,994)	XXX	(1,180,368)	(277,205)		29,127			XXX	XXX
RCV 2.13 PAY LIB3M 07/17/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/22/2015	07/17/2022	1	26,550,000	0.21775 / 2.1295			211,228			796,878					201,347	---	100/100
RCV 2.05 PAY LIB3M 07/31/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	01/17/2017	07/31/2023	1	60,000,000	0.21438 / 2.05			508,431			2,846,894					481,871	---	100/100
RCV 1.67 PAY LIB3M 10/18/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	10/27/2015	10/18/2022	1	121,000,000	0.21775 / 1.672			408,458			3,224,411					811,693	---	100/100
RCV 1.53 PAY LIB3M 04/18/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	04/21/2016	04/18/2023	1	74,000,000	0.21775 / 1.525			140,718			2,253,881					561,133	---	100/100
RCV 1.34 PAY LIB3M 07/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/25/2016	07/19/2023	1	25,000,000	0.21775 / 1.335			6,469			716,535					199,609	---	100/100
RCV 1.97 PAY LIB3M 08/12/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	08/17/2015	08/12/2022	1	18,800,000	0.21363 / 1.9675			164,835			539,821					119,273	---	100/100
RCV 1.60 PAY LIB3M 01/20/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	01/20/2016	01/20/2023	1	67,000,000	0.21838 / 1.5975			184,275			1,933,351					479,647	---	100/100
RCV 2.13 PAY LIB3M 07/17/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	07/22/2015	07/17/2022	1	32,450,000	0.21775 / 2.1295			258,168			973,962					164,738	---	100/100
RCV 1.54 PAY LIB3M 10/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ20JLFK8MNNCLQOF39	11/08/2016	10/19/2023	1	40,000,000	0.21775 / 1.54			87,445			1,470,876					334,664	---	100/100

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
RCV 3.12 PAY LIB3M 07/01/2021	ALABAMA POWER CAP TR V CO GTY 01039XAA8	SCH D-1	Interest Rate	Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	06/02/2011	07/01/2021	1	9,000,000	0.2375 / 3.118			149,445			131,253					31,820		100/100
RCV 3.31 PAY LIB3M 07/15/2021	US BANCORP PREFERRED 902973866	SCH D-1	Interest Rate	JP Morgan Chase Bank N.A.	7H6GLXDRUGQFU57RNE97	05/06/2011	07/15/2021	1	20,000,000	0.23688 / 3.31			391,476			334,994					73,485		100/100
RCV 2.05 PAY LIB3M 07/31/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	01/17/2017	07/31/2023	1	60,000,000	0.21438 / 2.05			508,431			2,846,894					481,871		100/100
RCV 1.67 PAY LIB3M 10/18/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	10/27/2015	10/18/2022	1	51,000,000	0.21775 / 1.672			172,807			1,359,049					342,118		100/100
RCV 1.53 PAY LIB3M 04/18/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	04/21/2016	04/18/2023	1	56,000,000	0.21775 / 1.525			105,842			1,705,639					424,641		100/100
RCV 1.34 PAY LIB3M 07/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	07/25/2016	07/19/2023	1	28,000,000	0.21775 / 1.335			7,245			802,519					223,562		100/100
RCV 1.97 PAY LIB3M 08/12/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	08/17/2015	08/12/2022	1	16,200,000	0.21363 / 1.9675			142,039			465,165					102,777		100/100
RCV 1.60 PAY LIB3M 01/20/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	01/20/2016	01/20/2023	1	16,000,000	0.21838 / 1.5975			44,006			461,696					114,543		100/100
RCV 1.54 PAY LIB3M 10/19/2023	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	11/08/2016	10/19/2023	1	32,000,000	0.21775 / 1.54			69,957			1,176,701					267,731		100/100
RCV 3.11 PAY LIB3M 11/15/2028	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securities	1V8Y6QCX6YMJ2OELI146	02/08/2018	11/15/2028	1	2,900,000	2.3425 / 3.1085						457,119					40,703		100/100
RCV 3.09 PAY LIB3M 05/17/2028	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securities	1V8Y6QCX6YMJ2OELI146	02/08/2018	05/17/2028	1	3,800,000	2.32063 / 3.0885						620,596					51,616		100/100
RCV 3.08 PAY LIB3M 02/16/2028	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securities	1V8Y6QCX6YMJ2OELI146	02/08/2018	02/16/2028	1	4,300,000	2.33 / 3.0755						712,668					57,409		100/100
RCV 3.10 PAY LIB3M 08/16/2028	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securities	1V8Y6QCX6YMJ2OELI146	02/08/2018	08/16/2028	1	3,200,000	2.33 / 3.0995						513,821					44,196		100/100
Interest Rate Swap 5/16/2029 0.0276	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/08/2019	05/16/2029	1	3,900,000	0.0 / 2.39						493,255					56,449		100/100
Interest Rate Swap 2/15/2030 0.028275	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/08/2019	02/15/2030	1	1,100,000	0.0 / 2.41						131,928					16,619		100/100
Interest Rate Swap 11/15/2029 0.02805	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/08/2019	11/15/2029	1	3,200,000	0.0 / 2.39						390,786					47,679		100/100
Interest Rate Swap 5/17/2028 0.026705	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/08/2019	05/17/2028	1	7,100,000	0.0 / 2.33						954,180					96,440		100/100
Interest Rate Swap 2/16/2028 0.026505	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/08/2019	02/16/2028	1	7,500,000	0.0 / 2.19						1,022,173					100,133		100/100
Interest Rate Swap 2/15/2029 0.02737	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/08/2019	02/15/2029	1	4,400,000	0.0 / 2.42						565,208					62,729		100/100
Interest Rate Swap 11/15/2028 0.02714	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/08/2019	11/15/2028	1	6,500,000	0.0 / 2.45						847,671					91,232		100/100
Interest Rate Swap 8/15/2029 0.02783	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/08/2019	08/15/2029	1	3,500,000	0.0 / 2.38						435,305					51,410		100/100
Interest Rate Swap 8/16/2028 0.026915	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	03/08/2019	08/16/2028	1	6,700,000	0.0 / 2.42						886,936					92,535		100/100
Interest Rate Swap 2/16/2028 0.014255	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	02/20/2020	02/16/2028	1	6,100,000	0.0 / 1.36667						313,620					81,441		100/100
Interest Rate Swap 5/15/2030 0.01554	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	02/20/2020	05/15/2030	1	4,000,000	0.0 / 1.271682						118,318					61,254		100/100
Interest Rate Swap 11/15/2029 0.01519	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securities	1V8Y6QCX6YMJ2OELI146	02/20/2020	11/15/2029	1	7,200,000	0.0 / 1.331505						245,157					107,278		100/100
Interest Rate Swap 11/15/2030 0.015695	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securities	1V8Y6QCX6YMJ2OELI146	02/20/2020	11/15/2030	1	3,100,000	0.0 / 1.269322						74,665					48,720		100/100
Interest Rate Swap 8/15/2030 0.015625	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securities	1V8Y6QCX6YMJ2OELI146	02/20/2020	08/15/2030	1	3,400,000	0.0 / 1.261028						91,210					52,755		100/100
Interest Rate Swap 2/15/2030 0.01535	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securities	1V8Y6QCX6YMJ2OELI146	02/20/2020	02/15/2030	1	4,500,000	0.0 / 1.30091						142,237					67,986		100/100
Interest Rate Swap 11/15/2028 0.014525	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39	02/20/2020	11/15/2028	1	9,400,000	0.0 / 0.847115						407,782					131,935		100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
Interest Rate Swap 5/17/2028 0.01431	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/20/2020	05/17/2028	1	7,300,000	0.0 / 0.999815						354,966					99,156	---	100/100
Interest Rate Swap 2/15/2029 0.0147	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/20/2020	02/15/2029	1	8,000,000	0.0 / 1.029715						329,546					114,053	---	100/100
Interest Rate Swap 2/15/2031 0.01587	MULTIPLE	SCH D-1	Interest Rate	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/20/2020	02/15/2031	1	1,100,000	0.0 / 1.297871						24,310					17,505	---	100/100
Interest Rate Swap 8/15/2029 0.01504	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securities 1V8Y6QCX6YMJ2OELII46	02/20/2020	08/15/2029	1	7,300,000	0.0 / 1.302184						267,226					107,226	---	100/100
Interest Rate Swap 5/16/2029 0.01484	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/20/2020	05/16/2029	1	7,700,000	0.0 / 1.201072						298,370					111,451	---	100/100
Interest Rate Swap 8/16/2028 0.014435	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/20/2020	08/16/2028	1	8,700,000	0.0 / 0.826552						401,487					120,158	---	100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												3,561,275		XXX	35,141,059					7,346,590	XXX	XXX
RCV 3.40 PAY 2.20 06/24/2021	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021	1	7,535,000	2.2 / 3.399			114,188	805,475		829,818		(555,775)			26,102	---	100/100
RCV 5.48 PAY 5.13 03/31/2023	LONDON POWER NETWORKS G5607DAD2	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	03/11/2013	03/31/2023	1	4,879,095	5.125 / 5.4825			59,379	402,334		461,588		(138,205)			36,593	---	100/100
RCV 6.12 PAY 5.75 03/25/2022	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2013	03/25/2022	1	9,833,025	5.75 / 6.12			165,632	1,016,198		1,105,016		(272,190)			54,527	---	100/100
RCV 5.68 PAY 5.25 12/05/2025	ORANGE SA SERIES EMTN	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025	1	3,874,541	5.25 / 5.675			33,768	235,720		299,390		(112,336)			43,014	---	100/100
RCV 5.60 PAY 5.50 07/06/2022	RWE FINANCE BV IGYGY N7660FBK2	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/08/2013	07/06/2022	1	4,811,400	5.5 / 5.6			63,023	710,550		759,574		(126,600)			29,562	---	100/100
RCV 5.20 PAY 4.88 10/05/2023	SOUTHERN GAS NETWORK PLC G82920AK8	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	06/17/2013	10/05/2023	1	9,427,200	4.875 / 5.2			110,608	1,225,500		1,412,178		(253,200)			78,308	---	100/100
RCV 6.07 PAY 5.75 03/25/2022	United Utilities Water PLC G7973DAV4	SCH D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/17/2013	03/25/2022	1	9,428,400	5.75 / 6.07			166,584	1,226,700		1,326,201		(253,200)			52,283	---	100/100
RCV 5.84 PAY 5.75 03/25/2022	UNITED UTILITIES WATER PLC G7973DAV4	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	01/07/2013	03/25/2022	1	11,258,100	5.75 / 5.835			183,570	1,689,450		1,792,063		(295,400)			62,429	---	100/100
RCV 4.80 PAY 5.00 03/31/2021	SOUTHERN WATER SRVCS FIN EMTN	SCH D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/23/2014	03/31/2021	1	11,736,900	5 / 4.8			135,588	2,304,945		2,320,796		(291,180)			29,342	---	100/100
RCV 6.23 PAY 6.38 03/10/2022	CENTRICA PLC EMTN	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2014	03/10/2022	1	13,352,850	6.375 / 6.23			184,391	2,622,293		2,766,577		(331,270)			72,831	---	100/100
RCV 6.80 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022	1	6,276,000	6.5 / 6.801			104,886	808,200		880,131		(168,800)			35,363	---	100/100
RCV 5.08 PAY BP06M 06/30/2029	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029	1	10,040,030	2.12988 / 5.075			303,860	1,975,025		3,462,701		(248,980)			146,357	---	100/100
RCV 6.21 PAY 6.13 07/21/2021	ENW FINANCE PLC G3157JAA4	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	11/21/2013	07/21/2021	1	6,942,350	6.125 / 6.2085			91,130	1,064,465		1,096,444		(181,460)			25,743	---	100/100
RCV 4.60 PAY 3.11 07/24/2024	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AB9	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2024	1	5,181,300	3.11 / 4.6			99,289	531,810		698,437		(383,990)			48,880	---	100/100
RCV 5.82 PAY 5.50 07/06/2022	RWE FINANCE BV IGYGY N7660FBK2	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	04/18/2013	07/06/2022	1	9,632,700	5.5 / 5.8225			127,392	1,020,915		1,119,866		(265,860)			59,184	---	100/100
RCV 3.25 PAY 1.13 03/01/2025	PARKER HANNIFIN CORP SERIES REGS	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/20/2017	03/01/2025	1	5,382,500	1.125 / 3.25			112,317	(735,250)		(547,965)		(505,250)			54,957	---	100/100
RCV 4.59 PAY 3.38 09/19/2023	ASML HOLDING NV EYSTUR OG	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/13/2014	09/19/2023	1	10,374,828	3.375 / 4.5875			175,966	1,113,778		1,318,458		(764,847)			85,553	---	100/100
RCV 4.55 PAY 2.73 01/31/2040	SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	7,770,000	2.73 / 4.55			134,659	(794,850)		(977,886)		(707,350)			169,788	---	100/100
RCV 5.14 PAY 4.88 10/05/2023	SOUTHERN GAS NETWORK PLC G82920AK8	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	03/07/2013	10/05/2023	1	6,020,000	4.875 / 5.1425			56,508	552,200		629,764		(168,800)			50,006	---	100/100
RCV 4.55 PAY 4.25 09/14/2021	SSE PLC G7885VFQ7	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021	1	1,492,500	4.25 / 4.5525			13,198	125,550		130,386		(42,200)			6,244	---	100/100
RCV 6.97 PAY 6.88 12/12/2022	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022	1	7,650,000	6.875 / 6.9675			75,259	815,250		902,879		(211,000)			53,413	---	100/100

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
RCV 6.36 PAY 5.88 02/02/2024	NATL GRID ELECT TRANS G6374WAE7	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024	1	1,061,900	5.875 / 6.3575			13,992	105,035		131,200		(29,540)			9,333	---	100/100
RCV 4.25 PAY 3.68 05/15/2030	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	SCH D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	1	4,549,800	3.68 / 4.2545			49,910	448,950		537,921		(126,600)			69,673	---	100/100
RCV 4.55 PAY 2.73 01/31/2040	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	7,992,000	2.73 / 4.55			138,506	(817,560)		(1,005,825)		(727,560)			174,639	---	100/100
RCV 4.25 PAY 3.68 05/15/2030	BRISTOL AIRPORT PRIVATE PLACEMENT G8278*AA9	SCH D-1	Currency	BNP Paribas SA ROMUWSFPU8MPRO8K5P83	04/24/2015	05/15/2030	1	13,194,420	3.68 / 4.2545			144,740	1,301,955		1,559,972		(367,140)			202,051	---	100/100
RCV 5.08 PAY BP06M 06/30/2029	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029	1	8,474,466	2.12988 / 5.075			256,479	1,667,055		2,922,754		(210,156)			123,536	---	100/100
RCV 4.73 PAY 3.26 07/24/2026	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AC7	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2026	1	8,726,400	3.26 / 4.7275			167,055	895,680		1,222,512		(646,720)			102,883	---	100/100
RCV 4.55 PAY 2.73 01/31/2040	EYSTUR OG SANDOYARTUNLAR K7784*AA3	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/02/2016	01/31/2040	1	11,100,000	2.73 / 4.55			192,369	(1,135,500)		(1,396,979)		(1,010,500)			242,555	---	100/100
RCV 5.96 PAY 6.13 02/24/2022	TESCO PLC EMTN G87623HR1	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022	1	1,966,155	6.125 / 5.955			26,044	394,163		413,569		(48,530)			10,542	---	100/100
RCV 6.28 PAY 6.13 07/21/2021	ENW FINANCE PLC G3157JAA4	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	12/13/2012	07/21/2021	1	8,067,500	6.125 / 6.28			111,423	1,232,750		1,272,968		(211,000)			29,915	---	100/100
RCV 6.36 PAY 5.88 02/02/2024	NATL GRID ELECT TRANS G6374WAE7	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	07/02/2013	02/02/2024	1	2,730,600	5.875 / 6.3575			35,980	270,090		337,373		(75,960)			24,000	---	100/100
RCV 7.26 PAY 6.88 12/12/2022	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	04/22/2013	12/12/2022	1	7,546,275	6.875 / 7.26			94,682	779,873		905,911		(208,890)			52,689	---	100/100
RCV 5.96 PAY 6.13 02/24/2022	TESCO PLC EMTN G87623HR1	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/30/2014	02/24/2022	1	6,154,920	6.125 / 5.955			81,529	1,233,900		1,294,651		(151,920)			33,002	---	100/100
RCV 6.60 PAY 6.50 07/07/2023	HSBC BANK PLC G6097DAJ4	SCH D-1	Currency	Morgan Stanley Capital Service ... I7331LVCZKQKX5T7XV54	11/08/2012	07/07/2023	1	9,583,800	6.5 / 6.5975			141,866	1,382,100		1,574,271		(253,200)			76,069	---	100/100
RCV 6.92 PAY 6.88 12/12/2022	ELECTRICITE DE FRANCE F2940HFL4	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	11/16/2012	12/12/2022	1	7,920,000	6.875 / 6.9175			90,111	1,085,250		1,201,420		(211,000)			55,298	---	100/100
RCV 6.76 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	03/07/2013	04/08/2022	1	9,782,500	6.5 / 6.76			138,136	897,325		975,934		(274,300)			55,122	---	100/100
RCV 5.68 PAY 5.25 12/05/2025	ORANGE SA SERIES EMTN	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/31/2016	12/05/2025	1	10,047,317	5.25 / 5.675			87,567	611,261		776,368		(291,307)			111,543	---	100/100
RCV 6.03 PAY 5.88 09/28/2022	COVENTRY BLDG SOCIETY G2479P2Y0	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	02/04/2013	09/28/2022	1	11,016,600	5.875 / 6.0325			145,291	1,447,950		1,583,409		(295,400)			72,659	---	100/100
RCV 4.96 PAY 4.63 12/08/2023	MORRISON WM SUPERMARKETS G62748AA9	SCH D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	03/08/2013	12/08/2023	1	7,761,000	4.625 / 4.955			71,192	652,860		759,318		(219,440)			66,537	---	100/100
RCV 4.55 PAY 4.25 09/14/2021	SSE PLC G7885VFQ7	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	03/08/2013	09/14/2021	1	3,043,208	4.25 / 4.5525			26,910	255,996		265,857		(86,046)			12,731	---	100/100
RCV 6.62 PAY 6.50 04/20/2021	RWE FINANCE BV N7660FAD9	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	11/13/2012	04/20/2021	1	9,534,000	6.5 / 6.615			144,188	1,332,300		1,354,901		(253,200)			26,110	---	100/100
RCV 6.96 PAY 6.91 03/31/2021	DWR CYMRU FINANCING LTD B1 G2885YAF1	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	11/14/2013	03/31/2021	1	16,331,350	6.907 / 6.955			266,565	2,456,808		2,490,714		(428,330)			40,828	---	100/100
RCV 6.80 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2013	04/08/2022	1	3,138,000	6.5 / 6.801			52,443	404,100		440,066		(84,400)			17,682	---	100/100
RCV 6.97 PAY 6.88 12/12/2022	SEASPAN ULC PRIVATE PLACEMENT C8318#AA1	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	02/20/2013	12/12/2022	1	4,590,000	6.875 / 6.9675			45,155	489,150		541,728		(126,600)			32,048	---	100/100
RCV 6.58 PAY 6.50 04/20/2021	RWE FINANCE BV N7660FAD9	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	02/20/2013	04/20/2021	1	6,395,400	6.5 / 6.5775			81,739	681,549		691,678		(176,396)			17,515	---	100/100
RCV 5.07 PAY 4.75 09/30/2021	EASTERN POWER NETWORKS SERIES EMTN G3028KAA8	SCH D-1	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	04/23/2013	09/30/2021	1	15,285,000	4.75 / 5.07			160,870	1,615,500		1,687,080		(422,000)			66,186	---	100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
RCV 3.40 PAY 2.20 06/24/2021	YOPLAIT S.A.S. PRIVATE PLACEMENT F9876*AA4	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/20/2014	06/24/2021	1	7,535,000	2.2 / 3.399			114,188	805,475		829,818		(555,775)			26,102	---	100/100
RCV 4.15 PAY 2.67 07/24/2021	SHURGARD LUXEMBOURG SARL PRIVATE PLACEMENT L8367#AA1	SCH D-1	Currency	Credit Suisse International E58DKGMJYYYJLN8C3868	06/25/2014	07/24/2021	1	5,590,350	2.67 / 4.15			103,197	573,795		605,196		(414,305)			20,917	---	100/100
RCV 6.55 PAY 6.50 04/08/2022	DEUTSCHE TELEKOM INT FIN N2557FEP5	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/15/2013	04/08/2022	1	4,827,000	6.5 / 6.55			74,710	726,150		774,800		(126,600)			27,199	---	100/100
RCV 3.36 PAY 3.50 10/15/2021	EXPERIAN FINANCE PLC EMTN	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/23/2014	10/15/2021	1	15,819,300	3.5 / 3.36			111,357	3,106,665		3,152,338		(392,460)			70,303	---	100/100
RCV 5.57 PAY 3.38 05/11/2025	INTERM CAP GROUP G4588#BH3	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/30/2015	05/11/2025	1	4,886,100	3.38 / 5.57			100,013	(619,875)		(501,527)		(454,725)			51,012	---	100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	1	3,786,457	4.19 / 4.56			25,158	6,241		86,203		(66,320)			43,544	---	100/100
RCV 5.47 PAY 4.00 11/26/2029	SKY PLC G15632AV7	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/26/2018	11/26/2029	1	2,791,000	4 / 5.465			45,768	62,945		258,432		(94,671)			41,655	---	100/100
RCV 5.49 PAY 4.00 11/26/2029	SKY PLC	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/20/2018	11/26/2029	1	5,322,800	4 / 5.4925			89,404	138,280		527,871		(179,799)			79,442	---	100/100
RCV 3.79 PAY 1.50 01/14/2028	VONOVIA FINANCE BV	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2018	01/14/2028	1	6,780,400	1.5 / 3.785			164,638	49,701		507,200		(540,956)			89,952	---	100/100
RCV 5.64 PAY 4.13 12/02/2029	CRH	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/05/2018	12/02/2029	1	13,993,000	4.125 / 5.636			238,989	323,500		1,409,814		(422,000)			209,077	---	100/100
RCV 3.79 PAY 1.50 01/14/2028	VONOVIA FINANCE BV	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/19/2018	01/14/2028	1	9,246,000	1.5 / 3.785			224,507	67,694		691,636		(736,640)			122,662	---	100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/23/2018	04/15/2026	1	5,409,224	4.19 / 4.56			36,377	8,916		123,147		(94,742)			62,206	---	100/100
RCV 4.79 PAY 3.25 01/20/2028	NATIONWIDE BUILDING SOCIETY	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/16/2018	01/20/2028	1	12,154,500	3.25 / 4.785			199,588	(154,737)		632,667		(398,443)			161,477	---	100/100
XCCY: GBPUSD 4.761% 8/30/30 USD	QUADGAS FINANCE PLC G7304*AE1	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	1	12,683,000	3.29 / 4.761	14,000		179,987	(986,500)		(423,368)		(422,000)			197,199	---	100/100
RCV 4.2625 PAY 2.69 04/16/2028	Porterbrook Rail Finance Limited G7178*AE4	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2018	04/16/2028	1	7,921,116	2.69 / 4.26	(6,426)	(46,494)	135,014	(444,618)		(156,655)		(258,264)			107,008	---	100/100
RCV 4.761 PAY 3.29 08/30/2030	QUADGAS FINANCE PLC G7304*AE1	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/15/2018	08/30/2030	1	17,248,880	3.29 / 4.76	19,040		244,782	(1,341,640)		(575,780)		(573,920)			268,191	---	100/100
RCV 4.235 PAY 1.82 10/12/2028	SERGO PLC G7996#AD2	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/12/2018	10/12/2028	1	9,336,000	1.82 / 4.24	(11,600)		230,029	(452,400)		175,622		(808,400)			130,287	---	100/100
RCV 4.40275 PAY 4.113 01/03/2034	AURORA SOLAR CORPORATION C0461#AA3	SCH D-1	Currency	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/07/2018	01/03/2034	1	6,775,536	4.11 / 4.4	2,317	7,260	22,529	(219,115)		(69,759)		(122,713)			122,242	---	100/100
RCV 5.567 PAY 3.11 12/05/2036	Roadster Finance G7605#AD5	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		104,274	(348,075)		(150,778)		(394,095)			88,309	---	100/100
RCV 5.567 PAY 3.11 12/05/2036	Roadster Finance G7605#AD5	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/26/2018	12/05/2036	1	4,423,770	3.11 / 5.57	1,365		104,274	(348,075)		(150,778)		(394,095)			88,309	---	100/100
RCV 4.32 PAY 3.06 03/31/2026	WALES & WEST UTILITIES LIMITED G9421#AA9	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32	7,208		82,512	(368,978)		(165,585)		(196,230)			68,594	---	100/100
RCV 4.312 PAY 3.06 09/30/2026	Wales and West G9421#AB7	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31	7,208		75,090	(368,978)		(165,019)		(196,230)			71,786	---	100/100
RCV 4.32 PAY 3.06 03/31/2026	WALES & WEST UTILITIES LIMITED G9421#AA9	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/16/2019	03/31/2026	1	5,987,340	3.06 / 4.32	7,208		82,512	(368,978)		(165,585)		(196,230)			68,594	---	100/100
RCV 4.312 PAY 3.06 09/30/2026	Wales and West G9421#AB7	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/16/2019	09/30/2026	1	5,987,340	3.06 / 4.31	7,208		75,090	(368,978)		(165,019)		(196,230)			71,786	---	100/100
RCV 4.805 PAY 4.56 06/12/2029	CAPITAL POWER L.P. 14042MA@1	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		10,847	(425,389)		(325,593)		(137,707)			107,902	---	100/100
RCV 4.805 PAY 4.56 06/12/2029	CAPITAL POWER L.P. 14042MA@1	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/23/2019	06/12/2029	1	7,423,905	4.56 / 4.805	551		10,847	(425,389)		(325,593)		(137,707)			107,902	---	100/100
RCV 4.075 PAY 2.97 09/17/2029	Forth Ports PP9N3MOF9	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	07/17/2019	09/17/2029	1	5,843,040	2.97 / 4.075	940		65,543	(581,625)		(517,109)		(198,340)			86,271	---	100/100
RCV 4.1565 PAY 3.03 09/17/2031	Forth Port Finance Plc PP9FAK407	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	07/17/2019	09/17/2031	1	6,588,960	3.03 / 4.1565	1,060		75,349	(655,875)		(639,847)		(223,660)			107,866	---	100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	3,225,458	3.515 / 5.9755	(1,480)	(23,849)	55,477	(396,189)		(382,640)		(299,103)			66,514	---	100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	10,106,435	3.515 / 5.9755	(4,637)	(74,725)	173,829	(1,241,393)		(1,198,937)		(937,189)			208,411	---	100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	09/30/2019	12/31/2037	1	3,225,458	3.515 / 5.9755	(1,480)	(23,849)	55,258	(396,189)		(382,640)		(299,103)			66,514	---	100/100
RCV 3.44 PAY 1.38 09/30/2031	ALPHA TRAINS FINANCE S.A. L0175#AE2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44	188		55,799	(483,563)		(389,182)		(378,938)			67,292	---	100/100
RCV 3.44 PAY 1.38 09/30/2031	ALPHA TRAINS FINANCE S.A. L0175#AE2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2019	09/30/2031	1	4,104,750	1.38 / 3.44	188		55,876	(483,563)		(389,182)		(378,938)			67,292	---	100/100
RCV 3.885 PAY 2.81 12/18/2039	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	5,335,010	2.81 / 3.885	860		30,259	(542,875)		(877,555)		(181,460)			116,213	---	100/100
RCV 3.885 PAY 2.81 12/18/2039	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885	600		21,111	(378,750)		(612,248)		(126,600)			81,079	---	100/100
RCV 3.885 PAY 2.81 12/18/2039	South West Airports Ltd G8278*AE1	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/03/2019	12/18/2039	1	3,722,100	2.81 / 3.885	600		21,111	(378,750)		(612,248)		(126,600)			81,079	---	100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,462,231	3.375 / 5.5875	2,231	31,406	81,233	(603,582)		(657,700)		(500,961)			115,904	---	100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	10,705,972	3.375 / 5.5875	4,373	61,556	159,217	(1,183,021)		(1,289,092)		(981,883)			227,171	---	100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	1	5,462,231	3.375 / 5.5875	2,231	31,406	81,233	(603,582)		(657,700)		(500,961)			115,904	---	100/100
RCV 3.8729 PAY 2.79 01/23/2045	Thirteen Housing Group G8827#AA1	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729	1,430		50,836	(561,633)		(1,309,778)		(301,730)			226,024	---	100/100
RCV 3.8729 PAY 2.79 01/23/2045	Thirteen Housing Group G8827#AA1	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	10/23/2019	01/23/2045	1	9,212,060	2.79 / 3.8729	1,430		50,836	(561,633)		(1,309,778)		(301,730)			226,024	---	100/100
RCV 3.901 PAY 3.07 04/30/2027	Willow Holdco	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901	(2,850)		49,665	(761,425)		(663,184)		(400,900)			153,782	---	100/100
RCV 3.901 PAY 3.07 04/30/2027	Willow Holdco	SCH D-1	Currency	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/30/2019	04/30/2027	1	12,224,600	3.07 / 3.901	(2,850)		49,665	(761,425)		(663,184)		(400,900)			153,782	---	100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	6,404,500	3.15 / 4.107	7,500		56,219	(430,250)		(537,337)		(211,000)			129,127	---	100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	6,404,500	3.15 / 4.107	7,500		56,219	(430,250)		(537,337)		(211,000)			129,127	---	100/100
RCV 4.107 PAY 3.15 03/31/2037	SEMPERIAN PPP G8059#AA0	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	11/08/2019	03/31/2037	1	12,809,000	3.15 / 4.107	15,000		112,438	(860,500)		(1,074,675)		(422,000)			258,253	---	100/100
RCV 3.5751 PAY 2.84 12/18/2026	Peel Ports G6970*AR7	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	12/06/2019	12/18/2026	1	18,817,370	2.84 / 3.5751	75,075		122,362	(730,015)		(549,614)		(603,460)			229,888	---	100/100
RCV 3.915 PAY 1.82 03/10/2031	Warehouses de Pauw NV/SA B9754*AA5	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	19,237,600	1.82 / 3.915	4,325			(1,929,815)		(1,432,563)		(1,748,165)			307,049	---	100/100
RCV 3.915 PAY 1.82 03/10/2031	Warehouses de Pauw NV/SA B9754*AA5	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/12/2019	03/10/2031	1	5,560,000	1.82 / 3.915	1,250			(557,750)		(414,036)		(505,250)			88,743	---	100/100
PAY 1.96 RCV 4.0 06/20/2026	Atlantica Yield Plc G0488*AA2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2020	06/20/2026	1	9,762,410	4.0 / 1.96		(7,565)	133,411	(1,127,185)		(838,220)		(1,119,620)			114,162	---	100/100
PAY 1.96 RCV 4.0 06/20/2026	Atlantica Yield Plc G0488*AA2	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/06/2020	06/20/2026	1	9,762,410	4.0 / 1.96		(7,565)	133,413	(1,127,185)		(838,220)		(1,119,620)			114,162	---	100/100
RCV 2.5807 PAY 2.92 11/25/2030	Australian Laboratory Services Pty Ltd PPED0LPC6SYA	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	08/04/2020	11/25/2030	1	10,957,066	2.92 / 2.5807		(38,110)		(581,393)		(929,054)		(543,286)			172,465	---	100/100
RCV 2.636 PAY 1.5 11/25/2030	Australian Laboratory Services Pty Ltd PPE0C3Y64SYA	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	08/04/2020	11/25/2030	1	4,927,860	1.5 / 2.636		(9,450)		(211,050)		(444,309)		(201,600)			77,565	---	100/100
RCV 3.7556 PAY 4.07 06/30/2042	TEC Hedland Pty Ltd	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	10/08/2020	06/30/2042	1	7,876,000	4.07 / 3.7556		2,750		(612,150)		(762,006)		(614,900)			182,640	---	100/100
RCV 3.7556 PAY 4.07 06/30/2042	TEC Hedland Pty Ltd	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	10/08/2020	06/30/2042	1	7,876,000	4.07 / 3.7556		2,750		(612,150)		(762,006)		(614,900)			182,640	---	100/100
RCV 1.9381 PAY 0.8 01/28/2026	Muller	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	10/29/2020	01/28/2026	1	8,167,600	0.8 / 1.9381		7,350		(397,250)		(15,170)		(404,600)			92,044	---	100/100

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Year-end (b)
RCV 1.9381 PAY 0.8 01/28/2026	Muller	SCH D-1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J8570P30	10/29/2020	01/28/2026	1	8,167,600	0.8 / 1.9381		7,350		(397,250)		(15,170)		(404,600)			92,044	---	100/100
RCV 3.072 PAY 1.62 01/07/2031	Americold	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2020	01/07/2031	1	11,697,000	1.62 / 3.072		48,500		(538,500)		(767,260)		(587,000)			185,131	---	100/100
RCV 3.072 PAY 1.62 01/07/2031	Americold	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/30/2020	01/07/2031	1	11,697,000	1.62 / 3.072		48,502		(538,500)		(767,255)		(586,997)			185,129	---	100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange										163,479	17,223	9,907,977	15,376,169	XXX	27,522,656		(38,162,279)			10,156,573	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										163,479	17,223	13,469,252	15,376,169	XXX	62,663,714		(38,162,279)			17,503,163	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate												3,561,275		XXX	35,141,059					7,346,590	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										163,479	17,223	9,907,977	15,376,169	XXX	27,522,656		(38,162,279)			10,156,573	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										163,479	17,223	13,469,252	15,376,169	XXX	62,663,714		(38,162,279)			17,503,163	XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108										163,479	17,223	13,469,252	15,376,169	XXX	62,663,714		(38,162,279)			17,503,163	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										13,983,317	247,451,851	2,367,375	185,057,969	XXX	407,515,050	39,614,611		(114,417,889)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										14,146,796	247,469,074	15,836,627	200,434,138	XXX	470,178,764	39,614,611	(38,162,279)	(114,417,889)		17,503,163	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds

SCHEDULE DB - PART A - SECTION 2

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

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
.030415B SPXAV5E 01/07/20|.030415B|SPXAV5E EURO 01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/04/2015	01/07/2020	01/07/2020	Exercise	3,112	525,584	168.85	32,187	55	83,033		16,121		(49,940)		(55)	66,912			0010
.030415C SPXAV5E 01/21/20|.030415C|SPXAV5E EURO 01	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/04/2015	01/21/2020	01/21/2020	Exercise	1,104	186,713	169.08	11,283	64	32,696		5,673		(17,445)		(64)	27,023			0010
.030415D SPXAV5E 02/07/20|.030415D|SPXAV5E EURO 02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/04/2015	02/07/2020	02/07/2020	Exercise	4,934	835,506	169.33	49,670	516	143,117		25,093		(76,623)		(516)	118,024			0010
.030415E SPXAV5E 02/21/20|.030415E|SPXAV5E EURO 02	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/04/2015	02/21/2020	02/21/2020	Exercise	3,793	648,279	170.9	34,850	497	102,846		17,674		(54,088)		(497)	85,172			0010
.042215Z SPX EURO 3/09/20|.042215Z|SPXAV5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/22/2015	03/09/2020	03/09/2020	Exercise	4,137	703,545	170.03	38,581	751	78,880		19,666		(62,040)		(751)	59,214			0010
.42215AA SPX EURO 3/23/20|.42215AA|SPXAV5E EURO 03	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/22/2015	03/23/2020	03/23/2020	Exercise	2,201	376,170	170.88	19,731	461	33,288		10,096		(31,315)		(461)	23,192			0010
.42215AB SPX EURO 4/07/20|.42215AB|SPXAV5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/22/2015	04/07/2020	04/07/2020	Exercise	1,937	329,370	169.97	18,398	507	35,450		9,452		(28,723)		(507)	25,998			0010
.42215AC SPX EURO 4/21/20|.42215AC|SPXAV5E EURO 04	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/22/2015	04/21/2020	04/21/2020	Exercise	4,085	696,723	170.55	36,579	1,148	72,183		18,864		(58,978)		(1,148)	53,320			0010
.031418Q EEJ EUR002/14/20|.031418Q|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2018	02/14/2020	02/14/2020	Exercise	765	105,000	137.21	4,694		3,750		4,694		3,112		(944)				0010
.B051418 EEJ EUR005/14/20|.B051418|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2018	05/14/2020	05/14/2020	Expiration	1,281	175,000	136.61	7,158				7,158		3,007		(7,158)				0010
.061418V EEJ EUR006/15/20|.061418V|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	06/14/2018	06/15/2020	06/15/2020	Expiration	766	105,000	137.02	4,284				4,284		1,834		(4,284)				0010
.102218F EEJ EUR010/14/20|.102218F|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/22/2018	10/14/2020	10/14/2020	Exercise	3,707	485,000	130.8	20,612		26,957		20,612		(9,309)		6,344				0010
.111418W EEJ EUR011/16/20|.111418W|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2018	11/16/2020	11/16/2020	Exercise	2,303	300,000	130.24	12,360		18,750		12,360		(7,412)		6,390				0010
.R111418 SPX EUR011/16/20|.R111418|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZIIZ7FF32TWEFA76	11/14/2018	11/16/2020	11/16/2020	Exercise	74	200,000	2701.58	21,740		68,503		21,740		(21,421)		46,763				0010
.D121418 EEJ EUR012/14/20|.D121418|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/14/2018	12/14/2020	12/14/2020	Exercise	1,077	140,000	129.97	5,600		11,009		5,600		(3,930)		5,409				0010
.121418H EEJ EUR009/14/20|.121418H|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/14/2018	09/14/2020	09/14/2020	Exercise	917	125,000	136.19	2,638		1,524		2,638		(1,194)		(1,114)				0010
.A121818 SPX EUR010/14/20|.A121818|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	12/18/2018	10/14/2020	10/14/2020	Exercise	127	349,350	2750.79	23,642		93,711		23,642		(44,244)		70,068				0010
.010719S EEJ EUR001/07/20|.010719S|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	25,183	3,190,000	126.67	171,469	1,429	406,280		86,449		(213,067)		(1,429)	319,831			0010
.010719P EEJ EUR001/07/20|.010719P|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	30,236	3,830,000	126.67	185,359	1,545	399,852		93,452		(211,825)		(1,545)	306,400			0010
.010719Q EEJ EUR001/07/20|.010719Q|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	25,104	3,180,000	126.67	157,686	1,314	349,800		79,500		(188,119)		(1,314)	270,300			0010
.E010719 SPX ASIAN01/07/2|.E010719|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/07/2019	01/07/2020	01/07/2020	Exercise	611	1,560,000	2549.69	87,566	730	141,339		44,148		(53,005)		(730)	97,191			0010
.F010719 SPX ASIAN01/07/2|.F010719|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/07/2019	01/07/2020	01/07/2020	Exercise	1,698	4,330,000	2549.69	256,794	2,140	419,578		129,467		(160,532)		(2,140)	290,111			0010
.H010719 SPX ASIAN01/07/2|.H010719|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/07/2019	01/07/2020	01/07/2020	Exercise	458	1,170,000	2549.69	80,063	667	137,473		40,365		(56,705)		(667)	97,108			0010

SCHEDULE DB - PART A - SECTION 2

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.M010719 SPX EURO1/07/20|.M010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	582	1,485,000	2549.69	65,095	542	94,299		32,819		(28,638)		(542)	61,481			0010
.L010719 SPX EURO1/07/20|.L010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	1,106	2,820,000	2549.69	115,224	960	166,095		58,092		(49,869)		(960)	108,003			0010
.010719T EEJ EURO1/07/20|.010719T|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	3,236	410,000	126.67	22,526	188	52,464		11,357		(27,208)		(188)	41,107			0010
.0107190 EEJ EURO1/07/20|.0107190|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	23,091	2,925,000	126.67	137,499	1,146	288,698		69,323		(149,770)		(1,146)	219,375			0010
.J010719 SPX EURO1/07/20|.J010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	923	2,355,000	2549.69	83,612	697	119,399		42,155		(35,060)		(697)	77,244			0010
.C010719 SPX ASIAN01/07/2|.C010719|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	01/07/2019	01/07/2020	01/07/2020	Exercise	1,649	4,205,000	2549.69	211,849	1,765	333,872		106,807		(120,170)		(1,765)	227,065			0010
.D010719 SPX EURO1/07/20|.D010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	7,547	19,245,000	2549.69	954,298	7,952	1,393,373		481,125		(430,770)		(7,952)	912,248			0010
.D010719 SPX ASIAN01/07/2|.D010719|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	01/07/2019	01/07/2020	01/07/2020	Exercise	535	1,365,000	2549.69	71,747	598	113,976		36,173		(41,601)		(598)	77,804			0010
.010719U EEJ EURO1/07/20|.010719U|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	35,955	4,600,000	127.9367	234,486	1,954	533,418		118,220		(268,521)		(1,954)	415,198			0010
.010719R EEJ EURO1/07/20|.010719R|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	29,288	3,710,000	126.67	187,646	1,564	428,505		94,605		(231,649)		(1,564)	333,900			0010
.I010719 SPX EURO1/07/20|.I010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	358	915,000	2549.69	25,408	212	35,684		12,810		(10,055)		(212)	22,874			0010
.B010719 SPX ASIAN01/07/2|.B010719|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	01/07/2019	01/07/2020	01/07/2020	Exercise	1,760	4,490,000	2549.69	208,395	1,737	324,169		105,066		(113,953)		(1,737)	219,103			0010
.010719W EEJ EURO1/07/20|.010719W|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	5,004	645,000	128.886725	29,169	243	68,087		14,706		(34,686)		(243)	53,381			0010
.G010719 SPX ASIAN01/07/2|.G010719|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	01/07/2019	01/07/2020	01/07/2020	Exercise	525	1,340,000	2549.69	83,722	698	139,091		42,210		(54,633)		(698)	96,881			0010
.010719Y EEJ EURO1/07/20|.010719Y|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	1,920	250,000	130.153425	9,570	80	23,015		4,825		(11,820)		(80)	18,190			0010
.010719J EEJ EURO1/07/20|.010719J|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	2,407	305,000	126.67	10,950	91	19,002		5,521		(7,955)		(91)	13,481			0010
.N010719 SPX EURO1/07/20|.N010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	9,281	23,665,000	2549.69	1,121,838	9,349	1,632,876		565,594		(501,275)		(9,349)	1,067,282			0010
.R010719 SPX EURO1/07/20|.R010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	4,802	12,245,000	2549.69	714,056	5,950	1,059,205		360,003		(338,928)		(5,950)	699,202			0010
.T010719 SPX EURO1/07/20|.T010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	2,927	7,465,000	2549.69	487,138	4,059	732,317		245,599		(240,931)		(4,059)	486,719			0010
.U010719 SPX EURO1/07/20|.U010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	437	1,115,000	2549.69	77,184	643	116,964		38,914		(39,107)		(643)	78,051			0010
.Q010719 SPX EURO1/07/20|.Q010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	3,898	9,940,000	2549.69	552,040	4,600	816,081		278,320		(259,232)		(4,600)	537,761			0010
.010719Z SPX ASIAN01/07/2|.010719Z|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	01/07/2019	01/07/2020	01/07/2020	Exercise	698	1,780,000	2549.69	56,489	471	83,660		28,480		(26,678)		(471)	55,180			0010
.S010719 SPX EURO1/07/20|.S010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	513	1,310,000	2549.69	79,769	665	118,816		40,217		(38,352)		(665)	78,599			0010
.P010719 SPX EURO1/07/20|.P010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	1,415	3,610,000	2549.69	187,601	1,563	275,444		94,582		(86,210)		(1,563)	180,862			0010

SCHEDULE DB - PART A - SECTION 2

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.A010719 SPX ASIAN01/07/2|.A010719|SPX ASIAN 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	01/07/2019	01/07/2020	01/07/2020	Exercise	721	1,840,000	2549.69	72,627	605	110,398		36,616		(37,138)		(605)	73,782			0010
.010719L EEJ EUR001/07/20|.010719L|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	2,881	365,000	126.67	15,131	126	28,616		7,629		(13,351)		(126)	20,988			0010
.010719X EEJ EUR001/07/20|.010719X|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	7,662	990,000	129.2034	43,004	358	101,139		21,681		(51,656)		(358)	79,458			0010
.010719K EEJ EUR001/07/20|.010719K|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	4,539	575,000	126.67	22,126	184	39,905		11,155		(17,584)		(184)	28,750			0010
.010719M EEJ EUR001/07/20|.010719M|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	18,354	2,325,000	126.67	100,532	838	195,998		50,685		(94,568)		(838)	145,313			0010
.010719N EEJ EUR001/07/20|.010719N|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	9,907	1,255,000	126.67	55,261	461	109,436		27,861		(53,679)		(461)	81,575			0010
.010719V EEJ EUR001/07/20|.010719V|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2019	01/07/2020	01/07/2020	Exercise	5,950	765,000	128.57005	36,113	301	83,431		18,207		(42,286)		(301)	65,224			0010
.K010719 SPX EUR001/07/20|.K010719|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/07/2019	01/07/2020	01/07/2020	Exercise	1,966	5,015,000	2549.69	193,969	1,616	278,335		97,793		(82,680)		(1,616)	180,542			0010
.011419P EEJ EUR001/14/20|.011419P|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	9,846	1,245,000	126.44	37,599		131,550		37,599		(81,861)			93,951			0010
.M011419 SPX EUR001/14/20|.M011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	323	835,000	2582.61	39,162		83,500		39,162		(44,230)			44,338			0010
.O011419 SPX EUR001/14/20|.O011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	342	885,000	2582.61	51,330		123,902		51,330		(72,299)			72,572			0010
.N011419 SPX EUR001/14/20|.N011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	2,950	7,620,000	2582.61	403,098		914,391		403,098		(509,813)			511,293			0010
.B011419 SPX EUR001/14/20|.B011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	731	1,890,000	2582.61	59,768	1,090	83,727		30,429		(22,823)		(1,090)	53,298			0010
.C011419 SPX EUR001/14/20|.C011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	2,472	6,385,000	2582.61	248,318	4,528	354,370		126,423		(101,321)		(4,528)	227,947			0010
.D011419 SPX EUR001/14/20|.D011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	1,153	2,980,000	2582.61	124,675	2,273	178,803		63,474		(51,752)		(2,273)	115,329			0010
.011419V SPX ASIAN01/14/2|.011419V|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	01/14/2020	Exercise	925	2,390,000	2582.61	90,602	1,652	135,995		46,127		(43,679)		(1,652)	89,868			0010
.011419U SPX ASIAN01/14/2|.011419U|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	01/14/2020	Exercise	296	765,000	2582.61	21,337	389	30,982		10,863		(9,242)		(389)	20,119			0010
.011419X SPX ASIAN01/14/2|.011419X|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	01/14/2020	Exercise	1,707	4,410,000	2582.61	222,615	4,059	351,475		113,337		(124,637)		(4,059)	238,138			0010
.011419I EEJ EUR001/14/20|.011419I|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	3,598	455,000	126.44	20,645	376	42,361		10,511		(21,243)		(376)	31,850			0010
.H011419 SPX EUR001/14/20|.H011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	507	1,310,000	2582.61	71,789	1,309	105,326		36,549		(32,162)		(1,309)	68,777			0010
.L011419 SPX EUR001/14/20|.L011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	574	1,485,000	2582.61	104,130	1,899	157,561		53,015		(51,424)		(1,899)	104,546			0010
.011419Z SPX ASIAN01/14/2|.011419Z|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	01/14/2020	Exercise	1,482	3,830,000	2582.61	225,685	4,115	372,274		114,900		(142,297)		(4,115)	257,374			0010
.A011419 SPX ASIAN01/14/2|.A011419|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	01/14/2020	Exercise	1,053	2,720,000	2582.61	169,894	3,098	285,877		86,496		(112,748)		(3,098)	199,381			0010
.F011419 SPX EUR001/14/20|.F011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	6,309	16,295,000	2582.61	819,365	14,939	1,191,139		417,152		(356,118)		(14,939)	773,987			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.011419G EEJ EUR001/14/20|.011419G|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	4,310	545,000	126.44	23,444	427	45,998		11,936		(22,083)		(427)	34,063			0010
.011419N EEJ EUR001/14/20|.011419N|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	16,055	2,030,000	126.44	108,853	1,985	269,914		55,419		(136,951)		(1,985)	214,495			0010
.011419M EEJ EUR001/14/20|.011419M|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	17,795	2,250,000	126.44	113,137	2,063	260,100		57,600		(137,858)		(2,063)	202,500			0010
.011419L EEJ EUR001/14/20|.011419L|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	27,918	3,530,000	126.44	173,340	3,160	388,300		88,250		(205,590)		(3,160)	300,050			0010
.011419E EEJ EUR001/14/20|.011419E|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	2,886	365,000	126.44	13,550	247	24,236		6,899		(10,426)		(247)	17,338			0010
.K011419 SPX EUR001/14/20|.K011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	911	2,355,000	2582.61	154,035	2,808	230,558		78,422		(73,562)		(2,808)	152,136			0010
.011419O EEJ EUR001/14/20|.011419O|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	3,005	380,000	126.44	20,824	380	50,754		10,602		(25,760)		(380)	40,152			0010
.011419C EEJ EUR001/07/20|.011419C|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/07/2020	01/07/2020	Exercise	28,775	3,645,000	126.67	196,617	1,671	464,594		99,144		(243,693)		(1,671)	365,450			0010
.011419Q EEJ EUR001/14/20|.011419Q|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	31,141	3,975,000	127.64118	203,780	3,715	485,994		103,748		(239,928)		(3,715)	382,247			0010
.011419K EEJ EUR001/14/20|.011419K|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	19,099	2,415,000	126.44	116,216	2,119	252,368		59,168		(131,823)		(2,119)	193,200			0010
.J011419 SPX EUR001/14/20|.J011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	5,391	13,925,000	2582.61	817,804	14,911	1,211,491		416,358		(378,008)		(14,911)	795,134			0010
.011419R EEJ EUR001/14/20|.011419R|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	11,946	1,540,000	128.90558	67,152	1,224	166,879		34,188		(83,571)		(1,224)	132,691			0010
.G011419 SPX EUR001/14/20|.G011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	942	2,435,000	2582.61	127,701	2,328	186,764		65,015		(56,621)		(2,328)	121,750			0010
.011419H EEJ EUR001/14/20|.011419H|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	4,152	525,000	126.44	22,996	419	45,833		11,708		(22,361)		(419)	34,125			0010
.011419W SPX ASIAN01/14/2|.011419W|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	01/14/2020	Exercise	2,390	6,175,000	2582.61	287,454	5,241	445,843		146,348		(152,942)		(5,241)	299,496			0010
.011419S EEJ EUR001/14/20|.011419S|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	3,155	410,000	129.9171	15,623	285	40,001		7,954		(20,120)		(285)	32,047			0010
.011419D EEJ EUR001/07/20|.011419D|EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/07/2020	01/07/2020	Exercise	3,625	465,000	128.253375	22,316	190	52,062		11,253		(26,679)		(190)	40,809			0010
.E011419 SPX EUR001/14/20|.E011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	8,044	20,775,000	2582.61	991,586	18,079	1,439,728		504,833		(429,205)		(18,079)	934,896			0010
.011419J EEJ EUR001/14/20|.011419J|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	34,047	4,305,000	126.44	201,249	3,669	425,334		102,459		(218,496)		(3,669)	322,875			0010
.I011419 SPX EUR001/14/20|.I011419|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/14/2019	01/14/2020	01/14/2020	Exercise	2,965	7,660,000	2582.61	434,820	7,928	639,609		221,374		(196,461)		(7,928)	418,235			0010
.011419F EEJ EUR001/14/20|.011419F|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2019	01/14/2020	01/14/2020	Exercise	6,129	775,000	126.44	29,684	541	53,863		15,113		(23,608)		(541)	38,750			0010
.011419Y SPX ASIAN01/14/2|.011419Y|SPX ASIAN 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL77OXOHC3ZE78	01/14/2019	01/14/2020	01/14/2020	Exercise	555	1,435,000	2582.61	78,075	1,424	125,562		39,750		(46,004)		(1,424)	85,813			0010
.012219D EEJ EUR001/14/20|.012219D|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/22/2019	01/14/2020	01/14/2020	Exercise	3,747	475,000	126.7561	26,952	503	62,730		13,728		(30,663)		(503)	49,002			0010
.012219W SPX ASIAN01/21/2|.012219W|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL77OXOHC3ZE78	01/22/2019	01/21/2020	01/21/2020	Exercise	594	1,565,000	2632.9	68,175	1,937	104,542		35,056		(34,361)		(1,937)	69,486			0010

SCHEDULE DB - PART A - SECTION 2

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.012219V SPX ASIAN01/21/2|.012219V|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/22/2019	01/21/2020	01/21/2020	Exercise	1,012	2,665,000	2632.9	102,619	2,915	154,573		52,767		(48,939)		(2,915)	101,806			0010
.012219E EEJ EUR001/14/20|.012219E|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/14/2020	01/14/2020	Exercise	3,876	500,000	128.9688	21,401	399	53,731		10,900		(27,084)		(399)	42,831			0010
.012219G EEJ EUR001/21/20|.012219G|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	2,687	340,000	126.5	14,348	408	28,050		7,378		(13,234)		(408)	20,672			0010
.012219H EEJ EUR001/21/20|.012219H|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	5,770	730,000	126.5	31,801	903	63,802		16,352		(30,887)		(903)	47,450			0010
.D012219 SPX EUR001/21/20|.D012219|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/22/2019	01/21/2020	01/21/2020	Exercise	930	2,450,000	2632.9	102,916	2,924	146,755		52,920		(40,629)		(2,924)	93,835			0010
.012219F EEJ EUR001/21/20|.012219F|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	7,430	940,000	126.5	34,916	992	62,980		17,954		(27,014)		(992)	45,026			0010
.C012219 SPX EUR001/21/20|.C012219|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/22/2019	01/21/2020	01/21/2020	Exercise	2,875	7,570,000	2632.9	294,435	8,365	420,141		151,400		(116,539)		(8,365)	268,741			0010
.012219C EEJ EUR001/14/20|.012219C|EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/14/2020	01/14/2020	Exercise	6,603	835,000	126.44	45,576	850	111,441		23,213		(56,689)		(850)	88,228			0010
.012219U SPX ASIAN01/21/2|.012219U|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/22/2019	01/21/2020	01/21/2020	Exercise	413	1,090,000	2632.9	31,161	885	45,346		16,023		(13,271)		(885)	29,323			0010
.012219I EEJ EUR001/21/20|.012219I|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	4,743	600,000	126.5	27,071	769	55,920		13,920		(27,761)		(769)	42,000			0010
.012219X SPX ASIAN01/21/2|.012219X|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/22/2019	01/21/2020	01/21/2020	Exercise	1,215	3,200,000	2632.9	147,490	4,190	227,837		75,840		(76,006)		(4,190)	151,997			0010
.F012219 SPX EUR001/21/20|.F012219|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/22/2019	01/21/2020	01/21/2020	Exercise	3,718	9,790,000	2632.9	474,074	13,468	684,319		243,771		(195,369)		(13,468)	440,548			0010
.E012219 SPX EUR001/21/20|.E012219|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/22/2019	01/21/2020	01/21/2020	Exercise	3,908	10,290,000	2632.9	454,261	12,905	650,296		233,583		(181,864)		(12,905)	416,713			0010
.012219K EEJ EUR001/21/20|.012219K|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	26,442	3,345,000	126.5	159,377	4,528	349,553		81,953		(179,982)		(4,528)	267,600			0010
.012219M EEJ EUR001/21/20|.012219M|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	19,051	2,410,000	126.5	120,452	3,422	278,837		61,937		(144,302)		(3,422)	216,900			0010
.A012219 SPX ASIAN01/21/2|.A012219|SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/22/2019	01/21/2020	01/21/2020	Exercise	1,052	2,770,000	2632.9	170,767	4,851	285,314		87,809		(109,501)		(4,851)	197,505			0010
.012219O EEJ EUR001/21/20|.012219O|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	21,422	2,710,000	126.5	143,879	4,087	371,119		73,983		(179,395)		(4,087)	297,136			0010
.H012219 SPX EUR001/21/20|.H012219|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/22/2019	01/21/2020	01/21/2020	Exercise	924	2,435,000	2632.9	129,278	3,673	188,230		66,476		(54,875)		(3,673)	121,755			0010
.J012219 SPX EUR001/21/20|.J012219|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/22/2019	01/21/2020	01/21/2020	Exercise	3,279	8,635,000	2632.9	495,391	14,074	726,216		254,733		(215,125)		(14,074)	471,483			0010
.I012219 SPX EUR001/21/20|.I012219|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/22/2019	01/21/2020	01/21/2020	Exercise	710	1,870,000	2632.9	103,646	2,944	151,472		53,295		(44,549)		(2,944)	98,177			0010
.012219N EEJ EUR001/21/20|.012219N|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	3,083	390,000	126.5	20,175	573	49,374		10,374		(24,976)		(573)	39,000			0010
.012219S EEJ EUR001/21/20|.012219S|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	6,587	850,000	129.03	36,532	1,038	94,983		18,785		(45,260)		(1,038)	76,198			0010
.012219R EEJ EUR001/21/20|.012219R|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	7,761	1,000,000	128.84025	43,951	1,249	113,744		22,600		(54,245)		(1,249)	91,144			0010
.012219T EEJ EUR001/21/20|.012219T|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	4,116	535,000	129.97875	20,289	576	54,380		10,433		(25,870)		(576)	43,947			0010

SCHEDULE DB - PART A - SECTION 2

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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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.G012219 SPX EURO1/21/20 | .G012219 | SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	01/21/2020	Exercise	6,637	17,475,000	2632.9	886,996	25,199	1,284,416		456,098		(369,524)		(25,199)	828,319			0010
.K012219 SPX EURO1/21/20 | .K012219 | SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	01/21/2020	Exercise	4,819	12,690,000	2632.9	760,110	21,594	1,115,458		390,852		(331,203)		(21,594)	724,606			0010
.012219L EEJ EURO1/21/20 | .012219L | EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	29,051	3,675,000	126.5	179,389	5,096	404,618		92,243		(209,797)		(5,096)	312,375			0010
.012219Q EEJ EURO1/21/20 | .012219Q | EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	20,349	2,600,000	127.765	130,960	3,720	326,415		67,340		(154,534)		(3,720)	259,075			0010
.012219J EEJ EURO1/21/20 | .012219J | EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	18,656	2,360,000	126.5	109,692	3,116	233,404		56,404		(118,309)		(3,116)	177,000			0010
.012219Y SPX ASIAN01/21/2 | .012219Y | SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	01/22/2019	01/21/2020	01/21/2020	Exercise	1,963	5,170,000	2632.9	264,430	7,512	418,771		135,971		(146,549)		(7,512)	282,800			0010
.012219B EEJ EURO1/14/20 | .012219B | EEJ EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/22/2019	01/14/2020	01/14/2020	Exercise	21,551	2,725,000	126.44	145,526	2,714	362,051		74,120		(184,111)		(2,714)	287,931			0010
.012219A EEJ EURO1/07/20 | .012219A | EEJ EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/22/2019	01/07/2020	01/07/2020	Exercise	8,170	1,035,000	126.67	53,972	469	130,990		27,221		(69,958)		(469)	103,770			0010
.012219P EEJ EURO1/21/20 | .012219P | EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/22/2019	01/21/2020	01/21/2020	Exercise	9,525	1,205,000	126.5	65,382	1,857	165,741		33,620		(80,566)		(1,857)	132,121			0010
.012219Z SPX ASIAN01/21/2 | .012219Z | SPX ASIAN 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	01/22/2019	01/21/2020	01/21/2020	Exercise	2,035	5,360,000	2632.9	315,843	8,973	519,911		162,408		(194,741)		(8,973)	357,503			0010
.B012219 SPX EURO1/21/20 | .B012219 | SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2019	01/21/2020	01/21/2020	Exercise	733	1,930,000	2632.9	61,180	1,738	86,077		31,459		(23,004)		(1,738)	54,618			0010
.012319J MXEA EURO1/07/2 | .012319J | MXEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/23/2019	01/07/2020	01/07/2020	Exercise	1,025	1,796,528	1752.71	115,007	1,003	166,870		58,005		(50,818)		(1,003)	108,865			0010
.012319D MXEA ASIAN01/21/ | .012319D | MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/23/2019	01/21/2020	01/21/2020	Exercise	1,006	1,806,444	1795.67	81,557	2,324	148,848		41,940		(64,865)		(2,324)	106,908			0010
.012319L MXEA EURO1/14/2 | .012319L | MXEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/23/2019	01/14/2020	01/14/2020	Exercise	1,024	1,822,003	1779.3	102,048	1,909	156,201		51,978		(52,088)		(1,909)	104,223			0010
.012319C MXEA ASIAN01/14/ | .012319C | MXEA ASIAN 01/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/23/2019	01/14/2020	01/14/2020	Exercise	1,015	1,805,990	1779.3	90,629	1,695	151,905		46,162		(59,517)		(1,695)	105,743			0010
.012319B MXEA ASIAN01/07/ | .012319B | MXEA ASIAN 01/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/23/2019	01/07/2020	01/07/2020	Exercise	969	1,698,376	1752.71	105,419	919	159,284		53,169		(52,914)		(919)	106,115			0010
.012319K MXEA EURO1/14/2 | .012319K | MXEA EURO 01/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/23/2019	01/14/2020	01/14/2020	Exercise	1,487	2,645,819	1779.3	124,921	2,337	186,395		63,629		(58,993)		(2,337)	122,767			0010
.012319I MXEA EURO1/07/2 | .012319I | MXEA EURO 01/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/23/2019	01/07/2020	01/07/2020	Exercise	1,899	3,328,396	1752.71	172,030	1,500	242,540		86,765		(68,949)		(1,500)	155,775			0010
.012419F SPX EURO1/07/20 | .012419F | SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/24/2019	01/07/2020	01/07/2020	Exercise	2,473	6,305,383	2549.69	519,704	4,572	699,092		262,138		(174,647)		(4,572)	436,954			0010
.012419G SPX EURO1/14/20 | .012419G | SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/24/2019	01/14/2020	01/14/2020	Exercise	2,524	6,518,508	2582.61	526,170	9,928	740,643		268,049		(204,049)		(9,928)	472,594			0010
.E012819 SPX EURO1/28/20 | .E012819 | SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	1,512	4,000,000	2643.85	167,336	6,464	241,705		86,900		(66,868)		(6,464)	154,805			0010
.F012819 SPX EURO1/28/20 | .F012819 | SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	3,510	9,280,000	2643.85	406,090	15,686	586,742		210,888		(162,418)		(15,686)	375,854			0010
.012819O EEJ EURO1/28/20 | .012819O | EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	7,808	1,005,000	128.702	46,446	1,794	112,953		24,120		(53,920)		(1,794)	88,833			0010
.012819M EEJ EURO1/28/20 | .012819M | EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	7,649	970,000	126.8	52,487	2,027	127,546		27,257		(62,016)		(2,027)	100,289			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.012819R EEJ EUR001/28/20|.012819R|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	4,797	625,000	130.287	23,468	907	59,619		12,188		(28,545)		(907)	47,432			0010
.C012819 SPX EUR001/28/20|.C012819|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	756	2,000,000	2643.85	68,263	2,637	97,450		35,450		(26,156)		(2,637)	62,000			0010
.012819V SPX ASIAN01/28/2|.012819V|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	01/28/2020	Exercise	1,433	3,790,000	2643.85	171,505	6,625	269,473		89,065		(91,110)		(6,625)	180,408			0010
.012819P EEJ EUR001/28/20|.012819P|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	9,046	1,170,000	129.336	49,791	1,923	123,425		25,857		(59,154)		(1,923)	97,568			0010
.I012819 SPX EUR001/28/20|.I012819|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	7,638	20,195,000	2643.85	1,015,946	39,243	1,486,835		527,594		(424,821)		(39,243)	959,241			0010
.012819K EEJ EUR001/28/20|.012819K|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	32,728	4,150,000	126.8	205,377	7,933	480,155		106,655		(239,141)		(7,933)	373,500			0010
.012819U SPX ASIAN01/28/2|.012819U|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	01/28/2020	Exercise	964	2,550,000	2643.85	109,991	4,249	171,356		57,120		(56,968)		(4,249)	114,236			0010
.012819Z SPX ASIAN01/28/2|.012819Z|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	01/28/2020	Exercise	2,261	5,980,000	2643.85	346,608	13,388	583,648		179,998		(223,131)		(13,388)	403,650			0010
.012819J EEJ EUR001/28/20|.012819J|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	27,917	3,540,000	126.8	171,099	6,609	389,754		88,854		(195,479)		(6,609)	300,900			0010
.J012819 SPX EUR001/28/20|.J012819|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	1,369	3,620,000	2643.85	191,173	7,384	280,275		99,279		(80,407)		(7,384)	180,997			0010
.012819X SPX ASIAN01/28/2|.012819X|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	01/28/2020	Exercise	533	1,410,000	2643.85	73,037	2,821	118,438		37,929		(42,476)		(2,821)	80,509			0010
.012819S SPX ASIAN01/28/2|.012819S|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	01/28/2020	Exercise	476	1,260,000	2643.85	35,424	1,368	52,038		18,396		(15,202)		(1,368)	33,642			0010
.A012819 SPX ASIAN01/28/2|.A012819|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	01/28/2020	Exercise	527	1,395,000	2643.85	82,736	3,196	140,616		42,966		(54,558)		(3,196)	97,650			0010
.K012819 SPX EUR001/28/20|.K012819|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	652	1,725,000	2643.85	95,084	3,673	139,939		49,378		(40,515)		(3,673)	90,561			0010
.D012819 SPX EUR001/28/20|.D012819|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	1,153	3,050,000	2643.85	119,372	4,611	171,793		61,991		(47,088)		(4,611)	109,802			0010
.H012819 SPX EUR001/28/20|.H012819|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	2,369	6,265,000	2643.85	311,553	12,034	454,374		161,794		(128,717)		(12,034)	292,581			0010
.M012819 SPX EUR001/28/20|.M012819|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	1,163	3,075,000	2643.85	178,971	6,913	264,531		92,942		(77,350)		(6,913)	171,589			0010
.012819L EEJ EUR001/28/20|.012819L|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	30,165	3,825,000	126.8	201,815	7,795	500,276		104,805		(241,405)		(7,795)	395,471			0010
.012819N EEJ EUR001/28/20|.012819N|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	37,948	4,860,000	128.068	243,321	9,399	580,241		126,360		(275,292)		(9,399)	453,881			0010
.012819A EEJ EUR001/21/20|.012819A|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/28/2019	01/21/2020	01/21/2020	Exercise	8,181	1,035,000	126.5	59,350	1,715	144,014		30,533		(68,055)		(1,715)	113,482			0010
.012819C EEJ EUR001/28/20|.012819C|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	7,018	890,000	126.8	32,562	1,258	59,185		16,910		(25,249)		(1,258)	42,275			0010
.012819D EEJ EUR001/28/20|.012819D|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	5,638	715,000	126.8	26,986	1,042	49,764		14,014		(21,619)		(1,042)	35,750			0010
.012819G EEJ EUR001/28/20|.012819G|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	3,272	415,000	126.8	18,540	716	38,678		9,628		(18,894)		(716)	29,050			0010
.L012819 SPX EUR001/28/20|.L012819|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	2,986	7,895,000	2643.85	445,821	17,221	657,857		231,521		(191,636)		(17,221)	426,336			0010

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.N012819 SPX EURO1/28/20|.N012819|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	6,492	17,165,000	2643.85	1,015,562	39,228	1,505,803		527,395		(443,554)		(39,228)	978,409			0010
.012819B EEJ EURO1/21/20|.012819B|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2019	01/21/2020	01/21/2020	Exercise	2,881	370,000	128.3975	17,765	513	44,157		9,139		(20,587)		(513)	35,018			0010
.012819E EEJ EURO1/28/20|.012819E|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	4,179	530,000	126.8	21,942	848	43,195		11,395		(20,165)		(848)	31,800			0010
.012819H EEJ EURO1/28/20|.012819H|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	27,917	3,540,000	126.8	162,919	6,293	350,106		84,606		(173,665)		(6,293)	265,500			0010
.012819Y SPX ASIAN01/28/2|.012819Y|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	01/28/2020	Exercise	1,478	3,910,000	2643.85	222,864	8,608	372,237		115,736		(140,434)		(8,608)	256,501			0010
.012819T SPX ASIAN01/28/2|.012819T|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	01/28/2020	Exercise	955	2,525,000	2643.85	96,758	3,737	147,968		50,248		(47,347)		(3,737)	97,720			0010
.012819I EEJ EURO1/28/20|.012819I|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	40,812	5,175,000	126.8	245,141	9,469	541,305		127,305		(270,374)		(9,469)	414,000			0010
.012819F EEJ EURO1/28/20|.012819F|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	15,812	2,005,000	126.8	86,483	3,341	175,237		44,912		(83,874)		(3,341)	130,325			0010
.012819II SPX ASIAN01/28/2|.012819II|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	01/28/2020	Exercise	1,930	5,105,000	2643.85	253,621	9,797	407,383		131,709		(143,609)		(9,797)	275,674			0010
.G012819 SPX EURO1/28/20|.G012819|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2019	01/28/2020	01/28/2020	Exercise	7,511	19,860,000	2643.85	957,026	36,967	1,390,684		496,997		(390,431)		(36,967)	893,687			0010
.012819Q EEJ EURO1/28/20|.012819Q|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/28/2019	01/28/2020	01/28/2020	Exercise	2,192	285,000	129.97	11,196	432	28,155		5,814		(13,471)		(432)	22,341			0010
.B012819 SPX ASIAN01/28/2|.B012819|SPX ASIAN 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	01/28/2019	01/28/2020	01/28/2020	Exercise	879	2,325,000	2643.85	142,371	5,499	244,820		73,935		(96,729)		(5,499)	170,885			0010
.S020719 SPX EURO2/07/20|.S020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	6,479	17,535,000	2706.05	961,583	51,940	1,453,673		506,762		(423,249)		(51,940)	946,911			0010
.020719X SPX ASIAN02/07/2|.020719X|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	02/07/2020	Exercise	526	1,425,000	2706.05	37,314	2,016	55,716		19,665		(16,327)		(2,016)	36,051			0010
.A020719 SPX ASIAN02/07/2|.A020719|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	02/07/2020	Exercise	3,457	9,355,000	2706.05	392,301	21,190	627,713		206,746		(213,532)		(21,190)	420,967			0010
.020719A EEJ EURO1/21/20|.020719A|EEJ EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2019	01/21/2020	01/21/2020	Exercise	5,256	665,000	126.5	38,740	1,160	92,863		19,950		(42,226)		(1,160)	72,913			0010
.020719Y SPX ASIAN02/07/2|.020719Y|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	02/07/2020	Exercise	768	2,080,000	2706.05	71,832	3,880	111,070		37,856		(35,238)		(3,880)	73,214			0010
.020719C EEJ EURO1/28/20|.020719C|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2019	01/28/2020	01/28/2020	Exercise	6,611	840,000	127.0536	50,562	2,022	111,461		26,292		(49,840)		(2,022)	85,169			0010
.W020719 SPX EURO2/07/20|.W020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	2,564	6,940,000	2706.05	446,419	24,113	690,538		235,266		(211,104)		(24,113)	455,272			0010
.020719B EEJ EURO1/28/20|.020719B|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/07/2019	01/28/2020	01/28/2020	Exercise	42,034	5,330,000	126.8	304,425	12,177	709,376		158,301		(330,823)		(12,177)	551,075			0010
.O020719 SPX EURO2/07/20|.O020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	3,268	8,845,000	2706.05	454,831	24,568	681,941		239,700		(194,883)		(24,568)	442,242			0010
.U020719 SPX EURO2/07/20|.U020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	8,253	22,335,000	2706.05	1,279,901	69,133	1,947,572		674,517		(575,288)		(69,133)	1,273,055			0010
.020719Z SPX ASIAN02/07/2|.020719Z|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	02/07/2020	Exercise	696	1,885,000	2706.05	72,967	3,941	114,605		38,454		(37,572)		(3,941)	76,151			0010
.C020719 SPX ASIAN02/07/2|.C020719|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	02/07/2020	Exercise	885	2,395,000	2706.05	114,522	6,186	189,209		60,354		(68,289)		(6,186)	128,855			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.M020719 SPX EURO02/07/20|.M020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	5,897	15,960,000	2706.05	681,395	36,805	1,003,858		359,100		(275,242)		(36,805)	644,758			0010
.G020719 SPX ASIAN02/07/2|.G020719|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	02/07/2020	Exercise	1,112	3,010,000	2706.05	170,774	9,224	300,695		89,999		(120,346)		(9,224)	210,696			0010
.O020719 SPX EURO02/07/20|.O020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	1,842	4,985,000	2706.05	237,423	12,824	353,939		125,124		(99,847)		(12,824)	228,816			0010
.E020719 SPX ASIAN02/07/2|.E020719|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	02/07/2020	Exercise	1,733	4,690,000	2706.05	256,300	13,844	443,677		135,072		(173,023)		(13,844)	308,605			0010
.020719J EEJ EUR002/07/20|.020719J|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	3,997	510,000	127.57	22,451	1,213	47,532		11,832		(22,064)		(1,213)	35,700			0010
.020719L EEJ EUR002/07/20|.020719L|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	48,052	6,130,000	127.57	284,977	15,393	640,585		150,185		(298,634)		(15,393)	490,400			0010
.020719P EEJ EUR002/07/20|.020719P|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	19,126	2,440,000	127.57	129,638	7,002	323,853		68,320		(139,208)		(7,002)	255,533			0010
.K020719 SPX EURO02/07/20|.K020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	742	2,010,000	2706.05	77,043	4,161	112,563		40,602		(30,233)		(4,161)	71,961			0010
.020719N EEJ EUR002/07/20|.020719N|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	42,016	5,360,000	127.57	261,385	14,119	620,152		137,752		(282,167)		(14,119)	482,400			0010
.I020719 SPX EURO02/07/20|.I020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	1,088	2,945,000	2706.05	82,146	4,437	117,209		43,292		(29,549)		(4,437)	73,917			0010
.020719W EEJ EUR002/07/20|.020719W|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	3,700	485,000	131.078175	17,946	969	46,913		9,458		(18,905)		(969)	37,455			0010
.020719O EEJ EUR002/07/20|.020719O|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	45,661	5,825,000	127.57	301,746	16,299	769,056		159,023		(329,907)		(16,299)	610,034			0010
.020719T EEJ EUR002/07/20|.020719T|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	10,503	1,360,000	129.48355	61,935	3,345	154,668		32,640		(63,814)		(3,345)	122,028			0010
.020719U EEJ EUR002/07/20|.020719U|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	3,194	415,000	129.930045	17,875	966	45,205		9,421		(18,564)		(966)	35,784			0010
.V020719 SPX EURO02/07/20|.V020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	2,182	5,905,000	2706.05	367,517	19,851	565,696		193,684		(171,206)		(19,851)	372,012			0010
.020719S EEJ EUR002/07/20|.020719S|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	4,449	575,000	129.22841	27,058	1,462	67,003		14,260		(27,667)		(1,462)	52,743			0010
.020719V EEJ EUR002/07/20|.020719V|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	11,028	1,435,000	130.1214	60,177	3,250	153,296		31,714		(62,909)		(3,250)	121,583			0010
.020719M EEJ EUR002/07/20|.020719M|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	52,598	6,710,000	127.57	319,580	17,262	738,771		168,421		(341,477)		(17,262)	570,350			0010
.020719R EEJ EUR002/07/20|.020719R|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	51,224	6,600,000	128.8457	325,612	17,588	796,797		171,600		(329,395)		(17,588)	625,197			0010
.020719Q EEJ EUR002/07/20|.020719Q|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	5,085	650,000	127.82514	36,261	1,959	85,882		19,110		(35,418)		(1,959)	66,772			0010
.020719K EEJ EUR002/07/20|.020719K|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	57,693	7,360,000	127.57	333,779	18,029	727,904		175,904		(339,526)		(18,029)	552,000			0010
.D020719 SPX ASIAN02/07/2|.D020719|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	02/07/2020	Exercise	618	1,675,000	2706.05	83,590	4,515	140,032		44,053		(51,769)		(4,515)	95,980			0010
.N020719 SPX EURO02/07/20|.N020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	613	1,660,000	2706.05	74,652	4,032	110,391		39,342		(30,539)		(4,032)	71,049			0010
.020719H EEJ EUR002/07/20|.020719H|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	4,350	555,000	127.57	23,169	1,251	46,898		12,210		(21,360)		(1,251)	34,688			0010

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.020719E EEJ EUR002/07/20|.020719E|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	8,661	1,105,000	127.57	39,838	2,152	73,482		20,995		(30,884)		(2,152)	52,487			0010
.020719I EEJ EUR002/07/20|.020719I|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	9,563	1,220,000	127.57	51,855	2,801	106,628		27,328		(48,987)		(2,801)	79,300			0010
.020719F EEJ EUR002/07/20|.020719F|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	7,172	915,000	127.57	34,030	1,838	63,684		17,934		(27,183)		(1,838)	45,750			0010
.J020719 SPX EUR002/07/20|.J020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	2,782	7,530,000	2706.05	258,617	13,969	374,989		136,293		(98,771)		(13,969)	238,696			0010
.020719D EEJ EUR001/28/20|.020719D|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	01/28/2020	01/28/2020	Exercise	3,875	500,000	129.019	23,654	946	55,246		12,300		(25,278)		(946)	42,946			0010
.L020719 SPX EUR002/07/20|.L020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	4,288	11,605,000	2706.05	475,644	25,692	698,606		250,668		(190,124)		(25,692)	447,938			0010
.020719G EEJ EUR002/07/20|.020719G|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/07/2019	02/07/2020	02/07/2020	Exercise	3,997	510,000	127.57	20,419	1,103	40,086		10,761		(17,883)		(1,103)	29,325			0010
.B020719 SPX ASIAN02/07/2|.B020719|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	02/07/2020	Exercise	1,167	3,160,000	2706.05	142,108	7,676	230,682		74,892		(80,642)		(7,676)	155,790			0010
.F020719 SPX ASIAN02/07/2|.F020719|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	02/07/2020	Exercise	3,274	8,860,000	2706.05	490,908	26,516	856,767		258,712		(338,352)		(26,516)	598,055			0010
.P020719 SPX EUR002/07/20|.P020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	11,189	30,280,000	2706.05	1,482,378	80,070	2,216,532		781,224		(629,699)		(80,070)	1,435,308			0010
.T020719 SPX EUR002/07/20|.T020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	1,675	4,535,000	2706.05	254,714	13,758	386,388		134,236		(113,360)		(13,758)	252,152			0010
.H020719 SPX ASIAN02/07/2|.H020719|SPX ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/07/2019	02/07/2020	02/07/2020	Exercise	1,369	3,705,000	2706.05	215,126	11,620	384,575		113,373		(157,372)		(11,620)	271,202			0010
.R020719 SPX EUR002/07/20|.R020719|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/07/2019	02/07/2020	02/07/2020	Exercise	1,158	3,135,000	2706.05	168,348	9,093	253,624		88,721		(73,270)		(9,093)	164,903			0010
.R021419 SPX EUR002/14/20|.R021419|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	959	2,635,000	2745.73	135,702		316,202		135,702		(163,877)			180,500			0010
.0214190 EEJ EUR002/14/20|.0214190|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	6,269	800,000	127.61	24,160		90,902		24,160		(44,190)			66,742			0010
.S021419 SPX EUR002/14/20|.S021419|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	318	875,000	2745.73	48,563		122,499		48,563		(65,893)			73,937			0010
.0021419 SPX EUR002/14/20|.0021419|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	218	600,000	2745.73	27,780		59,999		27,780		(29,666)			32,219			0010
.021419M EEJ EUR002/14/20|.021419M|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	26,447	3,375,000	127.61	173,014	11,261	463,387		92,138		(188,049)		(11,261)	371,250			0010
.021419S EEJ EUR002/14/20|.021419S|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	16,180	2,105,000	130.096395	87,750	5,712	244,869		46,731		(92,230)		(5,712)	198,138			0010
.021419N EEJ EUR002/14/20|.021419N|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	4,310	550,000	127.61	28,815	1,876	77,840		15,345		(31,020)		(1,876)	62,495			0010
.021419X SPX ASIAN02/14/2|.021419X|SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/14/2019	02/14/2020	02/14/2020	Exercise	473	1,300,000	2745.73	48,700	3,170	77,675		25,935		(25,702)		(3,170)	51,740			0010
.021419R EEJ EUR002/14/20|.021419R|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	4,979	645,000	129.52415	28,947	1,884	79,030		15,416		(30,050)		(1,884)	63,615			0010
.P021419 SPX EUR002/14/20|.P021419|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	1,296	3,560,000	2745.73	206,563	13,445	317,557		110,004		(91,498)		(13,445)	207,553			0010
.0021419 SPX EUR002/14/20|.0021419|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	4,927	13,530,000	2745.73	769,812	50,106	1,181,186		409,959		(339,019)		(50,106)	771,227			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.021419K EEJ EUR002/14/20 .021419K EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	28,916	3,690,000	127.61	177,382	11,546	426,564		94,464		(190,522)		(11,546)	332,100			0010
.021419H EEJ EUR002/14/20 .021419H EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	14,223	1,815,000	127.61	81,114	5,280	179,322		43,197		(82,212)		(5,280)	136,125			0010
.L021419 SPX EUR002/14/20 .L021419 SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	3,208	8,810,000	2745.73	446,667	29,073	674,852		237,870		(187,226)		(29,073)	436,982			0010
.021419Z SPX ASIAN02/14/2 .021419Z SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/14/2019	02/14/2020	02/14/2020	Exercise	1,362	3,740,000	2745.73	164,687	10,719	273,577		87,703		(97,791)		(10,719)	185,874			0010
.A021419 SPX ASIAN02/14/2 .A021419 SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/14/2019	02/14/2020	02/14/2020	Exercise	1,688	4,635,000	2745.73	224,985	14,644	388,185		119,815		(147,974)		(14,644)	268,370			0010
.C021419 SPX ASIAN02/14/2 .C021419 SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/14/2019	02/14/2020	02/14/2020	Exercise	1,185	3,255,000	2745.73	180,003	11,716	331,853		95,860		(139,406)		(11,716)	235,993			0010
.021419J EEJ EUR002/14/20 .021419J EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	13,282	1,695,000	127.61	79,889	5,200	186,619		42,545		(84,419)		(5,200)	144,075			0010
.021419P EEJ EUR002/14/20 .021419P EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	5,083	650,000	127.86522	35,762	2,328	91,603		19,045		(35,193)		(2,328)	72,558			0010
.N021419 SPX EUR002/14/20 .N021419 SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	1,697	4,660,000	2745.73	259,013	16,859	396,094		137,936		(112,870)		(16,859)	258,158			0010
.E021419 SPX EUR002/14/20 .E021419 SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	1,638	4,500,000	2745.73	153,790	10,010	224,993		81,900		(57,785)		(10,010)	143,093			0010
.021419L EEJ EUR002/14/20 .021419L EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	40,122	5,120,000	127.61	254,777	16,583	647,680		135,680		(277,870)		(16,583)	512,000			0010
.021419D EEJ EUR002/14/20 .021419D EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	8,228	1,050,000	127.61	40,616	2,644	79,380		21,630		(34,528)		(2,644)	57,750			0010
.021419A EEJ EUR001/28/20 .021419A EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	01/28/2020	01/28/2020	Exercise	5,126	650,000	126.8	36,216	1,484	86,054		18,850		(39,983)		(1,484)	67,204			0010
.G021419 SPX EUR002/14/20 .G021419 SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	4,306	11,825,000	2745.73	479,622	31,218	710,680		255,420		(188,457)		(31,218)	455,260			0010
.021419C EEJ EUR002/14/20 .021419C EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	4,270	545,000	127.61	19,444	1,266	36,242		10,355		(15,080)		(1,266)	25,887			0010
.J021419 SPX EUR002/14/20 .J021419 SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	460	1,265,000	2745.73	59,147	3,850	88,678		31,499		(24,178)		(3,850)	57,179			0010
.I021419 SPX EUR002/14/20 .I021419 SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	1,343	3,690,000	2745.73	162,139	10,553	241,325		86,346		(64,656)		(10,553)	154,979			0010
.D021419 SPX EUR002/14/20 .D021419 SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	364	1,000,000	2745.73	27,791	1,809	40,199		14,800		(10,021)		(1,809)	25,399			0010
.F021419 SPX EUR002/14/20 .F021419 SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	586	1,610,000	2745.73	61,069	3,975	89,839		32,522		(23,392)		(3,975)	57,317			0010
.021419B EEJ EUR002/07/20 .021419B EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/07/2020	02/07/2020	Exercise	24,104	3,075,000	127.57	159,679	8,831	406,290		84,255		(177,733)		(8,831)	322,035			0010
.H021419 SPX EUR002/14/20 .H021419 SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	3,780	10,380,000	2745.73	440,504	28,672	653,949		234,588		(174,139)		(28,672)	419,361			0010
.021419E EEJ EUR002/14/20 .021419E EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	4,231	540,000	127.61	22,207	1,445	45,576		11,826		(20,498)		(1,445)	33,750			0010
.M021419 SPX EUR002/14/20 .M021419 SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	571	1,570,000	2745.73	83,726	5,450	127,327		44,588		(35,845)		(5,450)	82,739			0010
.021419I EEJ EUR002/14/20 .021419I EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	50,466	6,440,000	127.61	296,276	19,284	672,980		157,780		(307,127)		(19,284)	515,200			0010

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.021419F EEJ EURO02/14/20|.021419F|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	6,896	880,000	127.61	37,015	2,409	76,912		19,712		(34,725)		(2,409)	57,200			0010
.021419G EEJ EURO02/14/20|.021419G|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	6,935	885,000	127.61	38,388	2,499	82,393		20,444		(37,650)		(2,499)	61,950			0010
.K021419 SPX EURO02/14/20|.K021419|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/14/2019	02/14/2020	02/14/2020	Exercise	9,221	25,320,000	2745.73	1,231,424	80,152	1,855,978		655,788		(512,310)		(80,152)	1,200,190			0010
.021419Y SPX ASIAN02/14/2|.021419Y|SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/14/2019	02/14/2020	02/14/2020	Exercise	2,170	5,960,000	2745.73	244,535	15,917	398,431		130,226		(137,439)		(15,917)	268,205			0010
.021419W SPX ASIAN02/14/2|.021419W|SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/14/2019	02/14/2020	02/14/2020	Exercise	728	2,000,000	2745.73	62,154	4,046	96,100		33,100		(29,776)		(4,046)	63,000			0010
.B021419 SPX ASIAN02/14/2|.B021419|SPX ASIAN 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/14/2019	02/14/2020	02/14/2020	Exercise	1,203	3,305,000	2745.73	174,080	11,331	312,162		92,705		(126,204)		(11,331)	219,456			0010
.021419Q EEJ EURO02/14/20|.021419Q|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/14/2019	02/14/2020	02/14/2020	Exercise	40,249	5,185,000	128.822295	254,117	16,540	675,229		135,329		(258,560)		(16,540)	539,901			0010
.022119P EEJ EURO02/21/20|.022119P|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	9,240	1,200,000	129.86391	49,293	3,747	142,451		26,520		(54,945)		(3,747)	115,931			0010
.0022119 SPX EURO02/21/20|.0022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	1,434	3,980,000	2774.88	247,084	18,780	384,465		132,932		(107,845)		(18,780)	251,533			0010
.022119M EEJ EURO02/21/20|.022119M|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	4,207	540,000	128.33535	26,899	2,045	73,121		14,472		(28,631)		(2,045)	58,649			0010
.022119A EEJ EURO02/07/20|.022119A|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2019	02/07/2020	02/07/2020	Exercise	2,351	300,000	127.57	15,166	854	39,428		8,010		(17,550)		(854)	31,418			0010
.022119S EEJ EURO02/21/20|.022119S|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	1,786	235,000	131.51985	7,731	588	23,808		4,160		(8,782)		(588)	19,648			0010
.022119L EEJ EURO02/21/20|.022119L|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	6,437	820,000	127.38	42,372	3,220	118,006		22,796		(47,509)		(3,220)	95,210			0010
.L022119 SPX EURO02/21/20|.L022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	1,791	4,970,000	2774.88	276,212	20,994	422,941		148,603		(114,716)		(20,994)	274,338			0010
.022119J EEJ EURO02/21/20|.022119J|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	36,112	4,600,000	127.38	225,724	17,156	581,440		121,440		(253,313)		(17,156)	460,000			0010
.022119R EEJ EURO02/21/20|.022119R|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	5,054	660,000	130.5645	24,781	1,883	73,464		13,332		(27,880)		(1,883)	60,132			0010
.N022119 SPX EURO02/21/20|.N022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	1,906	5,290,000	2774.88	316,612	24,064	489,334		170,338		(135,329)		(24,064)	318,996			0010
.A022119 SPX ASIAN02/21/2|.A022119|SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	425	1,180,000	2774.88	65,360	4,968	123,075		35,164		(52,162)		(4,968)	87,911			0010
.022119C EEJ EURO02/21/20|.022119C|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	10,205	1,300,000	127.38	47,119	3,581	90,610		25,350		(38,426)		(3,581)	65,260			0010
.E022119 SPX EURO02/21/20|.E022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	1,095	3,040,000	2774.88	116,966	8,890	172,373		62,928		(42,719)		(8,890)	109,445			0010
.J022119 SPX EURO02/21/20|.J022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	6,607	18,335,000	2774.88	896,297	68,124	1,351,294		482,211		(353,926)		(68,124)	869,084			0010
.022119W SPX ASIAN02/21/2|.022119W|SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	659	1,830,000	2774.88	79,594	6,050	133,409		42,822		(47,517)		(6,050)	90,587			0010
.022119U SPX ASIAN02/21/2|.022119U|SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	1,027	2,850,000	2774.88	102,769	7,811	164,447		55,290		(53,595)		(7,811)	109,157			0010
.022119N EEJ EURO02/21/20|.022119N|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	36,143	4,650,000	128.6538	222,127	16,883	612,913		119,505		(240,082)		(16,883)	493,408			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.C022119 SPX EURO02/21/20|.C022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	848	2,355,000	2774.88	77,478	5,889	112,803		41,684		(27,073)		(5,889)	71,120			0010
.022119X SPX ASIAN02/21/2|.022119X|SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	1,250	3,470,000	2774.88	167,694	12,746	292,527		90,220		(111,440)		(12,746)	202,307			0010
.022119T SPX ASIAN02/21/2|.022119T|SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	569	1,580,000	2774.88	43,464	3,304	66,516		23,384		(19,645)		(3,304)	43,132			0010
.022119Y SPX ASIAN02/21/2|.022119Y|SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	1,014	2,815,000	2774.88	146,505	11,135	265,734		78,820		(107,315)		(11,135)	186,914			0010
.022119G EEJ EURO02/21/20|.022119G|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	39,684	5,055,000	127.38	229,259	17,425	527,742		123,342		(242,080)		(17,425)	404,400			0010
.G022119 SPX EURO02/21/20|.G022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	4,398	12,205,000	2774.88	521,772	39,658	776,237		280,715		(196,997)		(39,658)	495,522			0010
.022119F EEJ EURO02/21/20|.022119F|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	12,443	1,585,000	127.38	69,822	5,307	156,440		37,565		(71,964)		(5,307)	118,875			0010
.K022119 SPX EURO02/21/20|.K022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	2,715	7,535,000	2774.88	383,751	29,167	580,184		206,459		(152,867)		(29,167)	373,725			0010
.H022119 SPX EURO02/21/20|.H022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	3,609	10,015,000	2774.88	450,486	34,240	674,019		242,363		(173,474)		(34,240)	431,656			0010
.F022119 SPX EURO02/21/20|.F022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	3,506	9,730,000	2774.88	397,879	30,241	589,637		214,060		(148,223)		(30,241)	375,577			0010
.022119H EEJ EURO02/21/20|.022119H|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	9,381	1,195,000	127.38	55,307	4,204	131,331		29,756		(60,016)		(4,204)	101,575			0010
.022119D EEJ EURO02/21/20|.022119D|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	3,297	420,000	127.38	16,238	1,234	32,508		8,736		(14,268)		(1,234)	23,772			0010
.022119Z SPX ASIAN02/21/2|.022119Z|SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	567	1,575,000	2774.88	84,605	6,430	155,767		45,518		(64,184)		(6,430)	110,249			0010
.022119E EEJ EURO02/21/20|.022119E|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	9,695	1,235,000	127.38	51,420	3,908	109,174		27,664		(49,586)		(3,908)	81,510			0010
.M022119 SPX EURO02/21/20|.M022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	4,910	13,625,000	2774.88	780,014	59,286	1,197,659		419,650		(326,651)		(59,286)	778,009			0010
.I022119 SPX EURO02/21/20|.I022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	1,189	3,300,000	2774.88	154,572	11,748	231,660		83,160		(59,817)		(11,748)	148,500			0010
.022119B EEJ EURO02/14/20|.022119B|EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/21/2019	02/14/2020	02/14/2020	Exercise	17,514	2,235,000	127.61	112,351	7,445	313,855		59,898		(129,287)		(7,445)	253,957			0010
.022119Q EEJ EURO02/21/20|.022119Q|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	3,685	480,000	130.24605	18,736	1,424	55,012		10,080		(21,079)		(1,424)	44,932			0010
.B022119 SPX EURO02/21/20|.B022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	699	1,940,000	2774.88	54,450	4,138	78,373		29,294		(18,211)		(4,138)	49,079			0010
.022119V SPX ASIAN02/21/2|.022119V|SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	2,666	7,400,000	2774.88	301,225	22,895	495,061		162,060		(170,071)		(22,895)	333,001			0010
.D022119 SPX EURO02/21/20|.D022119|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/21/2019	02/21/2020	02/21/2020	Exercise	846	2,350,000	2774.88	85,176	6,474	124,788		45,825		(30,447)		(6,474)	78,963			0010
.022119I EEJ EURO02/21/20|.022119I|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	33,246	4,235,000	127.38	200,728	15,257	489,143		107,993		(220,615)		(15,257)	381,150			0010
.0221190 EEJ EURO02/21/20|.0221190|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	18,562	2,400,000	129.2907	106,170	8,070	299,782		57,120		(116,535)		(8,070)	242,662			0010
.022119K EEJ EURO02/21/20|.022119K|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/21/2019	02/21/2020	02/21/2020	Exercise	14,052	1,790,000	127.38	90,165	6,853	245,409		48,509		(101,962)		(6,853)	196,900			0010

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.022219F MXEA EUR001/21/2|.022219F|MXEA EURO 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	01/21/2020	01/21/2020	Exercise	1,105	1,984,215	1795.67	136,905	4,292	187,927		70,598		(45,891)		(4,292)	117,328			0010
.022219G MXEA EUR001/28/2|.022219G|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	01/28/2020	01/28/2020	Exercise	889	1,604,912	1805.3	82,905	3,470	112,903		43,188		(25,698)		(3,470)	69,715			0010
.022219C MXEA ASIAN02/14/|.022219C|MXEA ASIAN 02/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	02/14/2020	02/14/2020	Exercise	704	1,287,475	1828.8	68,534	4,555	105,302		36,545		(31,626)		(4,555)	68,757			0010
.022219M MXEA EUR002/14/2|.022219M|MXEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	02/14/2020	02/14/2020	Exercise	1,512	2,765,146	1828.8	138,374	9,197	202,018		73,786		(49,067)		(9,197)	128,233			0010
.022219D MXEA ASIAN02/21/|.022219D|MXEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	02/21/2020	02/21/2020	Exercise	841	1,570,155	1867.01	64,140	4,890	92,064		34,515		(24,608)		(4,890)	57,549			0010
.022219B MXEA ASIAN02/07/|.022219B|MXEA ASIAN 02/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	02/07/2020	02/07/2020	Exercise	1,235	2,250,800	1822.51	131,018	7,401	192,312		69,209		(54,661)		(7,401)	123,103			0010
.022219H MXEA EUR001/28/2|.022219H|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	01/28/2020	01/28/2020	Exercise	1,495	2,698,924	1805.3	153,280	6,416	211,184		79,848		(49,750)		(6,416)	131,336			0010
.022219E MXEA EUR001/21/2|.022219E|MXEA EURO 01/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	01/21/2020	01/21/2020	Exercise	1,500	2,693,505	1795.67	151,927	4,763	203,190		78,345		(45,857)		(4,763)	124,845			0010
.022219A MXEA ASIAN01/28/|.022219A|MXEA ASIAN 01/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	01/28/2020	01/28/2020	Exercise	1,024	1,848,627	1805.3	124,882	5,228	181,061		65,055		(51,885)		(5,228)	116,006			0010
.022219L MXEA EUR002/07/2|.022219L|MXEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	02/07/2020	02/07/2020	Exercise	1,507	2,746,523	1822.51	168,603	9,524	247,630		89,064		(63,743)		(9,524)	158,567			0010
.022219J MXEA EUR002/07/2|.022219J|MXEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	02/07/2020	02/07/2020	Exercise	960	1,749,610	1822.51	84,543	4,776	119,885		44,659		(28,437)		(4,776)	75,226			0010
.022219N MXEA EUR002/14/2|.022219N|MXEA EURO 02/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	02/14/2020	02/14/2020	Exercise	1,181	2,159,813	1828.8	129,344	8,597	194,263		68,970		(50,057)		(8,597)	125,292			0010
.022219I MXEA EUR001/28/2|.022219I|MXEA EURO 01/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	01/28/2020	01/28/2020	Exercise	1,134	2,047,210	1805.3	134,944	5,649	189,854		70,297		(47,313)		(5,649)	119,558			0010
.022219K MXEA EUR002/07/2|.022219K|MXEA EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/22/2019	02/07/2020	02/07/2020	Exercise	1,508	2,748,345	1822.51	147,333	8,323	211,859		77,828		(52,030)		(8,323)	134,031			0010
.K022819 SPX EUR002/28/20|.K022819|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	1,414	3,939,998	2784.49	125,373	10,951	183,610		68,162		(42,549)		(10,951)	115,448			0010
.J022819 SPX EUR002/28/20|.J022819|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	687	1,915,005	2784.49	53,187	4,646	77,175		28,917		(17,421)		(4,646)	48,259			0010
.022819E EEJ EUR002/28/20|.022819E|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	7,118	905,000	127.14	33,292	2,908	65,613		18,100		(28,052)		(2,908)	47,513			0010
.I022819 SPX ASIAN02/28/2|.I022819|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2019	02/28/2020	02/28/2020	Exercise	1,206	3,360,000	2784.49	183,860	16,060	343,565		99,960		(140,865)		(16,060)	243,605			0010
.M022819 SPX EUR002/28/20|.M022819|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	1,793	4,995,013	2784.49	192,018	16,773	284,213		104,396		(67,665)		(16,773)	179,818			0010
.022819F EEJ EUR002/28/20|.022819F|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	2,359	300,000	127.14	11,312	988	22,650		6,150		(9,815)		(988)	16,500			0010
.H022819 SPX ASIAN02/28/2|.H022819|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2019	02/28/2020	02/28/2020	Exercise	1,643	4,575,000	2784.49	238,564	20,838	432,101		129,701		(170,424)		(20,838)	302,400			0010
.022819G EEJ EUR002/28/20|.022819G|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	6,606	840,000	127.14	33,218	2,902	68,537		18,060		(30,679)		(2,902)	50,477			0010
.022819D EEJ EUR002/28/20|.022819D|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	4,404	560,000	127.14	19,983	1,745	38,864		10,864		(16,430)		(1,745)	28,000			0010
.0022819 SPX EUR002/28/20|.0022819|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	3,749	10,440,000	2784.49	449,342	39,250	670,259		244,296		(162,603)		(39,250)	425,963			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.F022819 SPX ASIAN02/28/2|.F022819|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2019	02/28/2020	02/28/2020	Exercise	933	2,600,000	2784.49	120,274	10,506	205,788		65,390		(74,364)		(10,506)	140,398			0010
.022819H EEJ EUR002/28/20|.022819H|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	9,831	1,250,000	127.14	51,042	4,458	102,864		27,750		(49,266)		(4,458)	75,114			0010
.022819J EEJ EUR002/28/20|.022819J|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	78,889	10,030,000	127.14	450,144	39,320	847,447		244,732		(480,394)		(39,320)	602,715			0010
.022819C EEJ EUR002/21/20|.022819C|EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/21/2020	02/21/2020	Exercise	14,915	1,900,000	127.38	95,209	7,391	264,100		51,300		(109,155)		(7,391)	212,800			0010
.022819R EEJ EUR002/28/20|.022819R|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	19,079	2,450,000	128.4114	115,814	10,116	185,689		62,965		(131,277)		(10,116)	122,724			0010
.L022819 SPX EUR002/28/20|.L022819|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	1,075	2,994,997	2784.49	107,973	9,431	159,335		58,702		(37,668)		(9,431)	100,633			0010
.022819A EEJ EUR002/07/20|.022819A|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/07/2020	02/07/2020	Exercise	3,135	400,000	127.57	19,593	1,127	52,251		10,360		(23,215)		(1,127)	41,891			0010
.022819P EEJ EUR002/28/20|.022819P|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	1,769	225,000	127.14	11,836	1,034	19,956		6,435		(13,516)		(1,034)	13,521			0010
.Q022819 SPX EUR002/28/20|.Q022819|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	3,912	10,895,013	2784.49	535,056	46,737	808,397		290,897		(202,314)		(46,737)	517,500			0010
.022819N EEJ EUR002/28/20|.022819N|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	25,011	3,180,000	127.14	158,510	13,846	277,268		86,178		(184,070)		(13,846)	191,090			0010
.D022819 SPX ASIAN02/28/2|.D022819|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2019	02/28/2020	02/28/2020	Exercise	2,779	7,740,000	2784.49	315,337	27,545	519,735		171,441		(175,553)		(27,545)	348,294			0010
.022819O EEJ EUR002/28/20|.022819O|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	11,837	1,505,000	127.14	76,679	6,698	132,126		41,689		(89,094)		(6,698)	90,437			0010
.T022819 SPX EUR002/28/20|.T022819|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	7,453	20,755,004	2784.49	1,191,073	104,039	1,832,634		647,556		(478,097)		(104,039)	1,185,078			0010
.022819M EEJ EUR002/28/20|.022819M|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	49,040	6,235,000	127.14	302,762	26,446	539,273		164,604		(346,878)		(26,446)	374,669			0010
.022819L EEJ EUR002/28/20|.022819L|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	37,910	4,820,000	127.14	226,073	19,747	412,550		122,910		(252,265)		(19,747)	289,640			0010
.B022819 SPX ASIAN02/28/2|.B022819|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2019	02/28/2020	02/28/2020	Exercise	1,260	3,510,000	2784.49	124,925	10,912	200,251		67,919		(63,967)		(10,912)	132,333			0010
.022819U EEJ EUR002/28/20|.022819U|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	9,438	1,230,000	130.3185	45,700	3,992	68,008		24,846		(54,394)		(3,992)	43,162			0010
.S022819 SPX EUR002/28/20|.S022819|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	930	2,589,993	2784.49	142,916	12,484	218,599		77,700		(56,268)		(12,484)	140,899			0010
.022819V EEJ EUR002/28/20|.022819V|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	4,037	530,000	131.27205	17,255	1,507	24,004		9,381		(20,868)		(1,507)	14,623			0010
.U022819 SPX EUR002/28/20|.U022819|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	3,801	10,584,988	2784.49	636,648	55,611	985,451		346,130		(260,350)		(55,611)	639,321			0010
.022819T EEJ EUR002/28/20|.022819T|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	9,499	1,235,000	130.00065	47,703	4,167	72,360		25,935		(56,672)		(4,167)	46,425			0010
.P022819 SPX EUR002/28/20|.P022819|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	6,451	17,965,000	2784.49	819,483	71,581	1,227,040		445,532		(300,257)		(71,581)	781,508			0010
.E022819 SPX ASIAN02/28/2|.E022819|SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2019	02/28/2020	02/28/2020	Exercise	427	1,190,000	2784.49	52,203	4,560	87,999		28,382		(30,990)		(4,560)	59,618			0010
.022819S EEJ EUR002/28/20|.022819S|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	30,081	3,880,000	128.98353	171,279	14,961	270,014		93,120		(197,148)		(14,961)	176,894			0010

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.022819I EEJ EUR002/28/20I.022819I EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	3,893	495,000	127.14	20,941	1,829	41,130		11,385		(21,018)		(1,829)	29,745			0010
.A022819 SPX ASIAN02/28/2I.A022819 SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2019	02/28/2020	02/28/2020	Exercise	655	1,825,000	2784.49	52,198	4,559	80,393		28,379		(23,474)		(4,559)	52,014			0010
.R022819 SPX EUR002/28/20I.R022819I SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	3,797	10,574,992	2784.49	540,737	47,233	819,565		293,985		(206,564)		(47,233)	525,580			0010
.N022819 SPX EUR002/28/20I.N022819I SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/28/2019	02/28/2020	02/28/2020	Exercise	5,320	14,814,990	2784.49	604,944	52,842	899,255		328,893		(216,391)		(52,842)	570,362			0010
.022819K EEJ EUR002/28/20I.022819K EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	7,629	970,000	127.14	44,425	3,881	82,442		24,153		(48,825)		(3,881)	58,289			0010
.C022819 SPX ASIAN02/28/2I.C022819I SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2019	02/28/2020	02/28/2020	Exercise	1,276	3,555,000	2784.49	135,681	11,852	220,231		73,766		(72,182)		(11,852)	146,465			0010
.022819Q EEJ EUR002/28/20I.022819Q EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2019	02/28/2020	02/28/2020	Exercise	2,276	290,000	127.39428	15,522	1,356	25,285		8,439		(16,862)		(1,356)	16,846			0010
.022819B EEJ EUR002/14/20I.022819B EEJ EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/28/2019	02/14/2020	02/14/2020	Exercise	7,836	1,000,000	127.61	48,703	3,297	136,000		26,000		(57,018)		(3,297)	110,000			0010
.G022819 SPX ASIAN02/28/2I.G022819I SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	02/28/2019	02/28/2020	02/28/2020	Exercise	802	2,235,000	2784.49	107,089	9,354	185,620		58,222		(68,534)		(9,354)	127,398			0010
.030719C EEJ EUR003/09/20I.030719C EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	3,949	500,000	126.59	17,679	1,821	34,750		9,750		(14,634)		(1,821)	25,000			0010
.030719B EEJ EUR002/28/20I.030719B EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	02/28/2020	02/28/2020	Exercise	3,865	500,000	129.36495	19,463	1,737	31,896		10,600		(25,318)		(1,737)	21,296			0010
.0030719 SPX EUR003/09/20I.0030719I SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	7,371	20,265,000	2748.93	1,151,638	118,654	635,146		635,146		(462,068)		(118,654)				0010
.N030719 SPX EUR003/09/20I.N030719I SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	976	2,685,000	2748.93	146,296	15,073	80,684		80,684		(57,720)		(15,073)				0010
.M030719 SPX EUR003/09/20I.M030719I SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	3,024	8,315,000	2748.93	419,523	43,224	231,373		231,373		(160,834)		(43,224)				0010
.030719E EEJ EUR003/09/20I.030719E EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	5,924	750,000	126.59	28,830	2,970	59,925		15,900		(26,510)		(2,970)	44,025			0010
.030719H EEJ EUR003/09/20I.030719H EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	5,292	670,000	126.59	28,913	2,979	66,196		15,946		(30,678)		(2,979)	50,250			0010
.030719G EEJ EUR003/09/20I.030719G EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	4,937	625,000	126.59	26,178	2,697	58,188		14,438		(26,716)		(2,697)	43,750			0010
.030719Z SPX ASIAN03/09/2I.030719Z SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	03/07/2019	03/09/2020	03/09/2020	Exercise	1,480	4,070,000	2748.93	195,561	20,149	330,889		107,855		(114,373)		(20,149)	223,034			0010
.030719J EEJ EUR003/09/20I.030719J EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	7,899	1,000,000	126.59	45,511	4,689	110,100		25,100		(51,147)		(4,689)	85,000			0010
.030719I EEJ EUR003/09/20I.030719I EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	84,919	10,750,000	126.59	477,548	49,202	1,123,375		263,375		(522,048)		(49,202)	860,000			0010
.030719A EEJ EUR002/28/20I.030719A EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	02/28/2020	02/28/2020	Exercise	13,371	1,700,000	127.14	77,725	6,935	144,485		42,330		(97,128)		(6,935)	102,155			0010
.F030719 SPX EUR003/09/20I.F030719I SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	1,113	3,060,000	2748.93	109,885	11,321	60,603		60,603		(37,989)		(11,321)				0010
.H030719 SPX EUR003/09/20I.H030719I SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	4,358	11,980,000	2748.93	482,662	49,729	266,196		266,196		(174,083)		(49,729)				0010
.030719R EEJ EUR003/09/20I.030719R EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	8,498	1,100,000	129.438275	42,284	4,356	98,238		23,320		(55,307)		(4,356)	74,918			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.030719X SPX ASIAN03/09/2|.030719X|SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/07/2019	03/09/2020	03/09/2020	Exercise	1,613	4,435,000	2748.93	163,242	16,819	260,336		90,031		(79,727)		(16,819)	170,306			0010
.B030719 SPX ASIAN03/09/2|.B030719|SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/07/2019	03/09/2020	03/09/2020	Exercise	1,065	2,930,000	2748.93	166,286	17,132	301,493		91,709		(116,998)		(17,132)	209,784			0010
.C030719 SPX ASIAN03/09/2|.C030719|SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/07/2019	03/09/2020	03/09/2020	Exercise	467	1,285,000	2748.93	75,024	7,730	138,393		41,377		(55,061)		(7,730)	97,016			0010
.030719T EEJ EUR003/09/20|.030719T|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	3,060	400,000	130.704175	12,982	1,338	30,403		7,160		(17,508)		(1,338)	23,243			0010
.030719L EEJ EUR003/09/20|.030719L|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	59,246	7,500,000	126.59	360,371	37,129	878,306		198,750		(430,834)		(37,129)	679,556			0010
.030719O EEJ EUR003/09/20|.030719O|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	26,436	3,380,000	127.8559	158,730	16,354	359,995		87,542		(195,913)		(16,354)	272,453			0010
.G030719 SPX EUR003/09/20|.G030719|SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	1,546	4,250,000	2748.93	161,889	16,679	89,284		89,284		(56,886)		(16,679)				0010
.I030719 SPX EUR003/09/20|.I030719|SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	2,959	8,135,000	2748.93	344,566	35,501	190,034		190,034		(125,048)		(35,501)				0010
.J030719 SPX EUR003/09/20|.J030719|SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	5,163	14,195,000	2748.93	632,851	65,203	349,027		349,027		(235,429)		(65,203)				0010
.030719M EEJ EUR003/09/20|.030719M|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	5,569	705,000	126.59	34,898	3,596	83,125		19,247		(42,471)		(3,596)	63,878			0010
.030719U EEJ EQFWD03/09/2|.030719U|EEJ EQFWD 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	15,855	2,000,000	126.14	36,264	3,736	208,235		20,000		(174,604)		(3,736)	188,235			0010
.030719P EEJ EUR003/09/20|.030719P|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	2,340	300,000	128.172375	13,545	1,395	30,902		7,470		(16,944)		(1,395)	23,432			0010
.A030719 SPX ASIAN03/09/2|.A030719|SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/07/2019	03/09/2020	03/09/2020	Exercise	1,424	3,915,000	2748.93	211,539	21,795	374,275		116,667		(139,819)		(21,795)	257,608			0010
.L030719 SPX EUR003/09/20|.L030719|SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	4,036	11,095,000	2748.93	538,721	55,505	297,113		297,113		(204,421)		(55,505)				0010
.K030719 SPX EUR003/09/20|.K030719|SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	1,333	3,665,000	2748.93	169,177	17,430	93,304		93,304		(63,102)		(17,430)				0010
.030719N EEJ EUR003/09/20|.030719N|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	2,172	275,000	126.59	13,912	1,433	32,590		7,673		(17,093)		(1,433)	24,917			0010
.030719Q EEJ EUR003/09/20|.030719Q|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	45,723	5,875,000	128.48885	255,659	26,341	585,194		141,000		(322,534)		(26,341)	444,194			0010
.E030719 SPX EUR003/09/20|.E030719|SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	1,271	3,495,000	2748.93	111,679	11,506	61,592		61,592		(37,439)		(11,506)				0010
.030719K EEJ EUR003/09/20|.030719K|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	31,598	4,000,000	126.59	185,670	19,130	462,400		102,400		(214,107)		(19,130)	360,000			0010
.030719Y SPX ASIAN03/09/2|.030719Y|SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/07/2019	03/09/2020	03/09/2020	Exercise	3,150	8,660,000	2748.93	361,151	37,209	588,874		199,180		(189,219)		(37,209)	389,694			0010
.030719W SPX ASIAN03/09/2|.030719W|SPX ASIAN 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/07/2019	03/09/2020	03/09/2020	Exercise	674	1,855,000	2748.93	53,479	5,510	82,177		29,495		(23,023)		(5,510)	52,682			0010
.030719F EEJ EUR003/09/20|.030719F|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	6,714	850,000	126.59	34,369	3,541	74,205		18,955		(33,628)		(3,541)	55,250			0010
.030719D EEJ EUR003/09/20|.030719D|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	7,899	1,000,000	126.59	36,445	3,755	72,600		20,100		(30,947)		(3,755)	52,500			0010
.D030719 SPX EUR003/09/20|.D030719|SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	1,027	2,825,000	2748.93	78,575	8,096	43,336		43,336		(25,432)		(8,096)				0010

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.P030719 SPX EUR003/09/20 .P030719 SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/07/2019	03/09/2020	03/09/2020	Expiration	3,814	10,485,000	2748.93	622,676	64,154	343,415		343,415		(255,449)		(64,154)				0010
.030719S EEJ EUR003/09/20 .030719S EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/07/2019	03/09/2020	03/09/2020	Exercise	11,560	1,500,000	129.75475	55,212	5,688	128,861		30,450		(73,073)		(5,688)	98,411			0010
.031419Q EEJ EUR003/16/20 .031419Q EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	3,606	460,000	127.53	13,938		1,226		13,938		(25,479)		(12,712)				0010
.U031419 SPX EUR003/16/20 .U031419 SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	1,602	4,500,000	2808.48	248,400				248,400		(294,337)		(248,400)				0010
.T031419 SPX EUR003/16/20 .T031419 SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	3,026	8,500,000	2808.48	439,450				439,450		(459,442)		(439,450)				0010
.031419B EEJ EUR003/09/20 .031419B EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/14/2019	03/09/2020	03/09/2020	Exercise	7,544	955,000	126.59	43,894	4,620	91,107		24,257		(38,626)		(4,620)	66,850			0010
.Q031419 SPX EUR003/16/20 .Q031419 SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	5,275	14,815,000	2808.48	773,404	88,829	431,117		431,117		(294,232)		(88,829)				0010
.031419C EEJ EUR003/09/20 .031419C EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/14/2019	03/09/2020	03/09/2020	Exercise	4,779	605,000	126.59	30,982	3,261	71,571		17,122		(30,750)		(3,261)	54,450			0010
.031419J EEJ EUR003/16/20 .031419J EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	3,606	460,000	127.53	19,145	2,199	11,898		10,672		(18,400)		(2,199)	1,226			0010
.S031419 SPX EUR003/16/20 .S031419 SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	1,830	5,140,000	2808.48	297,836	34,208	166,022		166,022		(118,884)		(34,208)				0010
.E031419 SPX ASIAN03/16/2 .E031419 SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/14/2019	03/16/2020	03/16/2020	Exercise	384	1,080,000	2808.48	50,374	5,786	89,639		28,080		(32,780)		(5,786)	61,559			0010
.F031419 SPX ASIAN03/16/2 .F031419 SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/14/2019	03/16/2020	03/16/2020	Exercise	973	2,735,000	2808.48	138,362	15,892	246,067		77,127		(101,001)		(15,892)	168,940			0010
.031419II EEJ EUR003/16/20 .031419II EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	03/16/2020	Expiration	8,797	1,150,000	130.71825	42,086	4,834	23,460		23,460		(46,812)		(4,834)				0010
.M031419 SPX EUR003/16/20 .M031419 SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	3,865	10,855,000	2808.48	475,151	54,573	264,862		264,862		(170,873)		(54,573)				0010
.D031419 SPX ASIAN03/16/2 .D031419 SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/14/2019	03/16/2020	03/16/2020	Exercise	932	2,620,000	2808.48	117,974	13,550	206,983		65,762		(74,066)		(13,550)	141,221			0010
.C031419 SPX ASIAN03/16/2 .C031419 SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/14/2019	03/16/2020	03/16/2020	Exercise	1,337	3,755,000	2808.48	156,282	17,950	265,849		87,116		(90,235)		(17,950)	178,733			0010
.O031419 SPX EUR003/16/20 .O031419 SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	2,659	7,470,000	2808.48	356,463	40,941	198,702		198,702		(131,126)		(40,941)				0010
.031419F EEJ EUR003/16/20 .031419F EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	3,018	385,000	127.53	13,399	1,539	8,495		7,469		(10,616)		(1,539)	1,026			0010
.031419Z SPX ASIAN03/16/2 .031419Z SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	03/14/2019	03/16/2020	03/16/2020	Exercise	696	1,955,000	2808.48	56,816	6,526	90,318		31,671		(26,681)		(6,526)	58,647			0010
.031419K EEJ EUR003/16/20 .031419K EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	60,730	7,745,000	127.53	340,408	39,097	210,401		189,753		(347,965)		(39,097)	20,648			0010
.031419H EEJ EUR003/16/20 .031419H EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	7,606	970,000	127.53	37,239	4,277	23,344		20,758		(32,919)		(4,277)	2,586			0010
.031419D EEJ EUR003/09/20 .031419D EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/14/2019	03/09/2020	03/09/2020	Exercise	20,815	2,635,000	126.59	140,182	14,756	316,220		77,469		(143,725)		(14,756)	238,751			0010
.H031419 SPX EUR003/16/20 .H031419 SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	1,256	3,530,000	2808.48	96,257	11,055	53,656		53,656		(30,144)		(11,055)				0010
.J031419 SPX EUR003/16/20 .J031419 SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	2,419	6,795,000	2808.48	252,332	28,981	140,657		140,657		(84,636)		(28,981)				0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.031419S EEJ EUR003/16/20|.031419S|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Expiration	3,891	500,000	128.486475	24,218	2,782	13,500		13,500		(25,629)		(2,782)				0010
.A031419 SPX ASIAN03/16/2|.A031419|SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/14/2019	03/16/2020	03/16/2020	Exercise	1,780	5,000,000	2808.48	177,602	20,398	292,503		99,000		(93,345)		(20,398)	193,503			0010
.I031419 SPX EUR003/16/20|.I031419|SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	1,312	3,685,000	2808.48	117,671	13,515	65,593		65,593		(37,920)		(13,515)				0010
.031419R EEJ EUR003/16/20|.031419R|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	1,877	240,000	127.848825	12,529	1,439	7,024		6,984		(12,986)		(1,439)	40			0010
.L031419 SPX EUR003/16/20|.L031419|SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	1,883	5,290,000	2808.48	221,118	25,396	123,257		123,257		(76,959)		(25,396)				0010
.031419U EEJ EUR003/16/20|.031419U|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Expiration	27,038	3,500,000	129.44295	150,692	17,308	84,000		84,000		(164,016)		(17,308)				0010
.0314190 EEJ EUR003/16/20|.0314190|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	15,839	2,020,000	127.53	98,930	11,363	60,531		55,146		(108,699)		(11,363)	5,385			0010
.K031419 SPX EUR003/16/20|.K031419|SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	4,062	11,410,000	2808.48	454,413	52,191	253,302		253,302		(157,605)		(52,191)				0010
.031419M EEJ EUR003/16/20|.031419M|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	17,133	2,185,000	127.53	100,739	11,570	61,980		56,155		(106,560)		(11,570)	5,825			0010
.B031419 SPX ASIAN03/16/2|.B031419|SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/14/2019	03/16/2020	03/16/2020	Exercise	1,668	4,685,000	2808.48	184,903	21,237	312,024		103,070		(104,417)		(21,237)	208,954			0010
.031419L EEJ EUR003/16/20|.031419L|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	26,033	3,320,000	127.53	149,494	17,170	92,183		83,332		(156,036)		(17,170)	8,851			0010
.031419G EEJ EUR003/16/20|.031419G|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	7,645	975,000	127.53	35,157	4,038	22,197		19,598		(28,951)		(4,038)	2,599			0010
.031419N EEJ EUR003/16/20|.031419N|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	42,303	5,395,000	127.53	257,445	29,569	157,890		143,507		(279,073)		(29,569)	14,383			0010
.031419I EEJ EUR003/16/20|.031419I|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	7,331	935,000	127.53	37,573	4,315	23,437		20,944		(34,846)		(4,315)	2,493			0010
.P031419 SPX EUR003/16/20|.P031419|SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	2,725	7,655,000	2808.48	379,023	43,533	211,278		211,278		(141,330)		(43,533)				0010
.G031419 SPX ASIAN03/16/2|.G031419|SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/14/2019	03/16/2020	03/16/2020	Exercise	740	2,080,000	2808.48	109,331	12,557	189,424		60,944		(84,000)		(12,557)	128,480			0010
.031419X EEJ EUR003/16/20|.031419X|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Expiration	2,468	325,000	131.674725	10,436	1,199	5,818		5,818		(11,708)		(1,199)				0010
.031419P EEJ EUR003/16/20|.031419P|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Exercise	1,489	190,000	127.53	9,680	1,112	5,903		5,396		(10,601)		(1,112)	507			0010
.031419T EEJ EUR003/16/20|.031419T|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Expiration	11,645	1,500,000	128.8053	69,964	8,036	39,000		39,000		(74,681)		(8,036)				0010
.N031419 SPX EUR003/16/20|.N031419|SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	4,568	12,830,000	2808.48	584,618	67,146	325,882		325,882		(211,384)		(67,146)				0010
.031419E EEJ EUR003/09/20|.031419E|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/09/2020	03/09/2020	Exercise	9,874	1,250,000	126.59	68,536	7,214	151,134		37,875		(71,553)		(7,214)	113,259			0010
.031419A EEJ EUR001/28/20|.031419A|EEJ EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	01/28/2020	01/28/2020	Exercise	5,323	675,000	126.8	36,961	1,649	89,094		19,305		(41,791)		(1,649)	69,789			0010
.R031419 SPX EUR003/16/20|.R031419|SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	03/14/2019	03/16/2020	03/16/2020	Expiration	1,210	3,400,000	2808.48	183,593	21,087	102,340		102,340		(70,568)		(21,087)				0010
.031419V EEJ EUR003/16/20|.031419V|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/14/2019	03/16/2020	03/16/2020	Expiration	6,901	900,000	130.399425	34,229	3,931	19,080		19,080		(38,097)		(3,931)				0010

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.C032119 EEJ EUR003/23/20|.C032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Exercise	2,753	355,000	128.93	12,349	1,567	8,032		6,958		(9,102)		(1,567)	1,074			0010
.AK32119 SPX EUR003/23/20|.AK32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	3,800	10,850,000	2854.88	471,651	59,869	265,760		265,760		(160,304)		(59,869)				0010
.R032119 EEJ EUR003/23/20|.R032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Expiration	13,620	1,800,000	132.15325	65,168	8,272	36,720		36,720		(53,201)		(8,272)				0010
.P032119 EEJ EUR003/23/20|.P032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Expiration	17,766	2,325,000	130.86395	99,030	12,570	55,800		55,800		(82,239)		(12,570)				0010
.A032119 EEJ EUR003/09/20|.A032119|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/09/2020	03/09/2020	Exercise	4,739	600,000	126.59	36,295	3,905	74,464		20,100		(30,267)		(3,905)	54,364			0010
.AA32119 SPX ASIAN03/23/2|.AA32119|SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	03/21/2019	03/23/2020	03/23/2020	Exercise	1,471	4,200,000	2854.88	171,066	21,714	292,016		96,390		(100,226)		(21,714)	195,626			0010
.AI32119 SPX EUR003/23/20|.AI32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	5,051	14,420,000	2854.88	569,002	72,226	320,614		320,614		(188,018)		(72,226)				0010
.I032119 EEJ EUR003/23/20|.I032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Exercise	21,057	2,715,000	128.93	121,423	15,413	76,631		68,418		(108,198)		(15,413)	8,213			0010
.AM32119 SPX EUR003/23/20|.AM32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	2,401	6,855,000	2854.88	323,438	41,056	182,247		182,247		(112,919)		(41,056)				0010
.AC32119 SPX ASIAN03/23/2|.AC32119|SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	03/21/2019	03/23/2020	03/23/2020	Exercise	509	1,455,000	2854.88	67,009	8,506	105,528		37,757		(44,088)		(8,506)	67,770			0010
.K032119 EEJ EUR003/23/20|.K032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Exercise	67,827	8,745,000	128.93	412,831	52,403	259,070		232,617		(374,525)		(52,403)	26,453			0010
.T032119 EEJ EUR003/23/20|.T032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Expiration	3,493	465,000	133.120225	14,854	1,886	8,370		8,370		(11,701)		(1,886)				0010
.L032119 EEJ EUR003/23/20|.L032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Exercise	8,842	1,140,000	128.93	55,435	7,037	34,684		31,236		(49,988)		(7,037)	3,448			0010
.AP32119 SPX EUR003/23/20|.AP32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	562	1,605,000	2854.88	86,028	10,920	48,474		48,474		(31,124)		(10,920)				0010
.AD32119 SPX ASIAN03/23/2|.AD32119|SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	03/21/2019	03/23/2020	03/23/2020	Exercise	951	2,715,000	2854.88	136,601	17,339	203,428		76,970		(97,240)		(17,339)	126,458			0010
.AE32119 SPX ASIAN03/23/2|.AE32119|SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	03/21/2019	03/23/2020	03/23/2020	Exercise	313	895,000	2854.88	46,937	5,958	68,134		26,447		(33,965)		(5,958)	41,687			0010
.AF32119 SPX EUR003/23/20|.AF32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	730	2,085,000	2854.88	56,278	7,144	31,711		31,711		(17,072)		(7,144)				0010
.032119K SPG ASIAN02/07/2|.032119K|SPG ASIAN 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	03/21/2019	02/07/2020	02/07/2020	Exercise	5,055	1,125,276	222.58	52,026	3,203	47,071		27,615		(708)		(3,203)	19,456			0010
.H032119 EEJ EUR003/23/20|.H032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Exercise	93,539	12,060,000	128.93	526,518	66,834	333,156		296,676		(463,981)		(66,834)	36,480			0010
.J032119 EEJ EUR003/23/20|.J032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Exercise	17,102	2,205,000	128.93	100,571	12,766	63,338		56,669		(90,535)		(12,766)	6,670			0010
.032119V SPG EUR01/14/20|.032119V|SPG EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	03/21/2019	01/14/2020	01/14/2020	Exercise	5,325	1,171,873	220.07	44,786	1,009	56,765		22,898		(8,276)		(1,009)	33,867			0010
.AB32119 SPX ASIAN03/23/2|.AB32119|SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	03/21/2019	03/23/2020	03/23/2020	Exercise	1,620	4,625,000	2854.88	203,971	25,891	330,352		114,931		(128,455)		(25,891)	215,421			0010
.AJ32119 SPX EUR003/23/20|.AJ32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	1,478	4,220,000	2854.88	175,236	22,244	98,740		98,740		(58,749)		(22,244)				0010
.O032119 EEJ EUR003/23/20|.O032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Expiration	4,551	600,000	131.830925	22,681	2,879	12,780		12,780		(18,586)		(2,879)				0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.S032119 EEJ EUR003/23/20|.S032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Expiration	3,953	525,000	132.7979	17,517	2,223	9,870		9,870		(13,963)		(2,223)				0010
.Z032119 SPX ASIAN03/23/2|.Z032119|SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/21/2019	03/23/2020	03/23/2020	Exercise	1,523	4,350,000	2854.88	170,227	21,608	292,110		95,918		(97,023)		(21,608)	196,192			0010
.032119X SPG EUR003/09/20|.032119X|SPG EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	03/21/2019	03/09/2020	03/09/2020	Expiration	6,633	1,531,692	230.92	53,179	5,722	29,451		29,451		2,559		(5,722)				0010
.D032119 EEJ EUR003/23/20|.D032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Exercise	6,166	795,000	128.93	28,359	3,600	18,384		15,980		(21,461)		(3,600)	2,405			0010
.F032119 EEJ EUR003/23/20|.F032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Exercise	10,315	1,330,000	128.93	52,873	6,711	33,815		29,792		(43,909)		(6,711)	4,023			0010
.U032119 EEJ EQFWD03/09/2|.U032119|EEJ EQFWD 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/09/2020	03/09/2020	Exercise	7,791	1,000,000	128.34	18,057	1,943	85,442		10,000		(68,667)		(1,943)	75,442			0010
.032119W SPG EUR002/07/20|.032119W|SPG EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	03/21/2019	02/07/2020	02/07/2020	Expiration	4,655	1,039,368	223.28	38,325	2,359	20,342		20,342		(3,132)		(2,359)				0010
.B032119 EEJ EUR003/16/20|.B032119|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/16/2020	03/16/2020	Exercise	27,189	3,467,500	127.53	194,885	22,874	118,124		108,880		(172,374)		(22,874)	9,244			0010
.M032119 EEJ EUR003/23/20|.M032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Exercise	1,198	155,000	129.31679	7,977	1,013	4,499		4,495		(6,511)		(1,013)	4			0010
.O032119 EEJ EUR003/23/20|.O032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Expiration	14,554	1,900,000	130.541625	84,299	10,701	47,500		47,500		(69,867)		(10,701)				0010
.X032119 SPX ASIAN03/23/2|.X032119|SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/21/2019	03/23/2020	03/23/2020	Exercise	1,229	3,510,000	2854.88	120,537	15,300	199,890		67,919		(62,422)		(15,300)	131,972			0010
.AH32119 SPX EUR003/23/20|.AH32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	3,259	9,305,000	2854.88	340,796	43,259	192,027		192,027		(110,422)		(43,259)				0010
.AO32119 SPX EUR003/23/20|.AO32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	4,341	12,395,000	2854.88	641,585	81,440	361,513		361,513		(230,623)		(81,440)				0010
.AN32119 SPX EUR003/23/20|.AN32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	4,331	12,365,000	2854.88	605,075	76,805	340,940		340,940		(214,206)		(76,805)				0010
.AQ32119 SPX EUR003/23/20|.AQ32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	2,388	6,820,000	2854.88	392,351	49,803	221,077		221,077		(146,479)		(49,803)				0010
.032119L SPG ASIAN03/07/2|.032119L|SPG ASIAN 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	03/21/2019	03/09/2020	03/09/2020	Expiration	6,615	1,527,719	230.92	59,118	6,361	32,739		32,739		27,555		(6,361)				0010
.N032119 EEJ EUR003/23/20|.N032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Expiration	2,458	320,000	130.154835	14,879	1,889	8,384		8,384		(12,311)		(1,889)				0010
.G032119 EEJ EUR003/23/20|.G032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Exercise	6,360	820,000	128.93	33,762	4,286	21,504		19,024		(28,747)		(4,286)	2,480			0010
.AL32119 SPX EUR003/23/20|.AL32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	6,371	18,190,000	2854.88	819,259	103,993	461,626		461,626		(281,589)		(103,993)				0010
.W032119 SPX ASIAN03/23/2|.W032119|SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/21/2019	03/23/2020	03/23/2020	Exercise	436	1,245,000	2854.88	33,474	4,249	53,348		18,862		(15,311)		(4,249)	34,486			0010
.E032119 EEJ EUR003/23/20|.E032119|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/21/2019	03/23/2020	03/23/2020	Exercise	7,678	990,000	128.93	37,248	4,728	23,983		20,988		(29,396)		(4,728)	2,995			0010
.Y032119 SPX ASIAN03/23/2|.Y032119|SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/21/2019	03/23/2020	03/23/2020	Exercise	632	1,805,000	2854.88	67,111	8,519	113,622		37,815		(36,886)		(8,519)	75,807			0010
.AG32119 SPX EUR003/23/20|.AG32119|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/21/2019	03/23/2020	03/23/2020	Expiration	1,544	4,410,000	2854.88	139,093	17,656	78,375		78,375		(43,571)		(17,656)				0010
.032219B MXEA ASIAN03/09/|.032219B|MXEA ASIAN 03/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/09/2020	03/09/2020	Exercise	837	1,555,238	1858.11	69,049	7,453	81,555		38,251		(28,512)		(7,453)	43,304			0010

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.032219C MXEA ASIAN03/16/ | .032219C | MXEA ASIAN 03/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/16/2020	03/16/2020	Exercise	912	1,709,726	1874.7	66,482	7,828	50,170		37,155		(22,603)		(7,828)	13,015			0010
.032219O MXEA EUR003/16/2 | .032219O | MXEA EURO 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/16/2020	03/16/2020	Expiration	1,420	2,662,074	1874.7	112,483	13,244	62,863		62,863		(50,031)		(13,244)				0010
.032219E MXEA EUR002/21/2 | .032219E | MXEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	02/21/2020	02/21/2020	Exercise	896	1,672,841	1867.01	67,233	5,594	107,654		36,413		(29,253)		(5,594)	71,241			0010
.032219M MXEA EUR003/09/2 | .032219M | MXEA EURO 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/09/2020	03/09/2020	Expiration	987	1,833,955	1858.11	96,104	10,373	53,239		53,239		(42,941)		(10,373)				0010
.032219L MXEA EUR003/09/2 | .032219L | MXEA EURO 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/09/2020	03/09/2020	Expiration	1,117	2,075,509	1858.11	98,035	10,582	54,309		54,309		(42,115)		(10,582)				0010
.032219P MXEA EUR003/16/2 | .032219P | MXEA EURO 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/16/2020	03/16/2020	Expiration	1,031	1,932,816	1874.7	94,952	11,180	53,066		53,066		(44,542)		(11,180)				0010
.032219F MXEA EUR002/21/2 | .032219F | MXEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	02/21/2020	02/21/2020	Exercise	1,176	2,195,604	1867.01	96,734	8,048	157,161		52,391		(43,523)		(8,048)	104,770			0010
.032219A MXEA ASIAN02/28/ | .032219A | MXEA ASIAN 02/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	02/28/2020	02/28/2020	Exercise	1,011	1,894,331	1873.72	74,164	6,938	80,519		40,551		(21,182)		(6,938)	39,968			0010
.032219D MXEA ASIAN03/23/ | .032219D | MXEA ASIAN 03/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/23/2020	03/23/2020	Expiration	1,116	2,120,512	1900.1	64,604	8,226	36,415		36,415		(18,178)		(8,226)				0010
.032219G MXEA EUR002/21/2 | .032219G | MXEA EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	02/21/2020	02/21/2020	Exercise	1,137	2,122,790	1867.01	109,733	9,129	183,739		59,431		(52,485)		(9,129)	124,308			0010
.032219H MXEA EUR002/28/2 | .032219H | MXEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	02/28/2020	02/28/2020	Expiration	512	959,345	1873.72	33,551	3,139	18,345		18,345		(14,384)		(3,139)				0010
.032219J MXEA EUR002/28/2 | .032219J | MXEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	02/28/2020	02/28/2020	Expiration	1,318	2,469,563	1873.72	125,684	11,757	68,721		68,721		(61,704)		(11,757)				0010
.032219I MXEA EUR002/28/2 | .032219I | MXEA EURO 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	02/28/2020	02/28/2020	Expiration	1,285	2,407,730	1873.72	103,453	9,678	56,566		56,566		(47,667)		(9,678)				0010
.032219K MXEA EUR003/09/2 | .032219K | MXEA EURO 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/09/2020	03/09/2020	Expiration	1,113	2,068,076	1858.11	81,933	8,844	45,388		45,388		(33,070)		(8,844)				0010
.032219N MXEA EUR003/16/2 | .032219N | MXEA EURO 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/22/2019	03/16/2020	03/16/2020	Expiration	539	1,010,463	1874.7	35,482	4,178	19,830		19,830		(14,841)		(4,178)				0010
.0326190 SPX EUR003/16/20 | .0326190 | SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	03/16/2020	03/16/2020	Expiration	1,703	4,782,841	2808.48	283,569	33,598	158,583		158,583		(114,199)		(33,598)				0010
.032619B SPX ASIAN03/16/2 | .032619B | SPX ASIAN 03/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	03/16/2020	03/16/2020	Exercise	528	1,482,877	2808.48	80,997	9,597	136,894		45,297		(61,684)		(9,597)	91,597			0010
.032619E SPX EUR001/28/20 | .032619E | SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	01/28/2020	01/28/2020	Exercise	2,087	5,517,715	2643.85	260,099	12,005	323,109		136,052		(49,792)		(12,005)	187,058			0010
.032619A SPX ASIAN02/28/2 | .032619A | SPX ASIAN 02/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	02/28/2020	02/28/2020	Exercise	529	1,472,995	2784.49	84,812	7,986	147,152		46,399		(53,487)		(7,986)	100,753			0010
.032619P SPX EUR003/16/20 | .032619P | SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	03/16/2020	03/16/2020	Expiration	1,099	3,086,520	2808.48	197,047	23,347	110,197		110,197		(82,251)		(23,347)				0010
.032619M SPX EUR003/09/20 | .032619M | SPX EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	03/09/2020	03/09/2020	Expiration	1,883	5,176,235	2748.93	372,549	40,469	206,509		206,509		(127,404)		(40,469)				0010
.032619J SPX EUR002/21/20 | .032619J | SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	02/21/2020	02/21/2020	Exercise	1,568	4,351,012	2774.88	292,869	24,526	439,777		158,697		(110,227)		(24,526)	281,080			0010
.032619G SPX EUR002/07/20 | .032619G | SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	02/07/2020	02/07/2020	Exercise	1,362	3,685,640	2706.05	375,575	23,355	536,696		199,465		(129,430)		(23,355)	337,231			0010
.032619H SPX EUR002/14/20 | .032619H | SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	02/14/2020	02/14/2020	Exercise	1,729	4,747,367	2745.73	325,921	23,821	467,314		174,871		(108,813)		(23,821)	292,443			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.032619O SPX EURO01/21/20|.032619O|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	01/21/2020	01/21/2020	Exercise	1,218	3,206,872	2632.9	296,482	10,259	376,252		153,371		(68,636)		(10,259)	222,882			0010
.032619K SPX EURO02/21/20|.032619K|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	02/21/2020	02/21/2020	Exercise	1,091	3,027,394	2774.88	215,876	18,078	327,082		116,977		(83,675)		(18,078)	210,105			0010
.032619I SPX EURO02/14/20|.032619I|SPX EURO 02/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	02/14/2020	02/14/2020	Exercise	1,247	3,423,925	2745.73	260,674	19,053	378,851		139,864		(91,454)		(19,053)	238,988			0010
.032619F SPX EURO01/28/20|.032619F|SPX EURO 01/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	01/28/2020	01/28/2020	Exercise	3,692	9,761,094	2643.85	819,532	37,825	1,054,361		428,678		(191,968)		(37,825)	625,683			0010
.032619L SPX EURO02/28/20|.032619L|SPX EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	02/28/2020	02/28/2020	Exercise	1,965	5,471,523	2784.49	395,710	37,258	550,004		216,484		(160,813)		(37,258)	333,519			0010
.032619C SPX ASIAN03/23/2|.032619C|SPX ASIAN 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	03/26/2019	03/23/2020	03/23/2020	Exercise	554	1,581,604	2854.88	60,717	7,779	107,916		34,248		(54,718)		(7,779)	73,667			0010
.032819E EEJ EUR003/16/20|.032819E|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/16/2020	03/16/2020	Expiration	1,540	200,000	129.863799	9,821	1,179	5,500		5,500		(8,025)		(1,179)				0010
.032819I EEJ EUR003/30/20|.032819I|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	3,789	490,000	129.29	18,064	2,516	25,147		10,290		(13,651)		(2,516)	14,857			0010
.032819D EEJ EUR003/23/20|.032819D|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/23/2020	03/23/2020	Exercise	2,986	385,000	128.93	18,948	2,458	11,868		10,703		(16,728)		(2,458)	1,165			0010
.A032819 SPX ASIAN03/30/2|.A032819|SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	03/30/2020	Exercise	648	1,825,000	2815.44	57,348	7,987	94,170		32,668		(28,331)		(7,987)	61,502			0010
.B032819 SPX ASIAN03/30/2|.B032819|SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	03/30/2020	Exercise	918	2,585,000	2815.44	90,305	12,578	150,960		51,442		(47,172)		(12,578)	99,518			0010
.032819B EEJ EUR003/09/20|.032819B|EEJ EURO 03/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/09/2020	03/09/2020	Exercise	5,648	715,000	126.59	44,445	4,890	89,452		24,668		(35,353)		(4,890)	64,784			0010
.K032819 SPX EUR003/30/20|.K032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	1,228	3,460,000	2815.44	109,484	15,249	62,367		62,367		(35,035)		(15,249)				0010
.032819K EEJ EUR003/30/20|.032819K|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	21,927	2,835,000	129.29	115,462	16,082	151,728		65,772		(93,938)		(16,082)	85,956			0010
.M032819 SPX EUR003/30/20|.M032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	4,285	12,065,000	2815.44	470,726	65,563	268,145		268,145		(159,922)		(65,563)				0010
.032819F EEJ EUR003/23/20|.032819F|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/23/2020	03/23/2020	Expiration	3,041	400,000	131.5086	15,862	2,058	8,960		8,960		(12,889)		(2,058)				0010
.C032819 SPX ASIAN03/30/2|.C032819|SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	03/30/2020	Exercise	1,209	3,405,000	2815.44	126,722	17,650	213,831		72,186		(68,074)		(17,650)	141,645			0010
.032819C EEJ EUR003/16/20|.032819C|EEJ EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/16/2020	03/16/2020	Exercise	5,410	690,000	127.53	38,689	4,643	23,506		21,666		(32,380)		(4,643)	1,840			0010
.032819L EEJ EUR003/30/20|.032819L|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	74,947	9,690,000	129.29	418,464	58,284	532,169		238,374		(350,884)		(58,284)	293,795			0010
.D032819 SPX ASIAN03/30/2|.D032819|SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	03/30/2020	Exercise	1,779	5,010,000	2815.44	197,888	27,562	338,166		112,725		(110,309)		(27,562)	225,441			0010
.032819H EEJ EUR003/30/20|.032819H|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	5,916	765,000	129.29	26,993	3,760	38,571		15,377		(19,697)		(3,760)	23,194			0010
.G032819 SPX ASIAN03/30/2|.G032819|SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	03/30/2020	Exercise	653	1,840,000	2815.44	86,244	12,012	155,295		49,128		(55,345)		(12,012)	106,167			0010
.J032819 SPX EUR003/30/20|.J032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	992	2,795,000	2815.44	74,703	10,405	42,554		42,554		(23,455)		(10,405)				0010
.0328190 EEJ EUR003/30/20|.0328190|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	72,047	9,315,000	129.29	436,610	60,811	531,136		248,711		(372,532)		(60,811)	282,426			0010

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.U032819 SPX EURO03/30/20|.U032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	2,120	5,970,000	2815.44	340,872	47,477	194,174		194,174		(130,558)		(47,477)				0010
.032819Q EEJ EURO03/30/20|.032819Q|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	1,542	200,000	129.67787	10,182	1,418	11,264		5,800		(7,811)		(1,418)	5,464			0010
.N032819 SPX EURO03/30/20|.N032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	1,933	5,445,000	2815.44	224,868	31,320	128,094		128,094		(76,849)		(31,320)				0010
.L032819 SPX EURO03/30/20|.L032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	3,445	9,700,000	2815.44	352,911	49,154	201,033		201,033		(116,819)		(49,154)				0010
.P032819 SPX EURO03/30/20|.P032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	6,084	17,130,000	2815.44	767,578	106,908	437,243		437,243		(267,400)		(106,908)				0010
.032819S EEJ EURO03/30/20|.032819S|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	7,448	975,000	130.906125	42,790	5,960	41,749		24,375		(33,081)		(5,960)	17,374			0010
.E032819 SPX ASIAN03/30/2|.E032819|SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	03/30/2020	Exercise	1,530	4,310,000	2815.44	177,805	24,765	307,306		101,285		(102,358)		(24,765)	206,021			0010
.032819M EEJ EURO03/30/20|.032819M|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	5,491	710,000	129.29	31,409	4,375	39,419		17,892		(26,585)		(4,375)	21,527			0010
.S032819 SPX EURO03/30/20|.S032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	4,876	13,730,000	2815.44	706,819	98,446	402,632		402,632		(257,387)		(98,446)				0010
.032819U EEJ EURO03/30/20|.032819U|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	2,691	355,000	131.8758	13,835	1,927	11,544		7,881		(10,545)		(1,927)	3,663			0010
.R032819 SPX EURO03/30/20|.R032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	4,615	12,995,000	2815.44	634,762	88,410	361,586		361,586		(226,265)		(88,410)				0010
.032819W EEJ EURO03/30/20|.032819W|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	14,525	1,925,000	132.52225	68,938	9,602	49,510		39,270		(51,868)		(9,602)	10,240			0010
.I032819 SPX ASIAN03/30/2|.I032819|SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	03/30/2020	Exercise	898	2,530,000	2815.44	135,463	18,867	230,405		77,165		(100,716)		(18,867)	153,240			0010
.032819Y EEJ EURO03/30/20|.032819Y|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	03/30/2020	03/30/2020	Expiration	1,273	170,000	133.491925	5,372	748	3,060		3,060		(3,866)		(748)				0010
.032819T EEJ EURO03/30/20|.032819T|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	18,098	2,375,000	131.22935	100,480	13,995	93,621		57,238		(77,108)		(13,995)	36,384			0010
.0032819 SPX EURO03/30/20|.0032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	3,232	9,100,000	2815.44	426,932	59,463	243,198		243,198		(151,438)		(59,463)				0010
.F032819 SPX ASIAN03/30/2|.F032819|SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	03/30/2020	Exercise	1,484	4,180,000	2815.44	187,852	26,164	332,722		107,008		(115,543)		(26,164)	225,714			0010
.032819N EEJ EURO03/30/20|.032819N|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	51,280	6,630,000	129.29	299,120	41,662	371,409		170,391		(255,409)		(41,662)	201,018			0010
.0032819 SPX EURO03/30/20|.0032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	4,674	13,160,000	2815.44	568,894	79,236	324,065		324,065		(196,099)		(79,236)				0010
.032819X EEJ EURO03/30/20|.032819X|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	3,153	420,000	133.1687	13,861	1,931	8,030		7,896		(10,125)		(1,931)	134			0010
.032819V EEJ EURO03/30/20|.032819V|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	4,803	635,000	132.199025	23,744	3,307	18,491		13,526		(17,977)		(3,307)	4,965			0010
.032819R EEJ EURO03/30/20|.032819R|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	16,656	2,175,000	130.5829	99,655	13,880	100,962		56,768		(76,582)		(13,880)	44,195			0010
.032819A EEJ EURO02/28/20|.032819A|EEJ EURO 02/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/28/2019	02/28/2020	02/28/2020	Exercise	3,657	465,000	127.14	23,772	2,268	40,962		13,020		(17,419)		(2,268)	27,942			0010
.032819Z SPX ASIAN03/30/2|.032819Z|SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	03/30/2020	Exercise	646	1,820,000	2815.44	44,730	6,230	70,983		25,480		(19,701)		(6,230)	45,503			0010

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.032819G EEJ EURO03/30/20].032819G|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	928	120,000	129.29	4,087	569	5,966		2,328		(2,876)		(569)	3,638			0010
.032819J EEJ EURO03/30/20].032819J|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	3,403	440,000	129.29	16,839	2,345	22,933		9,592		(13,137)		(2,345)	13,341			0010
.H032819 SPX ASIAN03/30/2].H032819|SPX ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	03/28/2019	03/30/2020	03/30/2020	Exercise	1,589	4,475,000	2815.44	229,390	31,950	401,718		130,670		(160,954)		(31,950)	271,048			0010
.032819P EEJ EURO03/30/20].032819P|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/28/2019	03/30/2020	03/30/2020	Exercise	8,275	1,070,000	129.29	51,468	7,168	61,760		29,318		(43,927)		(7,168)	32,442			0010
.T032819 SPX EURO03/30/20].T032819|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/28/2019	03/30/2020	03/30/2020	Expiration	1,458	4,105,000	2815.44	219,972	30,638	125,305		125,305		(82,155)		(30,638)				0010
.P040819 SPX EURO04/07/20].P040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	1,478	4,280,000	2895.77	232,501	35,855	134,178		134,178		(78,759)		(35,855)				0010
.040819B EEJ EURO03/30/20].040819B|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	03/30/2020	03/30/2020	Exercise	26,104	3,375,000	129.29	159,995	22,930	193,791		91,463		(139,568)		(22,930)	102,328			0010
.040819A EEJ EURO03/23/20].040819A|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	03/23/2020	03/23/2020	Exercise	3,102	400,000	128.93	19,267	2,573	12,130		10,920		(16,851)		(2,573)	1,210			0010
.C040819 SPX ASIAN04/07/2].C040819|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	04/07/2020	Exercise	1,037	3,005,000	2895.77	139,027	21,440	170,393		80,234		(79,192)		(21,440)	90,160			0010
.040819D EEJ EURO04/07/20].040819D|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	5,729	740,000	129.16	27,825	4,291	37,829		16,058		(21,689)		(4,291)	21,771			0010
.M040819 SPX EURO04/07/20].M040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	7,236	20,955,000	2895.77	1,011,246	155,947	583,597		583,597		(326,340)		(155,947)				0010
.N040819 SPX EURO04/07/20].N040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	443	1,285,000	2895.77	64,683	9,975	37,329		37,329		(21,341)		(9,975)				0010
.Q040819 SPX EURO04/07/20].Q040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	4,674	13,535,000	2895.77	763,402	117,727	440,564		440,564		(263,553)		(117,727)				0010
.040819F EEJ EURO04/07/20].040819F|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	61,938	8,000,000	129.16	339,625	52,375	431,367		196,000		(290,148)		(52,375)	235,367			0010
.O040819 SPX EURO04/07/20].O040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	6,269	18,155,000	2895.77	954,770	147,238	551,004		551,004		(321,150)		(147,238)				0010
.040819R EEJ EURO04/07/20].040819R|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Expiration	3,674	490,000	133.3577	15,198	2,344	8,771		8,771		(11,783)		(2,344)				0010
.K040819 SPX EURO04/07/20].K040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	7,051	20,420,000	2895.77	898,739	138,597	518,668		518,668		(284,465)		(138,597)				0010
.B040819 SPX ASIAN04/07/2].B040819|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	04/07/2020	Exercise	1,037	3,005,000	2895.77	129,655	19,994	164,984		74,825		(72,952)		(19,994)	90,160			0010
.040819Q EEJ EURO04/07/20].040819Q|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Expiration	3,495	465,000	133.0348	15,067	2,324	8,696		8,696		(11,809)		(2,324)				0010
.040819H EEJ EURO04/07/20].040819H|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	56,325	7,275,000	129.16	323,974	49,961	401,004		186,968		(281,100)		(49,961)	214,037			0010
.I040819 SPX EURO04/07/20].I040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	2,931	8,490,000	2895.77	329,534	50,818	190,176		190,176		(100,664)		(50,818)				0010
.D040819 SPX ASIAN04/07/2].D040819|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	04/07/2020	Exercise	2,362	6,840,000	2895.77	338,974	52,274	400,846		195,624		(184,578)		(52,274)	205,222			0010
.040819W SPX ASIAN04/07/2].040819W|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	04/08/2019	04/07/2020	04/07/2020	Exercise	621	1,800,000	2895.77	49,904	7,696	82,077		28,800		(22,807)		(7,696)	53,277			0010
.040819L EEJ EURO04/07/20].040819L|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	36,488	4,760,000	130.4516	214,449	33,071	216,203		123,760		(173,154)		(33,071)	92,443			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.040819N EEJ EUR004/07/20|.040819N|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	26,011	3,410,000	131.0974	141,811	21,869	131,015		81,840		(114,785)		(21,869)	49,175			0010
.F040819 SPX EUR004/07/20|.F040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	894	2,590,000	2895.77	69,563	10,727	40,145		40,145		(19,531)		(10,727)				0010
.A040819 SPX ASIAN04/07/2|.A040819|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/08/2019	04/07/2020	04/07/2020	Exercise	555	1,610,000	2895.77	66,955	10,325	86,945		38,640		(36,985)		(10,325)	48,305			0010
.040819M EEJ EUR004/07/20|.040819M|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	4,014	525,000	130.7745	22,743	3,507	22,008		13,125		(18,380)		(3,507)	8,883			0010
.040819K EEJ EUR004/07/20|.040819K|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	4,284	555,000	129.54748	27,793	4,286	30,703		16,040		(22,304)		(4,286)	14,664			0010
.040819J EEJ EUR004/07/20|.040819J|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	15,987	2,065,000	129.16	98,400	15,175	117,542		56,788		(85,892)		(15,175)	60,754			0010
.040819Y SPX ASIAN04/07/2|.040819Y|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/08/2019	04/07/2020	04/07/2020	Exercise	1,612	4,670,000	2895.77	174,789	26,955	240,987		100,872		(91,805)		(26,955)	140,115			0010
.040819I EEJ EUR004/07/20|.040819I|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	73,010	9,430,000	129.16	434,648	67,028	528,277		250,838		(380,847)		(67,028)	277,439			0010
.H040819 SPX EUR004/07/20|.H040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	4,252	12,315,000	2895.77	445,990	68,777	257,384		257,384		(133,978)		(68,777)				0010
.0408190 EEJ EUR004/07/20|.0408190|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	7,950	1,050,000	132.0661	38,572	5,948	29,527		22,260		(31,028)		(5,948)	7,267			0010
.040819G EEJ EUR004/07/20|.040819G|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	9,368	1,210,000	129.16	52,626	8,116	65,970		30,371		(45,468)		(8,116)	35,599			0010
.040819X SPX ASIAN04/07/2|.040819X|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/08/2019	04/07/2020	04/07/2020	Exercise	1,415	4,100,000	2895.77	140,667	21,693	204,193		81,180		(69,968)		(21,693)	123,013			0010
.G040819 SPX EUR004/07/20|.G040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	1,873	5,425,000	2895.77	172,026	26,529	99,278		99,278		(50,710)		(26,529)				0010
.J040819 SPX EUR004/07/20|.J040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	6,096	17,655,000	2895.77	712,800	109,923	411,362		411,362		(218,936)		(109,923)				0010
.040819C EEJ EUR004/07/20|.040819C|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	16,142	2,085,000	129.16	72,618	11,199	103,251		41,909		(53,314)		(11,199)	61,343			0010
.L040819 SPX EUR004/07/20|.L040819|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/08/2019	04/07/2020	04/07/2020	Expiration	7,716	22,345,000	2895.77	1,010,566	155,843	583,205		583,205		(323,726)		(155,843)				0010
.040819P EEJ EUR004/07/20|.040819P|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	18,883	2,500,000	132.389	88,372	13,628	62,052		51,000		(70,252)		(13,628)	11,052			0010
.040819E EEJ EUR004/07/20|.040819E|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/08/2019	04/07/2020	04/07/2020	Exercise	33,059	4,270,000	129.16	171,656	26,472	224,691		99,064		(140,796)		(26,472)	125,627			0010
.E040819 SPX ASIAN04/07/2|.E040819|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/08/2019	04/07/2020	04/07/2020	Exercise	657	1,905,000	2895.77	97,378	15,017	113,354		56,198		(50,542)		(15,017)	57,156			0010
.040819Z SPX ASIAN04/07/2|.040819Z|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	04/08/2019	04/07/2020	04/07/2020	Exercise	2,671	7,735,000	2895.77	306,930	47,333	409,207		177,132		(165,886)		(47,333)	232,075			0010
.U041519 SPX EUR004/14/20|.U041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	442	1,284,993	2905.58	69,133				69,133		(65,966)		(69,133)				0010
.041519L EEJ EUR004/14/20|.041519L|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	14,529	1,875,000	129.05	56,625		87,757		56,625		(79,959)		31,132				0010
.T041519 SPX EUR004/14/20|.T041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	1,311	3,810,000	2905.58	193,167				193,167		(166,605)		(193,167)				0010
.S041519 SPX EUR004/14/20|.S041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	1,832	5,324,998	2905.58	246,548				246,548		(187,196)		(246,548)				0010

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.041519Q EEJ EUR004/14/20|.041519Q|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	3,610	475,000	131.566475	18,150	3,035	23,562		10,593		(15,246)		(3,035)	12,969			0010
.041519V SPX ASIAN04/14/2|.041519V|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Exercise	727	2,115,001	2905.58	56,535	9,453	89,582		32,994		(25,961)		(9,453)	56,588			0010
.041519I EEJ EUR004/14/20|.041519I|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	29,058	3,750,000	129.05	165,138	27,612	271,888		96,375		(145,567)		(27,612)	175,513			0010
.041519P EEJ EUR004/14/20|.041519P|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	19,086	2,500,000	130.98575	102,810	17,190	139,509		60,000		(86,387)		(17,190)	79,509			0010
.0041519 SPX EUR004/14/20|.0041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	3,345	9,720,008	2905.58	504,653	84,379	294,516		294,516		(165,903)		(84,379)				0010
.P041519 SPX EUR004/14/20|.P041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	1,956	5,685,000	2905.58	282,496	47,234	164,865		164,865		(91,091)		(47,234)				0010
.041519K EEJ EUR004/14/20|.041519K|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	6,470	835,000	129.05	39,060	6,531	61,876		22,796		(35,060)		(6,531)	39,081			0010
.041519II SPX ASIAN04/14/2|.041519II|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Exercise	1,569	4,559,988	2905.58	154,708	25,868	212,294		90,288		(78,179)		(25,868)	122,006			0010
.N041519 SPX EUR004/14/20|.N041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	5,064	14,714,990	2905.58	653,046	109,191	381,119		381,119		(204,319)		(109,191)				0010
.041519F EEJ EUR004/14/20|.041519F|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	3,796	490,000	129.05	20,067	3,355	34,645		11,711		(17,011)		(3,355)	22,934			0010
.041519Y SPX ASIAN04/14/2|.041519Y|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Exercise	1,870	5,435,004	2905.58	212,333	35,503	269,335		123,918		(115,967)		(35,503)	145,417			0010
.L041519 SPX EUR004/14/20|.L041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	1,667	4,844,997	2905.58	199,246	33,314	116,280		116,280		(60,390)		(33,314)				0010
.041519R EEJ EUR004/14/20|.041519R|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	20,789	2,750,000	132.27625	95,656	15,994	115,785		55,825		(80,098)		(15,994)	59,960			0010
.041519D EEJ EUR004/14/20|.041519D|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	2,634	340,000	129.05	12,992	2,172	23,495		7,582		(10,521)		(2,172)	15,913			0010
.A041519 SPX ASIAN04/14/2|.A041519|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Exercise	1,078	3,135,005	2905.58	140,204	23,443	165,703		81,824		(81,790)		(23,443)	83,879			0010
.K041519 SPX EUR004/14/20|.K041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	1,247	3,625,002	2905.58	142,242	23,783	83,013		83,013		(42,812)		(23,783)				0010
.0415190 EEJ EUR004/14/20|.0415190|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	3,405	445,000	130.663125	18,986	3,175	26,346		11,081		(16,018)		(3,175)	15,265			0010
.041519S EEJ EUR004/14/20|.041519S|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	4,137	550,000	132.9215	17,623	2,947	19,527		10,285		(14,485)		(2,947)	9,242			0010
.M041519 SPX EUR004/14/20|.M041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	5,048	14,670,012	2905.58	640,994	107,176	374,085		374,085		(197,419)		(107,176)				0010
.041519T EEJ EUR004/14/20|.041519T|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	1,463	195,000	133.244125	5,981	1,000	6,280		3,491		(4,874)		(1,000)	2,789			0010
.041519E EEJ EUR004/14/20|.041519E|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	14,722	1,900,000	129.05	75,531	12,629	133,007		44,080		(62,596)		(12,629)	88,927			0010
.041519Z SPX ASIAN04/14/2|.041519Z|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Exercise	903	2,624,988	2905.58	110,649	18,501	134,808		64,575		(62,953)		(18,501)	70,233			0010
.J041519 SPX EUR004/14/20|.J041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	6,155	17,885,007	2905.58	652,758	109,143	380,951		380,951		(193,270)		(109,143)				0010
.0041519 SPX EUR004/14/20|.0041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	4,727	13,734,996	2905.58	651,917	109,002	380,460		380,460		(207,740)		(109,002)				0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.041519X SPX ASIAN04/14/21.041519X|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Exercise	798	2,319,989	2905.58	85,867	14,357	112,185		50,112		(45,603)		(14,357)	62,073			0010
.H041519 SPX EUR004/14/20.H041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	743	2,160,008	2905.58	68,471	11,449	39,960		39,960		(19,678)		(11,449)				0010
.041519G EEJ EUR004/14/20.041519G|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	42,619	5,500,000	129.05	230,894	38,606	392,170		134,750		(199,825)		(38,606)	257,420			0010
.041519M EEJ EUR004/14/20.041519M|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	3,864	500,000	129.372625	24,931	4,169	36,702		14,550		(20,664)		(4,169)	22,152			0010
.D041519 SPX ASIAN04/14/21.D041519|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Exercise	817	2,374,992	2905.58	114,355	19,120	130,282		66,738		(65,216)		(19,120)	63,545			0010
.F041519 SPX EUR004/14/20.F041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	710	2,064,996	2905.58	52,722	8,815	30,769		30,769		(14,722)		(8,815)				0010
.G041519 SPX EUR004/14/20.G041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	542	1,574,999	2905.58	45,609	7,626	26,618		26,618		(12,960)		(7,626)				0010
.041519B EEJ EUR004/14/20.041519B|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	4,610	595,000	129.05	20,493	3,426	39,808		11,960		(15,107)		(3,426)	27,848			0010
.041519C EEJ EUR004/14/20.041519C|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	4,571	590,000	129.05	21,432	3,584	40,122		12,508		(16,500)		(3,584)	27,614			0010
.C041519 SPX ASIAN04/14/21.C041519|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Exercise	471	1,370,010	2905.58	64,791	10,833	74,468		37,812		(37,631)		(10,833)	36,656			0010
.041519A EEJ EUR004/14/20.041519A|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	2,634	340,000	129.05	11,302	1,890	22,509		6,596		(8,100)		(1,890)	15,913			0010
.E041519 SPX ASIAN04/14/21.E041519|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Exercise	636	1,850,012	2905.58	90,978	15,212	102,593		53,095		(50,567)		(15,212)	49,498			0010
.I041519 SPX EUR004/14/20.I041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	507	1,474,989	2905.58	50,801	8,494	29,648		29,648		(14,712)		(8,494)				0010
.R041519 SPX EUR004/14/20.R041519|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Expiration	1,736	5,044,988	2905.58	280,085	46,831	163,458		163,458		(94,730)		(46,831)				0010
.041519N EEJ EUR004/14/20.041519N|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	7,672	1,000,000	130.3405	44,380	7,420	62,704		25,900		(37,355)		(7,420)	36,804			0010
.041519H EEJ EUR004/14/20.041519H|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	6,160	795,000	129.05	34,192	5,717	57,163		19,955		(29,968)		(5,717)	37,209			0010
.B041519 SPX ASIAN04/14/21.B041519|SPX ASIAN 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/15/2019	04/14/2020	04/14/2020	Exercise	717	2,084,986	2905.58	95,390	15,949	111,455		55,670		(55,974)		(15,949)	55,785			0010
.041519J EEJ EUR004/14/20.041519J|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/15/2019	04/14/2020	04/14/2020	Exercise	77,489	10,000,000	129.05	455,791	76,209	734,036		266,000		(406,924)		(76,209)	468,036			0010
.A042219 SPX ASIAN04/21/21.A042219|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	04/21/2020	Exercise	1,055	3,070,000	2907.97	106,932	19,300	120,972		63,116		(53,718)		(19,300)	57,856			0010
.042219D EEJ EUR004/21/20.042219D|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	9,390	1,200,000	127.79	41,068	7,412	87,240		24,240		(32,788)		(7,412)	63,000			0010
.Q042219 SPX EUR004/21/20.Q042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	8,108	23,580,002	2907.97	1,122,583	202,613	662,598		662,598		(339,770)		(202,613)				0010
.S042219 SPX EUR004/21/20.S042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	4,102	11,930,005	2907.97	620,508	111,994	366,251		366,251		(194,633)		(111,994)				0010
.042219B EEJ EUR004/14/20.042219B|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/14/2020	04/14/2020	Exercise	15,497	2,000,000	129.05	78,220	13,380	139,407		45,800		(88,785)		(13,380)	93,607			0010
.R042219 SPX EUR004/21/20.R042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	1,332	3,874,986	2907.97	193,013	34,837	113,925		113,925		(59,561)		(34,837)				0010

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.B042219 SPX ASIAN04/21/2|.B042219|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	04/21/2020	Exercise	1,330	3,870,000	2907.97	141,210	25,487	156,281		83,348		(72,907)		(25,487)	72,933			0010
.D042219 SPX ASIAN04/21/2|.D042219|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	04/21/2020	Exercise	1,403	4,080,000	2907.97	172,388	31,114	178,641		101,751		(98,047)		(31,114)	76,890			0010
.042219E EEJ EURO04/21/20|.042219E|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	2,347	300,000	127.79	10,521	1,899	22,710		6,210		(8,619)		(1,899)	16,500			0010
.042219L EEJ EURO04/21/20|.042219L|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	38,344	4,900,000	127.79	214,183	38,657	402,498		126,420		(217,734)		(38,657)	276,078			0010
.T042219 SPX EURO04/21/20|.T042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	1,786	5,195,001	2907.97	286,047	51,628	168,838		168,838		(91,776)		(51,628)				0010
.042219C EEJ EURO04/21/20|.042219C|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	1,917	245,000	127.79	7,970	1,438	16,464		4,704		(6,069)		(1,438)	11,760			0010
.I042219 SPX EURO04/21/20|.I042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	857	2,495,009	2907.97	73,128	13,199	43,164		43,164		(19,518)		(13,199)				0010
.F042219 SPX ASIAN04/21/2|.F042219|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	04/21/2020	Exercise	1,497	4,355,000	2907.97	210,474	37,988	206,303		124,231		(125,590)		(37,988)	82,073			0010
.042219X SPX ASIAN04/21/2|.042219X|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	04/21/2020	Exercise	582	1,695,000	2907.97	43,199	7,797	57,441		25,498		(18,818)		(7,797)	31,943			0010
.E042219 SPX ASIAN04/21/2|.E042219|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	04/21/2020	Exercise	1,194	3,475,000	2907.97	157,476	28,423	158,438		92,949		(93,467)		(28,423)	65,489			0010
.042219H EEJ EURO04/21/20|.042219H|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	10,955	1,400,000	127.79	55,265	9,975	111,499		32,620		(51,056)		(9,975)	78,879			0010
.N042219 SPX EURO04/21/20|.N042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	1,334	3,879,988	2907.97	159,737	28,831	94,284		94,284		(45,850)		(28,831)				0010
.042219II EEJ EURO04/21/20|.042219II|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	1,477	195,000	131.943175	5,947	1,073	8,159		3,510		(6,704)		(1,073)	4,649			0010
.042219Z SPX ASIAN04/21/2|.042219Z|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	04/21/2020	Exercise	465	1,355,000	2907.97	44,832	8,092	51,998		26,462		(21,912)		(8,092)	25,536			0010
.C042219 SPX ASIAN04/21/2|.C042219|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	04/21/2020	Exercise	1,425	4,145,000	2907.97	162,789	29,381	174,200		96,085		(88,022)		(29,381)	78,115			0010
.P042219 SPX EURO04/21/20|.P042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	467	1,359,999	2907.97	62,442	11,270	36,856		36,856		(18,522)		(11,270)				0010
.042219J EEJ EURO04/21/20|.042219J|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	46,952	6,000,000	127.79	251,083	45,317	486,255		148,200		(244,767)		(45,317)	338,055			0010
.042219F EEJ EURO04/21/20|.042219F|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	2,934	375,000	127.79	13,723	2,477	29,228		8,100		(11,811)		(2,477)	21,128			0010
.042219U EEJ EURO04/21/20|.042219U|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	15,650	2,050,000	130.98475	71,199	12,851	106,277		42,025		(79,356)		(12,851)	64,252			0010
.042219R EEJ EURO04/21/20|.042219R|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	22,358	2,900,000	129.70685	118,409	21,371	189,783		69,890		(129,089)		(21,371)	119,893			0010
.042219T EEJ EURO04/21/20|.042219T|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	3,443	450,000	130.665275	16,239	2,931	24,814		9,585		(18,105)		(2,931)	15,229			0010
.042219S EEJ EURO04/21/20|.042219S|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	2,493	325,000	130.3458	12,224	2,206	19,026		7,215		(13,545)		(2,206)	11,811			0010
.G042219 SPX ASIAN04/21/2|.G042219|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	04/21/2020	Exercise	563	1,640,000	2907.97	81,216	14,658	78,844		47,937		(47,542)		(14,658)	30,907			0010
.042219Y SPX ASIAN04/21/2|.042219Y|SPX ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/22/2019	04/21/2020	04/21/2020	Exercise	536	1,560,000	2907.97	47,666	8,603	57,534		28,135		(22,401)		(8,603)	29,399			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.K042219 SPX EURO04/21/20|.K042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	3,375	9,815,009	2907.97	352,529	63,627	208,078		208,078		(98,205)		(63,627)				0010
.042219Q EEJ EURO04/21/20|.042219Q|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	11,621	1,500,000	129.0679	66,329	11,971	108,664		39,150		(70,963)		(11,971)	69,514			0010
.0422190 EEJ EURO04/21/20|.0422190|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	1,598	205,000	128.237265	10,037	1,812	16,757		5,925		(10,416)		(1,812)	10,833			0010
.L042219 SPX EURO04/21/20|.L042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	2,259	6,570,006	2907.97	250,447	45,203	147,825		147,825		(70,382)		(45,203)				0010
.M042219 SPX EURO04/21/20|.M042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	4,298	12,499,996	2907.97	497,676	89,824	293,750		293,750		(142,185)		(89,824)				0010
.042219M EEJ EURO04/21/20|.042219M|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	58,690	7,500,000	127.79	339,267	61,233	622,818		200,250		(354,860)		(61,233)	422,568			0010
.042219I EEJ EURO04/21/20|.042219I|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	3,051	390,000	127.79	15,858	2,862	31,334		9,360		(15,114)		(2,862)	21,974			0010
.042219N EEJ EURO04/21/20|.042219N|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	20,345	2,600,000	127.79	121,136	21,864	217,990		71,500		(128,463)		(21,864)	146,490			0010
.H042219 SPX EURO04/21/20|.H042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	775	2,255,014	2907.97	57,307	10,343	33,825		33,825		(14,930)		(10,343)				0010
.042219K EEJ EURO04/21/20|.042219K|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	7,825	1,000,000	127.79	42,694	7,706	81,542		25,200		(42,788)		(7,706)	56,342			0010
.042219P EEJ EURO04/21/20|.042219P|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	1,631	210,000	128.748425	9,642	1,740	15,948		5,691		(10,232)		(1,740)	10,257			0010
.J042219 SPX EURO04/21/20|.J042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	1,657	4,819,989	2907.97	156,789	28,299	92,544		92,544		(42,449)		(28,299)				0010
.0042219 SPX EURO04/21/20|.0042219|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/22/2019	04/21/2020	04/21/2020	Expiration	6,234	18,130,001	2907.97	798,619	144,141	471,380		471,380		(235,701)		(144,141)				0010
.042219V EEJ EURO04/21/20|.042219V|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	7,597	1,000,000	131.6237	31,851	5,749	45,142		18,800		(35,832)		(5,749)	26,342			0010
.042219A EEJ EURO04/14/20|.042219A|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/22/2019	04/14/2020	04/14/2020	Exercise	5,966	770,000	129.05	29,720	5,084	53,441		17,402		(33,427)		(5,084)	36,039			0010
.042219G EEJ EURO04/21/20|.042219G|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/22/2019	04/21/2020	04/21/2020	Exercise	2,973	380,000	127.79	14,292	2,580	29,846		8,436		(12,537)		(2,580)	21,410			0010
.042319K MXEA EURO04/07/2|.042319K|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	04/07/2020	04/07/2020	Expiration	1,104	2,113,851	1914.72	79,698	12,906	46,302		46,302		(21,878)		(12,906)				0010
.042319M MXEA EURO04/07/2|.042319M|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	04/07/2020	04/07/2020	Expiration	1,007	1,928,123	1914.72	91,900	14,882	53,391		53,391		(27,846)		(14,882)				0010
.042319J MXEA EURO03/30/2|.042319J|MXEA EURO 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	03/30/2020	03/30/2020	Expiration	1,273	2,375,240	1865.86	140,710	21,190	80,950		80,950		(36,826)		(21,190)				0010
.042319L MXEA EURO04/07/2|.042319L|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	04/07/2020	04/07/2020	Expiration	1,606	3,075,040	1914.72	132,882	21,519	77,200		77,200		(38,725)		(21,519)				0010
.0423190 MXEA EURO04/14/2|.0423190|MXEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	04/14/2020	04/14/2020	Expiration	476	914,977	1922.22	31,454	5,398	18,426		18,426		(8,506)		(5,398)				0010
.042319G MXEA EURO03/23/2|.042319G|MXEA EURO 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	03/23/2020	03/23/2020	Expiration	1,171	2,225,017	1900.1	119,050	16,716	67,883		67,883		(34,947)		(16,716)				0010
.042319P MXEA EURO04/14/2|.042319P|MXEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	04/14/2020	04/14/2020	Expiration	2,198	4,225,040	1922.22	174,472	29,942	102,207		102,207		(51,169)		(29,942)				0010
.042319A MXEA ASIAN03/30/|.042319A|MXEA ASIAN 03/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	03/30/2020	03/30/2020	Exercise	948	1,768,835	1865.86	101,441	15,276	79,006		58,359		(20,097)		(15,276)	20,647			0010

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.042319F MXEA EURO03/23/2|.042319F|MXEA EURO 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	03/23/2020	03/23/2020	Expiration	1,050	1,995,105	1900.1	92,809	13,031	52,920		52,920		(25,633)		(13,031)				0010
.042319Q MXEA EURO04/14/2|.042319Q|MXEA EURO 04/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	04/14/2020	04/14/2020	Expiration	1,366	2,625,753	1922.22	126,081	21,638	73,860		73,860		(39,186)		(21,638)				0010
.042319D MXEA ASIAN04/21/|.042319D|MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	04/21/2020	04/21/2020	Expiration	1,074	2,062,477	1920.37	77,385	14,013	45,699		45,699		2,842		(14,013)				0010
.042319B MXEA ASIAN04/07/|.042319B|MXEA ASIAN 04/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	04/07/2020	04/07/2020	Expiration	1,337	2,559,981	1914.72	99,325	16,084	57,705		57,705		11,147		(16,084)				0010
.042319H MXEA EURO03/30/2|.042319H|MXEA EURO 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	03/30/2020	03/30/2020	Expiration	740	1,380,736	1865.86	61,138	9,207	35,172		35,172		(14,129)		(9,207)				0010
.042319C MXEA ASIAN04/14/|.042319C|MXEA ASIAN 04/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	04/14/2020	04/14/2020	Expiration	1,176	2,260,531	1922.22	87,807	15,069	51,438		51,438		13,832		(15,069)				0010
.042319N MXEA EURO04/07/2|.042319N|MXEA EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	04/07/2020	04/07/2020	Expiration	996	1,907,061	1914.72	97,205	15,741	56,473		56,473		(30,205)		(15,741)				0010
.042319I MXEA EURO03/30/2|.042319I|MXEA EURO 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	03/30/2020	03/30/2020	Expiration	1,212	2,261,422	1865.86	115,049	17,326	66,187		66,187		(28,204)		(17,326)				0010
.042319E MXEA EURO03/23/2|.042319E|MXEA EURO 03/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	04/23/2019	03/23/2020	03/23/2020	Expiration	856	1,626,486	1900.1	67,314	9,452	38,383		38,383		(17,678)		(9,452)				0010
.042919V SPX ASIAN04/28/2|.042919V|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	04/28/2020	Exercise	1,777	5,230,000	2943.03	178,150	34,575	196,121		106,363		(79,864)		(34,575)	89,759			0010
.042919G EEJ EURO04/28/20|.042919G|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	11,908	1,530,000	128.48	63,297	12,285	114,958		37,791		(57,491)		(12,285)	77,167			0010
.L042919 SPX EURO04/28/20|.L042919|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	3,868	11,385,000	2943.03	566,352	109,917	338,135		338,135		(162,655)		(109,917)				0010
.J042919 SPX EURO04/28/20|.J042919|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	2,200	6,475,000	2943.03	292,820	56,830	174,825		174,825		(81,280)		(56,830)				0010
.042919N EEJ EURO04/28/20|.042919N|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	15,374	2,000,000	130.086	84,082	16,318	126,072		50,200		(80,746)		(16,318)	75,872			0010
.042919X SPX ASIAN04/28/2|.042919X|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	04/28/2020	Exercise	1,104	3,250,000	2943.03	125,762	24,408	130,862		75,085		(59,089)		(24,408)	55,777			0010
.042919I EEJ EURO04/28/20|.042919I|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	73,513	9,445,000	128.48	408,149	79,213	720,048		243,681		(384,018)		(79,213)	476,367			0010
.042919F EEJ EURO04/28/20|.042919F|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	11,713	1,505,000	128.48	60,499	11,741	112,026		36,120		(53,922)		(11,741)	75,906			0010
.042919U SPX ASIAN04/28/2|.042919U|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	04/28/2020	Exercise	1,342	3,950,000	2943.03	106,861	20,740	131,591		63,800		(43,821)		(20,740)	67,791			0010
.042919H EEJ EURO04/28/20|.042919H|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	51,642	6,635,000	128.48	281,163	54,568	502,507		167,866		(259,987)		(54,568)	334,642			0010
.042919P EEJ EURO04/28/20|.042919P|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	4,742	620,000	130.7284	24,092	4,676	34,804		14,384		(23,317)		(4,676)	20,420			0010
.I042919 SPX EURO04/28/20|.I042919|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	5,023	14,785,000	2943.03	648,813	125,921	387,367		387,367		(176,148)		(125,921)				0010
.042919Y SPX ASIAN04/28/2|.042919Y|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	04/28/2020	Exercise	1,211	3,565,000	2943.03	148,454	28,812	149,817		88,633		(69,922)		(28,812)	61,184			0010
.M042919 SPX EURO04/28/20|.M042919|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	1,038	3,055,000	2943.03	162,206	31,481	96,844		96,844		(48,013)		(31,481)				0010
.042919W SPX ASIAN04/28/2|.042919W|SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	04/28/2020	Exercise	1,231	3,625,000	2943.03	131,912	25,601	140,970		78,757		(60,762)		(25,601)	62,213			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.042919O EEJ EUR004/28/20 | .042919D | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	10,429	1,340,000	128.48	48,479	9,409	96,528		28,944		(39,467)		(9,409)	67,584			0010
.042919E EEJ EUR004/28/20 | .042919E | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	13,309	1,710,000	128.48	64,443	12,507	124,720		38,475		(54,230)		(12,507)	86,245			0010
.K042919 SPX EUR004/28/20 | .K042919 | SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	4,935	14,525,000	2943.03	683,627	132,678	408,153		408,153		(191,807)		(132,678)				0010
.042919B EEJ EUR004/28/20 | .042919B | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	5,798	745,000	128.48	24,707	4,795	52,326		14,751		(18,355)		(4,795)	37,575			0010
.042919Q EEJ EUR004/28/20 | .042919Q | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	3,884	510,000	131.30656	18,366	3,564	25,467		10,965		(17,943)		(3,564)	14,502			0010
.F042919 SPX EUR004/28/20 | .F042919 | SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	2,189	6,445,000	2943.03	239,647	46,511	143,079		143,079		(62,257)		(46,511)				0010
.042919Z SPX ASIAN04/28/2 | .042919Z | SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	04/28/2020	Exercise	744	2,190,000	2943.03	96,959	18,818	95,474		57,888		(43,980)		(18,818)	37,585			0010
.H042919 SPX EUR004/28/20 | .H042919 | SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	1,520	4,475,000	2943.03	181,387	35,203	108,295		108,295		(48,253)		(35,203)				0010
.042919O EEJ EUR004/28/20 | .042919O | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	11,502	1,500,000	130.4072	60,549	11,751	89,304		36,150		(58,547)		(11,751)	53,154			0010
.D042919 SPX EUR004/28/20 | .D042919 | SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	2,138	6,295,000	2943.03	191,368	37,141	114,254		114,254		(47,928)		(37,141)				0010
.042919M EEJ EUR004/28/20 | .042919M | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	2,428	315,000	129.70056	13,876	2,693	21,179		8,285		(13,232)		(2,693)	12,895			0010
.042919K EEJ EUR004/28/20 | .042919K | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	7,160	920,000	128.48	42,376	8,224	71,701		25,300		(41,141)		(8,224)	46,401			0010
.E042919 SPX EUR004/28/20 | .E042919 | SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	4,045	11,905,000	2943.03	417,744	81,075	249,410		249,410		(107,768)		(81,075)				0010
.A042919 SPX ASIAN04/28/2 | .A042919 | SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	04/28/2020	Exercise	1,593	4,690,000	2943.03	215,922	41,906	209,405		128,914		(93,212)		(41,906)	80,491			0010
.B042919 SPX ASIAN04/28/2 | .B042919 | SPX ASIAN 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/29/2019	04/28/2020	04/28/2020	Exercise	594	1,750,000	2943.03	83,997	16,302	80,184		50,150		(33,475)		(16,302)	30,034			0010
.042919T EEJ EUR004/28/20 | .042919T | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	2,676	355,000	132.6556	10,703	2,077	12,757		6,390		(10,435)		(2,077)	6,367			0010
.042919A EEJ EUR004/07/20 | .042919A | EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/07/2020	04/07/2020	Exercise	6,348	820,000	129.16	36,875	6,093	45,609		21,484		(36,009)		(6,093)	24,125			0010
.042919S EEJ EUR004/28/20 | .042919S | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	7,556	1,000,000	132.3344	31,489	6,111	39,236		18,800		(30,757)		(6,111)	20,436			0010
.C042919 SPX EUR004/28/20 | .C042919 | SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	900	2,650,000	2943.03	66,800	12,965	39,883		39,883		(16,133)		(12,965)				0010
.042919L EEJ EUR004/28/20 | .042919L | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	4,332	560,000	129.25088	26,075	5,061	40,452		15,568		(24,550)		(5,061)	24,884			0010
.G042919 SPX EUR004/28/20 | .G042919 | SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	5,338	15,710,000	2943.03	615,728	119,500	367,614		367,614		(163,138)		(119,500)				0010
.042919J EEJ EUR004/28/20 | .042919J | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	49,735	6,390,000	128.48	285,765	55,461	492,898		170,613		(275,027)		(55,461)	322,285			0010
.042919R EEJ EUR004/28/20 | .042919R | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	15,954	2,100,000	131.62776	72,809	14,131	97,935		43,470		(70,823)		(14,131)	54,465			0010
.042919C EEJ EUR004/28/20 | .042919C | EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	04/29/2019	04/28/2020	04/28/2020	Exercise	4,592	590,000	128.48	20,456	3,970	41,970		12,213		(15,911)		(3,970)	29,757			0010

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.N042919 SPX EURO04/28/20|.N042919|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/29/2019	04/28/2020	04/28/2020	Expiration	1,962	5,775,000	2943.03	317,265	61,575	189,420		189,420		(95,983)		(61,575)				0010
.050219A SPX ASIAN02/21/2|.050219A|SPX ASIAN 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2019	02/21/2020	02/21/2020	Exercise	363	999,999	2753.57	84,878	8,152	115,143		46,515		(21,795)		(8,152)	68,628			0010
.050219B SPX ASIAN04/07/2|.050219B|SPX ASIAN 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2019	04/07/2020	04/07/2020	Exercise	260	752,900	2895.77	42,615	7,164	47,479		24,890		(17,463)		(7,164)	22,589			0010
.050219C SPX EUR003/30/20|.050219C|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/02/2019	03/30/2020	03/30/2020	Expiration	350	985,404	2815.44	66,210	10,356	38,283		38,283		(15,316)		(10,356)				0010
.050719U SPX ASIAN05/07/2|.050719U|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Exercise	1,041	3,005,000	2884.05	90,300	19,082	151,511		54,691		(40,283)		(19,082)	96,820			0010
.D050719 SPX EUR005/07/20|.D050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	1,789	5,160,000	2884.05	148,242	31,326	89,784		89,784		(39,927)		(31,326)				0010
.C050719 SPX EUR005/07/20|.C050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	1,005	2,900,000	2884.05	72,780	15,380	44,080		44,080		(18,637)		(15,380)				0010
.050719R EEJ E0FIID06/08/2|.050719R|EEJ E0FIID 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	06/08/2020	06/08/2020	Exercise	13,646	1,750,000	128.24	27,973	7,027	108,317		17,500		(120,663)		(7,027)	90,817			0010
.I050719 SPX EUR005/07/20|.I050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	4,327	12,480,000	2884.05	506,901	107,115	307,008		307,008		(148,639)		(107,115)				0010
.050719I EEJ EUR005/07/20|.050719I|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	5,177	665,000	128.45	30,304	6,404	50,297		18,354		(29,446)		(6,404)	31,943			0010
.050719T SPX ASIAN05/07/2|.050719T|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Exercise	471	1,360,000	2884.05	32,560	6,880	53,719		19,720		(13,161)		(6,880)	33,999			0010
.050719M EEJ EUR005/07/20|.050719M|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	6,497	845,000	130.055625	35,159	7,430	51,320		21,294		(34,281)		(7,430)	30,026			0010
.050719C EEJ EUR005/07/20|.050719C|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	10,393	1,335,000	128.45	47,832	10,107	93,095		28,970		(38,525)		(10,107)	64,126			0010
.P050719 SPX EUR005/07/20|.P050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	2,229	6,430,000	2884.05	360,963	76,277	218,620		218,620		(119,635)		(76,277)				0010
.G050719 SPX EUR005/07/20|.G050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	1,929	5,565,000	2884.05	204,901	43,298	124,100		124,100		(58,630)		(43,298)				0010
.050719E EEJ EUR005/07/20|.050719E|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	12,534	1,610,000	128.45	64,862	13,706	116,619		39,284		(58,190)		(13,706)	77,335			0010
.N050719 SPX EUR005/07/20|.N050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	2,569	7,410,000	2884.05	384,168	81,180	232,674		232,674		(122,792)		(81,180)				0010
.050719K EEJ EUR005/07/20|.050719K|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	4,249	550,000	129.413375	24,791	5,239	37,309		15,015		(23,743)		(5,239)	22,294			0010
.050719G EEJ EUR005/07/20|.050719G|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	77,851	10,000,000	128.45	427,635	90,365	739,343		259,000		(400,593)		(90,365)	480,343			0010
.050719F EEJ EUR005/07/20|.050719F|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	52,238	6,710,000	128.45	280,296	59,230	492,073		169,763		(259,423)		(59,230)	322,310			0010
.L050719 SPX EUR005/07/20|.L050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	7,687	22,170,000	2884.05	1,028,597	217,357	622,977		622,977		(318,170)		(217,357)				0010
.050719O EEJ EUR005/07/20|.050719O|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	4,705	615,000	130.697875	23,659	5,000	33,108		14,330		(23,275)		(5,000)	18,779			0010
.050719W SPX ASIAN05/07/2|.050719W|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Exercise	1,653	4,770,000	2884.05	179,567	37,945	262,444		108,756		(88,362)		(37,945)	153,688			0010
.K050719 SPX EUR005/07/20|.K050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	2,267	6,540,000	2884.05	292,631	61,837	177,234		177,234		(89,125)		(61,837)				0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.M050719 SPX EUR005/07/20|.M050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	3,380	9,750,000	2884.05	474,897	100,353	287,625		287,625		(149,327)		(100,353)				0010
.050719A EEJ EUR005/07/20|.050719A|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	3,659	470,000	128.45	15,132	3,198	31,741		9,165		(11,002)		(3,198)	22,576			0010
.050719D EEJ EUR005/07/20|.050719D|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	11,521	1,480,000	128.45	55,226	11,670	104,539		33,448		(46,019)		(11,670)	71,091			0010
.050719Y SPX ASIAN05/07/2|.050719Y|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Exercise	1,478	4,265,000	2884.05	188,020	39,731	251,293		113,876		(99,953)		(39,731)	137,417			0010
.050719P EEJ EUR005/07/20|.050719P|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	26,583	3,500,000	131.66125	119,044	25,156	152,720		72,100		(118,232)		(25,156)	80,620			0010
.050719V SPX ASIAN05/07/2|.050719V|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Exercise	2,298	6,630,000	2884.05	229,883	48,578	352,847		139,230		(108,636)		(48,578)	213,617			0010
.050719B EEJ EUR005/07/20|.050719B|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	4,632	595,000	128.45	20,139	4,256	40,778		12,198		(15,475)		(4,256)	28,580			0010
.050719Q EEJ EUR005/07/20|.050719Q|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	6,991	925,000	132.3035	28,865	6,100	34,164		17,483		(28,775)		(6,100)	16,682			0010
.050719L EEJ EUR005/07/20|.050719L|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	3,892	505,000	129.7345	21,846	4,616	32,438		13,231		(21,165)		(4,616)	19,207			0010
.B050719 SPX ASIAN05/07/2|.B050719|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Exercise	662	1,910,000	2884.05	101,861	21,525	123,233		61,693		(58,982)		(21,525)	61,540			0010
.F050719 SPX EUR005/07/20|.F050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	4,249	12,255,000	2884.05	428,965	90,647	259,806		259,806		(122,023)		(90,647)				0010
.050719X SPX ASIAN05/07/2|.050719X|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Exercise	1,015	2,930,000	2884.05	119,008	25,148	166,482		72,078		(60,259)		(25,148)	94,404			0010
.H050719 SPX EUR005/07/20|.H050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	6,132	17,685,000	2884.05	686,193	145,002	415,598		415,598		(200,660)		(145,002)				0010
.E050719 SPX EUR005/07/20|.E050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	1,887	5,445,000	2884.05	174,411	36,855	105,633		105,633		(48,371)		(36,855)				0010
.050719N EEJ EUR005/07/20|.050719N|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	11,505	1,500,000	130.37675	59,935	12,665	85,851		36,300		(58,871)		(12,665)	49,551			0010
.050719J EEJ EUR005/07/20|.050719J|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	2,715	350,000	128.899575	16,759	3,541	25,737		10,150		(15,845)		(3,541)	15,587			0010
.0050719 SPX EUR005/07/20|.0050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	2,498	7,205,000	2884.05	392,574	82,956	237,765		237,765		(128,645)		(82,956)				0010
.A050719 SPX ASIAN05/07/2|.A050719|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Exercise	1,156	3,335,000	2884.05	166,294	35,140	208,170		100,717		(94,213)		(35,140)	107,453			0010
.050719Z SPX ASIAN05/07/2|.050719Z|SPX ASIAN 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Exercise	899	2,595,000	2884.05	123,397	26,075	158,346		74,736		(67,910)		(26,075)	83,610			0010
.J050719 SPX EUR005/07/20|.J050719|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/07/2019	05/07/2020	05/07/2020	Expiration	3,959	11,420,000	2884.05	492,130	103,994	298,062		298,062		(148,219)		(103,994)				0010
.050719H EEJ EUR005/07/20|.050719H|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	05/07/2020	05/07/2020	Exercise	64,227	8,250,000	128.45	365,058	77,142	617,383		221,100		(350,711)		(77,142)	396,283			0010
.Q051419 SPX EUR005/14/20|.Q051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	970	2,750,000	2834.41	144,100		17,551		144,100		(118,004)		(126,549)				0010
.051419L EEJ EUR005/14/20|.051419L|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	8,711	1,120,000	128.56	34,272		53,665		34,272		(51,661)			19,393			0010
.051419P EEJ EUR005/14/20|.051419P|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	5,083	665,000	130.8098	25,285	5,704	35,721		15,495		(24,658)		(5,704)	20,226			0010

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.P051419 SPX EUR005/14/20|.P051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	1,148	3,255,000	2834.41	167,320	37,745	123,307		102,533		(59,732)		(37,745)	20,774			0010
.051419Z SPX ASIAN05/14/2|.051419Z|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	05/14/2020	Exercise	1,317	3,735,000	2834.41	159,690	36,024	287,737		97,857		(96,232)		(36,024)	189,880			0010
.051419Q EEJ EUR005/14/20|.051419Q|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	3,499	460,000	131.4526	16,139	3,641	21,581		9,890		(15,822)		(3,641)	11,691			0010
.0051419 SPX EUR005/14/20|.0051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	4,180	11,850,000	2834.41	564,659	127,381	421,650		346,020		(195,175)		(127,381)	75,630			0010
.051419S EEJ EUR005/14/20|.051419S|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	4,304	570,000	132.4168	17,580	3,966	20,985		10,773		(17,374)		(3,966)	10,212			0010
.051419Y SPX ASIAN05/14/2|.051419Y|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	05/14/2020	Exercise	949	2,690,000	2834.41	105,792	23,866	193,682		64,829		(59,955)		(23,866)	128,853			0010
.051419W SPX ASIAN05/14/2|.051419W|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	05/14/2020	Exercise	703	1,995,000	2834.41	68,042	15,349	121,097		41,696		(35,575)		(15,349)	79,401			0010
.051419X SPX ASIAN05/14/2|.051419X|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	05/14/2020	Exercise	1,139	3,230,000	2834.41	118,069	26,635	213,180		72,352		(64,397)		(26,635)	140,828			0010
.051419K EEJ EUR005/14/20|.051419K|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	5,094	655,000	128.56	29,715	6,703	49,594		18,209		(28,702)		(6,703)	31,385			0010
.L051419 SPX EUR005/14/20|.L051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	5,277	14,960,000	2834.41	628,628	141,812	480,699		385,220		(210,740)		(141,812)	95,479			0010
.051419M EEJ EUR005/14/20|.051419M|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	1,932	250,000	129.39564	11,301	2,549	17,279		6,925		(10,714)		(2,549)	10,354			0010
.G051419 SPX EUR005/14/20|.G051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	1,238	3,510,000	2834.41	108,829	24,551	89,092		66,690		(33,625)		(24,551)	22,402			0010
.N051419 SPX EUR005/14/20|.N051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	3,492	9,900,000	2834.41	449,123	101,317	338,405		275,220		(153,559)		(101,317)	63,185			0010
.051419U SPX ASIAN05/14/2|.051419U|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	05/14/2020	Exercise	645	1,830,000	2834.41	46,885	10,577	79,969		28,731		(21,395)		(10,577)	51,238			0010
.E051419 SPX EUR005/14/20|.E051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	829	2,350,000	2834.41	56,756	12,804	49,778		34,780		(16,614)		(12,804)	14,998			0010
.0514190 EEJ EUR005/14/20|.0514190|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	10,345	1,350,000	130.4884	53,313	12,027	77,106		32,670		(51,919)		(12,027)	44,436			0010
.051419I EEJ EUR005/14/20|.051419I|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	33,214	4,270,000	128.56	180,473	40,713	315,192		110,593		(166,928)		(40,713)	204,599			0010
.B051419 SPX ASIAN05/14/2|.B051419|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	05/14/2020	Exercise	1,210	3,430,000	2834.41	162,322	36,618	273,844		99,470		(106,707)		(36,618)	174,374			0010
.051419G EEJ EUR005/14/20|.051419G|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	5,367	690,000	128.56	27,812	6,274	50,105		17,043		(24,942)		(6,274)	33,062			0010
.A051419 SPX ASIAN05/14/2|.A051419|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	05/14/2020	Exercise	936	2,655,000	2834.41	121,746	27,465	209,580		74,606		(77,640)		(27,465)	134,975			0010
.051419F EEJ EUR005/14/20|.051419F|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	21,079	2,710,000	128.56	106,579	24,043	195,162		65,311		(93,069)		(24,043)	129,851			0010
.051419A EEJ EUR005/07/20|.051419A|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/14/2019	05/07/2020	05/07/2020	Exercise	6,228	800,000	128.45	32,491	7,029	58,187		19,760		(29,632)		(7,029)	38,427			0010
.J051419 SPX EUR005/14/20|.J051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	4,066	11,525,000	2834.41	435,389	98,219	340,360		266,804		(140,153)		(98,219)	73,556			0010
.F051419 SPX EUR005/14/20|.F051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	1,483	4,205,000	2834.41	116,654	26,316	98,322		71,485		(35,514)		(26,316)	26,837			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.I051419 SPX EUR05/14/20|.I051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	2,963	8,400,000	2834.41	300,884	67,876	237,991		184,380		(95,627)		(67,876)	53,611			0010
.051419B EEJ EUR05/07/20|.051419B|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2019	05/07/2020	05/07/2020	Exercise	3,816	500,000	131.019	18,251	3,949	25,117		11,100		(18,333)		(3,949)	14,017			0010
.D051419 SPX ASIAN05/14/2|.D051419|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	05/14/2020	Exercise	878	2,490,000	2834.41	127,996	28,874	205,022		78,435		(91,657)		(28,874)	126,587			0010
.C051419 SPX ASIAN05/14/2|.C051419|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	05/14/2020	Exercise	1,016	2,880,000	2834.41	140,053	31,595	232,238		85,824		(94,386)		(31,595)	146,414			0010
.051419H EEJ EUR05/14/20|.051419H|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	43,364	5,575,000	128.56	230,171	51,924	408,176		141,048		(210,341)		(51,924)	267,128			0010
.051419E EEJ EUR05/14/20|.051419E|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	13,223	1,700,000	128.56	62,696	14,144	119,876		38,420		(51,612)		(14,144)	81,456			0010
.K051419 SPX EUR05/14/20|.K051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	2,367	6,710,000	2834.41	266,628	60,149	206,214		163,389		(87,329)		(60,149)	42,825			0010
.051419D EEJ EUR05/14/20|.051419D|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	12,134	1,560,000	128.56	55,242	12,462	108,600		33,852		(43,970)		(12,462)	74,748			0010
.051419V SPX ASIAN05/14/2|.051419V|SPX ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/14/2019	05/14/2020	05/14/2020	Exercise	804	2,280,000	2834.41	70,320	15,864	123,347		43,092		(35,188)		(15,864)	80,255			0010
.051419N EEJ EUR05/14/20|.051419N|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	18,831	2,450,000	130.10272	101,551	22,909	150,223		62,230		(98,051)		(22,909)	87,993			0010
.M051419 SPX EUR05/14/20|.M051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	2,206	6,255,000	2834.41	272,536	61,481	206,930		167,009		(91,728)		(61,481)	39,921			0010
.051419J EEJ EUR05/14/20|.051419J|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	44,920	5,775,000	128.56	252,564	56,976	431,481		154,770		(239,655)		(56,976)	276,711			0010
.051419C EEJ EUR05/14/20|.051419C|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	12,834	1,650,000	128.56	54,121	12,209	112,225		33,165		(40,305)		(12,209)	79,060			0010
.H051419 SPX EUR05/14/20|.H051419|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/14/2019	05/14/2020	05/14/2020	Exercise	3,099	8,785,000	2834.41	298,905	67,430	239,236		183,167		(94,522)		(67,430)	56,068			0010
.051419R EEJ EUR05/14/20|.051419R|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/14/2019	05/14/2020	05/14/2020	Exercise	17,454	2,300,000	131.774	77,318	17,442	100,085		47,380		(76,116)		(17,442)	52,705			0010
.052119E EEJ EUR05/21/20|.052119E|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	11,302	1,455,000	128.73	56,313	13,527	106,692		34,920		(48,583)		(13,527)	71,772			0010
.052119Z SPX ASIAN05/21/2|.052119Z|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	05/21/2020	Exercise	895	2,565,000	2864.36	114,579	27,522	175,126		71,051		(76,311)		(27,522)	104,075			0010
.L052119 SPX EUR05/21/20|.L052119|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	05/21/2020	Exercise	1,352	3,875,000	2864.36	193,406	46,457	233,772		119,931		(65,022)		(46,457)	113,841			0010
.052119A EEJ EUR04/14/20|.052119A|EEJ EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2019	04/14/2020	04/14/2020	Exercise	10,112	1,305,000	129.05	53,996	10,210	93,182		32,103		(54,502)		(10,210)	61,079			0010
.052119B EEJ EUR05/21/20|.052119B|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	5,864	755,000	128.73	23,864	5,732	52,041		14,798		(17,042)		(5,732)	37,243			0010
.052119X SPX ASIAN05/21/2|.052119X|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	05/21/2020	Exercise	1,183	3,390,000	2864.36	125,191	30,071	215,181		77,631		(71,435)		(30,071)	137,550			0010
.052119N EEJ EUR05/21/20|.052119N|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	5,395	705,000	130.66095	27,513	6,609	41,262		17,061		(26,247)		(6,609)	24,201			0010
.M052119 SPX EUR05/21/20|.M052119|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	05/21/2020	Exercise	1,440	4,125,000	2864.36	217,857	52,330	256,279		135,094		(74,781)		(52,330)	121,185			0010
.052119Y SPX ASIAN05/21/2|.052119Y|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	05/21/2020	Exercise	909	2,605,000	2864.36	105,863	25,429	171,344		65,646		(64,782)		(25,429)	105,698			0010

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.052119V SPX ASIAN05/21/2|.052119V|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	05/21/2020	Exercise	1,176	3,370,000	2864.36	103,257	24,803	185,012		64,030		(52,747)		(24,803)	120,982			0010
.052119L EEJ EUR005/21/20|.052119L|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	9,046	1,175,000	129.88857	50,403	12,107	78,640		31,255		(47,377)		(12,107)	47,385			0010
.C052119 SPX EUR005/21/20|.C052119|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	05/21/2020	Exercise	1,054	3,020,000	2864.36	73,052	17,548	121,107		45,300		(20,543)		(17,548)	75,807			0010
.052119F EEJ EUR005/21/20|.052119F|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	10,059	1,295,000	128.73	51,583	12,390	95,866		31,987		(45,362)		(12,390)	63,880			0010
.052119C EEJ EUR005/21/20|.052119C|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	11,885	1,530,000	128.73	52,554	12,624	108,061		32,589		(40,751)		(12,624)	75,472			0010
.052119J EEJ EUR005/21/20|.052119J|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	4,893	630,000	128.73	28,345	6,809	48,654		17,577		(26,872)		(6,809)	31,077			0010
.J052119 SPX EUR005/21/20|.J052119|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	05/21/2020	Exercise	2,984	8,550,000	2864.36	380,550	91,410	487,164		235,980		(123,908)		(91,410)	251,184			0010
.052119H EEJ EUR005/21/20|.052119H|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	47,696	6,140,000	128.73	255,461	61,363	461,286		158,412		(233,083)		(61,363)	302,874			0010
.052119Q EEJ EUR005/21/20|.052119Q|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	12,504	1,650,000	131.94825	54,547	13,103	73,966		33,825		(52,946)		(13,103)	40,141			0010
.052119P EEJ EUR005/21/20|.052119P|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	5,472	720,000	131.56206	25,080	6,024	35,228		15,552		(24,188)		(6,024)	19,676			0010
.052119S EEJ EUR005/21/20|.052119S|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	4,148	550,000	132.5919	16,763	4,027	21,025		10,395		(16,195)		(4,027)	10,630			0010
.H052119 SPX EUR005/21/20|.H052119|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	05/21/2020	Exercise	4,540	13,005,000	2864.36	515,920	123,926	701,988		319,923		(160,693)		(123,926)	382,065			0010
.D052119 SPX EUR005/21/20|.D052119|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	05/21/2020	Exercise	1,125	3,225,000	2864.36	89,453	21,487	148,999		55,470		(25,614)		(21,487)	93,529			0010
.052119D EEJ EUR005/21/20|.052119D|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	10,059	1,295,000	128.73	47,197	11,337	93,147		29,267		(38,519)		(11,337)	63,880			0010
.F052119 SPX EUR005/21/20|.F052119|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	05/21/2020	Exercise	4,931	14,125,000	2864.36	479,487	115,175	712,300		297,331		(145,326)		(115,175)	414,968			0010
.052119T EEJ EUR005/21/20|.052119T|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	1,576	210,000	133.23555	5,859	1,407	6,642		3,633		(5,658)		(1,407)	3,009			0010
.A052119 SPX ASIAN05/21/2|.A052119|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	05/21/2020	Exercise	1,164	3,335,000	2864.36	155,428	37,335	231,699		96,382		(107,677)		(37,335)	135,318			0010
.052119R EEJ EUR005/21/20|.052119R|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	4,573	605,000	132.270075	19,220	4,617	25,124		11,919		(18,604)		(4,617)	13,206			0010
.052119W SPX ASIAN05/21/2|.052119W|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	05/21/2020	Exercise	1,321	3,785,000	2864.36	131,232	31,523	234,954		81,378		(71,753)		(31,523)	153,577			0010
.052119O EEJ EUR005/21/20|.052119O|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	19,277	2,525,000	130.982775	94,468	22,692	138,946		58,580		(90,848)		(22,692)	80,366			0010
.K052119 SPX EUR005/21/20|.K052119|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	05/21/2020	Exercise	3,660	10,485,000	2864.36	495,419	119,002	615,242		307,211		(163,372)		(119,002)	308,031			0010
.E052119 SPX EUR005/21/20|.E052119|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	05/21/2020	Exercise	1,300	3,725,000	2864.36	113,534	27,271	179,837		70,403		(33,719)		(27,271)	109,434			0010
.052119U SPX ASIAN05/21/2|.052119U|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	05/21/2020	Exercise	706	2,025,000	2864.36	49,964	12,001	86,465		30,983		(22,842)		(12,001)	55,483			0010
.I052119 SPX EUR005/21/20|.I052119|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	05/21/2020	Exercise	4,880	13,980,000	2864.36	583,907	140,257	772,791		362,082		(185,925)		(140,257)	410,709			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.052119M EEJ EUR05/21/20|.052119M|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	12,620	1,645,000	130.339125	66,850	16,058	102,036		41,454		(63,337)		(16,058)	60,582			0010
.G052119 SPX EUR05/21/20|.G052119|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	05/21/2019	05/21/2020	05/21/2020	Exercise	5,507	15,775,000	2864.36	590,193	141,767	829,414		365,980		(181,392)		(141,767)	463,434			0010
.052119I EEJ EUR05/21/20|.052119I|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	69,836	8,990,000	128.73	388,536	93,328	684,391		240,932		(361,244)		(93,328)	443,459			0010
.052119G EEJ EUR05/21/20|.052119G|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	46,881	6,035,000	128.73	246,226	59,145	450,380		152,686		(220,581)		(59,145)	297,695			0010
.B052119 SPX ASIAN05/21/2|.B052119|SPX ASIAN 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	05/21/2019	05/21/2020	05/21/2020	Exercise	916	2,625,000	2864.36	129,112	31,013	186,572		80,063		(95,912)		(31,013)	106,510			0010
.052119K EEJ EUR05/21/20|.052119K|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2020	05/21/2020	Exercise	5,173	670,000	129.50238	30,145	7,241	47,723		18,693		(28,013)		(7,241)	29,030			0010
.052219B MXEA ASIAN05/07/|.052219B|MXEA ASIAN 05/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/07/2020	05/07/2020	Expiration	1,568	2,956,966	1885.82	89,661	19,942	54,802		54,802		(60,164)		(19,942)				0010
.052219K MXEA EUR05/07/2|.052219K|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/07/2020	05/07/2020	Expiration	1,578	2,975,824	1885.82	114,114	25,381	69,748		69,748		(60,538)		(25,381)				0010
.052219N MXEA EUR05/14/2|.052219N|MXEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/14/2020	05/14/2020	Expiration	1,320	2,443,835	1851.39	104,650	24,261	64,456		64,456		(46,563)		(24,261)				0010
.052219A MXEA ASIAN04/28/|.052219A|MXEA ASIAN 04/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	04/28/2020	04/28/2020	Expiration	1,266	2,426,137	1916.38	52,629	11,050	31,840		31,840		(24,372)		(11,050)				0010
.052219J MXEA EUR05/07/2|.052219J|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/07/2020	05/07/2020	Expiration	1,624	3,062,572	1885.82	101,313	22,534	61,923		61,923		(50,365)		(22,534)				0010
.052219M MXEA EUR05/14/2|.052219M|MXEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/14/2020	05/14/2020	Expiration	1,174	2,173,532	1851.39	81,314	18,851	50,083		50,083		(34,214)		(18,851)				0010
.052219D MXEA ASIAN05/21/|.052219D|MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/21/2020	05/21/2020	Expiration	1,469	2,734,661	1861.58	100,472	24,216	62,344		62,344		(70,982)		(24,216)				0010
.052219C MXEA ASIAN05/14/|.052219C|MXEA ASIAN 05/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/14/2020	05/14/2020	Expiration	1,128	2,088,368	1851.39	83,311	19,314	51,313		51,313		(53,721)		(19,314)				0010
.052219H MXEA EUR04/28/2|.052219H|MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	04/28/2020	04/28/2020	Expiration	1,733	3,321,087	1916.38	106,934	22,452	64,693		64,693		(63,133)		(22,452)				0010
.052219E MXEA EUR04/21/2|.052219E|MXEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	04/21/2020	04/21/2020	Expiration	1,279	2,456,153	1920.37	67,851	13,570	40,711		40,711		(37,044)		(13,570)				0010
.052219F MXEA EUR04/21/2|.052219F|MXEA EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	04/21/2020	04/21/2020	Expiration	1,332	2,557,933	1920.37	87,091	17,418	52,254		52,254		(51,879)		(17,418)				0010
.052219G MXEA EUR04/28/2|.052219G|MXEA EURO 04/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	04/28/2020	04/28/2020	Expiration	1,184	2,268,994	1916.38	60,063	12,611	36,337		36,337		(32,630)		(12,611)				0010
.052219I MXEA EUR05/07/2|.052219I|MXEA EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/07/2020	05/07/2020	Expiration	773	1,457,739	1885.82	42,102	9,364	25,733		25,733		(19,861)		(9,364)				0010
.052219L MXEA EUR05/14/2|.052219L|MXEA EURO 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2019	05/14/2020	05/14/2020	Expiration	815	1,508,883	1851.39	47,491	11,010	29,250		29,250		(18,654)		(11,010)				0010
.052819Z SPX ASIAN05/28/2|.052819Z|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	05/28/2020	Exercise	817	2,290,000	2802.39	102,534	26,164	204,729		64,349		(71,521)		(26,164)	140,380			0010
.K052819 SPX EUR05/28/20|.K052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	05/28/2019	05/28/2020	05/28/2020	Exercise	2,114	5,925,000	2802.39	262,930	67,092	463,630		165,011		(95,751)		(67,092)	298,619			0010
.I052819 SPX EUR05/28/20|.I052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	05/28/2019	05/28/2020	05/28/2020	Exercise	6,655	18,650,000	2802.39	747,383	190,712	1,308,314		469,048		(265,672)		(190,712)	839,266			0010
.J052819 SPX EUR05/28/20|.J052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	05/28/2019	05/28/2020	05/28/2020	Exercise	1,197	3,355,000	2802.39	141,399	36,081	248,096		88,740		(50,610)		(36,081)	159,358			0010

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.052819X SPX ASIAN05/28/2|.052819X|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	05/28/2020	Exercise	1,083	3,035,000	2802.39	116,064	29,616	220,648		72,840		(71,145)		(29,616)	147,808			0010
.052819Y SPX ASIAN05/28/2|.052819Y|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	05/28/2020	Exercise	1,193	3,345,000	2802.39	137,513	35,089	266,932		86,301		(89,228)		(35,089)	180,631			0010
.L052819 SPX EUR005/28/20|.L052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/28/2019	05/28/2020	05/28/2020	Exercise	1,869	5,240,000	2802.39	240,047	61,253	425,758		150,650		(89,326)		(61,253)	275,108			0010
.H052819 SPX EUR005/28/20|.H052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/28/2019	05/28/2020	05/28/2020	Exercise	4,794	13,435,000	2802.39	519,130	132,468	903,490		325,799		(180,359)		(132,468)	577,692			0010
.052819W SPX ASIAN05/28/2|.052819W|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	05/28/2020	Exercise	950	2,665,000	2802.39	95,545	24,380	179,091		59,963		(56,274)		(24,380)	119,129			0010
.B052819 SPX ASIAN05/28/2|.B052819|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	05/28/2020	Exercise	410	1,150,000	2802.39	56,255	14,355	115,690		35,305		(43,111)		(14,355)	80,385			0010
.052819E EEJ EUR005/28/20|.052819E|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	7,615	985,000	129.35	31,076	7,930	63,518		19,503		(21,168)		(7,930)	44,015			0010
.052819U SPX ASIAN05/28/2|.052819U|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	05/28/2020	Exercise	562	1,575,000	2802.39	45,926	11,719	83,316		28,823		(24,534)		(11,719)	54,494			0010
.052819S EEJ EUR005/28/20|.052819S|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	3,227	430,000	133.2305	12,950	3,304	14,442		8,127		(10,890)		(3,304)	6,315			0010
.A052819 SPX ASIAN05/28/2|.A052819|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	05/28/2020	Exercise	399	1,120,000	2802.39	52,646	13,434	107,185		33,040		(38,503)		(13,434)	74,145			0010
.C052819 SPX EUR005/28/20|.C052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/28/2019	05/28/2020	05/28/2020	Exercise	1,264	3,545,000	2802.39	87,554	22,341	148,532		54,948		(27,780)		(22,341)	93,584			0010
.052819Q EEJ EUR005/28/20|.052819Q|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	9,578	1,270,000	132.58375	41,687	10,637	51,162		26,162		(35,182)		(10,637)	25,000			0010
.052819M EEJ EUR005/28/20|.052819M|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	2,449	320,000	130.6435	13,359	3,409	19,483		8,384		(11,236)		(3,409)	11,099			0010
.F052819 SPX EUR005/28/20|.F052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/28/2019	05/28/2020	05/28/2020	Exercise	1,805	5,060,000	2802.39	176,169	44,953	304,862		110,561		(59,976)		(44,953)	194,301			0010
.E052819 SPX EUR005/28/20|.E052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/28/2019	05/28/2020	05/28/2020	Exercise	3,259	9,135,000	2802.39	299,849	76,513	516,141		188,181		(100,054)		(76,513)	327,960			0010
.D052819 SPX EUR005/28/20|.D052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/28/2019	05/28/2020	05/28/2020	Exercise	1,457	4,085,000	2802.39	123,021	31,392	210,766		77,207		(40,430)		(31,392)	133,559			0010
.052819I EEJ EUR005/28/20|.052819I|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	19,868	2,570,000	129.35	103,605	26,437	179,861		65,021		(85,859)		(26,437)	114,840			0010
.052819N EEJ EUR005/28/20|.052819N|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	15,423	2,020,000	130.966875	81,111	20,697	115,918		50,904		(68,425)		(20,697)	65,014			0010
.052819P EEJ EUR005/28/20|.052819P|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	9,337	1,235,000	132.260375	42,112	10,746	53,827		26,429		(35,808)		(10,746)	27,398			0010
.052819K EEJ EUR005/28/20|.052819K|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	24,313	3,145,000	129.35	134,302	34,270	224,820		84,286		(114,700)		(34,270)	140,534			0010
.G052819 SPX EUR005/28/20|.G052819|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	05/28/2019	05/28/2020	05/28/2020	Exercise	1,657	4,645,000	2802.39	168,381	42,966	291,481		105,674		(57,316)		(42,966)	185,807			0010
.052819R EEJ EUR005/28/20|.052819R|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	11,398	1,515,000	132.907125	47,556	12,135	55,881		29,846		(40,217)		(12,135)	26,035			0010
.052819L EEJ EUR005/28/20|.052819L|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	3,208	415,000	129.35	18,912	4,826	30,413		11,869		(16,374)		(4,826)	18,544			0010
.052819F EEJ EUR005/28/20|.052819F|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	12,214	1,580,000	129.35	54,632	13,940	104,888		34,286		(40,328)		(13,940)	70,602			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.052819G EEJ EURO05/28/20|.052819G|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	9,509	1,230,000	129.35	45,469	11,603	83,499		28,536		(35,439)		(11,603)	54,963			0010
.052819T SPX ASIAN05/28/2|.052819T|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	05/28/2020	Exercise	460	1,290,000	2802.39	29,394	7,500	51,728		18,447		(14,222)		(7,500)	33,281			0010
.052819O EEJ EURO05/28/20|.052819O|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	18,615	2,450,000	131.613625	90,569	23,111	123,443		56,840		(77,115)		(23,111)	66,603			0010
.052819V SPX ASIAN05/28/2|.052819V|SPX ASIAN 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/28/2019	05/28/2020	05/28/2020	Exercise	1,090	3,055,000	2802.39	98,818	25,216	181,463		62,017		(54,767)		(25,216)	119,447			0010
.052819H EEJ EURO05/28/20|.052819H|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	16,235	2,100,000	129.35	82,650	21,090	145,708		51,870		(67,410)		(21,090)	93,838			0010
.052819J EEJ EURO05/28/20|.052819J|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/28/2019	05/28/2020	05/28/2020	Exercise	29,339	3,795,000	129.35	156,617	39,964	267,870		98,291		(130,989)		(39,964)	169,579			0010
.052919N SPX EURO04/14/20|.052919N|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	04/14/2020	04/14/2020	Expiration	1,078	3,132,215	2905.58	105,019				105,019		(207,767)		(105,019)				0010
.052919O SPX EURO05/14/20|.052919O|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	05/14/2020	05/14/2020	Exercise	429	1,215,962	2834.41	54,376	7,761			54,376		(64,848)		(46,615)				0010
.052919I SPX EURO05/07/20|.052919I|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	05/07/2020	05/07/2020	Expiration	935	2,696,587	2884.05	119,646	27,280	73,463		73,463		(79,745)		(27,280)				0010
.052919G SPX EURO04/21/20|.052919G|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	04/21/2020	04/21/2020	Expiration	1,088	3,163,871	2907.97	129,819	26,636	78,227		78,227		(97,380)		(26,636)				0010
.052919J SPX EURO05/14/20|.052919J|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	05/14/2020	05/14/2020	Exercise	770	2,182,496	2834.41	81,406	19,341	64,303		50,373		(36,708)		(19,341)	13,929			0010
.052919E SPX EURO04/14/20|.052919E|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	04/14/2020	04/14/2020	Expiration	1,125	3,268,778	2905.58	122,090	23,778	72,934		72,934		(85,084)		(23,778)				0010
.052919A SPX EURO03/23/20|.052919A|SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	03/23/2020	03/23/2020	Expiration	2,509	7,162,894	2854.88	350,304	56,103	203,204		203,204		(218,202)		(56,103)				0010
.052919H SPX EURO04/28/20|.052919H|SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	04/28/2020	04/28/2020	Expiration	986	2,901,828	2943.03	103,425	22,270	62,848		62,848		(90,048)		(22,270)				0010
.052919B SPX EURO03/30/20|.052919B|SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	03/30/2020	03/30/2020	Expiration	2,806	7,900,125	2815.44	439,385	75,347	257,366		257,366		(224,215)		(75,347)				0010
.052919C SPX EURO04/07/20|.052919C|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	04/07/2020	04/07/2020	Expiration	1,217	3,524,152	2895.77	139,968	25,763	82,866		82,866		(97,648)		(25,763)				0010
.052919D SPX EURO04/07/20|.052919D|SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	04/07/2020	04/07/2020	Expiration	709	2,053,101	2895.77	89,567	16,486	53,026		53,026		(66,255)		(16,486)				0010
.052919M SPX EURO05/21/20|.052919M|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	05/21/2020	05/21/2020	Exercise	1,105	3,165,118	2864.36	142,479	35,183	181,816		88,831		(79,412)		(35,183)	92,985			0010
.052919F SPX EURO04/14/20|.052919F|SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	04/14/2020	04/14/2020	Expiration	1,245	3,617,447	2905.58	144,700	28,181	86,440		86,440		(106,421)		(28,181)				0010
.052919K SPX EURO05/14/20|.052919K|SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	05/14/2020	05/14/2020	Exercise	950	2,692,690	2834.41	129,206	30,698	97,137		79,952		(62,967)		(30,698)	17,185			0010
.052919L SPX EURO05/21/20|.052919L|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/29/2019	05/21/2020	05/21/2020	Exercise	803	2,300,081	2864.36	93,519	23,093	125,878		58,306		(48,972)		(23,093)	67,572			0010
.060619A EEJ EQFWD06/08/2|.060619A|EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/06/2019	06/08/2020	06/08/2020	Exercise	22,902	3,000,000	130.99	46,896	13,104	119,671		30,000		(144,293)		(13,104)	89,671			0010
.060719F EEJ EURO06/08/20|.060719F|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Exercise	13,598	1,800,000	132.37	65,791	18,449	76,796		42,120		(29,749)		(18,449)	34,676			0010
.C060719 SPX EURO06/08/20|.C060719|SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	06/08/2020	Exercise	4,280	12,300,000	2873.34	418,830	117,450	742,916		268,140		(134,307)		(117,450)	474,776			0010

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.060719D EEJ EUR06/08/20|.060719D|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Exercise	15,486	2,050,000	132.37	64,041	17,959	80,492		41,000		(27,163)		(17,959)	39,492			0010
.E060719 SPX EUR06/08/20|.E060719|SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	06/08/2020	Exercise	10,298	29,590,000	2873.34	1,150,855	322,727	2,068,338		736,791		(386,544)		(322,727)	1,331,547			0010
.F060719 SPX EUR06/08/20|.F060719|SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	06/08/2020	Exercise	3,341	9,600,000	2873.34	401,867	112,693	728,637		257,280		(139,077)		(112,693)	471,357			0010
.060719G EEJ EUR06/08/20|.060719G|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Exercise	38,717	5,125,000	132.37	197,728	55,447	225,316		126,588		(91,140)		(55,447)	98,729			0010
.B060719 SPX EUR06/08/20|.B060719|SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	06/08/2020	Exercise	4,225	12,140,000	2873.34	379,250	106,350	666,488		242,800		(117,259)		(106,350)	423,688			0010
.060719B EEJ EUR05/28/20|.060719B|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	05/28/2020	05/28/2020	Exercise	5,798	750,000	129.35	41,108	10,942	59,539		26,025		(19,287)		(10,942)	33,514			0010
.060719J EEJ EUR06/08/20|.060719J|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Exercise	69,879	9,250,000	132.37	390,105	109,395	427,944		249,750		(177,037)		(109,395)	178,194			0010
.D060719 SPX EUR06/08/20|.D060719|SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	06/08/2020	Exercise	5,203	14,950,000	2873.34	551,099	154,541	983,684		352,820		(180,535)		(154,541)	630,864			0010
.A060719 SPX EUR06/08/20|.A060719|SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	06/08/2020	Exercise	1,305	3,750,000	2873.34	91,376	25,624	158,249		58,500		(26,697)		(25,624)	99,749			0010
.060719Y SPX ASIAN06/08/2|.060719Y|SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/07/2019	06/08/2020	06/08/2020	Exercise	800	2,300,000	2873.34	103,286	28,964	173,030		66,125		(73,731)		(28,964)	106,905			0010
.060719N EEJ EUR06/08/20|.060719N|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Expiration	13,299	1,800,000	135.348325	60,168	16,872	38,520		38,520		(18,577)		(16,872)				0010
.060719H EEJ EUR06/08/20|.060719H|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Exercise	28,140	3,725,000	132.37	147,205	41,280	166,002		94,243		(67,879)		(41,280)	71,759			0010
.060719L EEJ EUR06/08/20|.060719L|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Exercise	13,616	1,825,000	134.024625	71,836	20,144	58,335		45,990		(24,961)		(20,144)	12,345			0010
.G060719 SPX EUR06/08/20|.G060719|SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	06/08/2020	Exercise	1,621	4,660,000	2873.34	202,352	56,744	367,678		129,548		(70,362)		(56,744)	238,130			0010
.060719U SPX ASIAN06/08/2|.060719U|SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/07/2019	06/08/2020	06/08/2020	Exercise	1,914	5,500,000	2873.34	191,148	53,602	368,783		122,375		(110,122)		(53,602)	246,408			0010
.J060719 SPX EUR06/08/20|.J060719|SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	06/08/2020	Exercise	1,670	4,800,000	2873.34	229,424	64,336	422,885		146,880		(83,552)		(64,336)	276,005			0010
.I060719 SPX EUR06/08/20|.I060719|SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	06/07/2019	06/08/2020	06/08/2020	Exercise	1,068	3,070,000	2873.34	141,461	39,669	259,411		90,565		(50,712)		(39,669)	168,846			0010
.060719W SPX ASIAN06/08/2|.060719W|SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/07/2019	06/08/2020	06/08/2020	Exercise	1,044	3,000,000	2873.34	118,789	33,311	215,491		76,050		(75,013)		(33,311)	139,441			0010
.060719O EEJ EUR06/08/20|.060719O|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Expiration	14,924	2,025,000	135.67925	64,842	18,183	41,513		41,513		(19,339)		(18,183)				0010
.060719S SPX ASIAN06/08/2|.060719S|SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/07/2019	06/08/2020	06/08/2020	Exercise	1,017	2,925,000	2873.34	67,847	19,026	122,116		43,436		(31,952)		(19,026)	78,680			0010
.060719X SPX ASIAN06/08/2|.060719X|SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/07/2019	06/08/2020	06/08/2020	Exercise	1,931	5,550,000	2873.34	237,964	66,731	410,311		152,348		(161,352)		(66,731)	257,964			0010
.060719Q EEJ EQFWD06/08/2|.060719Q|EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Exercise	7,583	1,000,000	131.86	15,620	4,380	33,122		10,000		(42,028)		(4,380)	23,122			0010
.060719V SPX ASIAN06/08/2|.060719V|SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	06/07/2019	06/08/2020	06/08/2020	Exercise	1,392	4,000,000	2873.34	147,764	41,436	280,522		94,600		(88,358)		(41,436)	185,922			0010
.060719A EEJ EUR05/28/20|.060719A|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	05/28/2020	05/28/2020	Exercise	5,798	750,000	129.35	38,975	10,375	58,189		24,675		(17,925)		(10,375)	33,514			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.060719Z SPX ASIAN06/08/2|.060719Z|SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2019	06/08/2020	06/08/2020	Exercise	1,331	3,825,000	2873.34	178,939	50,179	292,347		114,559		(133,716)		(50,179)	177,788			0010
.060719P EEJ EUR006/08/20|.060719P|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Expiration	10,844	1,475,000	136.010175	45,387	12,728	29,058		29,058		(12,875)		(12,728)				0010
.060719K EEJ EUR006/08/20|.060719K|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Exercise	11,605	1,550,000	133.56133	64,401	18,059	57,139		41,230		(23,173)		(18,059)	15,909			0010
.060719M EEJ EUR006/08/20|.060719M|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Exercise	27,656	3,725,000	134.686475	134,987	37,853	92,992		86,420		(44,726)		(37,853)	6,572			0010
.060719T SPX ASIAN06/08/2|.060719T|SPX ASIAN 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2019	06/08/2020	06/08/2020	Exercise	1,513	4,350,000	2873.34	134,194	37,631	252,080		85,913		(71,918)		(37,631)	166,168			0010
.060719C EEJ EUR005/28/20|.060719C|EEJ EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	05/28/2020	05/28/2020	Exercise	5,798	750,000	129.35	42,885	11,415	60,664		27,150		(20,303)		(11,415)	33,514			0010
.060719E EEJ EUR006/08/20|.060719E|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Exercise	23,419	3,100,000	132.37	105,559	29,601	127,299		67,580		(46,724)		(29,601)	59,719			0010
.060719I EEJ EUR006/08/20|.060719I|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/07/2019	06/08/2020	06/08/2020	Exercise	61,947	8,200,000	132.37	331,734	93,026	370,346		212,380		(151,859)		(93,026)	157,966			0010
.H060719 SPX EUR006/08/20|.H060719|SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	06/07/2019	06/08/2020	06/08/2020	Exercise	3,288	9,450,000	2873.34	419,205	117,555	764,504		268,380		(147,627)		(117,555)	496,124			0010
.I061419 SPX EUR006/15/20|.I061419|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/14/2019	06/15/2020	06/15/2020	Exercise	874	2,525,000	2886.98	114,635		157,090		114,635		(85,499)			42,455			0010
.J061419 SPX EUR006/15/20|.J061419|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/14/2019	06/15/2020	06/15/2020	Exercise	1,390	4,015,000	2886.98	202,758		249,788		202,758		(169,858)			47,031			0010
.061419D EEJ EUR006/15/20|.061419D|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Exercise	23,194	3,070,000	132.36	116,981	34,677	151,674		75,829		(54,330)		(34,677)	75,845			0010
.061419B EEJ EUR006/15/20|.061419B|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Exercise	16,205	2,145,000	132.36	71,807	21,286	99,539		46,547		(31,735)		(21,286)	52,993			0010
.061419R SPX ASIAN06/15/2|.061419R|SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	06/14/2019	06/15/2020	06/15/2020	Exercise	342	990,000	2886.98	21,993	6,519	40,194		14,256		(10,380)		(6,519)	25,938			0010
.061419E EEJ EUR006/15/20|.061419E|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Exercise	21,494	2,845,000	132.36	111,041	32,916	142,265		71,979		(51,666)		(32,916)	70,287			0010
.061419C EEJ EUR006/15/20|.061419C|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Exercise	5,515	730,000	132.36	26,352	7,812	35,117		17,082		(11,971)		(7,812)	18,035			0010
.E061419 SPX EUR006/15/20|.E061419|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/14/2019	06/15/2020	06/15/2020	Exercise	7,951	22,955,000	2886.98	867,610	257,185	1,595,340		562,398		(298,986)		(257,185)	1,032,942			0010
.061419A EEJ EUR006/15/20|.061419A|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Exercise	12,503	1,655,000	132.36	51,829	15,364	74,484		33,597		(21,862)		(15,364)	40,887			0010
.061419F EEJ EUR006/15/20|.061419F|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Exercise	47,106	6,235,000	132.36	249,125	73,848	315,524		161,486		(115,236)		(73,848)	154,038			0010
.G061419 SPX EUR006/15/20|.G061419|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/14/2019	06/15/2020	06/15/2020	Exercise	2,623	7,575,000	2886.98	316,689	93,876	588,574		205,283		(112,777)		(93,876)	383,292			0010
.061419G EEJ EUR006/15/20|.061419G|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Exercise	41,100	5,440,000	132.36	224,913	66,671	280,189		145,792		(103,656)		(66,671)	134,397			0010
.061419Y SPX ASIAN06/15/2|.061419Y|SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770XOHC3ZE78	06/14/2019	06/15/2020	06/15/2020	Exercise	723	2,090,000	2886.98	95,438	28,290	138,959		61,864		(70,795)		(28,290)	77,095			0010
.D061419 SPX EUR006/15/20|.D061419|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/14/2019	06/15/2020	06/15/2020	Exercise	4,431	12,795,000	2886.98	463,863	137,502	849,582		300,683		(157,865)		(137,502)	548,899			0010
.061419I EEJ EUR006/15/20|.061419I|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Exercise	11,571	1,550,000	133.94832	60,736	18,004	59,063		39,370		(21,946)		(18,004)	19,693			0010

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.061419K EEJ EUR006/15/20|.061419K|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Exercise	10,719	1,450,000	135.27192	48,317	14,323	35,243		31,320		(15,681)		(14,323)	3,923			0010
.061419U SPX ASIAN06/15/2|.061419U|SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/14/2019	06/15/2020	06/15/2020	Exercise	1,607	4,640,000	2886.98	165,353	49,015	278,342		107,184		(99,770)		(49,015)	171,158			0010
.C061419 SPX EUR006/15/20|.C061419|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/14/2019	06/15/2020	06/15/2020	Exercise	3,862	11,150,000	2886.98	376,704	111,666	684,627		244,185		(124,787)		(111,666)	440,442			0010
.F061419 SPX EUR006/15/20|.F061419|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/14/2019	06/15/2020	06/15/2020	Exercise	1,087	3,140,000	2886.98	124,008	36,760	229,217		80,384		(43,472)		(36,760)	148,833			0010
.061419S SPX ASIAN06/15/2|.061419S|SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/14/2019	06/15/2020	06/15/2020	Exercise	737	2,130,000	2886.98	63,419	18,799	119,679		41,109		(34,608)		(18,799)	78,570			0010
.H061419 SPX EUR006/15/20|.H061419|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/14/2019	06/15/2020	06/15/2020	Exercise	2,291	6,615,000	2886.98	287,780	85,306	537,803		186,543		(104,268)		(85,306)	351,260			0010
.A061419 SPX EUR006/15/20|.A061419|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/14/2019	06/15/2020	06/15/2020	Exercise	805	2,325,000	2886.98	64,921	19,244	116,021		42,083		(20,225)		(19,244)	73,938			0010
.061419Z SPX EUR006/15/20|.061419Z|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/14/2019	06/15/2020	06/15/2020	Exercise	1,001	2,890,000	2886.98	67,768	20,088	119,937		43,928		(20,368)		(20,088)	76,009			0010
.061419X SPX ASIAN06/15/2|.061419X|SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/14/2019	06/15/2020	06/15/2020	Exercise	609	1,760,000	2886.98	77,925	23,099	115,434		50,512		(55,713)		(23,099)	64,922			0010
.061419L EEJ EUR006/15/20|.061419L|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Expiration	11,758	1,600,000	136.06608	48,132	14,268	31,200		31,200		(14,381)		(14,268)				0010
.061419J EEJ EUR006/15/20|.061419J|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Exercise	20,800	2,800,000	134.61012	101,078	29,962	87,095		65,520		(34,989)		(29,962)	21,575			0010
.061419W SPX ASIAN06/15/2|.061419W|SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/14/2019	06/15/2020	06/15/2020	Exercise	708	2,045,000	2886.98	85,180	25,250	130,650		55,215		(57,869)		(25,250)	75,435			0010
.061419T SPX ASIAN06/15/2|.061419T|SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/14/2019	06/15/2020	06/15/2020	Exercise	813	2,350,000	2886.98	78,670	23,320	137,681		50,995		(45,370)		(23,320)	86,686			0010
.B061419 SPX EUR006/15/20|.B061419|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/14/2019	06/15/2020	06/15/2020	Exercise	1,416	4,089,999	2886.98	126,824	37,594	228,626		82,209		(40,807)		(37,594)	146,417			0010
.061419H EEJ EUR006/15/20|.061419H|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/14/2019	06/15/2020	06/15/2020	Exercise	3,022	400,000	132.36	17,587	5,213	21,282		11,400		(7,794)		(5,213)	9,882			0010
.061419V SPX ASIAN06/15/2|.061419V|SPX ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/14/2019	06/15/2020	06/15/2020	Exercise	1,103	3,185,000	2886.98	123,820	36,704	197,749		80,262		(78,663)		(36,704)	117,487			0010
.062119B EEJ EUR006/15/20|.062119B|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/15/2020	06/15/2020	Exercise	15,110	2,000,000	132.36	72,600	49,411	72,600		25,431		(25,431)		(23,189)				0010
.062119L EEJ EUR006/22/20|.062119L|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Expiration	20,873	2,840,000	136.0601	100,807	31,537	66,172		66,172		(14,886)		(31,537)				0010
.062119P EEJ EQFWD03/09/2|.062119P|EEJ EQFWD 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	03/09/2020	03/09/2020	Exercise	11,231	1,500,000	133.55	26,047	3,953	65,527		15,000		(42,485)		(3,953)	50,527			0010
.062119K EEJ EUR006/22/20|.062119K|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Exercise	19,703	2,665,000	135.25778	104,340	32,641	77,503		68,491		(17,977)		(32,641)	9,013			0010
.A062119 SPX EUR006/22/20|.A062119|SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/21/2019	06/22/2020	06/22/2020	Exercise	1,065	3,145,000	2950.46	89,594	28,029	161,653		58,812		(24,251)		(28,029)	102,841			0010
.062119J EEJ EUR006/22/20|.062119J|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Exercise	5,346	715,000	133.72	30,499	9,541	30,661		20,020		(8,308)		(9,541)	10,641			0010
.E062119 SPX EUR006/22/20|.E062119|SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/21/2019	06/22/2020	06/22/2020	Exercise	6,127	18,080,000	2950.46	680,321	212,831	1,260,172		446,576		(202,873)		(212,831)	813,596			0010
.062119N EEJ EUR006/22/20|.062119N|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Expiration	10,469	1,435,000	137.063	45,034	14,088	29,561		29,561		(4,970)		(14,088)				0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.B062119 SPX EURO06/22/20|.B062119|SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/21/2019	06/22/2020	06/22/2020	Exercise	2,648	7,815,000	2950.46	247,634	77,470	450,920		162,552		(69,279)		(77,470)	288,368			0010
.062119M EEJ EURO06/22/20|.062119M|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Expiration	7,244	990,000	136.66184	32,728	10,238	21,483		21,483		(4,059)		(10,238)				0010
.F062119 SPX EURO06/22/20|.F062119|SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/21/2019	06/22/2020	06/22/2020	Exercise	4,377	12,915,000	2950.46	509,580	159,417	947,975		334,499		(154,244)		(159,417)	613,476			0010
.D062119 SPX EURO06/22/20|.D062119|SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/21/2019	06/22/2020	06/22/2020	Exercise	5,221	15,405,000	2950.46	556,197	174,000	1,025,948		365,099		(163,232)		(174,000)	660,850			0010
.062119O EEJ EURO06/22/20|.062119O|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Expiration	11,015	1,515,000	137.53102	44,775	14,007	29,391		29,391		(4,137)		(14,007)				0010
.062119I EEJ EURO06/22/20|.062119I|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Exercise	40,607	5,430,000	133.72	222,521	69,613	226,875		146,067		(63,230)		(69,613)	80,808			0010
.062119U SPX ASIAN06/22/2|.062119U|SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	06/22/2020	Exercise	1,338	3,950,000	2950.46	137,361	42,972	149,169		90,167		(74,939)		(42,972)	59,002			0010
.062119V SPX ASIAN06/22/2|.062119V|SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	06/22/2020	Exercise	2,541	7,500,000	2950.46	286,246	89,549	299,927		187,898		(166,877)		(89,549)	112,029			0010
.H062119 SPX EURO06/22/20|.H062119|SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/21/2019	06/22/2020	06/22/2020	Exercise	2,038	6,015,000	2950.46	258,406	80,840	485,412		169,623		(80,867)		(80,840)	315,789			0010
.062119H EEJ EURO06/22/20|.062119H|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Exercise	32,530	4,350,000	133.72	172,298	53,902	177,836		113,100		(49,965)		(53,902)	64,736			0010
.062119Z SPX EURO06/22/20|.062119Z|SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/21/2019	06/22/2020	06/22/2020	Exercise	876	2,585,000	2950.46	61,827	19,342	110,123		40,585		(15,927)		(19,342)	69,539			0010
.C062119 SPX EURO06/22/20|.C062119|SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/21/2019	06/22/2020	06/22/2020	Exercise	3,831	11,305,000	2950.46	387,500	121,225	711,090		254,363		(111,387)		(121,225)	456,727			0010
.062119F EEJ EURO06/22/20|.062119F|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Exercise	23,182	3,100,000	133.72	117,120	36,640	123,014		76,880		(34,787)		(36,640)	46,134			0010
.062119X SPX ASIAN06/22/2|.062119X|SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	06/22/2020	Exercise	1,128	3,330,000	2950.46	143,596	44,922	144,000		94,259		(91,587)		(44,922)	49,741			0010
.062119A EEJ EURO03/23/20|.062119A|EEJ EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	03/23/2020	03/23/2020	Exercise	7,756	1,000,000	128.93	73,037	12,963	46,025		43,000		(26,427)		(12,963)	3,025			0010
.062119D EEJ EURO06/22/20|.062119D|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Exercise	17,686	2,365,000	133.72	79,263	24,797	87,226		52,030		(23,366)		(24,797)	35,196			0010
.062119T SPX ASIAN06/22/2|.062119T|SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	06/22/2020	Exercise	1,065	3,145,000	2950.46	104,907	32,819	115,840		68,863		(55,805)		(32,819)	46,978			0010
.062119S SPX ASIAN06/22/2|.062119S|SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	06/22/2020	Exercise	942	2,780,000	2950.46	87,048	27,232	98,666		57,140		(44,670)		(27,232)	41,525			0010
.062119G EEJ EURO06/22/20|.062119G|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Exercise	27,108	3,625,000	133.72	140,269	43,881	146,022		92,075		(41,364)		(43,881)	53,947			0010
.062119E EEJ EURO06/22/20|.062119E|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Exercise	7,777	1,040,000	133.72	37,232	11,648	39,917		24,440		(11,021)		(11,648)	15,477			0010
.I062119 SPX EURO06/22/20|.I062119|SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/21/2019	06/22/2020	06/22/2020	Exercise	1,618	4,775,000	2950.46	216,774	67,816	410,657		142,295		(69,822)		(67,816)	268,362			0010
.062119W SPX ASIAN06/22/2|.062119W|SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	06/22/2020	Exercise	1,264	3,730,000	2950.46	151,111	47,273	154,908		99,192		(92,215)		(47,273)	55,716			0010
.062119Y SPX ASIAN06/22/2|.062119Y|SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	06/22/2020	Exercise	727	2,145,000	2950.46	95,525	29,884	94,745		62,705		(62,134)		(29,884)	32,040			0010
.062119C EEJ EURO06/22/20|.062119C|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/21/2019	06/22/2020	06/22/2020	Exercise	6,805	910,000	133.72	27,449	8,587	31,560		18,018		(7,657)		(8,587)	13,542			0010

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.062119R SPX ASIAN06/22/2|.062119R|SPX ASIAN 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/21/2019	06/22/2020	06/22/2020	Exercise	437	1,290,000	2950.46	32,251	10,089	40,439		21,170		(14,914)		(10,089)	19,269			0010
.G062119 SPX EURO06/22/20|.G062119|SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	06/21/2019	06/22/2020	06/22/2020	Exercise	1,589	4,690,000	2950.46	195,054	61,020	364,885		128,037		(60,174)		(61,020)	236,848			0010
.062419D MXEA ASIAN06/22|.062419D|MXEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/22/2020	06/22/2020	Expiration	903	1,725,796	1911.18	61,067	19,174	40,120		40,120		(22,614)		(19,174)				0010
.062419I MXEA EURO06/08/2|.062419I|MXEA EURO 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/08/2020	06/08/2020	Expiration	2,021	3,790,628	1875.62	135,847	40,223	88,035		88,035		(39,240)		(40,223)				0010
.062419H MXEA EURO05/28/2|.062419H|MXEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	05/28/2020	05/28/2020	Expiration	1,254	2,324,226	1853.45	104,538	29,414	66,976		66,976		(29,338)		(29,414)				0010
.062419A MXEA ASIAN05/28/|.062419A|MXEA ASIAN 05/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	05/28/2020	05/28/2020	Exercise	963	1,784,872	1853.45	87,509	24,622	58,026		56,066		(29,159)		(24,622)	1,961			0010
.062419F MXEA EURO05/21/2|.062419F|MXEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	05/21/2020	05/21/2020	Expiration	1,348	2,509,410	1861.58	120,630	32,772	76,701		76,701		(36,373)		(32,772)				0010
.062419B MXEA ASIAN06/08/|.062419B|MXEA ASIAN 06/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/08/2020	06/08/2020	Expiration	1,573	2,950,350	1875.62	134,497	39,823	87,160		87,160		(48,520)		(39,823)				0010
.062419J MXEA EURO06/08/2|.062419J|MXEA EURO 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/08/2020	06/08/2020	Expiration	1,325	2,485,197	1875.62	109,141	32,316	70,729		70,729		(33,817)		(32,316)				0010
.062419G MXEA EURO05/28/2|.062419G|MXEA EURO 05/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	05/28/2020	05/28/2020	Expiration	1,443	2,674,528	1853.45	94,956	26,718	60,837		60,837		(24,507)		(26,718)				0010
.062419E MXEA EURO05/21/2|.062419E|MXEA EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	05/21/2020	05/21/2020	Expiration	1,370	2,550,365	1861.58	96,398	26,189	61,294		61,294		(26,674)		(26,189)				0010
.062419K MXEA EURO06/15/2|.062419K|MXEA EURO 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/15/2020	06/15/2020	Expiration	1,136	2,124,513	1870.17	74,628	22,773	48,700		48,700		(20,291)		(22,773)				0010
.062419L MXEA EURO06/15/2|.062419L|MXEA EURO 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/15/2020	06/15/2020	Expiration	1,706	3,190,510	1870.17	134,556	41,059	87,808		87,808		(38,853)		(41,059)				0010
.062419C MXEA ASIAN06/15/|.062419C|MXEA ASIAN 06/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/24/2019	06/15/2020	06/15/2020	Expiration	949	1,774,791	1870.17	77,337	23,599	50,468		50,468		(28,374)		(23,599)				0010
.062819B EEJ EURO06/29/20|.062819B|EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	06/29/2020	Exercise	18,726	2,500,000	133.5	81,975	27,025	93,264		54,500		(25,896)		(27,025)	38,764			0010
.062819Y SPX EURO06/29/20|.062819Y|SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	06/28/2019	06/29/2020	06/29/2020	Exercise	4,011	11,800,000	2941.76	409,109	134,871	719,159		271,990		(111,232)		(134,871)	447,169			0010
.062819F EEJ EURO06/29/20|.062819F|EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	06/29/2020	Exercise	30,149	4,025,000	133.5	163,462	53,888	171,085		108,675		(51,288)		(53,888)	62,410			0010
.062819G EEJ EURO06/29/20|.062819G|EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	06/29/2020	Exercise	11,985	1,600,000	133.5	68,348	22,532	70,249		45,440		(20,405)		(22,532)	24,809			0010
.062819A EEJ EURO06/29/20|.062819A|EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	06/29/2020	Exercise	7,303	975,000	133.5	28,891	9,524	34,325		19,208		(8,633)		(9,524)	15,118			0010
.062819D EEJ EURO06/29/20|.062819D|EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	06/29/2020	Exercise	15,543	2,075,000	133.5	76,778	25,312	83,219		51,045		(24,715)		(25,312)	32,174			0010
.062819W SPX EURO06/29/20|.062819W|SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	06/28/2019	06/29/2020	06/29/2020	Exercise	1,456	4,285,000	2941.76	122,137	40,265	220,467		81,201		(31,440)		(40,265)	139,267			0010
.062819Z SPX EURO06/29/20|.062819Z|SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	06/28/2019	06/29/2020	06/29/2020	Exercise	5,331	15,685,000	2941.76	569,754	187,831	973,187		378,793		(159,341)		(187,831)	594,394			0010
.D062819 SPX EURO06/29/20|.D062819|SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	06/28/2019	06/29/2020	06/29/2020	Exercise	2,360	6,945,000	2941.76	301,373	99,354	463,549		200,363		(93,310)		(99,354)	263,186			0010
.062819J EEJ EURO06/29/20|.062819J|EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	06/28/2019	06/29/2020	06/29/2020	Expiration	18,036	2,450,000	135.83625	86,232	28,428	57,330		57,330		(16,058)		(28,428)				0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.062819C EEJ EUR06/29/20 .062819C EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	06/28/2019	06/29/2020	06/29/2020	Exercise	12,734	1,700,000	133.5	59,579	19,641	65,970		39,610		(19,269)		(19,641)	26,360			0010
.C062819 SPX EUR06/29/20 .C062819 SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/28/2019	06/29/2020	06/29/2020	Exercise	5,297	15,585,000	2941.76	641,136	211,364	1,016,854		426,250		(191,275)		(211,364)	590,604			0010
.062819L EEJ EUR06/29/20 .062819L EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	06/28/2019	06/29/2020	06/29/2020	Expiration	4,202	575,000	136.8375	17,903	5,902	11,903		11,903		(2,703)		(5,902)				0010
.062819N SPX ASIAN06/29/2 .062819N SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	06/29/2020	Exercise	547	1,610,000	2941.76	34,387	11,337	58,878		22,862		(14,794)		(11,337)	36,016			0010
.062819T SPX ASIAN06/29/2 .062819T SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	06/29/2020	Exercise	1,199	3,530,000	2941.76	146,014	48,136	176,041		97,075		(88,031)		(48,136)	78,966			0010
.062819X SPX EUR06/29/20 .062819X SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/28/2019	06/29/2020	06/29/2020	Exercise	1,966	5,785,000	2941.76	186,645	61,531	339,873		124,088		(49,556)		(61,531)	215,785			0010
.062819H EEJ EUR06/29/20 .062819H EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	06/28/2019	06/29/2020	06/29/2020	Exercise	4,264	575,000	134.835	22,833	7,527	18,346		15,180		(4,911)		(7,527)	3,166			0010
.E062819 SPX EUR06/29/20 .E062819 SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/28/2019	06/29/2020	06/29/2020	Exercise	2,233	6,570,000	2941.76	309,805	102,134	454,944		205,970		(99,937)		(102,134)	248,975			0010
.062819V SPX EUR06/29/20 .062819V SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/28/2019	06/29/2020	06/29/2020	Exercise	616	1,815,000	2941.76	43,544	14,355	77,407		28,949		(10,477)		(14,355)	48,457			0010
.062819S SPX ASIAN06/29/2 .062819S SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	06/29/2020	Exercise	1,335	3,930,000	2941.76	153,692	50,668	190,095		102,180		(89,500)		(50,668)	87,915			0010
.062819R SPX ASIAN06/29/2 .062819R SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	06/29/2020	Exercise	1,352	3,980,000	2941.76	151,457	49,931	189,727		100,694		(85,657)		(49,931)	89,033			0010
.062819O SPX ASIAN06/29/2 .062819O SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	06/29/2020	Exercise	645	1,900,000	2941.76	54,871	18,089	78,983		36,480		(26,630)		(18,089)	42,503			0010
.062819P SPX ASIAN06/29/2 .062819P SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	06/29/2020	Exercise	1,964	5,780,000	2941.76	192,135	63,341	257,037		127,738		(100,505)		(63,341)	129,299			0010
.A062819 SPX EUR06/29/20 .A062819 SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/28/2019	06/29/2020	06/29/2020	Exercise	3,773	11,100,000	2941.76	418,231	137,879	698,697		278,055		(120,786)		(137,879)	420,642			0010
.B062819 SPX EUR06/29/20 .B062819 SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	06/28/2019	06/29/2020	06/29/2020	Exercise	5,049	14,855,000	2941.76	586,527	193,361	952,884		389,944		(172,451)		(193,361)	562,940			0010
.062819K EEJ EUR06/29/20 .062819K EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	06/28/2019	06/29/2020	06/29/2020	Expiration	8,241	1,125,000	136.50375	36,550	12,050	24,300		24,300		(5,928)		(12,050)				0010
.062819M EEJ EUR06/29/20 .062819M EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	06/28/2019	06/29/2020	06/29/2020	Expiration	8,011	1,100,000	137.30475	32,264	10,636	21,450		21,450		(4,320)		(10,636)				0010
.062819Q SPX ASIAN06/29/2 .062819Q SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	06/29/2020	Exercise	1,028	3,025,000	2941.76	105,560	34,800	137,850		70,180		(56,537)		(34,800)	67,670			0010
.062819E EEJ EUR06/29/20 .062819E EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	06/28/2019	06/29/2020	06/29/2020	Exercise	44,007	5,875,000	133.5	229,756	75,744	243,846		152,750		(73,882)		(75,744)	91,096			0010
.062819U SPX ASIAN06/29/2 .062819U SPX ASIAN 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/28/2019	06/29/2020	06/29/2020	Exercise	1,439	4,235,000	2941.76	188,552	62,160	220,093		125,356		(120,568)		(62,160)	94,737			0010
.062819I EEJ EUR06/29/20 .062819I EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	06/28/2019	06/29/2020	06/29/2020	Exercise	10,172	1,375,000	135.16875	52,325	17,250	38,920		34,788		(10,906)		(17,250)	4,133			0010
.070819R SPX ASIAN07/07/2 .070819R SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	339	1,010,000	2975.95	21,556	7,532	35,371		14,544		(8,180)		(7,532)	20,827			0010
.070819W SPX ASIAN07/07/2 .070819W SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	1,397	4,160,000	2975.95	158,454	55,370	192,696		106,912		(79,634)		(55,370)	85,784			0010
.070819A EEJ EUR06/29/20 .070819A EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	06/29/2020	06/29/2020	Exercise	12,621	1,685,000	133.5	67,922	23,068	71,622		45,495		(16,353)		(23,068)	26,127			0010

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.070819B EEJ EUR006/29/20|.070819B|EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	06/29/2020	06/29/2020	Exercise	17,265	2,305,000	133.5	97,732	33,192	101,202		65,462		(22,973)		(33,192)	35,740			0010
.H070819 SPX EUR007/07/20|.H070819|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	2,515	7,485,000	2975.95	316,164	110,481	602,544		213,323		(87,597)		(110,481)	389,222			0010
.070819X SPX ASIAN07/07/2|.070819X|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	729	2,170,000	2975.95	85,549	29,895	102,470		57,722		(44,000)		(29,895)	44,748			0010
.070819V SPX ASIAN07/07/2|.070819V|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	2,160	6,430,000	2975.95	238,247	83,253	293,344		160,750		(118,299)		(83,253)	132,594			0010
.070819C EEJ EUR006/29/20|.070819C|EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	06/29/2020	06/29/2020	Exercise	6,954	940,000	135.16875	39,575	13,441	29,333		26,508		(4,730)		(13,441)	2,825			0010
.070819Y SPX ASIAN07/07/2|.070819Y|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	994	2,960,000	2975.95	125,029	43,691	145,399		84,360		(66,609)		(43,691)	61,039			0010
.F070819 SPX EUR007/07/20|.F070819|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	7,342	21,850,000	2975.95	854,931	298,749	1,614,732		576,840		(229,341)		(298,749)	1,037,892			0010
.070819U SPX ASIAN07/07/2|.070819U|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	964	2,870,000	2975.95	94,430	32,998	122,897		63,714		(43,468)		(32,998)	59,183			0010
.070819N EEJ EUR007/07/20|.070819N|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	07/07/2020	07/07/2020	Expiration	6,572	900,000	136.935	30,012	10,488	20,250		20,250		(2,393)		(10,488)				0010
.070819S SPX ASIAN07/07/2|.070819S|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	401	1,195,000	2975.95	33,297	11,635	47,108		22,466		(14,235)		(11,635)	24,642			0010
.I070819 SPX EUR007/07/20|.I070819|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	1,891	5,630,000	2975.95	253,663	88,641	488,677		171,152		(73,127)		(88,641)	317,525			0010
.D070819 SPX EUR007/07/20|.D070819|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	7,358	21,900,000	2975.95	749,776	262,004	1,392,870		505,890		(187,470)		(262,004)	886,980			0010
.070819Z SPX ASIAN07/07/2|.070819Z|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	467	1,390,000	2975.95	60,155	21,021	69,251		40,588		(32,347)		(21,021)	28,663			0010
.070819J EEJ EUR007/07/20|.070819J|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	07/07/2020	07/07/2020	Exercise	29,795	4,000,000	134.25	160,066	55,934	171,464		108,000		(36,030)		(55,934)	63,464			0010
.070819Q EEJ EUR007/07/20|.070819Q|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	07/07/2020	07/07/2020	Expiration	10,853	1,500,000	138.210375	42,684	14,916	28,800		28,800		(1,368)		(14,916)				0010
.A070819 SPX EUR007/07/20|.A070819|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	450	1,340,000	2975.95	30,386	10,618	54,673		20,502		(6,559)		(10,618)	34,171			0010
.070819L EEJ EUR007/07/20|.070819L|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	07/07/2020	07/07/2020	Exercise	9,218	1,250,000	135.5925	48,909	17,091	40,332		33,000		(6,050)		(17,091)	7,332			0010
.070819P EEJ EUR007/07/20|.070819P|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	07/07/2020	07/07/2020	Expiration	6,903	950,000	137.60625	29,145	10,185	19,665		19,665		(1,627)		(10,185)				0010
.070819K EEJ EUR007/07/20|.070819K|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	07/07/2020	07/07/2020	Exercise	7,970	1,070,000	134.25	45,514	15,904	47,686		30,709		(9,278)		(15,904)	16,977			0010
.070819H EEJ EUR007/07/20|.070819H|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	07/07/2020	07/07/2020	Exercise	22,346	3,000,000	134.25	108,045	37,755	120,498		72,900		(25,521)		(37,755)	47,598			0010
.B070819 SPX EUR007/07/20|.B070819|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	2,244	6,680,000	2975.95	188,107	65,733	343,350		126,920		(43,218)		(65,733)	216,430			0010
.070819F EEJ EUR007/07/20|.070819F|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	07/07/2020	07/07/2020	Exercise	20,484	2,750,000	134.25	88,852	31,048	103,581		59,950		(21,050)		(31,048)	43,631			0010
.070819I EEJ EUR007/07/20|.070819I|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	07/07/2020	07/07/2020	Exercise	38,361	5,150,000	134.25	199,216	69,614	216,124		134,415		(45,923)		(69,614)	81,709			0010
.070819D EEJ EUR006/29/20|.070819D|EEJ EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/08/2019	06/29/2020	06/29/2020	Expiration	3,353	460,000	137.17125	15,246	5,178	10,212		10,212		(819)		(5,178)				0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.070819G EEJ EURO07/07/20|.070819G|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	07/07/2020	Exercise	11,173	1,500,000	134.25	51,577	18,023	58,599		34,800		(12,305)		(18,023)	23,799			0010
.070819O EEJ EURO07/07/20|.070819O|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	07/07/2020	Expiration	5,827	800,000	137.270625	25,611	8,949	17,280		17,280		(1,729)		(8,949)				0010
.070819E EEJ EURO07/07/20|.070819E|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	07/07/2020	Exercise	7,448	1,000,000	134.25	28,753	10,047	35,266		19,400		(6,349)		(10,047)	15,866			0010
.G070819 SPX EUR007/07/20|.G070819|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	4,756	14,155,000	2975.95	574,826	200,868	1,089,949		387,847		(156,351)		(200,868)	702,102			0010
.070819M EEJ EURO07/07/20|.070819M|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/08/2019	07/07/2020	07/07/2020	Expiration	7,320	1,000,000	136.599375	34,681	12,119	23,400		23,400		(3,207)		(12,119)				0010
.C070819 SPX EUR007/07/20|.C070819|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	1,315	3,915,000	2975.95	125,912	43,999	232,547		84,956		(30,671)		(43,999)	147,591			0010
.070819T SPX ASIAN07/07/2|.070819T|SPX ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	804	2,395,000	2975.95	75,607	26,420	100,401		51,014		(34,089)		(26,420)	49,388			0010
.E070819 SPX EUR007/07/20|.E070819|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/08/2019	07/07/2020	07/07/2020	Exercise	2,861	8,515,000	2975.95	311,715	108,926	584,117		210,321		(81,021)		(108,926)	373,796			0010
.I071519 SPX EUR007/14/20|.I071519|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	2,896	8,730,000	3014.3	436,500		530,641		436,500		(249,356)		94,141				0010
.H071519 SPX EUR007/14/20|.H071519|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	930	2,805,000	3014.3	126,506		170,498		126,506		(66,428)		43,992				0010
.071519H EEJ EURO07/14/20|.071519H|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Exercise	23,569	3,160,000	134.07	124,807	45,833	153,672		85,320		(31,535)		(45,833)	68,352			0010
.071519B EEJ EURO07/07/20|.071519B|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/07/2020	07/07/2020	Exercise	7,560	1,015,000	134.25	37,499	13,454	41,580		25,477		(9,427)		(13,454)	16,104			0010
.G071519 SPX EUR007/14/20|.G071519|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	1,293	3,900,000	3014.3	172,860	63,480	340,075		118,170		(47,230)		(63,480)	221,905			0010
.071519A EEJ EUR007/07/20|.071519A|EEJ EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/07/2020	07/07/2020	Exercise	7,076	950,000	134.25	33,979	12,191	38,158		23,085		(8,658)		(12,191)	15,073			0010
.071519J EEJ EUR007/14/20|.071519J|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Exercise	10,486	1,420,000	135.4107	54,838	20,138	54,003		37,488		(8,583)		(20,138)	16,515			0010
.F071519 SPX EUR007/14/20|.F071519|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	1,751	5,280,000	3014.3	219,351	80,553	427,151		149,952		(57,766)		(80,553)	277,199			0010
.071519Q SPX ASIAN07/14/2|.071519Q|SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	07/14/2020	Expiration	446	1,344,999	3014.3	32,660	11,994	22,327		22,327		(11,812)		(11,994)				0010
.071519R SPX ASIAN07/14/2|.071519R|SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	07/14/2020	Expiration	721	2,175,001	3014.3	66,496	24,419	45,458		45,458		(26,313)		(24,419)				0010
.071519I EEJ EUR007/14/20|.071519I|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Exercise	9,137	1,225,000	134.07	50,354	18,491	60,920		34,423		(12,188)		(18,491)	26,497			0010
.A071519 SPX EUR007/14/20|.A071519|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	6,326	19,070,000	3014.3	636,024	233,568	1,207,136		434,796		(151,737)		(233,568)	772,340			0010
.E071519 SPX EUR007/14/20|.E071519|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	3,269	9,855,000	3014.3	392,115	143,997	758,828		268,056		(100,814)		(143,997)	490,772			0010
.071519K EEJ EUR007/14/20|.071519K|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Exercise	11,096	1,510,000	136.08105	53,896	19,792	46,856		36,844		(7,359)		(19,792)	10,012			0010
.071519C EEJ EUR007/14/20|.071519C|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Exercise	6,601	885,000	134.07	25,374	9,318	36,489		17,346		(6,123)		(9,318)	19,143			0010
.071519Y SPX EUR007/14/20|.071519Y|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	1,282	3,865,000	3014.3	109,118	40,071	204,073		74,595		(24,483)		(40,071)	129,479			0010

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.071519G EEJ EUR007/14/20 .071519G EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Exercise	45,685	6,125,000	134.07	233,848	85,877	292,349		159,863		(60,036)		(85,877)	132,487			0010
.071519E EEJ EUR007/14/20 .071519E EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Exercise	20,660	2,770,000	134.07	98,463	36,159	127,227		67,311		(25,584)		(36,159)	59,916			0010
.071519X SPX EUR007/14/20 .071519X SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	796	2,400,000	3014.3	63,193	23,207	117,120		43,200		(13,508)		(23,207)	73,920			0010
.071519O EEJ EUR007/14/20 .071519O EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Expiration	6,662	920,000	138.0921	25,704	9,440	17,572		17,572		(1,664)		(9,440)				0010
.C071519 SPX EUR007/14/20 .C071519 SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	1,020	3,075,000	3014.3	112,454	41,296	215,246		76,875		(27,632)		(41,296)	138,371			0010
.071519T SPX ASIAN07/14/21 .071519T SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	07/14/2020	Expiration	1,952	5,884,999	3014.3	213,494	78,402	145,948		145,948		(89,494)		(78,402)				0010
.071519W SPX EUR007/14/20 .071519W SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	572	1,725,000	3014.3	37,598	13,807	68,657		25,703		(7,401)		(13,807)	42,955			0010
.071519N EEJ EUR007/14/20 .071519N EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Expiration	7,767	1,070,000	137.756925	31,148	11,438	21,293		21,293		(2,441)		(11,438)				0010
.071519Z SPX EUR007/14/20 .071519Z SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	1,038	3,130,000	3014.3	98,898	36,318	186,856		67,608		(23,201)		(36,318)	119,248			0010
.071519U SPX ASIAN07/14/21 .071519U SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	07/14/2020	Expiration	1,258	3,795,001	3014.3	142,115	52,189	97,152		97,152		(60,214)		(52,189)				0010
.D071519 SPX EUR007/14/20 .D071519 SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	5,301	15,980,000	3014.3	610,106	224,050	1,176,132		417,078		(154,810)		(224,050)	759,054			0010
.071519M EEJ EUR007/14/20 .071519M EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Expiration	6,312	865,000	137.01954	27,584	10,130	18,857		18,857		(2,900)		(10,130)				0010
.071519V SPX ASIAN07/14/21 .071519V SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	07/14/2020	Expiration	816	2,460,000	3014.3	102,198	37,530	69,864		69,864		(42,618)		(37,530)				0010
.071519S SPX ASIAN07/14/21 .071519S SPX ASIAN 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/15/2019	07/14/2020	07/14/2020	Expiration	1,113	3,355,000	3014.3	107,970	39,650	73,810		73,810		(43,442)		(39,650)				0010
.071519D EEJ EUR007/14/20 .071519D EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Exercise	19,019	2,550,000	134.07	82,437	30,273	111,513		56,355		(21,220)		(30,273)	55,158			0010
.071519F EEJ EUR007/14/20 .071519F EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Exercise	4,475	600,000	134.07	22,381	8,219	28,278		15,300		(5,834)		(8,219)	12,978			0010
.071519L EEJ EUR007/14/20 .071519L EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/15/2019	07/14/2020	07/14/2020	Exercise	8,884	1,215,000	136.7514	39,990	14,685	29,319		27,338		(4,607)		(14,685)	1,981			0010
.B071519 SPX EUR007/14/20 .B071519 SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/15/2019	07/14/2020	07/14/2020	Exercise	1,414	4,265,000	3014.3	148,485	54,529	283,197		101,507		(36,127)		(54,529)	181,690			0010
.071619L SPX EUR007/14/20 .071619L SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/16/2019	07/14/2020	07/14/2020	Exercise	1,120	3,376,016	3014.3	168,370		205,206		168,370		(105,187)			36,837			0010
.071619G SPX EUR006/15/20 .071619G SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/16/2019	06/15/2020	06/15/2020	Exercise	698	2,015,112	2886.98	141,387		125,368		141,387		(60,183)		(16,019)				0010
.071619I SPX EUR006/22/20 .071619I SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/16/2019	06/22/2020	06/22/2020	Exercise	857	2,528,544	2950.46	133,340	45,499	232,881		89,419		(29,658)		(45,499)	143,462			0010
.071619J SPX EUR006/29/20 .071619J SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/16/2019	06/29/2020	06/29/2020	Exercise	2,031	5,974,715	2941.76	298,349	104,480	427,830		201,414		(60,684)		(104,480)	226,416			0010
.071619F SPX EUR006/15/20 .071619F SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/16/2019	06/15/2020	06/15/2020	Exercise	494	1,426,168	2886.98	92,822	30,817	150,547		61,819		(17,081)		(30,817)	88,727			0010
.071619C SPX EUR006/08/20 .071619C SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/16/2019	06/08/2020	06/08/2020	Exercise	966	2,775,646	2873.34	172,819	55,737	286,921		114,278		(29,244)		(55,737)	172,644			0010

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.071619B SPX EURO06/08/20].071619B|SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/16/2019	06/08/2020	06/08/2020	Exercise	619	1,778,597	2873.34	101,688	32,796	167,557		67,242		(16,591)		(32,796)	100,315			0010
.071619E SPX EURO06/15/20].071619E|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/16/2019	06/15/2020	06/15/2020	Exercise	956	2,759,953	2886.98	159,247	52,870	268,340		106,059		(27,569)		(52,870)	162,281			0010
.071619D SPX EURO06/15/20].071619D|SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/16/2019	06/15/2020	06/15/2020	Exercise	487	1,405,959	2886.98	78,359	26,015	131,621		52,187		(13,368)		(26,015)	79,435			0010
.071619A SPX EURO05/28/20].071619A|SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/16/2019	05/28/2020	05/28/2020	Exercise	1,650	4,623,944	2802.39	322,993	99,176	504,702		211,085		(43,442)		(99,176)	293,618			0010
.071619H SPX EURO06/22/20].071619H|SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/16/2019	06/22/2020	06/22/2020	Exercise	769	2,268,904	2950.46	107,459	36,667	191,404		72,063		(22,592)		(36,667)	119,341			0010
.071619K SPX EURO07/07/20].071619K|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/16/2019	07/07/2020	07/07/2020	Exercise	980	2,916,431	2975.95	136,435	49,138	254,359		92,786		(31,658)		(49,138)	161,573			0010
.072219A EEJ EURO07/21/20].072219A|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	7,476	1,000,000	133.76	26,705	10,295	48,404		18,500		(6,823)		(10,295)	29,904			0010
.072219J EEJ EURO07/21/20].072219J|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	8,927	1,215,000	136.1008	41,392	15,956	43,745		28,674		(7,222)		(15,956)	15,071			0010
.072219K EEJ EURO07/21/20].072219K|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	13,636	1,865,000	136.7696	58,689	22,625	54,466		40,657		(8,918)		(22,625)	13,809			0010
.072219B EEJ EURO07/21/20].072219B|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	4,635	620,000	133.76	18,079	6,969	31,065		12,524		(4,848)		(6,969)	18,541			0010
.072219F EEJ EURO07/21/20].072219F|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	44,856	6,000,000	133.76	226,922	87,478	336,626		157,200		(66,991)		(87,478)	179,426			0010
.072219M EEJ EURO07/21/20].072219M|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Expiration	4,959	685,000	138.1072	18,194	7,014	12,604		12,604		(1,936)		(7,014)				0010
.072219H EEJ EURO07/21/20].072219H|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	6,167	825,000	133.76	34,179	13,176	48,349		23,678		(9,460)		(13,176)	24,671			0010
.072219L EEJ EURO07/21/20].072219L|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	6,027	830,000	137.70592	23,244	8,960	16,438		16,102		(2,783)		(8,960)	336			0010
.072219D EEJ EURO07/21/20].072219D|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	20,559	2,750,000	133.76	96,067	37,033	148,787		66,550		(28,308)		(37,033)	82,237			0010
.D072219 SPX EURO07/21/20].D072219|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	1,656	4,945,000	2985.03	219,858	84,754	434,673		152,306		(62,058)		(84,754)	282,367			0010
.072219S SPX ASIAN07/21/2].072219S|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	827	2,470,000	2985.03	96,269	37,111	90,109		66,690		(51,353)		(37,111)	23,419			0010
.072219O SPX ASIAN07/21/2].072219O|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	477	1,425,000	2985.03	37,026	14,274	39,161		25,650		(15,736)		(14,274)	13,511			0010
.072219Q SPX ASIAN07/21/2].072219Q|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	2,142	6,395,000	2985.03	231,707	89,322	221,147		160,515		(117,383)		(89,322)	60,632			0010
.072219W SPX EURO07/21/20].072219W|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	517	1,545,000	2985.03	44,605	17,195	84,201		30,900		(10,456)		(17,195)	53,301			0010
.072219Y SPX EURO07/21/20].072219Y|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	3,546	10,585,000	2985.03	351,434	135,476	672,134		243,455		(87,590)		(135,476)	428,679			0010
.A072219 SPX EURO07/21/20].A072219|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	4,613	13,770,000	2985.03	524,762	202,294	1,017,608		363,528		(138,202)		(202,294)	654,080			0010
.072219V SPX EURO07/21/20].072219V|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	1,262	3,770,000	2985.03	99,590	38,392	186,232		68,991		(22,171)		(38,392)	117,241			0010
.072219N SPX ASIAN07/21/2].072219N|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	360	1,075,000	2985.03	21,725	8,375	25,242		15,050		(8,263)		(8,375)	10,192			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.072219Z SPX EUR007/21/20|.072219Z|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	2,090	6,240,000	2985.03	221,587	85,421	426,807		153,504		(56,915)		(85,421)	273,303			0010
.072219T SPX ASIAN07/21/2|.072219T|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	1,080	3,225,000	2985.03	135,937	52,403	124,747		94,170		(76,223)		(52,403)	30,577			0010
.072219U SPX EUR007/21/20|.072219U|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	1,224	3,655,000	2985.03	78,086	30,102	144,005		54,094		(16,211)		(30,102)	89,911			0010
.072219X SPX EUR007/21/20|.072219X|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	3,820	11,405,000	2985.03	357,256	137,721	678,582		247,489		(86,174)		(137,721)	431,093			0010
.B072219 SPX EUR007/21/20|.B072219|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	5,065	15,120,000	2985.03	598,036	230,540	1,164,253		414,288		(159,716)		(230,540)	749,965			0010
.072219R SPX ASIAN07/21/2|.072219R|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	1,118	3,340,000	2985.03	124,392	47,952	117,839		86,172		(64,597)		(47,952)	31,667			0010
.072219G EEJ EUR007/21/20|.072219G|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	26,166	3,500,000	133.76	137,424	52,976	199,865		95,200		(39,794)		(52,976)	104,665			0010
.072219I EEJ EUR007/21/20|.072219I|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	9,714	1,315,000	135.36512	48,975	18,879	57,471		33,927		(9,489)		(18,879)	23,544			0010
.C072219 SPX EUR007/21/20|.C072219|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	2,453	7,325,000	2985.03	301,354	116,171	589,659		208,763		(81,996)		(116,171)	380,896			0010
.072219E EEJ EUR007/21/20|.072219E|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	5,943	795,000	133.76	29,264	11,281	44,046		20,273		(8,668)		(11,281)	23,774			0010
.072219P SPX ASIAN07/21/2|.072219P|SPX ASIAN 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	07/22/2019	07/21/2020	07/21/2020	Exercise	1,651	4,930,000	2985.03	154,430	59,532	153,723		106,981		(71,514)		(59,532)	46,742			0010
.072219C EEJ EUR007/21/20|.072219C|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/22/2019	07/21/2020	07/21/2020	Exercise	20,559	2,750,000	133.76	87,730	33,820	143,012		60,775		(25,069)		(33,820)	82,237			0010
.0072319 SPX EUR001/14/20|.0072319|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	07/23/2019	01/14/2020	01/14/2020	Exercise	1,549	4,000,463	2582.61	473,329	18,478	525,932		245,904		(33,835)		(18,478)	280,028			0010
.P072319 SPX EUR001/21/20|.P072319|SPX EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	07/23/2019	01/21/2020	01/21/2020	Exercise	1,927	5,075,000	2632.9	539,581	31,740	618,584		285,660		(46,001)		(31,740)	332,923			0010
.072319D MXEA ASIAN07/07/|.072319D|MXEA ASIAN 07/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	07/07/2020	07/07/2020	Expiration	1,067	2,051,585	1922.76	66,804	24,723	45,764		45,764		(18,267)		(24,723)				0010
.072319F MXEA ASIAN07/21/|.072319F|MXEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	07/21/2020	07/21/2020	Expiration	1,317	2,524,110	1916.56	88,327	34,180	61,254		61,254		(30,646)		(34,180)				0010
.M072319 SPX EUR001/07/20|.M072319|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	07/23/2019	01/07/2020	01/07/2020	Exercise	1,569	4,000,464	2549.69	457,387	8,418	492,933		232,902		(27,027)		(8,418)	260,030			0010
.072319L MXEA EUR007/07/2|.072319L|MXEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	07/07/2020	07/07/2020	Expiration	993	1,909,301	1922.76	55,532	20,551	38,042		38,042		(14,301)		(20,551)				0010
.072319N MXEA EUR007/14/2|.072319N|MXEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	07/14/2020	07/14/2020	Expiration	1,223	2,353,798	1924.61	68,343	25,877	47,110		47,110		(17,518)		(25,877)				0010
.072319H MXEA EUR006/22/2|.072319H|MXEA EURO 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	06/22/2020	06/22/2020	Expiration	1,446	2,763,566	1911.18	102,907	36,111	69,509		69,509		(28,138)		(36,111)				0010
.072319I MXEA EUR006/29/2|.072319I|MXEA EURO 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	06/29/2020	06/29/2020	Expiration	1,007	1,935,756	1922.3	55,415	19,949	37,682		37,682		(14,343)		(19,949)				0010
.072319J MXEA EUR006/29/2|.072319J|MXEA EURO 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	06/29/2020	06/29/2020	Expiration	1,305	2,508,602	1922.3	82,464	29,687	56,076		56,076		(22,596)		(29,687)				0010
.072319G MXEA EUR006/22/2|.072319G|MXEA EURO 06/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	06/22/2020	06/22/2020	Expiration	1,296	2,476,889	1911.18	76,671	26,905	51,788		51,788		(19,363)		(26,905)				0010
.072319O MXEA EUR007/14/2|.072319O|MXEA EURO 07/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	07/14/2020	07/14/2020	Expiration	1,042	2,005,444	1924.61	73,828	27,954	50,891		50,891		(20,944)		(27,954)				0010

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.072319C MXEA ASIAN06/29/ | .072319C | MXEA ASIAN 06/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	06/29/2020	06/29/2020	Expiration	1,056	2,029,949	1922.3	65,565	23,603	44,584		44,584		(20,065)		(23,603)				0010
.072319M MXEA EURO07/07/2 | .072319M | MXEA EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	07/07/2020	07/07/2020	Expiration	1,154	2,218,865	1922.76	79,899	29,569	54,734		54,734		(22,525)		(29,569)				0010
.L072319 SPX EURO01/07/20 | .L072319 | SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/23/2019	01/07/2020	01/07/2020	Exercise	1,177	3,000,985	2549.69	266,580	4,906	285,787		135,743		(14,242)		(4,906)	150,044			0010
.N072319 SPX EURO01/14/20 | .N072319 | SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/23/2019	01/14/2020	01/14/2020	Exercise	1,549	4,000,463	2582.61	369,569	14,428	408,022		191,999		(23,819)		(14,428)	216,024			0010
.072319E MXEA ASIAN07/14/ | .072319E | MXEA ASIAN 07/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	07/14/2020	07/14/2020	Expiration	679	1,306,810	1924.61	41,509	15,717	28,613		28,613		(13,600)		(15,717)				0010
.072319K MXEA EURO06/29/2 | .072319K | MXEA EURO 06/29	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/23/2019	06/29/2020	06/29/2020	Expiration	928	1,783,894	1922.3	65,711	23,656	44,683		44,683		(18,939)		(23,656)				0010
.072919U SPX ASIAN07/28/2 | .072919U | SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	07/28/2020	Exercise	1,338	4,044,988	3020.97	146,331	59,155	135,617		102,743		(65,232)		(59,155)	32,874			0010
.072919R SPX ASIAN07/28/2 | .072919R | SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	07/28/2020	Exercise	1,186	3,584,985	3020.97	111,309	44,997	107,288		78,153		(45,052)		(44,997)	29,135			0010
.072919V SPX ASIAN07/28/2 | .072919V | SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	07/28/2020	Exercise	653	1,974,989	3020.97	74,541	30,134	68,388		52,338		(34,017)		(30,134)	16,051			0010
.072919S SPX ASIAN07/28/2 | .072919S | SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	07/28/2020	Exercise	599	1,810,014	3020.97	59,549	24,073	56,521		41,811		(24,923)		(24,073)	14,710			0010
.H072919 SPX EURO07/28/20 | .H072919 | SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/29/2019	07/28/2020	07/28/2020	Exercise	1,292	3,905,000	3020.97	181,310	73,296	364,721		127,303		(46,885)		(73,296)	237,418			0010
.072919Q SPX ASIAN07/28/2 | .072919Q | SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	07/28/2020	Exercise	463	1,400,008	3020.97	39,480	15,960	39,098		27,720		(15,295)		(15,960)	11,378			0010
.072919Z SPX EURO07/28/20 | .072919Z | SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/29/2019	07/28/2020	07/28/2020	Exercise	1,353	4,090,000	3020.97	109,513	44,271	206,958		76,892		(21,779)		(44,271)	130,066			0010
.072919T SPX ASIAN07/28/2 | .072919T | SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	07/28/2020	Exercise	2,649	8,004,997	3020.97	283,886	114,763	264,382		199,325		(123,958)		(114,763)	65,057			0010
.072919W SPX ASIAN07/28/2 | .072919W | SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	07/28/2020	Exercise	658	1,990,004	3020.97	79,359	32,081	71,893		55,720		(36,460)		(32,081)	16,173			0010
.G072919 SPX EURO07/28/20 | .G072919 | SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/29/2019	07/28/2020	07/28/2020	Exercise	1,946	5,880,000	3020.97	257,936	104,272	514,502		181,104		(64,853)		(104,272)	333,398			0010
.072919H EEJ EURO07/28/20 | .072919H | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	5,917	795,000	134.34	31,704	12,816	50,843		22,260		(6,854)		(12,816)	28,583			0010
.072919N EEJ EURO07/28/20 | .072919N | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	6,097	845,000	138.57171	22,505	9,098	19,565		15,802		(913)		(9,098)	3,763			0010
.072919L EEJ EURO07/28/20 | .072919L | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	11,216	1,540,000	137.29548	48,253	19,507	55,368		33,880		(3,985)		(19,507)	21,488			0010
.A072919 SPX EURO07/28/20 | .A072919 | SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/29/2019	07/28/2020	07/28/2020	Exercise	3,611	10,910,000	3020.97	335,631	135,681	641,508		235,656		(70,474)		(135,681)	405,852			0010
.072919K EEJ EURO07/28/20 | .072919K | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	7,392	1,010,000	136.62378	34,236	13,840	43,181		24,038		(3,627)		(13,840)	19,143			0010
.B072919 SPX EURO07/28/20 | .B072919 | SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/29/2019	07/28/2020	07/28/2020	Exercise	3,714	11,220,000	3020.97	375,530	151,810	724,805		263,670		(82,570)		(151,810)	461,135			0010
.072919F EEJ EURO07/28/20 | .072919F | EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	20,433	2,745,000	134.34	102,430	41,408	170,612		71,919		(23,507)		(41,408)	98,693			0010
.D072919 SPX EURO07/28/20 | .D072919 | SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	07/29/2019	07/28/2020	07/28/2020	Exercise	2,224	6,720,000	3020.97	254,586	102,918	497,961		178,752		(59,315)		(102,918)	319,209			0010

SCHEDULE DB - PART A - SECTION 2

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.072919B EEJ EURO07/28/20|.072919B|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	5,285	710,000	134.34	20,426	8,258	39,869		14,342		(4,320)		(8,258)	25,527			0010
.072919C EEJ EURO07/28/20|.072919C|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	25,606	3,440,000	134.34	107,787	43,573	199,360		75,680		(24,052)		(43,573)	123,680			0010
.072919J EEJ EURO07/28/20|.072919J|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	6,743	915,000	135.6834	34,665	14,013	48,087		24,339		(4,600)		(14,013)	23,748			0010
.072919O EEJ EURO07/28/20|.072919O|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Expiration	1,793	250,000	139.37775	6,017	2,433	4,225		4,225		(48)		(2,433)				0010
.072919M EEJ EURO07/28/20|.072919M|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	6,130	845,000	137.83284	24,792	10,022	25,818		17,407		(1,589)		(10,022)	8,411			0010
.072919D EEJ EURO07/28/20|.072919D|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	34,427	4,625,000	134.34	160,067	64,708	278,673		112,388		(37,167)		(64,708)	166,285			0010
.F072919 SPX EUR007/28/20|.F072919|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	07/29/2019	07/28/2020	07/28/2020	Exercise	7,682	23,210,000	3020.97	952,032	384,864	1,879,974		668,448		(230,346)		(384,864)	1,211,526			0010
.072919A EEJ EURO07/28/20|.072919A|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	4,242	570,000	134.34	15,019	6,071	31,039		10,545		(3,024)		(6,071)	20,494			0010
.072919P SPX ASIAN07/28/2|.072919P|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	07/28/2020	Exercise	614	1,854,996	3020.97	40,158	16,234	43,272		28,196		(13,838)		(16,234)	15,076			0010
.072919Y SPX EUR007/28/20|.072919Y|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	07/29/2019	07/28/2020	07/28/2020	Exercise	796	2,405,000	3020.97	51,722	20,909	95,721		36,316		(9,024)		(20,909)	59,405			0010
.E072919 SPX EUR007/28/20|.E072919|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	07/29/2019	07/28/2020	07/28/2020	Exercise	7,222	21,820,000	3020.97	857,724	346,740	1,684,503		602,232		(203,083)		(346,740)	1,082,271			0010
.072919G EEJ EURO07/28/20|.072919G|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	58,582	7,870,000	134.34	304,879	123,249	497,018		214,064		(67,993)		(123,249)	282,954			0010
.072919X SPX ASIAN07/28/2|.072919X|SPX ASIAN 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/29/2019	07/28/2020	07/28/2020	Exercise	887	2,679,993	3020.97	109,547	44,285	98,697		76,916		(50,723)		(44,285)	21,781			0010
.C072919 SPX EUR007/28/20|.C072919|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	07/29/2019	07/28/2020	07/28/2020	Exercise	3,861	11,665,000	3020.97	421,990	170,592	821,202		296,291		(96,195)		(170,592)	524,911			0010
.072919I EEJ EURO07/28/20|.072919I|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	18,274	2,455,000	134.34	100,350	40,567	158,724		70,459		(21,082)		(40,567)	88,266			0010
.072919E EEJ EURO07/28/20|.072919E|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/29/2019	07/28/2020	07/28/2020	Exercise	31,785	4,270,000	134.34	153,862	62,200	261,553		108,031		(35,277)		(62,200)	153,522			0010
.F080719 SPX EUR008/07/20|.F080719|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	8,996	25,945,000	2883.98	979,566	421,464	1,984,819		700,515		(335,930)		(421,464)	1,284,304			0010
.E080719 SPX EUR008/07/20|.E080719|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	3,046	8,785,000	2883.98	320,626	137,951	646,579		229,289		(108,035)		(137,951)	417,290			0010
.B080719 SPX EUR008/07/20|.B080719|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	3,618	10,435,000	2883.98	329,775	141,887	657,395		235,831		(106,891)		(141,887)	421,564			0010
.080719X SPX EUR008/07/20|.080719X|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	1,785	5,150,000	2883.98	106,582	45,858	204,971		76,220		(29,550)		(45,858)	128,751			0010
.080719C EEJ EURO08/07/20|.080719C|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	18,401	2,500,000	135.86	77,259	33,241	130,695		55,250		(5,594)		(33,241)	75,445			0010
.080719Z SPX EUR008/07/20|.080719Z|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	669	1,930,000	2883.98	52,627	22,643	103,064		37,635		(15,812)		(22,643)	65,429			0010
.C080719 SPX EUR008/07/20|.C080719|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	1,359	3,920,000	2883.98	129,912	55,896	259,505		92,904		(42,318)		(55,896)	166,601			0010
.H080719 SPX EUR008/07/20|.H080719|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	2,181	6,290,000	2883.98	256,832	110,504	523,317		183,668		(89,366)		(110,504)	339,649			0010

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.A080719 SPX EUR008/07/20|.A080719|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	3,992	11,515,000	2883.98	338,142	145,488	670,157		241,815		(107,258)		(145,488)	428,342			0010
.080719K EEJ EUR008/07/20|.080719K|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	10,582	1,455,000	137.49032	52,289	22,498	63,843		37,394		2,438		(22,498)	26,449			0010
.I080719 SPX EUR008/07/20|.I080719|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	1,402	4,045,000	2883.98	175,912	75,687	361,222		125,800		(62,735)		(75,687)	235,422			0010
.080719J EEJ EUR008/07/20|.080719J|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	3,683	505,000	137.08274	18,996	8,173	24,279		13,585		635		(8,173)	10,695			0010
.080719F EEJ EUR008/07/20|.080719F|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	16,193	2,200,000	135.86	78,755	33,885	122,712		56,320		(5,201)		(33,885)	66,392			0010
.080719B EEJ EUR008/07/20|.080719B|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	8,280	1,125,000	135.86	31,463	13,537	56,450		22,500		(2,132)		(13,537)	33,950			0010
.080719Y SPX EUR008/07/20|.080719Y|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	1,517	4,375,000	2883.98	109,508	47,117	213,492		78,313		(32,338)		(47,117)	135,180			0010
.080719Q SPX ASIAN08/07/2|.080719Q|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/07/2019	08/07/2020	08/07/2020	Exercise	1,057	3,050,000	2883.98	91,697	39,453	190,019		65,575		(48,331)		(39,453)	124,444			0010
.080719M EEJ EUR008/07/20|.080719M|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	4,524	630,000	139.2565	18,324	7,884	16,366		13,104		1,902		(7,884)	3,262			0010
.080719D EEJ EUR008/07/20|.080719D|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	30,730	4,175,000	135.86	141,282	60,788	227,029		101,035		(9,999)		(60,788)	125,994			0010
.G080719 SPX EUR008/07/20|.G080719|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	8,767	25,285,000	2883.98	993,541	427,476	2,025,355		710,509		(348,310)		(427,476)	1,314,847			0010
.080719O EEJ EUR008/07/20|.080719O|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Expiration	4,627	650,000	140.47924	16,179	6,961	11,570		11,570		2,353		(6,961)				0010
.080719T SPX ASIAN08/07/2|.080719T|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/07/2019	08/07/2020	08/07/2020	Exercise	1,716	4,950,000	2883.98	190,351	81,899	416,289		136,125		(115,763)		(81,899)	280,164			0010
.080719I EEJ EUR008/07/20|.080719I|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	41,218	5,600,000	135.86	223,177	96,023	328,598		159,600		(9,211)		(96,023)	168,998			0010
.080719P SPX ASIAN08/07/2|.080719P|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/07/2019	08/07/2020	08/07/2020	Exercise	565	1,630,000	2883.98	34,646	14,906	68,624		24,776		(15,823)		(14,906)	43,848			0010
.080719N EEJ EUR008/07/20|.080719N|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	7,149	1,000,000	139.86787	26,988	11,612	19,978		19,300		3,391		(11,612)	678			0010
.080719U SPX ASIAN08/07/2|.080719U|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/07/2019	08/07/2020	08/07/2020	Exercise	497	1,435,000	2883.98	59,597	25,642	130,178		42,620		(38,092)		(25,642)	87,559			0010
.080719S SPX ASIAN08/07/2|.080719S|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/07/2019	08/07/2020	08/07/2020	Exercise	3,517	10,145,000	2883.98	378,774	162,969	819,704		270,872		(224,160)		(162,969)	548,833			0010
.080719L EEJ EUR008/07/20|.080719L|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	12,128	1,675,000	138.10169	55,980	24,085	62,943		40,033		3,648		(24,085)	22,911			0010
.080719V SPX ASIAN08/07/2|.080719V|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/07/2019	08/07/2020	08/07/2020	Exercise	424	1,225,000	2883.98	53,445	22,995	112,965		38,220		(35,426)		(22,995)	74,745			0010
.080719R SPX ASIAN08/07/2|.080719R|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/07/2019	08/07/2020	08/07/2020	Exercise	1,423	4,105,000	2883.98	134,895	58,040	284,880		96,468		(75,100)		(58,040)	188,413			0010
.080719H EEJ EUR008/07/20|.080719H|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	70,108	9,525,000	135.86	360,953	155,302	545,574		258,128		(20,224)		(155,302)	287,447			0010
.080719E EEJ EUR008/07/20|.080719E|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	34,410	4,675,000	135.86	163,432	70,318	257,958		116,875		(11,200)		(70,318)	141,083			0010
.J080719 SPX EUR008/07/20|.J080719|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	2,980	8,595,000	2883.98	394,218	169,614	815,680		281,916		(143,990)		(169,614)	533,764			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.080719G EEJ EUR008/07/20|.080719G|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	7,360	1,000,000	135.86	36,497	15,703	56,278		26,100		(2,352)		(15,703)	30,178			0010
.080719W SPX ASIAN08/07/2|.080719W|SPX ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/07/2019	08/07/2020	08/07/2020	Exercise	1,326	3,825,000	2883.98	174,902	75,253	358,465		125,078		(121,379)		(75,253)	233,388			0010
.080719A EEJ EUR008/07/20|.080719A|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/07/2019	08/07/2020	08/07/2020	Exercise	5,888	800,000	135.86	20,360	8,760	38,703		14,560		(1,246)		(8,760)	24,143			0010
.D080719 SPX EUR008/07/20|.D080719|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHWDI71265Z06	08/07/2019	08/07/2020	08/07/2020	Exercise	6,040	17,420,000	2883.98	606,546	260,970	1,217,663		433,758		(201,227)		(260,970)	783,905			0010
.081419I EEJ EUR008/14/20|.081419I|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Exercise	4,646	635,000	136.66	19,558		5,576		19,558		2,089		(13,982)				0010
.J081419 SPX EUR008/14/20|.J081419|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	4,192	11,910,000	2840.6	636,002		1,429,192		636,002		(473,627)			793,189			0010
.I081419 SPX EUR008/14/20|.I081419|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	776	2,205,000	2840.6	104,956		220,500		104,956		(69,233)			115,544			0010
.K081419 SPX EUR008/14/20|.K081419|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	557	1,585,000	2840.6	91,771		221,898		91,771		(76,936)			130,127			0010
.F081419 SPX EUR008/14/20|.F081419|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	7,163	20,350,000	2840.6	799,884	360,107	1,640,265		579,996		(288,044)		(360,107)	1,060,269			0010
.081419W SPX ASIAN08/14/2|.081419W|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2019	08/14/2020	08/14/2020	Exercise	691	1,965,000	2840.6	82,383	37,089	183,726		59,736		(54,055)		(37,089)	123,990			0010
.081419X SPX ASIAN08/14/2|.081419X|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2019	08/14/2020	08/14/2020	Exercise	1,047	2,975,000	2840.6	137,036	61,694	315,646		99,365		(97,237)		(61,694)	216,281			0010
.081419U SPX ASIAN08/14/2|.081419U|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2019	08/14/2020	08/14/2020	Exercise	2,098	5,960,000	2840.6	223,572	100,652	485,143		162,112		(136,565)		(100,652)	323,031			0010
.081419K EEJ EUR008/14/20|.081419K|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Expiration	5,839	810,000	138.7099	27,257	12,271	19,764		19,764		3,754		(12,271)				0010
.081419V SPX ASIAN08/14/2|.081419V|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2019	08/14/2020	08/14/2020	Exercise	2,402	6,825,000	2840.6	267,315	120,345	585,584		193,830		(167,471)		(120,345)	391,754			0010
.081419J EEJ EUR008/14/20|.081419J|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Expiration	3,079	425,000	138.0266	15,532	6,993	11,263		11,263		1,843		(6,993)				0010
.081419T SPX ASIAN08/14/2|.081419T|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2019	08/14/2020	08/14/2020	Exercise	726	2,065,000	2840.6	70,058	31,540	148,888		50,799		(40,333)		(31,540)	98,089			0010
.D081419 SPX EUR008/14/20|.D081419|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	8,045	22,855,000	2840.6	857,291	385,952	1,748,360		621,621		(302,461)		(385,952)	1,126,739			0010
.081419G EEJ EUR008/14/20|.081419G|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Exercise	57,441	7,850,000	136.66	293,387	132,083	281,665		212,735		7,642		(132,083)	68,930			0010
.A081419 SPX EUR008/14/20|.A081419|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	3,189	9,060,000	2840.6	266,119	119,807	530,887		192,963		(85,975)		(119,807)	337,924			0010
.081419L EEJ EUR008/14/20|.081419L|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Expiration	17,259	2,400,000	139.05155	77,782	35,018	56,400		56,400		11,677		(35,018)				0010
.H081419 SPX EUR008/14/20|.H081419|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	436	1,240,000	2840.6	54,212	24,406	112,716		39,309		(20,501)		(24,406)	73,406			0010
.081419C EEJ EUR008/14/20|.081419C|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Exercise	7,610	1,040,000	136.66	33,849	15,239	33,676		24,544		241		(15,239)	9,132			0010
.081419E EEJ EUR008/14/20|.081419E|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Exercise	24,184	3,305,000	136.66	113,950	51,300	111,646		82,625		1,388		(51,300)	29,021			0010
.081419N EEJ EUR008/14/20|.081419N|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Expiration	6,124	860,000	140.41815	23,602	10,626	17,114		17,114		4,593		(10,626)				0010

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.081419S SPX ASIAN08/14/2|.081419S|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2019	08/14/2020	08/14/2020	Exercise	1,191	3,385,000	2840.6	108,305	48,759	227,476		78,532		(60,164)		(48,759)	148,944			0010
.081419B EEJ EUR008/14/20|.081419B|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Exercise	27,257	3,725,000	136.66	113,019	50,881	114,659		81,950		462		(50,881)	32,709			0010
.081419Z SPX EUR008/14/20|.081419Z|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	1,084	3,080,000	2840.6	76,876	34,609	151,528		55,743		(23,510)		(34,609)	95,785			0010
.081419D EEJ EUR008/14/20|.081419D|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Exercise	29,086	3,975,000	136.66	133,213	59,972	131,497		96,593		1,121		(59,972)	34,904			0010
.081419A EEJ EUR008/14/20|.081419A|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Exercise	11,085	1,515,000	136.66	40,325	18,154	42,543		29,240		227		(18,154)	13,303			0010
.081419Q SPX ASIAN08/14/2|.081419Q|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2019	08/14/2020	08/14/2020	Exercise	403	1,145,000	2840.6	25,581	11,517	51,066		18,549		(12,034)		(11,517)	32,517			0010
.081419Y SPX EUR008/14/20|.081419Y|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	1,165	3,310,000	2840.6	67,559	30,415	131,079		48,987		(19,021)		(30,415)	82,092			0010
.081419F EEJ EUR008/14/20|.081419F|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Exercise	12,073	1,650,000	136.66	58,709	26,431	57,059		42,570		929		(26,431)	14,489			0010
.C081419 SPX EUR008/14/20|.C081419|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	4,103	11,655,000	2840.6	403,454	181,635	817,032		292,544		(138,698)		(181,635)	524,487			0010
.B081419 SPX EUR008/14/20|.B081419|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	3,448	9,795,000	2840.6	312,056	140,487	626,886		226,272		(103,844)		(140,487)	400,614			0010
.081419R SPX ASIAN08/14/2|.081419R|SPX ASIAN 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	08/14/2019	08/14/2020	08/14/2020	Exercise	637	1,810,000	2840.6	52,420	23,600	108,241		38,010		(27,614)		(23,600)	70,231			0010
.081419M EEJ EUR008/14/20|.081419M|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Expiration	18,257	2,550,000	139.66652	76,665	34,515	55,590		55,590		12,972		(34,515)				0010
.G081419 SPX EUR008/14/20|.G081419|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	1,233	3,505,000	2840.6	143,078	64,414	295,123		103,746		(52,678)		(64,414)	191,377			0010
.081419O EEJ EUR008/14/20|.081419O|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Expiration	3,720	525,000	141.10145	13,250	5,965	9,608		9,608		2,897		(5,965)				0010
.081419H EEJ EUR008/14/20|.081419H|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/14/2019	08/14/2020	08/14/2020	Exercise	25,830	3,530,000	136.66	138,260	62,244	131,249		100,252		5,341		(62,244)	30,997			0010
.E081419 SPX EUR008/14/20|.E081419|SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/14/2019	08/14/2020	08/14/2020	Exercise	3,486	9,905,000	2840.6	378,365	170,340	773,578		274,352		(134,803)		(170,340)	499,225			0010
.082119A EEJ EUR007/14/20|.082119A|EEJ EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	07/14/2020	07/14/2020	Exercise	5,071	680,000	134.07	30,872		14,709		30,872		4,130		(16,163)				0010
.082119N SPX ASIAN08/21/2|.082119N|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Exercise	497	1,455,000	2924.43	29,266	13,776	59,642		21,521		(12,848)		(13,776)	38,121			0010
.D082119 SPX EUR008/21/20|.D082119|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/21/2019	08/21/2020	08/21/2020	Exercise	1,118	3,270,000	2924.43	131,626	61,958	274,357		96,792		(41,834)		(61,958)	177,565			0010
.E082119 SPX EUR008/21/20|.E082119|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/21/2019	08/21/2020	08/21/2020	Exercise	796	2,330,000	2924.43	101,077	47,577	212,728		74,327		(33,313)		(47,577)	138,401			0010
.C082119 SPX EUR008/21/20|.C082119|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/21/2019	08/21/2020	08/21/2020	Exercise	6,344	18,555,000	2924.43	721,657	339,689	1,497,371		530,673		(225,167)		(339,689)	966,698			0010
.0821190 SPX ASIAN08/21/2|.0821190|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Exercise	560	1,640,000	2924.43	45,751	21,535	97,114		33,643		(22,820)		(21,535)	63,471			0010
.082119T SPX ASIAN08/21/2|.082119T|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Exercise	1,099	3,215,000	2924.43	126,444	59,518	238,300		92,981		(80,370)		(59,518)	145,319			0010
.A082119 SPX EUR008/21/20|.A082119|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/21/2019	08/21/2020	08/21/2020	Exercise	1,501	4,390,000	2924.43	157,606	74,186	324,420		115,896		(47,755)		(74,186)	208,524			0010

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.082119P SPX ASIAN08/21/2|.082119P|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Exercise	442	1,295,000	2924.43	39,154	18,430	84,348		28,792		(20,370)		(18,430)	55,556			0010
.082119H EEJ EUR008/21/20|.082119H|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Exercise	31,870	4,395,000	137.9	170,336	80,179	145,017		125,258		27,234		(80,179)	19,760			0010
.082119D EEJ EUR008/21/20|.082119D|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Exercise	22,117	3,050,000	137.9	99,959	47,051	87,218		73,505		12,503		(47,051)	13,713			0010
.082119V SPX EUR008/21/20|.082119V|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/21/2019	08/21/2020	08/21/2020	Exercise	1,116	3,265,000	2924.43	65,713	30,931	128,964		48,322		(16,365)		(30,931)	80,642			0010
.082119F EEJ EUR008/21/20|.082119F|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Exercise	13,633	1,880,000	137.9	66,727	31,409	57,521		49,068		9,145		(31,409)	8,453			0010
.082119S SPX ASIAN08/21/2|.082119S|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Exercise	2,094	6,125,000	2924.43	227,865	107,258	444,413		167,562		(137,308)		(107,258)	276,852			0010
.082119B EEJ EUR008/21/20|.082119B|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Exercise	8,665	1,195,000	137.9	31,201	14,687	28,317		22,944		3,691		(14,687)	5,373			0010
.082119J EEJ EUR008/21/20|.082119J|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Expiration	8,908	1,250,000	140.31325	39,947	18,803	29,375		29,375		10,622		(18,803)				0010
.082119X SPX EUR008/21/20|.082119X|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/21/2019	08/21/2020	08/21/2020	Exercise	3,212	9,395,000	2924.43	273,410	128,696	550,551		201,053		(76,068)		(128,696)	349,498			0010
.B082119 SPX EUR008/21/20|.B082119|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/21/2019	08/21/2020	08/21/2020	Exercise	7,704	22,530,000	2924.43	842,554	396,596	1,739,284		619,575		(257,241)		(396,596)	1,119,709			0010
.082119U SPX ASIAN08/21/2|.082119U|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Exercise	1,229	3,595,000	2924.43	154,574	72,759	276,162		113,667		(109,237)		(72,759)	162,495			0010
.082119Q SPX ASIAN08/21/2|.082119Q|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Exercise	1,415	4,140,000	2924.43	133,627	62,899	285,392		98,263		(72,277)		(62,899)	187,129			0010
.082119M EEJ EUR008/21/20|.082119M|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Expiration	5,267	750,000	142.38175	18,664	8,786	13,725		13,725		6,175		(8,786)				0010
.082119Y SPX EUR008/21/20|.082119Y|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/21/2019	08/21/2020	08/21/2020	Exercise	3,185	9,315,000	2924.43	293,883	138,333	597,094		216,108		(84,891)		(138,333)	380,986			0010
.082119W SPX EUR008/21/20|.082119W|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/21/2019	08/21/2020	08/21/2020	Exercise	1,299	3,800,000	2924.43	94,567	44,513	188,474		69,540		(25,293)		(44,513)	118,934			0010
.082119Z SPX EUR008/21/20|.082119Z|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	08/21/2019	08/21/2020	08/21/2020	Exercise	4,086	11,950,000	2924.43	409,517	192,763	838,893		301,140		(121,972)		(192,763)	537,753			0010
.082119C EEJ EUR008/21/20|.082119C|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Exercise	24,437	3,370,000	137.9	101,281	47,673	89,629		74,477		12,058		(47,673)	15,152			0010
.082119L EEJ EUR008/21/20|.082119L|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Expiration	7,074	1,000,000	141.3475	28,286	13,314	20,800		20,800		8,448		(13,314)				0010
.082119I EEJ EUR008/21/20|.082119I|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Expiration	4,307	600,000	139.279	21,622	10,178	15,900		15,900		5,077		(10,178)				0010
.082119G EEJ EUR008/21/20|.082119G|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Exercise	41,841	5,770,000	137.9	212,642	100,092	182,309		156,367		31,042		(100,092)	25,942			0010
.082119R SPX ASIAN08/21/2|.082119R|SPX ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/21/2019	08/21/2020	08/21/2020	Exercise	2,260	6,610,000	2924.43	236,416	111,283	472,623		173,850		(137,710)		(111,283)	298,774			0010
.082119E EEJ EUR008/21/20|.082119E|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Exercise	24,220	3,340,000	137.9	114,005	53,663	98,851		83,834		14,943		(53,663)	15,017			0010
.082119K EEJ EUR008/21/20|.082119K|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/21/2019	08/21/2020	08/21/2020	Expiration	10,638	1,500,000	141.00275	44,060	20,740	32,400		32,400		12,609		(20,740)				0010
.082219I MXEA EUR008/07/2|.082219I|MXEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	08/07/2020	08/07/2020	Exercise	768	1,404,910	1829.31	36,480	16,819	46,472		26,650		(15,644)		(16,819)	19,822			0010

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.082219G MXEA EURO07/28/2|.082219G|MXEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	07/28/2020	07/28/2020	Expiration	1,034	1,978,724	1913.66	38,265	17,199	27,732		27,732		(27,378)		(17,199)				0010
.082219K MXEA EURO08/07/2|.082219K|MXEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	08/07/2020	08/07/2020	Exercise	1,290	2,359,810	1829.31	85,202	39,283	95,537		62,243		(43,395)		(39,283)	33,295			0010
.082219H MXEA EURO07/28/2|.082219H|MXEA EURO 07/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	07/28/2020	07/28/2020	Expiration	1,138	2,177,745	1913.66	51,567	23,177	37,372		37,372		(41,765)		(23,177)				0010
.082219A MXEA ASIAN07/28/|.082219A|MXEA ASIAN 07/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	07/28/2020	07/28/2020	Expiration	1,168	2,235,155	1913.66	31,588	14,198	22,893		22,893		(62,028)		(14,198)				0010
.082219E MXEA EURO07/21/2|.082219E|MXEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	07/21/2020	07/21/2020	Expiration	989	1,895,478	1916.56	35,633	15,716	25,674		25,674		(25,652)		(15,716)				0010
.082219M MXEA EURO08/14/2|.082219M|MXEA EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	08/14/2020	08/14/2020	Exercise	1,210	2,193,718	1812.99	80,530	37,759	163,834		59,145		(36,467)		(37,759)	104,689			0010
.082219B MXEA ASIAN08/07/|.082219B|MXEA ASIAN 08/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	08/07/2020	08/07/2020	Exercise	1,141	2,087,243	1829.31	70,894	32,686	77,185		51,790		(59,690)		(32,686)	25,395			0010
.082219D MXEA ASIAN08/21/|.082219D|MXEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	08/21/2020	08/21/2020	Expiration	937	1,720,360	1836.03	52,165	24,856	38,511		38,511		(42,497)		(24,856)				0010
.082219F MXEA EURO07/21/2|.082219F|MXEA EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	07/21/2020	07/21/2020	Expiration	1,078	2,066,052	1916.56	48,071	21,202	34,636		34,636		(39,341)		(21,202)				0010
.082219J MXEA EURO08/07/2|.082219J|MXEA EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	08/07/2020	08/07/2020	Exercise	1,149	2,101,877	1829.31	68,010	31,356	79,338		49,683		(32,611)		(31,356)	29,656			0010
.082219C MXEA ASIAN08/14/|.082219C|MXEA ASIAN 08/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	08/14/2020	08/14/2020	Exercise	964	1,747,722	1812.99	63,633	29,836	65,116		46,735		(43,134)		(29,836)	18,381			0010
.082219L MXEA EURO08/14/2|.082219L|MXEA EURO 08/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/22/2019	08/14/2020	08/14/2020	Exercise	898	1,628,065	1812.99	47,612	22,324	101,366		34,968		(19,187)		(22,324)	66,398			0010
.082819N SPX ASIAN08/28/2|.082819N|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	08/28/2020	Exercise	747	2,160,000	2887.94	44,017	21,647	89,855		32,832		(19,359)		(21,647)	57,023			0010
.B082819 SPX EURO08/28/20|.B082819|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/28/2019	08/28/2020	08/28/2020	Exercise	2,494	7,205,000	2887.94	259,839	127,790	546,862		193,815		(87,748)		(127,790)	353,047			0010
.082819O SPX ASIAN08/28/2|.082819O|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	08/28/2020	Exercise	1,236	3,570,000	2887.94	100,031	49,195	213,843		74,613		(51,628)		(49,195)	139,230			0010
.082819Z SPX EURO08/28/20|.082819Z|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/28/2019	08/28/2020	08/28/2020	Exercise	2,813	8,125,000	2887.94	247,268	121,607	512,680		184,438		(79,191)		(121,607)	328,242			0010
.A082819 SPX EURO08/28/20|.A082819|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/28/2019	08/28/2020	08/28/2020	Exercise	11,116	32,105,000	2887.94	1,080,351	531,320	2,253,814		805,836		(352,735)		(531,320)	1,447,979			0010
.082819R SPX ASIAN08/28/2|.082819R|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	08/28/2020	Exercise	3,144	9,080,000	2887.94	337,197	165,835	762,717		251,516		(204,145)		(165,835)	511,201			0010
.082819Y SPX EURO08/28/20|.082819Y|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/28/2019	08/28/2020	08/28/2020	Exercise	3,284	9,485,000	2887.94	272,126	133,832	561,498		202,979		(85,544)		(133,832)	358,519			0010
.082819J EEJ EURO08/28/20|.082819J|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	13,787	1,945,000	141.06807	61,800	30,393	46,097		46,097		20,360		(30,393)				0010
.082819L EEJ EURO08/28/20|.082819L|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	7,928	1,130,000	142.524525	30,147	14,827	22,487		22,487		11,210		(14,827)				0010
.E082819 SPX EURO08/28/20|.E082819|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/28/2019	08/28/2020	08/28/2020	Exercise	2,719	7,855,000	2887.94	346,466	170,393	744,645		258,430		(124,855)		(170,393)	486,215			0010
.082819P SPX ASIAN08/28/2|.082819P|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	08/28/2020	Exercise	1,994	5,760,000	2887.94	187,649	92,287	411,260		139,968		(104,225)		(92,287)	271,292			0010
.C082819 SPX EURO08/28/20|.C082819|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/28/2019	08/28/2020	08/28/2020	Exercise	10,706	30,920,000	2887.94	1,177,271	578,985	2,485,937		878,128		(400,813)		(578,985)	1,607,809			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.082819S SPX ASIAN08/28/2|.082819S|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	08/28/2020	Exercise	713	2,060,000	2887.94	80,920	39,796	185,815		60,358		(50,852)		(39,796)	125,457			0010
.082819I EEJ EUR008/28/20|.082819I|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	4,038	565,000	139.889035	20,528	10,095	15,312		15,312		6,051		(10,095)				0010
.082819D EEJ EUR008/28/20|.082819D|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	11,354	1,575,000	138.71	51,099	25,131	38,115		38,115		10,011		(25,131)				0010
.082819B EEJ EUR008/28/20|.082819B|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	18,672	2,590,000	138.71	76,044	37,398	56,721		56,721		14,299		(37,398)				0010
.082819T SPX ASIAN08/28/2|.082819T|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	08/28/2020	Exercise	1,971	5,695,000	2887.94	241,268	118,656	550,215		179,962		(161,624)		(118,656)	370,253			0010
.082819W SPX EUR008/28/20|.082819W|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/28/2019	08/28/2020	08/28/2020	Exercise	1,137	3,285,000	2887.94	79,714	39,203	162,276		59,459		(23,675)		(39,203)	102,818			0010
.082819K EEJ EUR008/28/20|.082819K|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	13,155	1,865,000	141.76162	54,507	26,807	40,657		40,657		19,028		(26,807)				0010
.082819F EEJ EUR008/28/20|.082819F|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	21,591	2,995,000	138.71	108,814	53,515	81,165		81,165		23,573		(53,515)				0010
.082819Q SPX ASIAN08/28/2|.082819Q|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	08/28/2020	Exercise	1,402	4,050,000	2887.94	136,828	67,292	302,531		102,060		(77,955)		(67,292)	200,471			0010
.082819M EEJ EUR008/28/20|.082819M|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	2,194	315,000	143.56485	7,390	3,635	5,513		5,513		2,974		(3,635)				0010
.082819G EEJ EUR008/28/20|.082819G|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	47,220	6,550,000	138.71	244,121	120,059	182,090		182,090		54,297		(120,059)				0010
.082819U SPX ASIAN08/28/2|.082819U|SPX ASIAN 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	08/28/2019	08/28/2020	08/28/2020	Exercise	1,314	3,795,000	2887.94	173,494	85,325	376,137		129,410		(125,091)		(85,325)	246,727			0010
.082819H EEJ EUR008/28/20|.082819H|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	26,494	3,675,000	138.71	140,417	69,058	104,738		104,738		32,252		(69,058)				0010
.D082819 SPX EUR008/28/20|.D082819|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/28/2019	08/28/2020	08/28/2020	Exercise	4,596	13,275,000	2887.94	521,460	256,455	1,104,480		388,958		(179,255)		(256,455)	715,523			0010
.082819C EEJ EUR008/28/20|.082819C|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	10,777	1,495,000	138.71	45,698	22,474	34,086		34,086		8,736		(22,474)				0010
.082819A EEJ EUR008/28/20|.082819A|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	7,894	1,095,000	138.71	27,746	13,645	20,696		20,696		5,075		(13,645)				0010
.082819X SPX EUR008/28/20|.082819X|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/28/2019	08/28/2020	08/28/2020	Exercise	1,073	3,100,000	2887.94	84,368	41,492	173,289		62,930		(26,029)		(41,492)	110,359			0010
.082819E EEJ EUR008/28/20|.082819E|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/28/2019	08/28/2020	08/28/2020	Expiration	32,694	4,535,000	138.71	151,997	74,753	113,375		113,375		30,613		(74,753)				0010
.082819V SPX EUR008/28/20|.082819V|SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	08/28/2019	08/28/2020	08/28/2020	Exercise	1,433	4,140,000	2887.94	82,145	40,399	165,190		61,272		(23,086)		(40,399)	103,918			0010
.090919M EEJ EUR009/08/20|.090919M|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	5,990	850,000	141.895985	21,355	11,285	16,320		16,320		6,386		(11,285)				0010
.090919H EEJ EUR009/08/20|.090919H|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	37,219	5,130,000	137.83	190,644	100,740	145,692		145,692		27,424		(100,740)				0010
.090919F EEJ EUR009/08/20|.090919F|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	31,524	4,345,000	137.83	153,511	81,119	117,315		117,315		20,006		(81,119)				0010
.090919G EEJ EUR009/08/20|.090919G|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	68,236	9,405,000	137.83	342,130	180,788	261,459		261,459		47,181		(180,788)				0010
.090919L EEJ EUR009/08/20|.090919L|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	15,787	2,225,000	140.931175	62,888	33,232	48,060		48,060		16,937		(33,232)				0010

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.090919D EEJ EUR09/08/20|.090919D|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	19,661	2,710,000	137.83	86,171	45,535	65,853		65,853		9,947		(45,535)				0010
.B090919 SPX EUR09/08/20|.B090919|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	12,899	38,420,000	2978.43	1,281,990	677,430	2,712,488		979,710		(329,778)		(677,430)	1,732,778			0010
.090919N EEJ EUR09/08/20|.090919N|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	5,257	750,000	142.65405	17,076	9,024	13,050		13,050		5,483		(9,024)				0010
.090919J EEJ EUR09/08/20|.090919J|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	2,859	400,000	139.89745	12,771	6,749	9,760		9,760		3,039		(6,749)				0010
.090919K EEJ EUR09/08/20|.090919K|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	7,807	1,095,000	140.242025	33,529	17,717	25,623		25,623		8,296		(17,717)				0010
.090919X SPX EUR09/08/20|.090919X|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	1,927	5,740,000	2978.43	138,954	73,426	284,706		106,190		(29,997)		(73,426)	178,516			0010
.C090919 SPX EUR09/08/20|.C090919|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	1,312	3,910,000	2978.43	137,119	72,457	290,519		104,788		(35,274)		(72,457)	185,731			0010
.090919V SPX ASIAN09/08/2|.090919V|SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	09/08/2020	Exercise	1,015	3,025,000	2978.43	125,479	66,306	226,761		95,893		(80,159)		(66,306)	130,868			0010
.D090919 SPX EUR09/08/20|.D090919|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	2,279	6,789,999	2978.43	250,557	132,399	535,055		191,478		(66,864)		(132,399)	343,577			0010
.090919P SPX ASIAN09/08/2|.090919P|SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	09/08/2020	Exercise	1,643	4,895,000	2978.43	133,230	70,402	289,781		101,816		(55,096)		(70,402)	187,965			0010
.A090919 SPX EUR09/08/20|.A090919|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	5,007	14,915,000	2978.43	452,791	239,265	948,601		346,028		(111,079)		(239,265)	602,573			0010
.F090919 SPX EUR09/08/20|.F090919|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	5,000	14,895,000	2978.43	582,772	307,949	1,254,165		445,361		(160,551)		(307,949)	808,805			0010
.090919B EEJ EUR09/08/20|.090919B|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	31,052	4,280,000	137.83	122,652	64,812	93,732		93,732		13,505		(64,812)				0010
.H090919 SPX EUR09/08/20|.H090919|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	2,679	7,980,000	2978.43	352,945	186,503	770,880		269,724		(102,601)		(186,503)	501,156			0010
.090919R SPX ASIAN09/08/2|.090919R|SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	09/08/2020	Exercise	2,608	7,770,000	2978.43	254,184	134,316	530,397		194,250		(120,109)		(134,316)	336,147			0010
.090919S SPX ASIAN09/08/2|.090919S|SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	09/08/2020	Exercise	688	2,050,000	2978.43	72,159	38,131	143,832		55,145		(36,320)		(38,131)	88,687			0010
.G090919 SPX EUR09/08/20|.G090919|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	644	1,920,000	2978.43	80,899	42,749	175,486		61,824		(22,908)		(42,749)	113,662			0010
.E090919 SPX EUR09/08/20|.E090919|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	2,743	8,170,000	2978.43	311,101	164,393	665,856		237,747		(83,587)		(164,393)	428,109			0010
.090919T SPX ASIAN09/08/2|.090919T|SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	09/08/2020	Exercise	1,032	3,075,000	2978.43	113,872	60,173	220,054		87,023		(61,150)		(60,173)	133,031			0010
.090919O SPX ASIAN09/08/2|.090919O|SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	09/08/2020	Exercise	535	1,595,000	2978.43	32,350	17,095	67,628		24,723		(11,728)		(17,095)	42,906			0010
.090919Q SPX ASIAN09/08/2|.090919Q|SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	09/08/2020	Exercise	1,428	4,255,000	2978.43	132,515	70,023	285,350		101,269		(60,479)		(70,023)	184,081			0010
.090919Y SPX EUR09/08/20|.090919Y|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	1,401	4,175,000	2978.43	113,634	60,046	235,047		86,840		(25,965)		(60,046)	148,207			0010
.090919A EEJ EUR09/08/20|.090919A|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	8,524	1,175,000	137.83	30,597	16,168	23,383		23,383		3,400		(16,168)				0010
.090919C EEJ EUR09/08/20|.090919C|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	21,294	2,935,000	137.83	87,181	46,068	66,625		66,625		9,508		(46,068)				0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.090919II SPX EUR09/08/20|.090919II|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	1,010	3,010,000	2978.43	59,474	31,428	120,104		45,451		(11,872)		(31,428)	74,653			0010
.090919Z SPX EUR09/08/20|.090919Z|SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	09/09/2019	09/08/2020	09/08/2020	Exercise	3,501	10,430,000	2978.43	297,528	157,220	621,612		227,374		(72,249)		(157,220)	394,238			0010
.090919I EEJ EUR09/08/20|.090919I|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	1,438	200,000	139.001555	7,066	3,734	5,400		5,400		1,490		(3,734)				0010
.090919E EEJ EUR09/08/20|.090919E|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/09/2019	09/08/2020	09/08/2020	Expiration	67,837	9,350,000	137.83	304,648	160,982	232,815		232,815		35,534		(160,982)				0010
.090919U SPX ASIAN09/08/2|.090919U|SPX ASIAN 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/09/2019	09/08/2020	09/08/2020	Exercise	2,612	7,780,000	2978.43	307,449	162,463	571,536		234,956		(181,417)		(162,463)	336,580			0010
.T091619 SPX EUR09/14/20|.T091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	1,429	4,285,000	2997.96	205,851		428,506		205,851		(90,876)			222,654			0010
.U091619 SPX EUR09/14/20|.U091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	3,870	11,605,000	2997.96	619,707		1,392,619		619,707		(305,229)			772,912			0010
.0916190 EEJ EUR09/14/20|.0916190|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	3,676	500,000	136	15,350		6,801		15,350		(409)			(8,549)			0010
.V091619 SPX EUR09/14/20|.V091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	2,176	6,525,000	2997.96	374,535		839,207		374,535		(200,990)			464,672			0010
.091619H EEJ EUR09/14/20|.091619H|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	25,000	3,400,000	136	95,619	52,621	120,370		74,120		(6,862)		(52,621)	46,250			0010
.C091619 SPX ASIAN09/14/2|.C091619|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	Exercise	1,911	5,730,001	2997.96	180,365	99,259	340,527		139,812		(86,890)		(99,259)	200,715			0010
.D091619 SPX ASIAN09/14/2|.D091619|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	Exercise	1,025	3,075,008	2997.96	104,727	57,633	188,894		81,180		(53,731)		(57,633)	107,714			0010
.B091619 SPX ASIAN09/14/2|.B091619|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	Exercise	770	2,309,988	2997.96	68,243	37,555	133,815		52,899		(31,337)		(37,555)	80,916			0010
.I091619 SPX EUR09/14/20|.I091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	1,641	4,920,000	2997.96	116,913	64,340	244,136		90,626		(25,006)		(64,340)	153,510			0010
.J091619 SPX EUR09/14/20|.J091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	995	2,985,000	2997.96	80,135	44,100	168,685		62,118		(17,897)		(44,100)	106,567			0010
.091619Z SPX ASIAN09/14/2|.091619Z|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	Exercise	396	1,190,010	2997.96	23,181	12,757	49,864		17,969		(8,778)		(12,757)	31,895			0010
.091619I EEJ EUR09/14/20|.091619I|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	16,801	2,285,000	136	66,915	36,824	82,952		51,870		(4,908)		(36,824)	31,083			0010
.A091619 SPX ASIAN09/14/2|.A091619|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	Exercise	1,285	3,854,987	2997.96	100,955	55,558	213,292		78,257		(43,117)		(55,558)	135,036			0010
.091619Q EEJ EUR09/14/20|.091619Q|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Expiration	1,629	225,000	138.04	7,053	3,882	5,468		5,468		214		(3,882)				0010
.F091619 SPX ASIAN09/14/2|.F091619|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	Exercise	1,919	5,755,004	2997.96	222,728	122,572	374,241		172,650		(131,424)		(122,572)	201,591			0010
.091619L EEJ EUR09/14/20|.091619L|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	21,507	2,925,000	136	101,882	56,068	118,764		78,975		(6,860)		(56,068)	39,789			0010
.091619K EEJ EUR09/14/20|.091619K|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	69,007	9,385,000	136	301,468	165,905	361,350		233,687		(22,421)		(165,905)	127,664			0010
.091619J EEJ EUR09/14/20|.091619J|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	17,242	2,345,000	136	72,302	39,789	87,944		56,046		(5,351)		(39,789)	31,899			0010
.H091619 SPX EUR09/14/20|.H091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	1,130	3,390,000	2997.96	66,299	36,486	136,822		51,392		(13,149)		(36,486)	85,430			0010

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.091619S EEJ EUR09/14/20 I.091619S|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Expiration	12,584	1,750,000	139.06	48,538	26,712	37,625		37,625		2,895		(26,712)				0010
.N091619 SPX EUR09/14/20 I.N091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	2,791	8,370,000	2997.96	286,249	157,529	614,430		221,889		(69,813)		(157,529)	392,541			0010
.091619M EEJ EUR09/14/20 I.091619M|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	50,073	6,810,000	136	243,352	133,922	281,273		188,637		(15,659)		(133,922)	92,636			0010
.091619G EEJ EUR09/14/20 I.091619G|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	5,477	745,000	136	19,318	10,631	25,109		14,975		(1,195)		(10,631)	10,134			0010
.G091619 SPX ASIAN09/14/2 I.G091619|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	Exercise	1,152	3,454,999	2997.96	142,183	78,246	231,239		110,215		(91,191)		(78,246)	121,025			0010
.O091619 SPX EUR09/14/20 I.O091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	1,637	4,910,000	2997.96	177,167	97,499	382,345		137,333		(44,156)		(97,499)	245,012			0010
.M091619 SPX EUR09/14/20 I.M091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	9,913	29,720,000	2997.96	980,365	539,516	2,097,358		759,940		(235,841)		(539,516)	1,337,418			0010
.091619B EEJ EUR08/21/20 I.091619B|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	08/21/2020	08/21/2020	Exercise	7,976	1,100,000	137.9	27,104	14,256	25,626		20,680		(903)		(14,256)	4,946			0010
.P091619 SPX EUR09/14/20 I.P091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	2,863	8,585,000	2997.96	320,514	176,386	694,000		248,450		(80,940)		(176,386)	445,550			0010
.091619U EEJ EUR09/14/20 I.091619U|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Expiration	4,468	625,000	139.876	15,642	8,608	12,125		12,125		1,303		(8,608)				0010
.E091619 SPX ASIAN09/14/2 I.E091619|SPX ASIAN 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	09/16/2019	09/14/2020	09/14/2020	Exercise	1,139	3,415,006	2997.96	122,915	67,642	214,902		95,279		(66,979)		(67,642)	119,624			0010
.091619F EEJ EUR09/14/20 I.091619F|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	4,852	660,000	136	15,837	8,715	21,254		12,276		(899)		(8,715)	8,978			0010
.K091619 SPX EUR09/14/20 I.K091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	2,251	6,750,000	2997.96	191,138	105,187	403,981		148,163		(43,571)		(105,187)	255,819			0010
.R091619 SPX EUR09/14/20 I.R091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	865	2,595,000	2997.96	108,900	59,930	239,079		84,415		(29,055)		(59,930)	154,663			0010
.Q091619 SPX EUR09/14/20 I.Q091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	3,585	10,750,000	2997.96	416,043	228,957	905,152		322,500		(107,323)		(228,957)	582,652			0010
.091619V EEJ EUR09/14/20 I.091619V|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Expiration	2,843	400,000	140.692	9,030	4,970	7,000		7,000		991		(4,970)				0010
.091619D EEJ EUR08/28/20 I.091619D|EEJ EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	08/28/2020	08/28/2020	Expiration	14,202	1,970,000	138.71	38,287	20,419	29,353		29,353		(101)		(20,419)				0010
.091619C EEJ EUR08/21/20 I.091619C|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	08/21/2020	08/21/2020	Exercise	3,698	510,000	137.9	13,502	7,102	12,595		10,302		(413)		(7,102)	2,293			0010
.L091619 SPX EUR09/14/20 I.L091619|SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	5,315	15,935,000	2997.96	478,773	263,479	1,016,508		371,126		(111,474)		(263,479)	645,381			0010
.091619E EEJ EUR09/08/20 I.091619E|EEJ EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/08/2020	09/08/2020	Expiration	8,778	1,210,000	137.83	25,697	13,991	19,844		19,844		(733)		(13,991)				0010
.091619T EEJ EUR09/14/20 I.091619T|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Expiration	3,048	425,000	139.4	11,294	6,216	8,755		8,755		781		(6,216)				0010
.091619P EEJ EUR09/14/20 I.091619P|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	1,786	245,000	137.156	8,502	4,679	7,841		6,591		49		(4,679)	1,250			0010
.091619A EEJ EUR08/21/20 I.091619A|EEJ EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	08/21/2020	08/21/2020	Exercise	4,350	600,000	137.9	13,762	7,238	13,198		10,500		(485)		(7,238)	2,698			0010
.091619R EEJ EUR09/14/20 I.091619R|EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Expiration	19,692	2,725,000	138.38	81,909	45,076	63,493		63,493		3,161		(45,076)				0010

SCHEDULE DB - PART A - SECTION 2

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.091619N EEJ EUR009/14/20 .091619N EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	31,250	4,250,000	136	155,710	85,690	178,513		120,700		(8,899)		(85,690)	57,813			0010
.S091619 SPX EUR009/14/20 .S091619 SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Morgan Stanley & Co. International plc .. 4PQUHN3JPFGFNF3BB653	09/16/2019	09/14/2020	09/14/2020	Exercise	2,318	6,950,000	2997.96	304,212	167,415	671,574		235,814		(82,798)		(167,415)	435,760			0010
.091619X EEJ EQFIID09/14/2 .091619X EEJ EQFIID 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/16/2019	09/14/2020	09/14/2020	Exercise	29,518	4,000,000	135.51	51,602		68,844				(94,873)		(28,398)	68,844			0010
.092319D EEJ EUR009/14/20 .092319D EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/14/2020	09/14/2020	Exercise	5,514	750,000	136	29,025		10,202		29,025		5,386		(18,823)				0010
.092319T SPX ASIAN09/21/2 .092319T SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	09/21/2020	Exercise	377	1,130,000	2991.78	31,039	17,813	59,631		24,426		(14,074)		(17,813)	35,205			0010
.D092319 SPX EUR009/21/20 .D092319 SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	965	2,890,000	2991.78	77,120	44,260	164,726		60,690		(17,438)		(44,260)	104,036			0010
.B092319 SPX EUR009/21/20 .B092319 SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	1,251	3,745,000	2991.78	71,858	41,241	149,806		56,550		(13,945)		(41,241)	93,256			0010
.092319V SPX ASIAN09/21/2 .092319V SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	09/21/2020	Exercise	1,982	5,930,000	2991.78	187,088	107,372	331,978		147,230		(91,346)		(107,372)	184,748			0010
.092319W SPX ASIAN09/21/2 .092319W SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	09/21/2020	Exercise	1,169	3,500,000	2991.78	117,859	67,641	201,792		92,750		(60,895)		(67,641)	109,042			0010
.092319R SPX ASIAN09/21/2 .092319R SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	09/21/2020	Exercise	573	1,715,000	2991.78	32,563	18,688	70,728		25,626		(12,425)		(18,688)	45,102			0010
.092319X SPX ASIAN09/21/2 .092319X SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	09/21/2020	Exercise	925	2,770,000	2991.78	99,824	57,290	164,856		78,557		(55,201)		(57,290)	86,299			0010
.E092319 SPX EUR009/21/20 .E092319 SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	2,431	7,275,000	2991.78	203,378	116,722	435,047		160,050		(46,181)		(116,722)	274,997			0010
.092319S SPX ASIAN09/21/2 .092319S SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	09/21/2020	Exercise	902	2,700,000	2991.78	68,663	39,407	138,153		54,035		(29,785)		(39,407)	84,118			0010
.092319U SPX ASIAN09/21/2 .092319U SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	09/21/2020	Exercise	1,034	3,095,000	2991.78	92,698	53,200	169,373		72,949		(44,467)		(53,200)	96,424			0010
.C092319 SPX EUR009/21/20 .C092319 SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	1,926	5,765,000	2991.78	136,258	78,200	287,668		107,229		(28,694)		(78,200)	180,439			0010
.G092319 SPX EUR009/21/20 .G092319 SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	919	2,750,000	2991.78	85,265	48,935	183,974		67,100		(20,202)		(48,935)	116,874			0010
.092319L EEJ EUR009/21/20 .092319L EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	45,520	6,270,000	137.74	221,494	127,118	174,306		174,306		27,147		(127,118)				0010
.A092319 SPX ASIAN09/21/2 .A092319 SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	09/21/2020	Exercise	613	1,835,000	2991.78	76,515	43,913	117,383		60,214		(50,960)		(43,913)	57,169			0010
.092319H EEJ EUR009/21/20 .092319H EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	20,219	2,785,000	137.74	80,334	46,105	63,220		63,220		7,941		(46,105)				0010
.092319E EEJ EUR009/21/20 .092319E EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	8,167	1,125,000	137.74	26,161	15,014	20,588		20,588		2,727		(15,014)				0010
.092319J EEJ EUR009/21/20 .092319J EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	9,111	1,255,000	137.74	40,347	23,156	31,752		31,752		4,296		(23,156)				0010
.I092319 SPX EUR009/21/20 .I092319 SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce ... 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	3,601	10,775,000	2991.78	365,576	209,809	794,104		287,693		(88,984)		(209,809)	506,412			0010
.092319K EEJ EUR009/21/20 .092319K EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	18,694	2,575,000	137.74	88,347	50,703	69,525		69,525		10,204		(50,703)				0010
.092319F EEJ EUR009/21/20 .092319F EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	5,699	785,000	137.74	20,649	11,850	16,250		16,250		2,083		(11,850)				0010

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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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.092319N EEJ EURO09/21/20 | .092319N | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	8,954	1,255,000	140.15045	37,317	21,417	29,367		29,367		8,557		(21,417)				0010
.092319B EEJ EURO09/14/20 | .092319B | EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/14/2020	09/14/2020	Exercise	5,441	740,000	136	27,479	15,589	31,600		21,534		2,159		(15,589)	10,066			0010
.092319P EEJ EURO09/21/20 | .092319P | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	4,426	625,000	141.1835	16,440	9,435	12,938		12,938		4,285		(9,435)				0010
.092319G EEJ EURO09/21/20 | .092319G | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	19,783	2,725,000	137.74	75,833	43,522	59,678		59,678		7,481		(43,522)				0010
.092319M EEJ EURO09/21/20 | .092319M | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	12,523	1,725,000	137.74	62,252	35,728	48,990		48,990		7,974		(35,728)				0010
.K092319 SPX EURO09/21/20 | .K092319 | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	1,144	3,425,000	2991.78	126,649	72,686	278,451		99,668		(32,603)		(72,686)	178,784			0010
.092319A EEJ EURO09/14/20 | .092319A | EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/14/2020	09/14/2020	Exercise	8,639	1,175,000	136	39,883	22,627	47,238		31,255		3,015		(22,627)	15,983			0010
.092319O EEJ EURO09/21/20 | .092319O | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	14,626	2,060,000	140.83915	56,542	32,450	44,496		44,496		14,179		(32,450)				0010
.092319Y SPX ASIAN09/21/2 | .092319Y | SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	09/21/2020	Exercise	1,713	5,125,000	2991.78	196,272	112,643	314,126		154,457		(116,426)		(112,643)	159,668			0010
.M092319 SPX EURO09/21/20 | .M092319 | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	2,015	6,030,000	2991.78	258,990	148,638	578,883		203,814		(70,958)		(148,638)	375,069			0010
.092319C EEJ EURO09/14/20 | .092319C | EEJ EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/14/2020	09/14/2020	Exercise	7,242	985,000	136	42,861	24,316	46,987		33,589		4,212		(24,316)	13,399			0010
.092319Z SPX ASIAN09/21/2 | .092319Z | SPX ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/23/2019	09/21/2020	09/21/2020	Exercise	1,809	5,415,000	2991.78	215,084	123,440	337,965		169,262		(133,688)		(123,440)	168,703			0010
.092319Q EEJ EURO09/21/20 | .092319Q | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	4,475	635,000	141.8722	15,331	8,799	12,065		12,065		4,309		(8,799)				0010
.H092319 SPX EURO09/21/20 | .H092319 | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	6,716	20,095,000	2991.78	656,252	376,631	1,420,716		516,442		(157,473)		(376,631)	904,274			0010
.092319I EEJ EURO09/21/20 | .092319I | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/23/2019	09/21/2020	09/21/2020	Expiration	45,084	6,210,000	137.74	188,599	108,239	148,419		148,419		19,147		(108,239)				0010
.L092319 SPX EURO09/21/20 | .L092319 | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	5,884	17,605,000	2991.78	675,604	387,738	1,487,601		531,671		(174,140)		(387,738)	955,930			0010
.J092319 SPX EURO09/21/20 | .J092319 | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	2,314	6,925,000	2991.78	246,392	141,408	538,764		193,900		(61,889)		(141,408)	344,864			0010
.F092319 SPX EURO09/21/20 | .F092319 | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	09/23/2019	09/21/2020	09/21/2020	Exercise	4,231	12,660,000	2991.78	374,834	215,122	807,720		294,978		(88,699)		(215,122)	512,742			0010
.092419P MXEA ASIAN09/21/ | .092419P | MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	09/21/2020	09/21/2020	Expiration	1,014	1,930,585	1903.93	52,269	30,129	41,199		41,199		(37,281)		(30,129)				0010
.092419M MXEA ASIAN08/28/ | .092419M | MXEA ASIAN 08/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	08/28/2020	08/28/2020	Exercise	629	1,146,000	1821.94	51,349	28,396	56,528		39,872		(17,568)		(28,396)	16,656			0010
.092419V MXEA EURO09/08/2 | .092419V | MXEA EURO 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	09/08/2020	09/08/2020	Expiration	1,583	2,981,026	1883.15	87,427	49,313	68,370		68,370		(30,603)		(49,313)				0010
.092419X MXEA EURO09/14/2 | .092419X | MXEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	09/14/2020	09/14/2020	Exercise	1,128	2,145,783	1902.29	54,566	31,094	52,226		42,830		(20,178)		(31,094)	9,396			0010
.092419N MXEA ASIAN09/08/ | .092419N | MXEA ASIAN 09/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	09/08/2020	09/08/2020	Expiration	1,246	2,346,405	1883.15	71,300	40,217	55,759		55,759		(41,114)		(40,217)				0010
.092419U MXEA EURO09/08/2 | .092419U | MXEA EURO 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	09/08/2020	09/08/2020	Expiration	650	1,224,048	1883.15	30,155	17,009	23,582		23,582		(10,005)		(17,009)				0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.0924190 MXEA ASIAN09/14/1.0924190|MXEA ASIAN 09/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	09/14/2020	09/14/2020	Expiration	698	1,327,798	1902.29	35,615	20,295	27,955		27,955		(25,507)		(20,295)				0010
.092419Y MXEA EUR009/14/2.092419Y|MXEA EURO 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	09/14/2020	09/14/2020	Exercise	1,102	2,096,324	1902.29	66,871	38,106	61,668		52,488		(26,874)		(38,106)	9,180			0010
.092419W MXEA EUR009/08/2.092419W|MXEA EURO 09/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	09/08/2020	09/08/2020	Expiration	562	1,058,330	1883.15	38,045	21,459	29,752		29,752		(14,335)		(21,459)				0010
.092419S MXEA EUR008/28/2.092419S|MXEA EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	08/28/2020	08/28/2020	Exercise	1,267	2,308,398	1821.94	73,263	40,514	150,946		56,888		(18,554)		(40,514)	94,058			0010
.092419R MXEA EUR008/21/2.092419R|MXEA EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	08/21/2020	08/21/2020	Exercise	1,278	2,346,446	1836.03	93,911	51,244	128,643		72,578		(27,935)		(51,244)	56,066			0010
.092419T MXEA EUR008/28/2.092419T|MXEA EURO 08/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	08/28/2020	08/28/2020	Exercise	1,708	3,111,874	1821.94	127,644	70,587	250,564		99,115		(35,243)		(70,587)	151,448			0010
.092419Q MXEA EUR008/21/2.092419Q|MXEA EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/24/2019	08/21/2020	08/21/2020	Exercise	894	1,641,411	1836.03	51,465	28,083	78,994		39,774		(14,076)		(28,083)	39,220			0010
.093019X SPX ASIAN09/28/2.093019X|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	09/28/2020	Exercise	601	1,790,000	2976.74	75,561	45,203	151,032		60,382		(50,919)		(45,203)	90,650			0010
.093019H EEJ EUR009/28/20.093019H|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	21,856	3,000,000	137.26	100,986	60,414	80,700		80,700		6,036		(60,414)				0010
.B093019 SPX EUR009/28/20|.B093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	2,620	7,800,011	2976.74	215,713	129,047	466,432		172,380		(49,319)		(129,047)	294,052			0010
.093019N EEJ EUR009/28/20|.093019N|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	6,891	970,000	140.76013	24,762	14,814	19,788		19,788		5,005		(14,814)				0010
.093019Z SPX EUR009/28/20|.093019Z|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	1,567	4,664,998	2976.74	109,749	65,655	235,108		87,702		(23,806)		(65,655)	147,406			0010
.093019M EEJ EUR009/28/20|.093019M|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	8,407	1,180,000	140.34835	31,748	18,992	25,370		25,370		6,074		(18,992)				0010
.093019I EEJ EUR009/28/20|.093019I|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	54,640	7,500,000	137.26	259,974	155,526	207,750		207,750		17,247		(155,526)				0010
.093019W SPX ASIAN09/28/2.093019W|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	09/28/2020	Exercise	1,133	3,375,000	2976.74	136,467	81,639	279,972		109,053		(86,035)		(81,639)	170,919			0010
.A093019 SPX EUR009/28/20|.A093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	1,014	3,019,992	2976.74	80,118	47,930	172,741		64,024		(18,030)		(47,930)	108,717			0010
.093019G EEJ EUR009/28/20|.093019G|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	10,345	1,420,000	137.26	44,069	26,363	35,216		35,216		2,209		(26,363)				0010
.D093019 SPX EUR009/28/20|.D093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	747	2,224,994	2976.74	68,494	40,976	149,296		54,735		(16,314)		(40,976)	94,561			0010
.E093019 SPX EUR009/28/20|.E093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	8,510	25,335,004	2976.74	824,297	493,123	1,801,310		658,710		(197,996)		(493,123)	1,142,600			0010
.093019U SPX ASIAN09/28/2.093019U|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	09/28/2020	Exercise	628	1,870,000	2976.74	68,139	40,763	149,152		54,451		(37,704)		(40,763)	94,702			0010
.C093019 SPX EUR009/28/20|.C093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	5,196	15,469,999	2976.74	456,869	273,315	991,638		365,092		(106,376)		(273,315)	626,546			0010
.093019Y SPX EUR009/28/20|.093019Y|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	1,849	5,505,004	2976.74	104,711	62,641	221,859		83,676		(21,554)		(62,641)	138,183			0010
.K093019 SPX EUR009/28/20|.K093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	2,744	8,169,990	2976.74	352,721	211,009	794,119		281,865		(95,896)		(211,009)	512,254			0010
.093019K EEJ EUR009/28/20|.093019K|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	4,871	675,000	138.56397	22,384	13,391	17,888		17,888		3,142		(13,391)				0010

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.093019S SPX ASIAN09/28/2|.093019S|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	09/28/2020	Exercise	1,662	4,950,000	2976.74	156,847	93,831	370,366		125,339		(76,605)		(93,831)	245,027			0010
.093019B EEJ EUR009/28/20|.093019B|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	28,158	3,865,000	137.26	100,601	60,183	80,392		80,392		5,123		(60,183)				0010
.093019T SPX ASIAN09/28/2|.093019T|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	09/28/2020	Exercise	1,335	3,975,000	2976.74	133,996	80,161	308,383		107,079		(68,748)		(80,161)	201,305			0010
.I093019 SPX EUR009/28/20|.I093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	5,932	17,659,986	2976.74	674,031	403,229	1,495,805		538,630		(173,081)		(403,229)	957,175			0010
.093019V SPX ASIAN09/28/2|.093019V|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	09/28/2020	Exercise	1,313	3,910,000	2976.74	151,215	90,462	318,851		120,839		(89,729)		(90,462)	198,013			0010
.0930190 EEJ EUR009/28/20|.0930190|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	3,630	515,000	141.85821	11,471	6,863	9,167		9,167		2,706		(6,863)				0010
.H093019 SPX EUR009/28/20|.H093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	1,105	3,290,012	2976.74	122,276	73,150	270,440		97,713		(30,933)		(73,150)	172,727			0010
.G093019 SPX EUR009/28/20|.G093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	1,773	5,279,993	2976.74	187,647	112,257	413,425		149,952		(46,764)		(112,257)	263,473			0010
.093019Q SPX ASIAN09/28/2|.093019Q|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	09/28/2020	Exercise	1,404	4,180,000	2976.74	108,308	64,794	245,397		86,551		(46,586)		(64,794)	158,845			0010
.093019P SPX ASIAN09/28/2|.093019P|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	09/28/2020	Exercise	692	2,060,000	2976.74	39,292	23,506	85,785		31,399		(14,959)		(23,506)	54,387			0010
.093019A EEJ EUR009/28/20|.093019A|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	7,868	1,080,000	137.26	25,273	15,119	20,196		20,196		1,484		(15,119)				0010
.093019R SPX ASIAN09/28/2|.093019R|SPX ASIAN 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/30/2019	09/28/2020	09/28/2020	Exercise	1,585	4,720,000	2976.74	141,544	84,676	329,754		113,110		(66,471)		(84,676)	216,644			0010
.093019D EEJ EUR009/28/20|.093019D|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	24,515	3,365,000	137.26	95,166	56,932	76,049		76,049		4,541		(56,932)				0010
.F093019 SPX EUR009/28/20|.F093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	3,268	9,730,011	2976.74	331,186	198,126	726,847		264,656		(81,177)		(198,126)	462,191			0010
.093019C EEJ EUR009/28/20|.093019C|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	14,862	2,040,000	137.26	55,651	33,293	44,472		44,472		2,663		(33,293)				0010
.093019F EEJ EUR009/28/20|.093019F|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	37,301	5,120,000	137.26	152,488	91,224	121,856		121,856		7,351		(91,224)				0010
.093019E EEJ EUR009/28/20|.093019E|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	6,811	935,000	137.26	27,379	16,379	21,879		21,879		1,284		(16,379)				0010
.093019J EEJ EUR009/28/20|.093019J|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	17,485	2,400,000	137.26	84,994	50,846	67,920		67,920		6,073		(50,846)				0010
.J093019 SPX EUR009/28/20|.J093019|SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/30/2019	09/28/2020	09/28/2020	Exercise	666	1,985,009	2976.74	81,475	48,741	182,425		65,108		(21,697)		(48,741)	117,317			0010
.093019L EEJ EUR009/28/20|.093019L|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	09/30/2019	09/28/2020	09/28/2020	Expiration	12,100	1,690,000	139.66205	49,276	29,478	39,377		39,377		8,392		(29,478)				0010
.100719Z SPX ASIAN10/07/2|.100719Z|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5170UK5573	10/07/2019	10/07/2020	10/07/2020	Exercise	1,469	4,320,000	2938.79	160,571	100,357	402,618		130,464		(96,478)		(100,357)	272,154			0010
.100719A EEJ EUR009/21/20|.100719A|EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2019	09/21/2020	09/21/2020	Expiration	6,098	840,000	137.74	22,106	13,510	17,808		17,808		2,312		(13,510)				0010
.100719E EEJ EUR010/07/20|.100719E|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	6,474	890,000	137.46	22,784	14,240	18,512		18,512		1,533		(14,240)				0010
.100719H EEJ EUR010/07/20|.100719H|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	32,700	4,495,000	137.46	131,669	82,293	106,981		106,981		8,582		(82,293)				0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.100719C EEJ EUR009/21/20 | .100719C | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	09/21/2020	09/21/2020	Expiration	7,187	990,000	137.74	34,411	21,029	27,720		27,720		4,388		(21,029)				0010
.100719F EEJ EUR010/07/20 | .100719F | EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	12,258	1,685,000	137.46	45,210	28,256	36,733		36,733		2,990		(28,256)				0010
.100719Y SPX ASIAN10/07/2 | .100719Y | SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2019	10/07/2020	10/07/2020	Exercise	940	2,765,000	2938.79	99,030	61,893	244,426		80,462		(57,019)		(61,893)	163,964			0010
.100719D EEJ EUR010/07/20 | .100719D | EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	7,383	1,015,000	137.46	23,361	14,600	18,981		18,981		1,753		(14,600)				0010
.F100719 SPX EUR010/07/20 | .F100719 | SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	1,760	5,175,000	2938.79	134,391	83,994	293,932		109,193		(32,989)		(83,994)	184,739			0010
.100719K EEJ EUR010/07/20 | .100719K | EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	7,929	1,090,000	137.46	36,087	22,555	29,321		29,321		2,766		(22,555)				0010
.D100719 SPX EUR010/07/20 | .D100719 | SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	598	1,760,000	2938.79	37,258	23,286	80,255		30,272		(8,468)		(23,286)	49,983			0010
.E100719 SPX EUR010/07/20 | .E100719 | SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	1,652	4,855,000	2938.79	114,130	71,331	248,088		92,731		(27,269)		(71,331)	155,358			0010
.100719W SPX ASIAN10/07/2 | .100719W | SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2019	10/07/2020	10/07/2020	Exercise	2,786	8,190,000	2938.79	260,064	162,540	620,803		211,302		(136,310)		(162,540)	409,501			0010
.100719B EEJ EUR009/21/20 | .100719B | EEJ EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	09/21/2020	09/21/2020	Expiration	6,207	855,000	137.74	25,155	15,372	20,264		20,264		2,628		(15,372)				0010
.C100719 SPX EUR010/07/20 | .C100719 | SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	1,752	5,150,000	2938.79	80,498	50,312	168,921		65,405		(15,439)		(50,312)	103,516			0010
.100719M EEJ EUR010/07/20 | .100719M | EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	15,931	2,190,000	137.46	76,279	47,675	61,977		61,977		6,575		(47,675)				0010
.J100719 SPX EUR010/07/20 | .J100719 | SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	8,625	25,350,000	2938.79	804,960	503,100	1,794,818		654,030		(216,009)		(503,100)	1,140,788			0010
.100719L EEJ EUR010/07/20 | .100719L | EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	18,987	2,610,000	137.46	88,981	55,613	72,297		72,297		7,243		(55,613)				0010
.100719J EEJ EUR010/07/20 | .100719J | EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	11,748	1,615,000	137.46	49,494	30,933	40,214		40,214		3,331		(30,933)				0010
.O100719 SPX EUR010/07/20 | .O100719 | SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	1,891	5,560,000	2938.79	217,610	136,006	496,507		176,808		(64,893)		(136,006)	319,699			0010
.100719R EEJ EUR010/07/20 | .100719R | EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	7,026	990,000	140.8965	25,222	15,764	20,493		20,493		5,420		(15,764)				0010
.N100719 SPX EUR010/07/20 | .N100719 | SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	3,251	9,555,000	2938.79	358,680	224,175	812,162		291,428		(103,189)		(224,175)	520,734			0010
.100719P EEJ EUR010/07/20 | .100719P | EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	11,274	1,580,000	140.14047	43,948	27,468	35,708		35,708		8,406		(27,468)				0010
.100719O EEJ EUR010/07/20 | .100719O | EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	10,653	1,490,000	139.86555	42,912	26,820	34,866		34,866		7,937		(26,820)				0010
.M100719 SPX EUR010/07/20 | .M100719 | SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	3,377	9,925,000	2938.79	357,911	223,694	807,892		290,803		(101,748)		(223,694)	517,089			0010
.100719N EEJ EUR010/07/20 | .100719N | EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	6,410	890,000	138.8346	28,809	18,005	23,407		23,407		4,468		(18,005)				0010
.100719S EEJ EUR010/07/20 | .100719S | EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	6,083	860,000	141.37761	20,640	12,900	16,770		16,770		4,717		(12,900)				0010
.A100719 SPX ASIAN10/07/2 | .A100719 | SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2019	10/07/2020	10/07/2020	Exercise	1,224	3,600,000	2938.79	144,000	90,000	350,565		117,000		(94,732)		(90,000)	233,565			0010

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.L100719 SPX EURO10/07/20|.L100719|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	3,334	9,800,000	2938.79	340,135	212,585	764,394		276,360		(94,729)		(212,585)	488,034			0010
.100719Q EEJ EURO10/07/20|.100719Q|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	3,735	525,000	140.55285	13,892	8,683	11,288		11,288		2,816		(8,683)				0010
.H100719 SPX EURO10/07/20|.H100719|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	8,205	24,115,000	2938.79	691,544	432,215	1,528,928		561,880		(179,145)		(432,215)	967,049			0010
.100719T SPX ASIAN10/07/2|.100719T|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2019	10/07/2020	10/07/2020	Exercise	552	1,625,000	2938.79	24,600	15,375	53,950		19,988		(9,859)		(15,375)	33,962			0010
.100719V SPX ASIAN10/07/2|.100719V|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2019	10/07/2020	10/07/2020	Exercise	1,155	3,395,000	2938.79	98,612	61,632	230,857		80,122		(48,737)		(61,632)	150,735			0010
.100719U SPX ASIAN10/07/2|.100719U|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2019	10/07/2020	10/07/2020	Exercise	1,211	3,560,000	2938.79	91,574	57,234	210,756		74,404		(43,096)		(57,234)	136,352			0010
.I100719 SPX EURO10/07/20|.I100719|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	1,874	5,510,000	2938.79	166,826	104,266	370,267		135,546		(43,860)		(104,266)	234,721			0010
.100719X SPX ASIAN10/07/2|.100719X|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2019	10/07/2020	10/07/2020	Exercise	1,214	3,570,000	2938.79	119,513	74,695	289,174		97,104		(65,161)		(74,695)	192,070			0010
.G100719 SPX EURO10/07/20|.G100719|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	653	1,920,000	2938.79	52,697	32,935	115,969		42,816		(13,352)		(32,935)	73,153			0010
.100719I EEJ EURO10/07/20|.100719I|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	5,128	705,000	137.46	20,998	13,124	17,061		17,061		1,398		(13,124)				0010
.P100719 SPX EURO10/07/20|.P100719|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	891	2,620,000	2938.79	108,347	67,717	248,898		88,032		(33,191)		(67,717)	160,866			0010
.K100719 SPX EURO10/07/20|.K100719|SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/07/2019	10/07/2020	10/07/2020	Exercise	5,772	16,965,000	2938.79	563,760	352,350	1,263,878		458,055		(155,594)		(352,350)	805,823			0010
.100719G EEJ EURO10/07/20|.100719G|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/07/2019	10/07/2020	10/07/2020	Expiration	10,403	1,430,000	137.46	39,776	24,860	32,318		32,318		2,545		(24,860)				0010
.B100719 SPX ASIAN10/07/2|.B100719|SPX ASIAN 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/07/2019	10/07/2020	10/07/2020	Exercise	551	1,620,000	2938.79	68,588	42,868	160,832		55,728		(49,918)		(42,868)	105,104			0010
.101419V EEJ EURO10/14/20|.101419V|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Exercise	50,471	6,900,000	136.71	211,830		68,642		211,830		8,598		(143,188)				0010
.R101419 SPX EURO10/14/20|.R101419|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	707	2,100,000	2966.15	94,710		188,998		94,710		(40,561)		94,288				0010
.T101419 SPX EURO10/14/20|.T101419|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	1,651	4,900,000	2966.15	265,090		588,003		265,090		(137,281)		322,913				0010
.U101419 SPX EURO10/14/20|.U101419|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	244	725,000	2966.15	41,470		97,078		41,470		(23,225)		55,608				0010
.S101419 SPX EURO10/14/20|.S101419|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	3,101	9,200,000	2966.15	473,800		1,012,011		473,800		(230,335)		538,211				0010
.101419I EEJ EURO10/14/20|.101419I|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Exercise	7,607	1,040,000	136.71	28,602	18,614	33,954		23,608		(273)		(18,614)	10,346			0010
.101419K EEJ EURO10/14/20|.101419K|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Exercise	11,923	1,630,000	136.71	47,790	31,102	55,661		39,446		(622)		(31,102)	16,215			0010
.101419Y SPX ASIAN10/14/2|.101419Y|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	10/14/2020	Exercise	822	2,440,000	2966.15	59,957	39,019	141,473		49,488		(27,938)		(39,019)	91,985			0010
.101419L EEJ EURO10/14/20|.101419L|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Exercise	27,320	3,735,000	136.71	112,675	73,328	130,158		93,002		(1,329)		(73,328)	37,156			0010
.J101419 SPX EURO10/14/20|.J101419|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	3,164	9,385,000	2966.15	256,969	167,233	574,351		212,101		(60,379)		(167,233)	362,250			0010

SCHEDULE DB - PART A - SECTION 2

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

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.C101419 SPX ASIAN10/14/21.C101419|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	10/14/2020	Exercise	514	1,525,000	2966.15	51,125	33,272	125,807		42,198		(30,517)		(33,272)	83,609			0010
.101419Z SPX ASIAN10/14/21.101419Z|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	10/14/2020	Exercise	984	2,920,000	2966.15	81,059	52,753	195,966		66,906		(40,851)		(52,753)	129,060			0010
.101419S EEJ EURO10/14/20|.101419S|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Expiration	8,932	1,245,000	139.375845	34,240	22,283	28,262		28,262		3,464		(22,283)				0010
.101419G EEJ EURO10/14/20|.101419G|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Exercise	2,596	355,000	136.71	8,516	5,542	10,561		7,029		20		(5,542)	3,532			0010
.101419N EEJ EURO10/14/20|.101419N|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Exercise	66,783	9,130,000	136.71	306,399	199,403	343,727		252,901		(1,501)		(199,403)	90,826			0010
.101419P EEJ EURO10/14/20|.101419P|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Expiration	9,089	1,255,000	138.0771	40,141	26,123	33,132		33,132		2,692		(26,123)				0010
.101419U EEJ EURO10/14/20|.101419U|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Expiration	3,271	460,000	140.606235	10,868	7,073	8,970		8,970		1,455		(7,073)				0010
.101419F EEJ EURO10/14/20|.101419F|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Exercise	3,072	420,000	136.71	9,465	6,159	11,984		7,812		72		(6,159)	4,172			0010
.B101419 SPX ASIAN10/14/21.B101419|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	10/14/2020	Exercise	687	2,040,000	2966.15	64,984	42,291	163,391		53,638		(36,772)		(42,291)	109,753			0010
.101419A EEJ EURO10/07/20|.101419A|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/07/2020	10/07/2020	Expiration	3,637	500,000	137.46	10,151	6,549	8,350		8,350		277		(6,549)				0010
.H101419 SPX EURO10/14/20|.H101419|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	1,168	3,465,000	2966.15	77,243	50,269	169,091		63,756		(16,003)		(50,269)	105,335			0010
.101419H EEJ EURO10/14/20|.101419H|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Exercise	16,385	2,240,000	136.71	59,162	38,502	71,116		48,832		(454)		(38,502)	22,284			0010
.F101419 SPX ASIAN10/14/21.F101419|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	10/14/2020	Exercise	792	2,350,000	2966.15	94,154	61,275	206,555		77,715		(73,024)		(61,275)	128,840			0010
.101419J EEJ EURO10/14/20|.101419J|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Exercise	6,180	845,000	136.71	24,058	15,657	28,264		19,858		(270)		(15,657)	8,406			0010
.D101419 SPX ASIAN10/14/21.D101419|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	10/14/2020	Exercise	962	2,855,000	2966.15	100,403	65,341	239,399		82,872		(62,883)		(65,341)	156,527			0010
.P101419 SPX EURO10/14/20|.P101419|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	1,985	5,890,000	2966.15	217,647	141,643	501,831		179,645		(59,701)		(141,643)	322,186			0010
.101419R EEJ EURO10/14/20|.101419R|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Expiration	5,715	795,000	139.102425	22,538	14,668	18,603		18,603		2,081		(14,668)				0010
.O101419 SPX EURO10/14/20|.O101419|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	1,712	5,080,000	2966.15	179,715	116,957	411,983		148,336		(48,016)		(116,957)	263,647			0010
.M101419 SPX EURO10/14/20|.M101419|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	2,739	8,125,000	2966.15	266,766	173,609	606,119		220,188		(68,298)		(173,609)	385,932			0010
.101419C EEJ EURO10/07/20|.101419C|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/07/2020	10/07/2020	Expiration	15,822	2,175,000	137.46	57,906	37,359	47,633		47,633		(8)		(37,359)				0010
.A101419 SPX ASIAN10/14/21.A101419|SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	10/14/2020	Exercise	1,719	5,100,000	2966.15	154,428	100,501	381,953		127,464		(83,389)		(100,501)	254,488			0010
.Q101419 SPX EURO10/14/20|.Q101419|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	1,653	4,905,000	2966.15	200,265	130,332	466,959		165,299		(57,326)		(130,332)	301,660			0010
.101419D EEJ EURO10/07/20|.101419D|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/07/2020	10/07/2020	Expiration	5,565	765,000	137.46	21,762	14,040	17,901		17,901		21		(14,040)				0010
.K101419 SPX EURO10/14/20|.K101419|SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	2,157	6,399,999	2966.15	182,991	119,089	410,889		151,040		(44,173)		(119,089)	259,849			0010

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.G101419 SPX EURO10/14/20 .G101419 SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	1,404	4,165,000	2966.15	64,590	42,034	137,029		53,312		(10,742)		(42,034)	83,717			0010
.101419E EEJ EURO10/07/20 .101419E EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/07/2020	10/07/2020	Expiration	8,184	1,125,000	137.46	34,875	22,500	28,688		28,688		475		(22,500)				0010
.101419B EEJ EURO10/07/20 .101419B EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/07/2020	10/07/2020	Expiration	7,711	1,060,000	137.46	25,515	16,461	20,988		20,988		141		(16,461)				0010
.101419O EEJ EURO10/14/20 .101419O EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Exercise	6,071	830,000	136.71	28,558	18,586	31,829		23,572		19		(18,586)	8,257			0010
.101419T EEJ EURO10/14/20 .101419T EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Expiration	3,430	480,000	139.922685	12,329	8,023	10,176		10,176		1,410		(8,023)				0010
.E101419 SPX ASIAN10/14/2 .E101419 SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	10/14/2020	Exercise	844	2,505,000	2966.15	95,238	61,980	215,947		78,609		(66,572)		(61,980)	137,338			0010
.L101419 SPX EURO10/14/20 .L101419 SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	5,323	15,790,000	2966.15	495,472	322,450	1,122,669		408,961		(125,492)		(322,450)	713,708			0010
.I101419 SPX EURO10/14/20 .I101419 SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	1,240	3,680,000	2966.15	94,074	61,222	208,650		77,648		(21,051)		(61,222)	131,002			0010
.101419M EEJ EURO10/14/20 .101419M EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Exercise	3,657	500,000	136.71	16,174	10,526	18,324		13,350		(126)		(10,526)	4,974			0010
.101419Q EEJ EURO10/14/20 .101419Q EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/14/2019	10/14/2020	10/14/2020	Expiration	1,405	195,000	138.692295	5,812	3,782	4,797		4,797		482		(3,782)				0010
.101419X SPX ASIAN10/14/2 .101419X SPX ASIAN 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/14/2019	10/14/2020	10/14/2020	Exercise	463	1,375,000	2966.15	19,915	12,961	44,349		16,438		(7,594)		(12,961)	27,911			0010
.N101419 SPX EURO10/14/20 .N101419 SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	10/14/2019	10/14/2020	10/14/2020	Exercise	2,300	6,825,000	2966.15	232,352	151,213	530,990		191,783		(61,321)		(151,213)	339,208			0010
.M102119 SPX EURO10/21/20 .M102119 SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	1,521	4,574,995	3006.72	165,826	112,334	389,792		139,080		(41,771)		(112,334)	250,712			0010
.N102119 SPX EURO10/21/20 .N102119 SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	1,460	4,389,992	3006.72	172,206	116,656	409,154		144,431		(45,413)		(116,656)	264,723			0010
.102119Q EEJ EURO10/21/20 .102119Q EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Expiration	10,024	1,380,000	137.663	43,438	29,426	36,432		36,432		432		(29,426)				0010
.102119S EEJ EURO10/21/20 .102119S EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Expiration	15,256	2,120,000	138.95785	57,379	38,869	48,124		48,124		2,397		(38,869)				0010
.102119K EEJ EURO10/21/20 .102119K EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	11,371	1,550,000	136.3	44,723	30,297	46,380		37,510		(2,668)		(30,297)	8,870			0010
.102119P EEJ EURO10/21/20 .102119P EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	1,975	270,000	136.64075	9,529	6,455	8,862		7,992		(125)		(6,455)	870			0010
.L102119 SPX EURO10/21/20 .L102119 SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	3,182	9,569,999	3006.72	330,901	224,159	774,217		277,530		(81,780)		(224,159)	496,687			0010
.J102119 SPX EURO10/21/20 .J102119 SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	1,129	3,395,008	3006.72	108,888	73,763	252,589		91,326		(25,807)		(73,763)	161,264			0010
.0102119 SPX EURO10/21/20 .0102119 SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	3,109	9,349,997	3006.72	390,183	264,317	935,010		327,250		(106,247)		(264,317)	607,760			0010
.102119J EEJ EURO10/21/20 .102119J EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	9,060	1,235,000	136.3	35,193	23,840	36,584		29,517		(1,996)		(23,840)	7,067			0010
.102119I EEJ EURO10/21/20 .102119I EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	11,665	1,590,000	136.3	44,551	30,179	46,464		37,365		(2,524)		(30,179)	9,099			0010
.102119U EEJ EURO10/21/20 .102119U EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Expiration	1,634	230,000	140.72975	4,991	3,381	4,186		4,186		436		(3,381)				0010

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.102119G EEJ EURO10/21/20|.102119G|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	17,278	2,355,000	136.3	61,212	41,466	64,816		51,339		(3,092)		(41,466)	13,477			0010
.B102119 SPX ASIAN10/21/2|.B102119|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	Exercise	876	2,635,000	3006.72	93,878	63,595	174,908		78,736		(66,409)		(63,595)	96,171			0010
.102119L EEJ EURO10/21/20|.102119L|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	24,541	3,345,000	136.3	99,308	67,273	102,433		83,291		(5,899)		(67,273)	19,142			0010
.102119E EEJ EURO10/21/20|.102119E|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	9,647	1,315,000	136.3	29,163	19,755	31,984		24,459		(813)		(19,755)	7,525			0010
.E102119 SPX EURO10/21/20|.E102119|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	1,378	4,145,004	3006.72	88,958	60,262	200,612		74,610		(18,341)		(60,262)	126,002			0010
.102119T EEJ EURO10/21/20|.102119T|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Expiration	6,634	930,000	140.18455	21,623	14,648	18,135		18,135		1,567		(14,648)				0010
.102119C EEJ EURO10/07/20|.102119C|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/07/2020	10/07/2020	Expiration	2,982	410,000	137.46	11,808	7,872	9,840		9,840		(218)		(7,872)				0010
.102119R EEJ EURO10/21/20|.102119R|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Expiration	1,662	230,000	138.3445	6,691	4,533	5,612		5,612		175		(4,533)				0010
.102119Z SPX ASIAN10/21/2|.102119Z|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	Exercise	490	1,475,000	3006.72	45,192	30,614	91,737		37,903		(25,811)		(30,614)	53,834			0010
.102119N EEJ EURO10/21/20|.102119N|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	59,354	8,090,000	136.3	268,152	181,652	271,198		224,902		(14,443)		(181,652)	46,296			0010
.102119X SPX ASIAN10/21/2|.102119X|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	Exercise	422	1,270,000	3006.72	33,861	22,938	74,752		28,400		(16,865)		(22,938)	46,352			0010
.D102119 SPX EURO10/21/20|.D102119|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	1,085	3,264,997	3006.72	47,493	32,173	105,465		39,833		(8,828)		(32,173)	65,632			0010
.102119W SPX ASIAN10/21/2|.102119W|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	Exercise	1,170	3,520,000	3006.72	83,909	56,842	198,847		70,375		(39,240)		(56,842)	128,472			0010
.102119B EEJ EURO10/07/20|.102119B|EEJ EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/07/2020	10/07/2020	Expiration	9,348	1,285,000	137.46	32,074	21,382	26,728		26,728		(755)		(21,382)				0010
.102119A EEJ EUR009/28/20|.102119A|EEJ EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	09/28/2020	09/28/2020	Expiration	3,606	495,000	137.26	9,546	6,294	7,920		7,920		30		(6,294)				0010
.C102119 SPX ASIAN10/21/2|.C102119|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	Exercise	879	2,645,000	3006.72	99,018	67,077	179,584		83,048		(76,886)		(67,077)	96,536			0010
.G102119 SPX EURO10/21/20|.G102119|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	2,926	8,800,008	3006.72	235,028	159,212	537,680		197,120		(52,427)		(159,212)	340,560			0010
.102119D EEJ EURO10/14/20|.102119D|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/14/2020	10/14/2020	Expiration	3,155	440,000	139.4442	11,262	7,570	9,416		9,416		746		(7,570)				0010
.102119V SPX ASIAN10/21/2|.102119V|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	Exercise	350	1,055,000	3006.72	14,696	9,955	33,638		12,326		(5,353)		(9,955)	21,312			0010
.102119F EEJ EURO10/21/20|.102119F|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	2,677	365,000	136.3	9,008	6,103	9,644		7,556		(388)		(6,103)	2,089			0010
.A102119 SPX ASIAN10/21/2|.A102119|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	Exercise	2,664	8,010,000	3006.72	264,995	179,512	514,600		222,253		(166,926)		(179,512)	292,347			0010
.102119Y SPX ASIAN10/21/2|.102119Y|SPX ASIAN 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/21/2019	10/21/2020	10/21/2020	Exercise	3,241	9,745,000	3006.72	281,401	190,627	591,684		236,014		(150,556)		(190,627)	355,670			0010
.I102119 SPX EURO10/21/20|.I102119|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	8,035	24,159,987	3006.72	740,318	501,506	1,708,092		620,912		(170,837)		(501,506)	1,087,180			0010
.H102119 SPX EURO10/21/20|.H102119|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	2,830	8,510,010	3006.72	237,429	160,839	543,784		199,134		(52,986)		(160,839)	344,650			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.102119M EEJ EURO10/21/20|.102119M|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	3,448	470,000	136.3	14,570	9,870	14,910		12,220		(894)		(9,870)	2,690			0010
.F102119 SPX EURO10/21/20|.F102119|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	1,879	5,649,988	3006.72	140,120	94,920	319,225		117,520		(30,671)		(94,920)	201,705			0010
.K102119 SPX EURO10/21/20|.K102119|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/21/2019	10/21/2020	10/21/2020	Exercise	2,482	7,464,994	3006.72	250,106	169,427	582,281		209,767		(60,221)		(169,427)	372,515			0010
.102119H EEJ EURO10/21/20|.102119H|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	2,751	375,000	136.3	10,105	6,845	10,621		8,475		(553)		(6,845)	2,146			0010
.102119O EEJ EURO10/21/20|.102119O|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2020	10/21/2020	Exercise	29,090	3,965,000	136.3	134,261	90,951	135,296		112,606		(6,855)		(90,951)	22,690			0010
.102219F MXEA EURO09/21/2|.102219F|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	09/21/2020	09/21/2020	Expiration	910	1,732,576	1903.93	58,971	38,727	48,849		48,849		(13,390)		(38,727)				0010
.102219K MXEA EURO10/14/2|.102219K|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	10/14/2020	10/14/2020	Exercise	1,193	2,256,381	1891.35	63,464	42,857	73,608		53,160		(11,900)		(42,857)	20,448			0010
.102219D MXEA ASIAN10/21/|.102219D|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	10/21/2020	10/21/2020	Expiration	996	1,923,256	1930.98	54,572	37,139	45,856		45,856		(25,675)		(37,139)				0010
.102219J MXEA EURO10/07/2|.102219J|MXEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	10/07/2020	10/07/2020	Exercise	838	1,562,652	1864.74	58,615	39,264	65,398		48,939		(11,140)		(39,264)	16,458			0010
.102219A MXEA ASIAN09/28/|.102219A|MXEA ASIAN 09/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	09/28/2020	09/28/2020	Expiration	902	1,704,203	1889.36	60,286	39,945	50,115		50,115		(19,512)		(39,945)				0010
.102219G MXEA EURO09/28/2|.102219G|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	09/28/2020	09/28/2020	Expiration	1,763	3,330,942	1889.36	97,450	64,570	81,010		81,010		(17,777)		(64,570)				0010
.102219L MXEA EURO10/14/2|.102219L|MXEA EURO 10/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	10/14/2020	10/14/2020	Exercise	606	1,146,158	1891.35	41,570	28,072	45,208		34,821		(9,168)		(28,072)	10,387			0010
.102219H MXEA EURO09/28/2|.102219H|MXEA EURO 09/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	09/28/2020	09/28/2020	Expiration	725	1,369,786	1889.36	50,278	33,314	41,796		41,796		(10,618)		(33,314)				0010
.102219C MXEA ASIAN10/14/|.102219C|MXEA ASIAN 10/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	10/14/2020	10/14/2020	Expiration	841	1,590,625	1891.35	60,702	40,992	50,847		50,847		(21,916)		(40,992)				0010
.102219E MXEA EURO09/21/2|.102219E|MXEA EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	09/21/2020	09/21/2020	Expiration	1,437	2,735,947	1903.93	75,063	49,295	62,179		62,179		(14,741)		(49,295)				0010
.102219I MXEA EURO10/07/2|.102219I|MXEA EURO 10/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	10/07/2020	10/07/2020	Exercise	1,665	3,104,792	1864.74	93,128	62,383	110,456		77,756		(15,442)		(62,383)	32,701			0010
.102219B MXEA ASIAN10/07/|.102219B|MXEA ASIAN 10/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/22/2019	10/07/2020	10/07/2020	Expiration	1,110	2,069,861	1864.74	82,878	55,517	69,197		69,197		(21,636)		(55,517)				0010
.A102819 SPX ASIAN10/28/2|.A102819|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	10/28/2020	Exercise	709	2,155,000	3039.42	62,188	43,838	114,566		53,013		(35,176)		(43,838)	61,553			0010
.B102819 SPX ASIAN10/28/2|.B102819|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	10/28/2020	Exercise	393	1,195,000	3039.42	36,448	25,693	65,203		31,070		(21,640)		(25,693)	34,133			0010
.102819V EEJ EURO10/28/20|.102819V|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	1,881	265,000	140.81235	5,658	3,988	4,823		4,823		497		(3,988)				0010
.R102819 SPX EURO10/28/20|.R102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	1,893	5,754,990	3039.42	233,587	164,659	573,193		199,123		(60,193)		(164,659)	374,070			0010
.102819W SPX ASIAN10/28/2|.102819W|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	10/28/2020	Exercise	546	1,660,000	3039.42	23,952	16,884	56,940		20,418		(8,828)		(16,884)	36,522			0010
.C102819 SPX ASIAN10/28/2|.C102819|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	10/28/2020	Exercise	1,766	5,370,000	3039.42	169,769	119,674	298,105		144,722		(105,121)		(119,674)	153,383			0010
.102819Q EEJ EURO10/28/20|.102819Q|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	9,355	1,295,000	138.4257	37,067	26,129	31,598		31,598		1,046		(26,129)				0010

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.P102819 SPX EURO10/28/20|.P102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	730	2,219,992	3039.42	83,596	58,928	202,683		71,262		(20,582)		(58,928)	131,421			0010
.E102819 SPX ASIAN10/28/2|.E102819|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	10/28/2020	Exercise	931	2,830,000	3039.42	102,416	72,195	168,139		87,306		(77,162)		(72,195)	80,833			0010
.102819A EEJ EURO10/14/20|.102819A|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/14/2020	10/14/2020	Exercise	5,632	770,000	136.71	18,717	13,007	23,522		15,862		(646)		(13,007)	7,660			0010
.N102819 SPX EURO10/28/20|.N102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	3,199	9,724,989	3039.42	327,415	230,800	783,848		279,108		(76,962)		(230,800)	504,740			0010
.102819Z SPX ASIAN10/28/2|.102819Z|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	10/28/2020	Exercise	2,947	8,960,000	3039.42	245,952	173,376	465,588		209,664		(131,052)		(173,376)	255,924			0010
.102819P EEJ EURO10/28/20|.102819P|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	5,517	760,000	137.7438	23,537	16,591	20,064		20,064		290		(16,591)				0010
.102819T EEJ EURO10/28/20|.102819T|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	3,433	480,000	139.7895	11,656	8,216	9,936		9,936		715		(8,216)				0010
.L102819 SPX EURO10/28/20|.L102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	9,250	28,115,000	3039.42	837,719	590,523	1,979,261		714,121		(185,564)		(590,523)	1,265,140			0010
.102819G EEJ EURO10/28/20|.102819G|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	18,221	2,485,000	136.38	66,173	46,646	56,410		56,410		(3,137)		(46,646)				0010
.Q102819 SPX EURO10/28/20|.Q102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	783	2,379,987	3039.42	93,529	65,931	228,476		79,730		(23,752)		(65,931)	148,746			0010
.102819X SPX ASIAN10/28/2|.102819X|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	10/28/2020	Exercise	1,036	3,150,000	3039.42	72,426	51,054	151,714		61,740		(33,711)		(51,054)	89,974			0010
.102819R EEJ EURO10/28/20|.102819R|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	4,285	595,000	138.83484	16,193	11,415	13,804		13,804		588		(11,415)				0010
.102819C EEJ EURO10/14/20|.102819C|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/14/2020	10/14/2020	Exercise	5,778	790,000	136.71	24,890	17,296	28,952		21,093		(1,000)		(17,296)	7,859			0010
.102819F EEJ EURO10/28/20|.102819F|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	30,503	4,160,000	136.38	106,384	74,992	90,688		90,688		(4,679)		(74,992)				0010
.102819K EEJ EURO10/28/20|.102819K|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	34,829	4,750,000	136.38	138,746	97,804	118,275		118,275		(7,465)		(97,804)				0010
.I102819 SPX EURO10/28/20|.I102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	2,104	6,395,000	3039.42	156,788	110,523	365,161		133,656		(32,425)		(110,523)	231,505			0010
.102819D EEJ EURO10/28/20|.102819D|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	5,206	710,000	136.38	15,492	10,920	13,206		13,206		(361)		(10,920)				0010
.102819M EEJ EURO10/28/20|.102819M|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	79,080	10,785,000	136.38	350,450	247,039	298,745		298,745		(18,465)		(247,039)				0010
.H102819 SPX EURO10/28/20|.H102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	888	2,700,008	3039.42	59,229	41,751	136,622		50,490		(11,599)		(41,751)	86,132			0010
.102819E EEJ EURO10/28/20|.102819E|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	3,006	410,000	136.38	9,619	6,781	8,200		8,200		(294)		(6,781)				0010
.102819J EEJ EURO10/28/20|.102819J|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	23,023	3,140,000	136.38	89,140	62,836	75,988		75,988		(4,799)		(62,836)				0010
.102819H EEJ EURO10/28/20|.102819H|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	8,908	1,215,000	136.38	33,494	23,611	28,553		28,553		(1,694)		(23,611)				0010
.102819B EEJ EURO10/14/20|.102819B|EEJ EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	10/28/2019	10/14/2020	10/14/2020	Exercise	7,205	985,000	136.71	27,314	18,981	32,946		23,148		(1,232)		(18,981)	9,799			0010
.J102819 SPX EURO10/28/20|.J102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	3,635	11,049,994	3039.42	291,656	205,594	680,675		248,625		(60,489)		(205,594)	432,050			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.102819N EEJ EURO10/28/20|.102819N|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	26,800	3,655,000	136.38	121,768	85,836	103,802		103,802		(5,920)		(85,836)				0010
.102819I EEJ EURO10/28/20|.102819I|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	6,965	950,000	136.38	26,635	18,775	22,705		22,705		(1,352)		(18,775)				0010
.102819L EEJ EURO10/28/20|.102819L|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	4,252	580,000	136.38	17,690	12,470	15,080		15,080		(994)		(12,470)				0010
.G102819 SPX EURO10/28/20|.G102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	880	2,674,994	3039.42	52,718	37,162	120,910		44,940		(10,023)		(37,162)	75,970			0010
.102819Y SPX ASIAN10/28/2|.102819Y|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	10/28/2020	Exercise	350	1,065,000	3039.42	26,985	19,023	53,424		23,004		(13,414)		(19,023)	30,420			0010
.102819O EEJ EURO10/28/20|.102819O|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	3,218	440,000	136.72095	15,278	10,770	13,024		13,024		(157)		(10,770)				0010
.102819S EEJ EURO10/28/20|.102819S|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	18,124	2,520,000	139.03941	67,105	47,303	57,204		57,204		2,915		(47,303)				0010
.K102819 SPX EURO10/28/20|.K102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	964	2,930,001	3039.42	82,834	58,392	194,844		70,613		(17,977)		(58,392)	124,231			0010
.O102819 SPX EURO10/28/20|.O102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	1,260	3,830,004	3039.42	134,337	94,697	323,254		114,517		(32,260)		(94,697)	208,737			0010
.F102819 SPX EURO10/28/20|.F102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	1,204	3,660,009	3039.42	51,951	36,621	117,488		44,286		(9,059)		(36,621)	73,202			0010
.M102819 SPX EURO10/28/20|.M102819|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	10/28/2019	10/28/2020	10/28/2020	Exercise	3,068	9,325,001	3039.42	301,915	212,825	718,954		257,370		(69,199)		(212,825)	461,584			0010
.D102819 SPX ASIAN10/28/2|.D102819|SPX ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/28/2019	10/28/2020	10/28/2020	Exercise	534	1,625,000	3039.42	55,186	38,902	93,459		47,044		(37,560)		(38,902)	46,415			0010
.102819U EEJ EURO10/28/20|.102819U|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	10/28/2019	10/28/2020	10/28/2020	Expiration	4,350	610,000	140.19864	14,097	9,937	12,017		12,017		1,028		(9,937)				0010
.110719M EEJ EURO11/09/20|.110719M|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	11,539	1,565,000	135.62	42,555	32,252	59,560		37,404		(5,929)		(32,252)	22,156			0010
.0110719 SPX EURO11/09/20|.0110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	2,755	8,500,000	3085.18	255,309	193,491	622,210		224,400		(46,616)		(193,491)	397,810			0010
.N110719 SPX EURO11/09/20|.N110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	9,603	29,630,000	3085.18	859,637	651,493	2,088,885		755,565		(155,261)		(651,493)	1,333,320			0010
.110719L EEJ EURO11/09/20|.110719L|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	11,539	1,565,000	135.62	41,843	31,712	58,934		36,778		(5,776)		(31,712)	22,156			0010
.110719J EEJ EURO11/09/20|.110719J|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	3,760	510,000	135.62	12,940	9,806	18,593		11,373		(1,651)		(9,806)	7,220			0010
.R110719 SPX EURO11/09/20|.R110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,735	5,355,000	3085.18	183,997	139,445	454,641		161,721		(35,367)		(139,445)	292,920			0010
.P110719 SPX EURO11/09/20|.P110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	5,680	17,525,000	3085.18	556,296	421,599	1,361,681		488,948		(102,880)		(421,599)	872,734			0010
.M110719 SPX EURO11/09/20|.M110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	2,972	9,170,000	3085.18	246,221	186,603	594,218		216,412		(43,118)		(186,603)	377,806			0010
.110719I EEJ EURO11/09/20|.110719I|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	42,287	5,735,000	135.62	142,244	107,802	206,215		125,023		(17,949)		(107,802)	81,192			0010
.A110719 SPX ASIAN11/09/2|.A110719|SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,170	3,610,000	3085.18	81,734	61,944	169,020		71,839		(30,264)		(61,944)	97,181			0010
.110719N EEJ EURO11/09/20|.110719N|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	31,337	4,250,000	135.62	117,017	88,683	163,018		102,850		(16,830)		(88,683)	60,168			0010

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.C110719 SPX ASIAN11/09/2|.C110719|SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	3,071	9,475,000	3085.18	256,566	194,444	480,570		225,505		(105,888)		(194,444)	255,065			0010
.110719K EEJ EUR011/09/20|.110719K|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	14,599	1,980,000	135.62	51,137	38,755	72,977		44,946		(6,764)		(38,755)	28,031			0010
.110719O EEJ EUR011/09/20|.110719O|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	54,195	7,350,000	135.62	208,224	157,806	287,070		183,015		(30,363)		(157,806)	104,055			0010
.110719II EEJ EUR011/09/20|.110719II|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Expiration	2,014	280,000	139.0105	6,594	4,998	5,796		5,796		(407)		(4,998)				0010
.110719Q EEJ EUR011/09/20|.110719Q|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	96,962	13,150,000	135.62	414,428	314,082	550,422		364,255		(64,089)		(314,082)	186,167			0010
.S110719 SPX EUR011/09/20|.S110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,022	3,155,000	3085.18	116,302	88,142	289,946		102,222		(23,078)		(88,142)	187,724			0010
.110719B EEJ EUR010/21/20|.110719B|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	10/21/2020	10/21/2020	Exercise	12,729	1,735,000	136.3	45,705	34,105	49,834		39,905		(5,069)		(34,105)	9,929			0010
.U110719 SPX EUR011/09/20|.U110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	4,312	13,305,000	3085.18	526,790	399,238	1,327,853		463,014		(108,727)		(399,238)	864,839			0010
.L110719 SPX EUR011/09/20|.L110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	4,652	14,355,000	3085.18	362,576	274,786	871,351		318,681		(62,421)		(274,786)	552,670			0010
.110719D EEJ EUR010/21/20|.110719D|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	10/21/2020	10/21/2020	Exercise	5,722	780,000	136.3	23,317	17,399	24,822		20,358		(2,654)		(17,399)	4,464			0010
.Q110719 SPX EUR011/09/20|.Q110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,444	4,455,000	3085.18	146,484	111,015	359,963		128,750		(27,524)		(111,015)	231,213			0010
.H110719 SPX ASIAN11/09/2|.H110719|SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,414	4,365,000	3085.18	152,464	115,547	251,511		134,006		(84,177)		(115,547)	117,505			0010
.110719U EEJ EUR011/09/20|.110719U|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Expiration	6,174	850,000	137.6543	23,597	17,883	20,740		20,740		(2,107)		(17,883)				0010
.110719S EEJ EUR011/09/20|.110719S|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	1,066	145,000	135.95905	4,883	3,701	5,982		4,292		(588)		(3,701)	1,690			0010
.J110719 SPX EUR011/09/20|.J110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,406	4,340,000	3085.18	88,387	66,985	209,187		77,686		(13,971)		(66,985)	131,501			0010
.110719T EEJ EUR011/09/20|.110719T|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	16,645	2,280,000	136.9762	68,483	51,901	69,670		60,192		(7,009)		(51,901)	9,478			0010
.110719Y EEJ EUR011/09/20|.110719Y|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Expiration	2,750	385,000	139.95984	8,060	6,108	7,084		7,084		(310)		(6,108)				0010
.G110719 SPX ASIAN11/09/2|.G110719|SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,367	4,220,000	3085.18	140,677	106,615	237,248		123,646		(72,713)		(106,615)	113,602			0010
.110719Z SPX ASIAN11/09/2|.110719Z|SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	578	1,785,000	3085.18	26,198	19,855	63,544		23,027		(7,515)		(19,855)	40,517			0010
.F110719 SPX ASIAN11/09/2|.F110719|SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,042	3,215,000	3085.18	98,762	74,848	173,352		86,805		(47,143)		(74,848)	86,547			0010
.110719F EEJ EUR010/21/20|.110719F|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	10/21/2020	10/21/2020	Expiration	3,776	525,000	139.026	12,447	9,288	10,868		10,868		(340)		(9,288)				0010
.110719R EEJ EUR011/09/20|.110719R|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	32,406	4,395,000	135.62	142,011	107,625	187,039		124,818		(21,386)		(107,625)	62,221			0010
.D110719 SPX ASIAN11/09/2|.D110719|SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	659	2,035,000	3085.18	57,651	43,692	105,453		50,672		(25,288)		(43,692)	54,782			0010
.T110719 SPX EUR011/09/20|.T110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIIDI71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,212	3,740,000	3085.18	143,399	108,677	359,783		126,038		(29,174)		(108,677)	233,745			0010

SCHEDULE DB - PART A - SECTION 2

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.E110719 SPX ASIAN11/09/2|.E110719|SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,794	5,535,000	3085.18	161,843	122,656	291,251		142,250		(72,913)		(122,656)	149,001			0010
.110719V EEJ EUR011/09/20|.110719V|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Expiration	25,796	3,565,000	138.19678	92,883	70,394	81,639		81,639		(7,182)		(70,394)				0010
.110719C EEJ EUR010/21/20|.110719C|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	10/21/2020	10/21/2020	Exercise	7,043	960,000	136.3	26,059	19,445	28,246		22,752		(2,859)		(19,445)	5,494			0010
.110719A EEJ EUR010/21/20|.110719A|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	10/21/2020	10/21/2020	Exercise	4,181	570,000	136.3	12,665	9,451	14,320		11,058		(1,074)		(9,451)	3,262			0010
.110719H EEJ EUR011/09/20|.110719H|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	6,857	930,000	135.62	21,162	16,038	31,766		18,600		(2,234)		(16,038)	13,166			0010
.110719X EEJ EUR011/09/20|.110719X|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Expiration	7,100	990,000	139.41736	22,189	16,817	19,503		19,503		(1,142)		(16,817)				0010
.I110719 SPX EUR011/09/20|.I110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,891	5,835,000	3085.18	82,320	62,388	190,220		72,354		(10,719)		(62,388)	117,866			0010
.110719G EEJ EUR011/09/20|.110719G|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	8,627	1,170,000	135.62	24,626	18,664	38,209		21,645		(2,304)		(18,664)	16,564			0010
.K110719 SPX EUR011/09/20|.K110719|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	2,367	7,305,000	3085.18	172,873	131,015	413,464		151,944		(29,057)		(131,015)	261,520			0010
.110719P EEJ EUR011/09/20|.110719P|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	11/09/2020	11/09/2020	Exercise	7,078	960,000	135.62	28,616	21,688	38,743		25,152		(4,319)		(21,688)	13,591			0010
.110719E EEJ EUR010/21/20|.110719E|EEJ EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/07/2019	10/21/2020	10/21/2020	Exercise	5,135	700,000	136.3	21,487	16,033	22,766		18,760		(2,330)		(16,033)	4,006			0010
.B110719 SPX ASIAN11/09/2|.B110719|SPX ASIAN 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/07/2019	11/09/2020	11/09/2020	Exercise	1,055	3,255,000	3085.18	81,103	61,466	158,909		71,285		(32,196)		(61,466)	87,624			0010
.II111419 SPX EUR011/16/20|.II111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	2,362	7,315,000	3096.63	366,482		804,652		366,482		(102,695)			438,170			0010
.Y111419 SPX EUR011/16/20|.Y111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	1,067	3,305,000	3096.63	186,072		462,702		186,072		(59,286)			276,630			0010
.V111419 SPX EUR011/16/20|.V111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	888	2,750,000	3096.63	121,825		247,503		121,825		(30,897)			125,678			0010
.111419N EEJ EUR011/16/20|.111419N|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	24,174	3,300,000	136.51	101,640		45,205		101,640		(1,880)			56,435			0010
.X111419 SPX EUR011/16/20|.X111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	976	3,025,000	3096.63	160,023		367,840		160,023		(46,923)			207,817			0010
.H111419 SPX ASIAN11/16/2|.H111419|SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	534	1,655,000	3096.63	56,765	44,521	91,438		50,643		(28,296)		(44,521)	40,795			0010
.F111419 SPX ASIAN11/16/2|.F111419|SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	553	1,715,000	3096.63	52,479	41,160	89,094		46,820		(23,277)		(41,160)	42,274			0010
.I111419 SPX ASIAN11/16/2|.I111419|SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	476	1,475,000	3096.63	53,236	41,754	83,853		47,495		(28,674)		(41,754)	36,358			0010
.T111419 SPX EUR011/16/20|.T111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	1,319	4,085,000	3096.63	142,858	112,046	359,482		127,452		(25,905)		(112,046)	232,030			0010
.J111419 SPX EUR011/16/20|.J111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	702	2,175,000	3096.63	29,986	23,519	70,251		26,753		(3,550)		(23,519)	43,498			0010
.L111419 SPX EUR011/16/20|.L111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	1,278	3,960,000	3096.63	91,881	72,063	222,948		81,972		(14,367)		(72,063)	140,976			0010
.G111419 SPX ASIAN11/16/2|.G111419|SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	889	2,755,000	3096.63	91,405	71,691	149,458		81,548		(44,067)		(71,691)	67,910			0010

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.R111419 SPX EURO11/16/20|.R111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	2,841	8,800,000	3096.63	275,198	215,842	683,754		245,520		(47,546)		(215,842)	438,234			0010
.111419D EEJ EURO10/28/20|.111419D|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	10/28/2020	10/28/2020	Expiration	4,385	610,000	139.1076	14,994	11,602	13,298		13,298		291		(11,602)				0010
.M111419 SPX EURO11/16/20|.M111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	1,251	3,874,999	3096.63	95,989	75,286	234,049		85,637		(15,389)		(75,286)	148,411			0010
.111419S EEJ EURO11/16/20|.111419S|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Expiration	6,666	935,000	140.264025	20,856	16,357	18,607		18,607		1,359		(16,357)				0010
.K111419 SPX EURO11/16/20|.K111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	860	2,665,000	3096.63	53,769	42,171	128,988		47,970		(7,790)		(42,171)	81,018			0010
.B111419 SPX ASIAN11/16/2|.B111419|SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	1,117	3,460,000	3096.63	77,565	60,835	154,488		69,200		(26,801)		(60,835)	85,288			0010
.111419B EEJ EURO10/28/20|.111419B|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	10/28/2020	10/28/2020	Expiration	15,691	2,140,000	136.38	57,910	44,810	51,360		51,360		(3,665)		(44,810)				0010
.1114190 EEJ EURO11/16/20|.1114190|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Expiration	6,587	915,000	138.898925	23,999	18,823	21,411		21,411		719		(18,823)				0010
.1114190 EEJ EURO11/16/20|.1114190|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	2,631	360,000	136.823973	11,984	9,400	14,796		10,692		(148)		(9,400)	4,104			0010
.D111419 SPX ASIAN11/16/2|.D111419|SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	2,434	7,540,000	3096.63	202,834	159,086	366,818		180,960		(79,634)		(159,086)	185,858			0010
.0111419 SPX EURO11/16/20|.0111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	1,516	4,695,000	3096.63	126,827	99,472	311,282		113,150		(20,940)		(99,472)	198,132			0010
.111419F EEJ EURO11/16/20|.111419F|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	12,966	1,770,000	136.51	43,250	33,922	62,833		38,586		(1,498)		(33,922)	24,247			0010
.N111419 SPX EURO11/16/20|.N111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	1,333	4,130,000	3096.63	106,472	83,508	260,196		94,990		(17,187)		(83,508)	165,206			0010
.111419H EEJ EURO11/16/20|.111419H|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	6,592	900,000	136.51	23,707	18,593	33,479		21,150		(1,015)		(18,593)	12,329			0010
.111419I EEJ EURO11/16/20|.111419I|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	9,852	1,345,000	136.51	36,031	28,260	50,570		32,146		(1,562)		(28,260)	18,425			0010
.P111419 SPX EURO11/16/20|.P111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	6,479	20,065,000	3096.63	573,506	449,809	1,414,593		511,658		(96,796)		(449,809)	902,936			0010
.111419L EEJ EURO11/16/20|.111419L|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	40,619	5,545,000	136.51	172,785	135,517	230,110		154,151		(8,118)		(135,517)	75,959			0010
.Q111419 SPX EURO11/16/20|.Q111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	2,912	9,020,000	3096.63	266,913	209,343	659,354		238,128		(44,966)		(209,343)	421,226			0010
.111419G EEJ EURO11/16/20|.111419G|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	5,713	780,000	136.51	19,584	15,360	28,157		17,472		(754)		(15,360)	10,685			0010
.111419J EEJ EURO11/16/20|.111419J|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	12,746	1,740,000	136.51	47,198	37,018	65,944		42,108		(2,213)		(37,018)	23,836			0010
.A111419 SPX ASIAN11/16/2|.A111419|SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	363	1,125,000	3096.63	14,880	11,670	35,999		13,275		(3,739)		(11,670)	22,724			0010
.S111419 SPX EURO11/16/20|.S111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	862	2,670,000	3096.63	87,388	68,540	218,136		77,964		(15,360)		(68,540)	140,172			0010
.111419C EEJ EURO10/28/20|.111419C|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	10/28/2020	10/28/2020	Expiration	8,762	1,195,000	136.38	35,437	27,420	31,429		31,429		(2,372)		(27,420)				0010
.C111419 SPX ASIAN11/16/2|.C111419|SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	923	2,860,000	3096.63	71,167	55,817	133,990		63,492		(26,585)		(55,817)	70,498			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.111419M EEJ EURO11/16/20|.111419M|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	12,819	1,750,000	136.51	55,708	43,692	73,673		49,700		(2,519)		(43,692)	23,973			0010
.111419A EEJ EURO10/28/20|.111419A|EEJ EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	10/28/2020	10/28/2020	Expiration	9,715	1,325,000	136.38	33,764	26,126	29,945		29,945		(1,883)		(26,126)				0010
.111419E EEJ EURO11/16/20|.111419E|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	5,640	770,000	136.51	16,571	12,997	25,332		14,784		(182)		(12,997)	10,548			0010
.111419K EEJ EURO11/16/20|.111419K|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	21,170	2,890,000	136.51	80,660	63,262	111,550		71,961		(3,834)		(63,262)	39,589			0010
.111419P EEJ EURO11/16/20|.111419P|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Exercise	10,987	1,515,000	137.888751	44,831	35,161	45,448		39,996		474		(35,161)	5,452			0010
.U111419 SPX EURO11/16/20|.U111419|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	1,428	4,425,000	3096.63	170,620	133,820	436,300		152,220		(33,079)		(133,820)	284,080			0010
.E111419 SPX ASIAN11/16/2|.E111419|SPX ASIAN 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	11/14/2019	11/16/2020	11/16/2020	Exercise	865	2,680,000	3096.63	77,802	61,022	135,473		69,412		(32,604)		(61,022)	66,061			0010
.111419R EEJ EURO11/16/20|.111419R|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/14/2019	11/16/2020	11/16/2020	Expiration	15,087	2,100,000	139.185596	53,197	41,723	47,460		47,460		1,912		(41,723)				0010
.0112119 SPX EURO11/23/20|.0112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	1,451	4,505,000	3103.54	145,414	118,579	367,151		131,997		(23,133)		(118,579)	235,154			0010
.112119W EEJ EURO11/23/20|.112119W|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/21/2019	11/23/2020	11/23/2020	Expiration	4,550	640,000	140.6304	13,890	11,326	12,608		12,608		1,326		(11,326)				0010
.112119X EEJ EURO11/23/20|.112119X|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/21/2019	11/23/2020	11/23/2020	Expiration	2,054	290,000	141.1776	5,878	4,794	5,336		5,336		642		(4,794)				0010
.112119T EEJ EURO11/23/20|.112119T|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/21/2019	11/23/2020	11/23/2020	Expiration	2,915	405,000	138.93408	10,753	8,768	9,761		9,761		571		(8,768)				0010
.P112119 SPX EURO11/23/20|.P112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	3,660	11,360,000	3103.54	377,945	308,199	959,912		343,072		(62,399)		(308,199)	616,840			0010
.R112119 SPX EURO11/23/20|.R112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	1,416	4,395,000	3103.54	168,977	137,794	438,182		153,386		(30,325)		(137,794)	284,797			0010
.112119R EEJ EURO11/23/20|.112119R|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	3,211	440,000	137.0052	14,542	11,858	18,941		13,200		192		(11,858)	5,741			0010
.F112119 SPX EURO11/23/20|.F112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	1,675	5,200,000	3103.54	72,753	59,327	170,039		66,040		(5,809)		(59,327)	103,999			0010
.112119C EEJ EURO11/09/20|.112119C|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/21/2019	11/09/2020	11/09/2020	Exercise	3,502	475,000	135.62	16,754	13,551	21,877		15,153		(435)		(13,551)	6,725			0010
.E112119 SPX ASIAN11/23/2|.E112119|SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce ... 21GI19DL770X0HC3ZE78	11/21/2019	11/23/2020	11/23/2020	Exercise	858	2,665,000	3103.54	93,068	75,893	129,496		84,481		(45,251)		(75,893)	45,015			0010
.M112119 SPX EURO11/23/20|.M112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	5,598	17,375,000	3103.54	516,811	421,439	1,292,712		469,125		(78,515)		(421,439)	823,587			0010
.Q112119 SPX EURO11/23/20|.Q112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	1,678	5,210,000	3103.54	190,554	155,390	489,748		172,972		(32,878)		(155,390)	316,776			0010
.A112119 SPX ASIAN11/23/2|.A112119|SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce ... 21GI19DL770X0HC3ZE78	11/21/2019	11/23/2020	11/23/2020	Exercise	1,925	5,975,000	3103.54	159,293	129,897	245,520		144,595		(58,092)		(129,897)	100,925			0010
.112119G EEJ EURO11/23/20|.112119G|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	5,190	710,000	136.8	14,548	11,864	23,534		13,206		274		(11,864)	10,328			0010
.C112119 SPX ASIAN11/23/2|.C112119|SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Canadian Imperial Bank of Commerce ... 21GI19DL770X0HC3ZE78	11/21/2019	11/23/2020	11/23/2020	Exercise	1,759	5,460,000	3103.54	169,022	137,831	245,652		153,426		(70,578)		(137,831)	92,226			0010
.112119P EEJ EURO11/23/20|.112119P|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	46,710	6,390,000	136.8	194,995	159,011	269,957		177,003		(3,959)		(159,011)	92,954			0010

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.112119A EEJ EURO11/09/20|.112119A|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/09/2020	11/09/2020	Exercise	2,875	390,000	135.62	10,005	8,091	14,569		9,048		(101)		(8,091)	5,521			0010
.112119V EEJ EURO11/23/20|.112119V|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Expiration	2,817	395,000	140.22	9,008	7,345	8,177		8,177		762		(7,345)				0010
.112119M EEJ EURO11/23/20|.112119M|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	20,942	2,865,000	136.8	76,381	62,285	111,010		69,333		(1,352)		(62,285)	41,677			0010
.112119H EEJ EURO11/23/20|.112119H|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	3,764	515,000	136.8	11,120	9,068	17,586		10,094		126		(9,068)	7,492			0010
.112119L EEJ EURO11/23/20|.112119L|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	16,995	2,325,000	136.8	61,216	49,919	89,389		55,568		(875)		(49,919)	33,821			0010
.112119E EEJ EURO11/16/20|.112119E|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/16/2020	11/16/2020	Exercise	7,325	1,000,000	136.51	28,584	23,216	39,599		25,900		(327)		(23,216)	13,699			0010
.D112119 SPX ASIAN11/23/2|.D112119|SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/21/2019	11/23/2020	11/23/2020	Exercise	1,180	3,665,000	3103.54	121,934	99,432	172,589		110,683		(55,592)		(99,432)	61,906			0010
.K112119 SPX EURO11/23/20|.K112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	1,348	4,185,000	3103.54	113,416	92,486	280,813		102,951		(16,236)		(92,486)	177,862			0010
.B112119 SPX ASIAN11/23/2|.B112119|SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/21/2019	11/23/2020	11/23/2020	Exercise	1,519	4,715,000	3103.54	134,012	109,282	201,289		121,647		(51,742)		(109,282)	79,642			0010
.112119N EEJ EURO11/23/20|.112119N|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	31,030	4,245,000	136.8	116,445	94,956	167,452		105,701		(2,119)		(94,956)	61,751			0010
.112119F EEJ EURO11/09/20|.112119F|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/09/2020	11/09/2020	Expiration	2,134	295,000	138.19678	8,611	6,965	7,788		7,788		438		(6,965)				0010
.112119I EEJ EURO11/23/20|.112119I|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	13,048	1,785,000	136.8	42,868	34,958	64,879		38,913		(264)		(34,958)	25,966			0010
.I112119 SPX EURO11/23/20|.I112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	1,296	4,025,000	3103.54	99,325	80,995	243,506		90,160		(13,291)		(80,995)	153,346			0010
.112119Y SPX ASIAN11/23/2|.112119Y|SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/21/2019	11/23/2020	11/23/2020	Exercise	441	1,370,000	3103.54	19,168	15,630	40,540		17,399		(4,730)		(15,630)	23,141			0010
.H112119 SPX EURO11/23/20|.H112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	1,583	4,915,000	3103.54	114,248	93,165	278,687		103,707		(14,776)		(93,165)	174,980			0010
.L112119 SPX EURO11/23/20|.L112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	7,526	23,360,000	3103.54	666,524	543,524	1,658,563		605,024		(98,103)		(543,524)	1,053,539			0010
.112119O EEJ EURO11/23/20|.112119O|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	3,728	510,000	136.8	14,664	11,958	20,730		13,311		(316)		(11,958)	7,419			0010
.112119K EEJ EURO11/23/20|.112119K|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	5,738	785,000	136.8	20,323	16,572	29,867		18,448		(282)		(16,572)	11,419			0010
.J112119 SPX EURO11/23/20|.J112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	1,185	3,680,000	3103.54	94,460	77,028	232,942		85,744		(13,274)		(77,028)	147,198			0010
.112119Q EEJ EURO11/23/20|.112119Q|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	11,440	1,565,000	136.8	48,964	39,928	67,212		44,446		(798)		(39,928)	22,766			0010
.112119B EEJ EURO11/09/20|.112119B|EEJ EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/09/2020	11/09/2020	Exercise	15,189	2,060,000	135.62	62,411	50,477	85,608		56,444		(1,717)		(50,477)	29,164			0010
.112119D EEJ EURO11/16/20|.112119D|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/16/2020	11/16/2020	Exercise	14,614	1,995,000	136.51	55,484	45,064	77,603		50,274		(542)		(45,064)	27,329			0010
.112119U EEJ EURO11/23/20|.112119U|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Expiration	17,532	2,445,000	139.45392	61,143	49,860	55,502		55,502		4,052		(49,860)				0010
.112119Z SPX ASIAN11/23/2|.112119Z|SPX ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	11/21/2019	11/23/2020	11/23/2020	Exercise	1,284	3,985,000	3103.54	92,191	75,179	150,996		83,685		(30,268)		(75,179)	67,311			0010

SCHEDULE DB - PART A - SECTION 2

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.G112119 SPX EURO11/23/20|.G112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	599	1,860,000	3103.54	37,293	30,411	89,654		33,852		(4,232)		(30,411)	55,802			0010
.N112119 SPX EURO11/23/20|.N112119|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	11/21/2019	11/23/2020	11/23/2020	Exercise	1,994	6,190,000	3103.54	192,302	156,814	484,064		174,558		(30,372)		(156,814)	309,506			0010
.112119J EEJ EURO11/23/20|.112119J|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	10,307	1,410,000	136.8	35,105	28,627	52,377		31,866		(335)		(28,627)	20,511			0010
.112119S EEJ EURO11/23/20|.112119S|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/21/2019	11/23/2020	11/23/2020	Exercise	9,082	1,255,000	138.18168	36,362	29,651	38,587		33,007		1,346		(29,651)	5,581			0010
.112519H MXEA EURO10/28/2|.112519H|MXEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	10/28/2020	10/28/2020	Expiration	803	1,563,031	1946.49	54,103	43,895	48,999		48,999		(6,956)		(43,895)				0010
.112519J MXEA EURO11/09/2|.112519J|MXEA EURO 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/09/2020	11/09/2020	Expiration	1,906	3,776,853	1981.56	95,089	77,709	86,399		86,399		(10,642)		(77,709)				0010
.112519L MXEA EURO11/16/2|.112519L|MXEA EURO 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/16/2020	11/16/2020	Exercise	1,871	3,670,004	1961.52	94,346	77,412	210,693		85,879		(7,999)		(77,412)	124,814			0010
.112519G MXEA EURO10/28/2|.112519G|MXEA EURO 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	10/28/2020	10/28/2020	Expiration	1,983	3,859,890	1946.49	103,917	84,310	94,113		94,113		(9,390)		(84,310)				0010
.112519I MXEA EURO11/09/2|.112519I|MXEA EURO 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/09/2020	11/09/2020	Expiration	866	1,716,031	1981.56	37,380	30,549	33,965		33,965		(3,260)		(30,549)				0010
.112519C MXEA ASIAN11/16/|.112519C|MXEA ASIAN 11/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/16/2020	11/16/2020	Expiration	1,226	2,404,824	1961.52	64,461	52,891	58,676		58,676		(21,024)		(52,891)				0010
.112519D MXEA ASIAN11/23/|.112519D|MXEA ASIAN 11/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/23/2020	11/23/2020	Expiration	1,251	2,455,763	1963.04	65,264	53,756	59,510		59,510		(20,138)		(53,756)				0010
.112519M MXEA EURO11/16/2|.112519M|MXEA EURO 11/16	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/16/2020	11/16/2020	Exercise	817	1,602,562	1961.52	48,728	39,982	98,857		44,355		(5,357)		(39,982)	54,502			0010
.112519A MXEA ASIAN10/28/|.112519A|MXEA ASIAN 10/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	10/28/2020	10/28/2020	Expiration	717	1,395,633	1946.49	42,094	34,152	38,123		38,123		(13,151)		(34,152)				0010
.112519E MXEA EURO10/21/2|.112519E|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	10/21/2020	10/21/2020	Expiration	1,934	3,734,515	1930.98	107,244	86,620	96,932		96,932		(9,258)		(86,620)				0010
.112519K MXEA EURO11/09/2|.112519K|MXEA EURO 11/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/09/2020	11/09/2020	Expiration	816	1,616,953	1981.56	49,394	40,366	44,880		44,880		(7,314)		(40,366)				0010
.112519B MXEA ASIAN11/09/|.112519B|MXEA ASIAN 11/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	11/09/2020	11/09/2020	Expiration	1,256	2,488,839	1981.56	54,809	44,792	49,800		49,800		(19,606)		(44,792)				0010
.112519F MXEA EURO10/21/2|.112519F|MXEA EURO 10/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/25/2019	10/21/2020	10/21/2020	Expiration	839	1,620,092	1930.98	59,056	47,699	53,377		53,377		(7,256)		(47,699)				0010
.112919W SPX ASIAN11/30/2|.112919W|SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	11/30/2020	Exercise	1,337	4,200,000	3140.98	113,030	96,306	169,613		104,668		(32,372)		(96,306)	64,945			0010
.112919X SPX ASIAN11/30/2|.112919X|SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	11/30/2020	Exercise	2,053	6,450,000	3140.98	178,256	151,881	264,805		165,068		(51,930)		(151,881)	99,737			0010
.112919N EEJ EURO11/30/20|.112919N|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Exercise	2,103	290,000	137.88385	9,238	7,872	10,866		8,555		922		(7,872)	2,311			0010
.112919I EEJ EURO11/30/20|.112919I|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Exercise	11,778	1,620,000	137.54	41,636	35,476	55,517		38,556		2,490		(35,476)	16,961			0010
.112919J EEJ EURO11/30/20|.112919J|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Exercise	6,579	905,000	137.54	23,651	20,151	31,376		21,901		1,435		(20,151)	9,475			0010
.112919F EEJ EURO11/30/20|.112919F|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Exercise	6,216	855,000	137.54	18,004	15,341	25,624		16,673		1,492		(15,341)	8,952			0010
.112919O EEJ EURO11/30/20|.112919O|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Exercise	15,477	2,150,000	138.9154	61,062	52,028	57,555		56,545		7,502		(52,028)	1,010			0010

SCHEDULE DB - PART A - SECTION 2

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.112919Z SPX ASIAN11/30/2|.112919Z|SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	11/30/2020	Exercise	947	2,975,000	3140.98	96,708	82,399	135,556		89,553		(32,362)		(82,399)	46,003			0010
.112919L EEJ EUR011/30/20|.112919L|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Exercise	51,984	7,150,000	137.54	213,878	182,232	272,913		198,055		13,500		(182,232)	74,858			0010
.112919P EEJ EUR011/30/20|.112919P|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Expiration	12,147	1,700,000	139.94695	42,774	36,446	39,610		39,610		6,225		(36,446)				0010
.112919K EEJ EUR011/30/20|.112919K|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Exercise	23,338	3,210,000	137.54	86,315	73,543	113,537		79,929		5,077		(73,543)	33,608			0010
.112919D EEJ EUR011/16/20|.112919D|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/16/2020	11/16/2020	Exercise	15,163	2,070,000	136.51	69,502	58,838	92,526		64,170		3,325		(58,838)	28,356			0010
.112919V SPX ASIAN11/30/2|.112919V|SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	11/30/2020	Exercise	538	1,690,000	3140.98	42,539	36,245	65,525		39,392		(11,769)		(36,245)	26,133			0010
.112919Y SPX ASIAN11/30/2|.112919Y|SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	11/30/2020	Exercise	1,319	4,145,000	3140.98	124,911	106,429	179,765		115,670		(38,148)		(106,429)	64,094			0010
.112919U SPX ASIAN11/30/2|.112919U|SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	11/30/2020	Exercise	805	2,530,000	3140.98	57,410	48,916	92,284		53,163		(14,625)		(48,916)	39,122			0010
.112919M EEJ EUR011/30/20|.112919M|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Exercise	11,305	1,555,000	137.54	47,522	40,491	60,287		44,007		3,105		(40,491)	16,280			0010
.112919Q EEJ EUR011/30/20|.112919Q|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Expiration	11,202	1,570,000	140.15326	38,656	32,936	35,796		35,796		5,898		(32,936)				0010
.112919T SPX ASIAN11/30/2|.112919T|SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	11/30/2020	Exercise	409	1,285,000	3140.98	16,943	14,436	35,560		15,690		(3,208)		(14,436)	19,870			0010
.112919B EEJ EUR011/16/20|.112919B|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/16/2020	11/16/2020	Exercise	10,988	1,500,000	136.51	42,566	36,034	59,848		39,300		1,989		(36,034)	20,548			0010
.112919H EEJ EUR011/30/20|.112919H|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Exercise	30,209	4,155,000	137.54	104,994	89,460	140,729		97,227		6,268		(89,460)	43,502			0010
.112919A EEJ EUR011/16/20|.112919A|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/16/2020	11/16/2020	Exercise	6,849	935,000	136.51	23,596	19,975	34,594		21,786		1,376		(19,975)	12,808			0010
.112919S EEJ EUR011/30/20|.112919S|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Expiration	3,393	480,000	141.45989	10,056	8,568	9,312		9,312		1,837		(8,568)				0010
.112919C EEJ EUR011/16/20|.112919C|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/16/2020	11/16/2020	Exercise	4,761	650,000	136.51	20,698	17,522	28,014		19,110		900		(17,522)	8,904			0010
.112919R EEJ EUR011/30/20|.112919R|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Expiration	3,227	455,000	140.9785	10,122	8,624	9,373		9,373		1,732		(8,624)				0010
.112919G EEJ EUR011/30/20|.112919G|EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/30/2020	11/30/2020	Exercise	19,957	2,745,000	137.54	64,918	55,313	88,855		60,116		4,502		(55,313)	28,739			0010
.112919E EEJ EUR011/16/20|.112919E|EEJ EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	11/29/2019	11/16/2020	11/16/2020	Expiration	3,319	460,000	138.55765	13,602	11,514	12,558		12,558		1,633		(11,514)				0010
.A112919 SPX ASIAN11/30/2|.A112919|SPX ASIAN 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/29/2019	11/30/2020	11/30/2020	Exercise	735	2,310,000	3140.98	77,775	66,267	107,741		72,021		(27,239)		(66,267)	35,720			0010
.G112919 SPX EUR011/30/20|.G112919|SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/29/2019	11/30/2020	11/30/2020	Exercise	4,444	13,960,000	3140.98	399,796	340,642	1,019,379		370,219		(44,475)		(340,642)	649,160			0010
.B112919 SPX EUR011/30/20|.B112919|SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/29/2019	11/30/2020	11/30/2020	Exercise	786	2,470,000	3140.98	32,541	27,727	80,030		30,134		(3,210)		(27,727)	49,896			0010
.J112919 SPX EUR011/30/20|.J112919|SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/29/2019	11/30/2020	11/30/2020	Exercise	3,194	10,035,000	3140.98	327,160	278,754	844,837		302,957		(38,178)		(278,754)	541,881			0010
.E112919 SPX EUR011/30/20|.E112919|SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/29/2019	11/30/2020	11/30/2020	Exercise	721	2,265,000	3140.98	59,681	50,851	151,304		55,266		(6,556)		(50,851)	96,038			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.F112919 SPX EURO11/30/20 .F112919 SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	11/30/2020	Exercise	4,433	13,925,000	3140.98	386,613	329,410	984,619		358,012		(43,410)		(329,410)	626,607			0010
.I112919 SPX EURO11/30/20 .I112919 SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	11/30/2020	Exercise	6,534	20,525,000	3140.98	630,144	536,908	1,615,924		583,526		(71,186)		(536,908)	1,032,398			0010
.H112919 SPX EURO11/30/20 .H112919 SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	11/30/2020	Exercise	3,785	11,890,000	3140.98	347,191	295,821	886,294		321,506		(38,605)		(295,821)	564,788			0010
.C112919 SPX EURO11/30/20 .C112919 SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	11/30/2020	Exercise	1,077	3,385,000	3140.98	74,132	63,164	186,105		68,648		(8,004)		(63,164)	117,457			0010
.D112919 SPX EURO11/30/20 .D112919 SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	11/30/2020	Exercise	1,827	5,740,000	3140.98	138,786	118,251	350,664		128,519		(15,441)		(118,251)	222,145			0010
.K112919 SPX EURO11/30/20 .K112919 SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/29/2019	11/30/2020	11/30/2020	Exercise	1,536	4,825,000	3140.98	177,677	151,388	465,125		164,533		(21,204)		(151,388)	300,593			0010
.P120919 SPX EURO12/07/20 .P120919 SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	1,541	4,835,000	3135.96	169,323	150,754	452,069		160,039		(22,023)		(150,754)	292,031			0010
.Q120919 SPX EURO12/07/20 .Q120919 SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	3,035	9,520,000	3135.96	303,175	269,929	801,598		286,552		(38,811)		(269,929)	515,046			0010
.120919B EEJ EUR011/23/20 .120919B EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	11/23/2020	11/23/2020	Exercise	14,692	2,010,000	136.8	53,922	47,784	80,092		50,853		1,263		(47,784)	29,239			0010
.120919C EEJ EUR011/23/20 .120919C EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	11/23/2020	11/23/2020	Exercise	10,964	1,500,000	136.8	44,694	39,606	63,970		42,150		779		(39,606)	21,820			0010
.120919H EEJ EUR012/07/20 .120919H EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	43,149	5,915,000	137.08	146,440	130,382	262,251		138,411		1,315		(130,382)	123,840			0010
.F120919 SPX EURO12/07/20 .F120919 SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	1,342	4,210,000	3135.96	54,787	48,779	136,830		51,783		(5,116)		(48,779)	85,047			0010
.120919J EEJ EUR012/07/20 .120919J EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	12,365	1,695,000	137.08	43,399	38,639	76,507		41,019		388		(38,639)	35,488			0010
.H120919 SPX EURO12/07/20 .H120919 SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	1,382	4,335,000	3135.96	98,151	87,387	251,864		92,769		(10,935)		(87,387)	159,095			0010
.120919F EEJ EUR012/07/20 .120919F EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	6,966	955,000	137.08	20,309	18,082	39,190		19,196		630		(18,082)	19,995			0010
.M120919 SPX EURO12/07/20 .M120919 SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	6,476	20,310,000	3135.96	605,967	539,517	1,588,255		572,742		(73,792)		(539,517)	1,015,513			0010
.120919Z SPX ASIAN12/07/2 .120919Z SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	12/09/2019	12/07/2020	12/07/2020	Exercise	951	2,985,000	3135.96	79,902	71,139	178,656		75,521		(21,595)		(71,139)	103,136			0010
.120919D EEJ EUR011/23/20 .120919D EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	11/23/2020	11/23/2020	Expiration	3,576	500,000	139.8096	12,035	10,665	11,350		11,350		1,368		(10,665)				0010
.Q120919 SPX EURO12/07/20 .Q120919 SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	2,125	6,665,000	3135.96	247,513	220,370	666,492		233,942		(33,063)		(220,370)	432,550			0010
.120919S EEJ EUR012/07/20 .120919S EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Expiration	4,092	575,000	140.507	12,532	11,158	11,845		11,845		1,296		(11,158)				0010
.E120919 SPX ASIAN12/07/2 .E120919 SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Bank of Commerce 21GI19DL770X0HC3ZE78	12/09/2019	12/07/2020	12/07/2020	Exercise	1,101	3,455,000	3135.96	119,898	106,750	232,699		113,324		(40,650)		(106,750)	119,375			0010
.120919N EEJ EUR012/07/20 .120919N EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	1,929	265,000	137.35416	8,327	7,414	12,889		7,871		299		(7,414)	5,018			0010
.J120919 SPX EURO12/07/20 .J120919 SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	797	2,500,000	3135.96	64,539	57,461	166,996		61,000		(7,421)		(57,461)	105,996			0010
.120919U EEJ EOFWD12/07/2 .120919U EEJ EOFWD 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	14,614	2,000,000	136.85	21,160	18,840	65,157		20,000		(40,899)		(18,840)	45,157			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.120919Q EEJ EURO12/07/20|.120919Q|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	37,962	5,295,000	139.4789	130,531	116,216	141,571		123,374		10,379		(116,216)	18,197			0010
.120919X SPX ASIAN12/07/2|.120919X|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	12/07/2020	Exercise	884	2,775,000	3135.96	61,656	54,894	154,155		58,275		(14,627)		(54,894)	95,880			0010
.120919T EEJ EURO12/07/20|.120919T|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Expiration	5,674	800,000	140.98678	16,420	14,620	15,520		15,520		1,874		(14,620)				0010
.120919L EEJ EURO12/07/20|.120919L|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	78,603	10,775,000	137.08	315,782	281,153	524,060		298,468		1,630		(281,153)	225,593			0010
.K120919 SPX EURO12/07/20|.K120919|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	4,623	14,500,000	3135.96	394,268	351,032	1,026,592		372,650		(47,447)		(351,032)	653,942			0010
.B120919 SPX ASIAN12/07/2|.B120919|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	12/07/2020	Exercise	393	1,235,000	3135.96	36,063	32,109	76,757		34,086		(10,356)		(32,109)	42,671			0010
.I120919 SPX EURO12/07/20|.I120919|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	1,227	3,850,000	3135.96	92,872	82,688	239,474		87,780		(10,649)		(82,688)	151,694			0010
.120919W SPX ASIAN12/07/2|.120919W|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	12/07/2020	Exercise	393	1,235,000	3135.96	15,941	14,193	40,508		15,067		(2,799)		(14,193)	25,441			0010
.120919K EEJ EURO12/07/20|.120919K|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	52,597	7,210,000	137.08	189,181	168,435	329,761		178,808		855		(168,435)	150,953			0010
.120919O EEJ EURO12/07/20|.120919O|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	16,179	2,240,000	138.4508	62,330	55,494	83,410		58,912		3,671		(55,494)	24,498			0010
.L120919 SPX EURO12/07/20|.L120919|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	7,259	22,765,000	3135.96	643,086	572,565	1,680,030		607,826		(78,474)		(572,565)	1,072,205			0010
.120919M EEJ EURO12/07/20|.120919M|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	18,419	2,525,000	137.08	75,603	67,312	124,323		71,458		468		(67,312)	52,865			0010
.120919Y SPX ASIAN12/07/2|.120919Y|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	12/07/2020	Exercise	644	2,020,000	3135.96	49,796	44,336	116,860		47,066		(12,467)		(44,336)	69,794			0010
.D120919 SPX ASIAN12/07/2|.D120919|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	12/07/2020	Exercise	982	3,080,000	3135.96	101,019	89,941	201,898		95,480		(32,220)		(89,941)	106,418			0010
.A120919 SPX ASIAN12/07/2|.A120919|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	12/07/2020	Exercise	1,898	5,955,000	3135.96	165,072	146,970	361,774		156,021		(45,668)		(146,970)	205,753			0010
.120919I EEJ EURO12/07/20|.120919I|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	20,280	2,780,000	137.08	70,002	62,326	124,368		66,164		597		(62,326)	58,204			0010
.G120919 SPX EURO12/07/20|.G120919|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	604	1,895,000	3135.96	39,898	35,523	101,764		37,711		(4,242)		(35,523)	64,054			0010
.120919E EEJ EURO12/07/20|.120919E|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	6,820	935,000	137.08	18,400	16,382	36,967		17,391		827		(16,382)	19,576			0010
.120919R EEJ EURO12/07/20|.120919R|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	14,590	2,040,000	139.8216	48,347	43,045	47,607		45,696		4,272		(43,045)	1,911			0010
.C120919 SPX ASIAN12/07/2|.C120919|SPX ASIAN 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	12/09/2019	12/07/2020	12/07/2020	Exercise	1,183	3,710,000	3135.96	112,654	100,300	234,663		106,477		(33,129)		(100,300)	128,186			0010
.120919P EEJ EURO12/07/20|.120919P|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	3,377	470,000	139.1362	12,034	10,714	14,164		11,374		841		(10,714)	2,790			0010
.120919G EEJ EURO12/07/20|.120919G|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	12/07/2020	12/07/2020	Exercise	20,024	2,745,000	137.08	63,893	56,887	117,861		60,390		1,205		(56,887)	57,471			0010
.120919A EEJ EURO11/23/20|.120919A|EEJ EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/09/2019	11/23/2020	11/23/2020	Exercise	16,008	2,190,000	136.8	55,267	48,977	83,979		52,122		1,606		(48,977)	31,857			0010
.N120919 SPX EURO12/07/20|.N120919|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/09/2019	12/07/2020	12/07/2020	Exercise	1,865	5,850,000	3135.96	180,111	160,359	474,435		170,235		(22,708)		(160,359)	304,200			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.Q121619 SPX EURO12/14/20 .Q121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	1,916	6,115,000	3191.45	267,336		549,736		267,336		(20,041)			282,400			0010
.1216190 EEJ EURO12/14/20 .1216190 EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	4,160	575,000	138.2	17,653		8,280		17,653		2,967			(9,373)			0010
.R121619 SPX EURO12/14/20 .R121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	3,064	9,780,000	3191.45	478,721		1,075,802		478,721		(45,564)			597,080			0010
.C121619 SPX ASIAN12/14/2 .C121619 SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	12/16/2019	12/14/2020	12/14/2020	Exercise	554	1,770,000	3191.45	52,396	48,494	68,714		50,445		(9,139)		(48,494)	18,269			0010
.D121619 SPX ASIAN12/14/2 .D121619 SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	12/16/2019	12/14/2020	12/14/2020	Exercise	585	1,870,000	3191.45	57,298	53,032	74,466		55,165		(10,274)		(53,032)	19,301			0010
.121619B EEJ EURO11/30/20 .121619B EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	11/30/2020	11/30/2020	Exercise	13,341	1,835,000	137.54	49,629	45,791	66,922		47,710		6,314		(45,791)	19,212			0010
.0121619 SPX EURO12/14/20 .0121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	2,401	7,665,000	3191.45	236,940	219,296	642,801		228,118		(14,486)		(219,296)	414,683			0010
.M121619 SPX EURO12/14/20 .M121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	4,463	14,245,000	3191.45	412,022	381,339	1,108,919		396,681		(24,277)		(381,339)	712,239			0010
.121619W SPX ASIAN12/14/2 .121619W SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	12/16/2019	12/14/2020	12/14/2020	Exercise	380	1,215,000	3191.45	14,387	13,315	26,392		13,851		(1,492)		(13,315)	12,541			0010
.N121619 SPX EURO12/14/20 .N121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	1,787	5,705,000	3191.45	170,587	157,884	460,904		164,236		(10,239)		(157,884)	296,668			0010
.L121619 SPX EURO12/14/20 .L121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	4,455	14,220,000	3191.45	393,575	364,266	1,054,353		378,920		(22,738)		(364,266)	675,433			0010
.A121619 SPX ASIAN12/14/2 .A121619 SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	12/16/2019	12/14/2020	12/14/2020	Exercise	1,713	5,470,000	3191.45	139,198	128,832	190,474		134,015		(22,406)		(128,832)	56,459			0010
.121619Z SPX ASIAN12/14/2 .121619Z SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	12/16/2019	12/14/2020	12/14/2020	Exercise	1,214	3,875,000	3191.45	95,389	88,286	131,834		91,838		(15,094)		(88,286)	39,996			0010
.J121619 SPX EURO12/14/20 .J121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	3,897	12,440,000	3191.45	328,493	304,031	876,081		316,262		(18,668)		(304,031)	559,819			0010
.H121619 SPX EURO12/14/20 .H121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	1,287	4,110,000	3191.45	93,618	86,647	246,718		90,132		(5,109)		(86,647)	156,586			0010
.E121619 SPX ASIAN12/14/2 .E121619 SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	12/16/2019	12/14/2020	12/14/2020	Exercise	534	1,705,000	3191.45	54,191	50,155	69,771		52,173		(10,109)		(50,155)	17,598			0010
.121619E EEJ EURO12/14/20 .121619E EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	5,607	775,000	138.2	14,972	13,858	25,575		14,415		2,311		(13,858)	11,160			0010
.121619C EEJ EURO11/30/20 .121619C EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	11/30/2020	11/30/2020	Exercise	8,615	1,185,000	137.54	36,610	33,779	47,601		35,195		4,786		(33,779)	12,407			0010
.121619R EEJ EURO12/14/20 .121619R EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	5,748	805,000	140.03806	20,903	19,347	21,010		20,125		4,234		(19,347)	885			0010
.121619X SPX ASIAN12/14/2 .121619X SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	Barclays Bank PLC ... G5GSEF7VJP5I70UK5573	12/16/2019	12/14/2020	12/14/2020	Exercise	753	2,405,000	3191.45	50,210	46,471	73,164		48,341		(7,500)		(46,471)	24,823			0010
.121619A EEJ EURO11/30/20 .121619A EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	11/30/2020	11/30/2020	Exercise	6,325	870,000	137.54	21,901	20,207	30,163		21,054		2,891		(20,207)	9,109			0010
.121619K EEJ EURO12/14/20 .121619K EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	22,937	3,170,000	138.2	81,986	75,880	124,579		78,933		10,508		(75,880)	45,646			0010
.121619P EEJ EURO12/14/20 .121619P EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	2,419	335,000	138.4764	10,369	9,597	14,137		9,983		1,742		(9,597)	4,154			0010
.121619I EEJ EURO12/14/20 .121619I EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index.	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	27,532	3,805,000	138.2	92,876	85,959	144,207		89,418		11,946		(85,959)	54,790			0010

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.121619N EEJ EUR012/14/20 .121619N EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	14,363	1,985,000	138.2	58,967	54,575	85,354		56,771		8,165		(54,575)	28,583			0010
.121619Q EEJ EUR012/14/20 .121619Q EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	17,016	2,375,000	139.56818	65,125	60,275	73,386		62,700		12,530		(60,275)	10,686			0010
.121619L EEJ EUR012/14/20 .121619L EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	23,625	3,265,000	138.2	86,477	80,038	130,272		83,258		10,975		(80,038)	47,014			0010
.F121619 SPX EUR012/14/20 .F121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	1,193	3,810,000	3191.45	47,991	44,417	122,787		46,204		(2,075)		(44,417)	76,583			0010
.121619T EEJ EUR012/14/20 .121619T EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Expiration	9,435	1,330,000	140.95018	31,082	28,768	29,925		29,925		6,996		(28,768)				0010
.121619H EEJ EUR012/14/20 .121619H EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	6,584	910,000	138.2	21,456	19,858	33,760		20,657		2,829		(19,858)	13,103			0010
.121619M EEJ EUR012/14/20 .121619M EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	51,447	7,110,000	138.2	204,564	189,330	299,327		196,947		26,927		(189,330)	102,380			0010
.121619J EEJ EUR012/14/20 .121619J EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	28,002	3,870,000	138.2	97,276	90,032	149,380		93,654		12,403		(90,032)	55,726			0010
.I121619 SPX EUR012/14/20 .I121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	1,373	4,385,000	3191.45	107,584	99,572	285,123		103,578		(5,980)		(99,572)	181,544			0010
.121619G EEJ EUR012/14/20 .121619G EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	9,587	1,325,000	138.2	30,690	28,405	48,627		29,548		4,166		(28,405)	19,079			0010
.121619F EEJ EUR012/14/20 .121619F EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Exercise	6,114	845,000	138.2	17,905	16,571	29,406		17,238		2,524		(16,571)	12,168			0010
.121619U EEJ EUR012/14/20 .121619U EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Expiration	7,434	1,055,000	141.90376	22,026	20,385	21,206		21,206		5,505		(20,385)				0010
.G121619 SPX EUR012/14/20 .G121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	1,286	4,105,000	3191.45	86,827	80,361	227,680		83,594		(4,610)		(80,361)	144,086			0010
.K121619 SPX EUR012/14/20 .K121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	3,805	12,145,000	3191.45	330,000	305,426	882,446		317,713		(18,933)		(305,426)	564,733			0010
.P121619 SPX EUR012/14/20 .P121619 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/16/2019	12/14/2020	12/14/2020	Exercise	745	2,380,000	3191.45	79,343	73,434	217,520		76,388		(5,094)		(73,434)	141,132			0010
.121619Y SPX ASIAN12/14/2 .121619Y SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/16/2019	12/14/2020	12/14/2020	Exercise	795	2,540,000	3191.45	59,096	54,696	83,113		56,896		(9,164)		(54,696)	26,217			0010
.121619S EEJ EUR012/14/20 .121619S EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	12/14/2020	12/14/2020	Expiration	22,325	3,140,000	140.64614	75,991	70,333	73,162		73,162		16,498		(70,333)				0010
.B121619 SPX ASIAN12/14/2 .B121619 SPX ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/16/2019	12/14/2020	12/14/2020	Exercise	1,833	5,850,000	3191.45	161,020	149,030	215,406		155,025		(27,849)		(149,030)	60,381			0010
.121619D EEJ EUR011/30/20 .121619D EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/16/2019	11/30/2020	11/30/2020	Expiration	5,319	745,000	140.043228	19,374	17,876	18,625		18,625		4,203		(17,876)				0010
.122319D EEJ EUR012/07/20 .122319D EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/23/2019	12/07/2020	12/07/2020	Exercise	4,924	675,000	137.08	19,913	19,237	33,707		19,575		2,552		(19,237)	14,132			0010
.122319Q EEJ EUR012/21/20 .122319Q EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	2,126	295,000	138.728343	8,937	8,645	12,716		8,791		1,725		(8,645)	3,925			0010
.I122319 SPX EUR012/21/20 .I122319 SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Exercise	1,437	4,635,000	3224.01	100,838	97,540	269,752		99,189		(19)		(97,540)	170,563			0010
.J122319 SPX EUR012/21/20 .J122319 SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Exercise	1,270	4,095,000	3224.01	94,501	91,412	253,885		92,957		(53)		(91,412)	160,929			0010
.M122319 SPX EUR012/21/20 .M122319 SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Exercise	6,018	19,405,000	3224.01	528,698	511,410	1,439,863		520,054		(444)		(511,410)	919,809			0010

SCHEDULE DB - PART A - SECTION 2

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.122319L EEJ EURO12/21/20 | .122319L | EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	68,817	9,525,000	138.41	235,304	227,611	380,103		231,458		35,851		(227,611)	148,645			0010
.N122319 SPX EURO12/21/20 | .N122319 | SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Exercise	4,416	14,240,000	3224.01	405,347	392,093	1,110,718		398,720		(1,394)		(392,093)	711,998			0010
.122319I EEJ EURO12/21/20 | .122319I | EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	8,958	1,240,000	138.41	25,842	24,998	44,771		25,420		4,298		(24,998)	19,351			0010
.122319C EEJ EURO12/07/20 | .122319C | EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/07/2020	12/07/2020	Exercise	14,115	1,935,000	137.08	54,133	52,292	93,725		53,213		6,829		(52,292)	40,512			0010
.122319V EEJ EURO12/21/20 | .122319V | EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/21/2020	12/21/2020	Expiration	3,348	475,000	141.87025	10,044	9,716	9,880		9,880		2,681		(9,716)				0010
.122319M EEJ EURO12/21/20 | .122319M | EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	26,659	3,690,000	138.41	93,783	90,717	149,835		92,250		14,340		(90,717)	57,585			0010
.122319P EEJ EURO12/21/20 | .122319P | EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	11,234	1,555,000	138.41	45,370	43,887	68,896		44,629		7,384		(43,887)	24,267			0010
.122319X SPX ASIAN12/21/2 | .122319X | SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Expiration	279	900,000	3224.01	10,614	10,266	10,440		10,440		(19)		(10,266)				0010
.D122319 SPX ASIAN12/21/2 | .D122319 | SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Expiration	1,843	5,945,000	3224.01	161,974	156,678	159,326		159,326		(2,076)		(156,678)				0010
.L122319 SPX EURO12/21/20 | .L122319 | SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Exercise	4,495	14,495,000	3224.01	387,555	374,882	1,053,768		381,219		(372)		(374,882)	672,550			0010
.122319A EEJ EURO11/30/20 | .122319A | EEJ EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	11/30/2020	11/30/2020	Exercise	2,908	400,000	137.54	10,339	9,981	14,348		10,160		1,403		(9,981)	4,188			0010
.122319K EEJ EURO12/21/20 | .122319K | EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	11,993	1,660,000	138.41	39,827	38,525	65,082		39,176		6,162		(38,525)	25,906			0010
.122319R EEJ EURO12/21/20 | .122319R | EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	17,668	2,470,000	139.7941	66,543	64,367	79,301		65,455		14,464		(64,367)	13,846			0010
.122319Z SPX ASIAN12/21/2 | .122319Z | SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Expiration	745	2,405,000	3224.01	55,745	53,923	54,834		54,834		(984)		(53,923)				0010
.122319E EEJ EURO12/07/20 | .122319E | EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/07/2020	12/07/2020	Exercise	5,361	735,000	137.08	23,702	22,897	38,688		23,300		3,089		(22,897)	15,388			0010
.G122319 SPX EURO12/21/20 | .G122319 | SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Exercise	944	3,045,000	3224.01	38,386	37,130	99,574		37,758		367		(37,130)	61,816			0010
.0122319 SPX EURO12/21/20 | .0122319 | SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Exercise	1,930	6,225,000	3224.01	182,893	176,912	502,350		179,903		(421)		(176,912)	322,448			0010
.122319T EEJ EURO12/21/20 | .122319T | EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	15,695	2,205,000	140.48615	54,920	53,125	55,358		54,023		12,840		(53,125)	1,336			0010
.122319O EEJ EURO12/21/20 | .122319O | EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	61,231	8,475,000	138.41	240,382	232,523	368,712		236,453		38,167		(232,523)	132,259			0010
.122319U EEJ EURO12/21/20 | .122319U | EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/21/2020	12/21/2020	Expiration	12,931	1,825,000	141.122836	42,116	40,739	41,428		41,427		10,421		(40,739)				0010
.A122319 SPX ASIAN12/21/2 | .A122319 | SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Expiration	722	2,330,000	3224.01	56,849	54,991	55,920		55,920		(1,182)		(54,991)				0010
.122319G EEJ EURO12/14/20 | .122319G | EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/23/2019	12/14/2020	12/14/2020	Exercise	7,235	1,000,000	138.2	25,932	25,068	39,899		25,500		3,915		(25,068)	14,399			0010
.B122319 SPX ASIAN12/21/2 | .B122319 | SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Expiration	2,240	7,225,000	3224.01	182,158	176,202	179,180		179,180		(3,379)		(176,202)				0010
.E122319 SPX ASIAN12/21/2 | .E122319 | SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Expiration	1,084	3,495,000	3224.01	103,040	99,670	101,355		101,355		(803)		(99,670)				0010

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.122319H EEJ EURO12/21/20|.122319H|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	7,297	1,010,000	138.41	19,304	18,672	34,750		18,988		3,394		(18,672)	15,762			0010
.F122319 SPX ASIAN12/21/2|.F122319|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Expiration	899	2,900,000	3224.01	89,036	86,124	87,580		87,580		(590)		(86,124)				0010
.122319N EEJ EURO12/21/20|.122319N|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	54,331	7,520,000	138.41	195,712	189,312	309,868		192,512		29,733		(189,312)	117,356			0010
.122319F EEJ EURO12/14/20|.122319F|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/23/2019	12/14/2020	12/14/2020	Exercise	7,235	1,000,000	138.2	25,119	24,281	39,099		24,700		3,705		(24,281)	14,399			0010
.Q122319 SPX EURO12/21/20|.Q122319|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Exercise	443	1,430,000	3224.01	45,358	43,874	125,838		44,616		(30)		(43,874)	81,222			0010
.122319S EEJ EURO12/21/20|.122319S|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	5,204	730,000	140.264694	18,628	18,018	19,933		18,323		4,241		(18,018)	1,610			0010
.122319J EEJ EURO12/21/20|.122319J|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	12/21/2020	Exercise	21,674	3,000,000	138.41	68,317	66,083	114,017		67,200		10,890		(66,083)	46,817			0010
.C122319 SPX ASIAN12/21/2|.C122319|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Expiration	375	1,210,000	3224.01	31,614	30,580	31,097		31,097		(494)		(30,580)				0010
.122319B EEJ EURO12/07/20|.122319B|EEJ EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/23/2019	12/07/2020	12/07/2020	Exercise	6,237	855,000	137.08	22,440	21,678	39,960		22,059		2,917		(21,678)	17,901			0010
.122319W EEJ EURO12/21/20|.122319W|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/23/2019	12/21/2020	12/21/2020	Expiration	3,689	525,000	142.299321	10,514	10,171	10,343		10,343		2,902		(10,171)				0010
.122319Y SPX ASIAN12/21/2|.122319Y|SPX ASIAN 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Expiration	862	2,780,000	3224.01	57,655	55,769	56,712		56,712		(866)		(55,769)				0010
.H122319 SPX EURO12/21/20|.H122319|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Exercise	474	1,530,000	3224.01	30,486	29,490	81,089		29,988		8		(29,490)	51,101			0010
.P122319 SPX EURO12/21/20|.P122319|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Exercise	5,330	17,185,000	3224.01	524,119	506,981	1,448,676		515,550		(1,874)		(506,981)	933,126			0010
.K122319 SPX EURO12/21/20|.K122319|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/23/2019	12/21/2020	12/21/2020	Exercise	5,874	18,940,000	3224.01	492,923	476,805	1,335,281		484,864		448		(476,805)	850,417			0010
.122719E MXEA EURO11/23/2|.122719E|MXEA EURO 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	11/23/2020	11/23/2020	Exercise	1,762	3,458,876	1963.04	97,029	96,439	206,418		96,734		8,138		(96,439)	109,685			0010
.122719H MXEA EURO11/30/2|.122719H|MXEA EURO 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	11/30/2020	11/30/2020	Exercise	1,008	1,990,266	1974.47	64,523	64,139	144,325		64,331		5,149		(64,139)	79,995			0010
.122719K MXEA EURO12/14/2|.122719K|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	12/14/2020	12/14/2020	Exercise	1,450	2,947,067	2032.46	69,567	69,169	166,605		69,368		7,670		(69,169)	97,237			0010
.122719B MXEA ASIAN12/07/|.122719B|MXEA ASIAN 12/0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	12/07/2020	12/07/2020	Expiration	1,372	2,721,966	1983.94	87,019	86,512	86,765		86,765		6,290		(86,512)				0010
.122719C MXEA ASIAN12/14/|.122719C|MXEA ASIAN 12/1	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	12/14/2020	12/14/2020	Expiration	1,126	2,288,550	2032.46	50,522	50,233	50,377		50,377		4,448		(50,233)				0010
.122719I MXEA EURO12/07/2|.122719I|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	12/07/2020	12/07/2020	Exercise	1,189	2,358,905	1983.94	62,951	62,584	167,114		62,767		5,911		(62,584)	104,347			0010
.122719F MXEA EURO11/23/2|.122719F|MXEA EURO 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	11/23/2020	11/23/2020	Exercise	920	1,805,997	1963.04	61,717	61,342	118,800		61,530		4,573		(61,342)	57,270			0010
.122719L MXEA EURO12/14/2|.122719L|MXEA EURO 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	12/14/2020	12/14/2020	Exercise	1,410	2,865,769	2032.46	75,807	75,374	170,145		75,590		7,632		(75,374)	94,555			0010
.122719G MXEA EURO11/30/2|.122719G|MXEA EURO 11/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	11/30/2020	11/30/2020	Exercise	1,495	2,951,833	1974.47	81,196	80,713	199,597		80,954		7,174		(80,713)	118,643			0010
.122719J MXEA EURO12/07/2|.122719J|MXEA EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	12/07/2020	12/07/2020	Exercise	1,547	3,069,155	1983.94	94,053	93,505	255,224		93,779		8,076		(93,505)	161,445			0010

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.122719A MXEA ASIAN11/30/ | .122719A | MXEA ASIAN 11/3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	11/30/2020	11/30/2020	Expiration	900	1,777,023	1974.47	58,891	58,541	58,716		58,716		3,623		(58,541)				0010
.122719D MXEA ASIAN12/21/ | .122719D | MXEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	12/27/2019	12/21/2020	12/21/2020	Expiration	1,411	2,860,619	2027.37	70,338	69,944	70,141		70,141		6,019		(69,944)				0010
.123019W EEJ EURO12/28/20 | .123019W | EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Expiration	4,522	640,000	141.525	14,272				14,272				(14,272)				0010
.123019D EEJ EURO12/14/20 | .123019D | EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	12/14/2020	Exercise	2,894	400,000	138.2	10,440		5,760		10,440				(10,440)	5,760			0010
.0123019 SPX EURO12/28/20 | .0123019 | SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	12/28/2020	Exercise	3,500	11,275,000	3221.29	367,385		676,509		367,385				(367,385)	676,509			0010
.K123019 SPX EURO12/28/20 | .K123019 | SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	12/28/2020	Exercise	6,893	22,205,000	3221.29	571,912		1,003,650		571,912				(571,912)	1,003,650			0010
.123019V EEJ EURO12/28/20 | .123019V | EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Expiration	4,493	635,000	141.316875	14,478				14,478				(14,478)				0010
.123019C EEJ EURO12/14/20 | .123019C | EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	12/14/2020	Exercise	8,429	1,165,000	138.2	29,009		16,775		29,009				(29,009)	16,775			0010
.123019K EEJ EURO12/28/20 | .123019K | EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	6,666	925,000	138.75	21,645		15,867		21,645				(21,645)	15,867			0010
.L123019 SPX EURO12/28/20 | .L123019 | SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	12/28/2020	Exercise	4,338	13,975,000	3221.29	374,991		662,419		374,991				(374,991)	662,419			0010
.123019F EEJ EURO12/14/20 | .123019F | EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	12/14/2020	Exercise	2,568	355,000	138.2	10,402		5,112		10,402				(10,402)	5,112			0010
.123019E EEJ EURO12/14/20 | .123019E | EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	12/14/2020	Exercise	2,785	385,000	138.2	10,934		5,544		10,934				(10,934)	5,544			0010
.123019G EEJ EURO12/21/20 | .123019G | EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/21/2020	12/21/2020	Expiration	3,662	515,000	140.610719	12,463				12,463				(12,463)				0010
.I123019 SPX EURO12/28/20 | .I123019 | SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	12/28/2020	Exercise	661	2,130,000	3221.29	47,441		81,582		47,441				(47,441)	81,582			0010
.123019B EEJ EURO12/14/20 | .123019B | EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	12/14/2020	Exercise	11,722	1,620,000	138.2	39,204		23,327		39,204				(39,204)	23,327			0010
.123019R EEJ EURO12/28/20 | .123019R | EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	1,582	220,000	139.0275	6,512		3,334		6,512				(6,512)	3,334			0010
.123019J EEJ EURO12/28/20 | .123019J | EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	14,558	2,020,000	138.75	44,844		34,649		44,844				(44,844)	34,649			0010
.B123019 SPX ASIAN12/28/2 | .B123019 | SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	12/30/2019	12/28/2020	12/28/2020	Exercise	842	2,715,000	3221.29	65,432		10,075		65,432				(65,432)	10,075			0010
.123019P EEJ EURO12/28/20 | .123019P | EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	46,162	6,405,000	138.75	176,778		109,866		176,778				(176,778)	109,866			0010
.N123019 SPX EURO12/28/20 | .N123019 | SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	12/28/2020	Exercise	2,969	9,565,000	3221.29	285,219		515,561		285,219				(285,219)	515,561			0010
.123019L EEJ EURO12/28/20 | .123019L | EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	44,036	6,110,000	138.75	147,251		104,806		147,251				(147,251)	104,806			0010
.E123019 SPX ASIAN12/28/2 | .E123019 | SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	12/30/2019	12/28/2020	12/28/2020	Exercise	1,196	3,855,000	3221.29	106,784		14,305		106,784				(106,784)	14,305			0010
.123019H EEJ EURO12/28/20 | .123019H | EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	2,558	355,000	138.75	6,639		6,089		6,639				(6,639)	6,089			0010
.D123019 SPX ASIAN12/28/2 | .D123019 | SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	12/30/2019	12/28/2020	12/28/2020	Exercise	664	2,140,000	3221.29	57,566		7,941		57,566				(57,566)	7,941			0010

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.123019N EEJ EURO12/28/20|.123019N|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	26,414	3,665,000	138.75	93,091		62,866		93,091				(93,091)	62,866			0010
.123019Y SPX ASIAN12/28/2|.123019Y|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	12/30/2019	12/28/2020	12/28/2020	Exercise	296	955,000	3221.29	11,365		3,544		11,365				(11,365)	3,544			0010
.123019A EEJ EURO12/14/20|.123019A|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/14/2020	12/14/2020	Exercise	5,028	695,000	138.2	15,151		10,008		15,151				(15,151)	10,008			0010
.123019I EEJ EURO12/28/20|.123019I|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	5,621	780,000	138.75	16,068		13,379		16,068				(16,068)	13,379			0010
.123019T EEJ EURO12/28/20|.123019T|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	3,484	490,000	140.623125	12,152		1,790		12,152				(12,152)	1,790			0010
.G123019 SPX EURO12/28/20|.G123019|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	12/28/2020	Exercise	859	2,770,000	3221.29	34,390		55,404		34,390				(34,390)	55,404			0010
.H123019 SPX EURO12/28/20|.H123019|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	12/28/2020	Exercise	1,119	3,605,000	3221.29	75,236		128,340		75,236				(75,236)	128,340			0010
.C123019 SPX ASIAN12/28/2|.C123019|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	12/30/2019	12/28/2020	12/28/2020	Exercise	1,375	4,430,000	3221.29	112,079		16,439		112,079				(112,079)	16,439			0010
.J123019 SPX EURO12/28/20|.J123019|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	12/28/2020	Exercise	942	3,035,000	3221.29	71,635		124,131		71,635				(71,635)	124,131			0010
.123019X EEJ EURO12/28/20|.123019X|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Expiration	2,561	365,000	142.49625	7,227				7,227				(7,227)				0010
.123019M EEJ EURO12/28/20|.123019M|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	58,198	8,075,000	138.75	200,260		138,512		200,260				(200,260)	138,512			0010
.123019U EEJ EURO12/28/20|.123019U|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	6,497	915,000	140.83125	22,143		1,970		22,143				(22,143)	1,970			0010
.123019O EEJ EURO12/28/20|.123019O|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	21,081	2,925,000	138.75	75,758		50,173		75,758				(75,758)	50,173			0010
.123019Z SPX ASIAN12/28/2|.123019Z|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	12/30/2019	12/28/2020	12/28/2020	Exercise	620	2,000,000	3221.29	40,600		7,421		40,600				(40,600)	7,421			0010
.123019S EEJ EURO12/28/20|.123019S|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	17,126	2,400,000	140.1375	62,880		17,168		62,880				(62,880)	17,168			0010
.M123019 SPX EURO12/28/20|.M123019|SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/30/2019	12/28/2020	12/28/2020	Exercise	4,167	13,425,000	3221.29	379,283		676,607		379,283				(379,283)	676,607			0010
.F123019 SPX ASIAN12/28/2|.F123019|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	12/30/2019	12/28/2020	12/28/2020	Exercise	1,133	3,650,000	3221.29	106,945		13,544		106,945				(106,945)	13,544			0010
.123019Q EEJ EURO12/28/20|.123019Q|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	12/30/2019	12/28/2020	12/28/2020	Exercise	12,576	1,745,000	138.75	49,384		29,932		49,384				(49,384)	29,932			0010
.A123019 SPX ASIAN12/28/2|.A123019|SPX ASIAN 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Truist Bank JJKC32MCHIID71265Z06	12/30/2019	12/28/2020	12/28/2020	Exercise	1,001	3,225,000	3221.29	74,820		11,967		74,820				(74,820)	11,967			0010
.081718A SPX EURO12/31/20|.081718A|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2018	12/31/2020	12/31/2020	Exercise	5,748	19,500,000	3392.319	1,368,491	367,009	3,063,240		867,750		206,922		(367,009)	2,195,490			0010
.081718B SPX EURO12/31/20|.081718B|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2018	12/31/2020	12/31/2020	Exercise	547	1,900,000	3473.0885	107,871	28,929	234,820		68,400		24,003		(28,929)	166,420			0010
.081718C SPX EURO12/31/20|.081718C|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	UBS AG BFM8T61CT2L1QCEMIK50	08/17/2018	12/31/2020	12/31/2020	Exercise	478	1,700,000	3553.858	77,749	20,851	155,702		49,300		23,957		(20,851)	106,402			0010
.010720A EEJ EURO12/21/20|.010720A|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	12/21/2020	12/21/2020	Exercise	8,633	1,195,000	138.41		29,995	18,649		29,995				(29,995)	18,649			0010
.010720C EEJ EURO12/21/20|.010720C|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	12/21/2020	12/21/2020	Exercise	5,996	830,000	138.41		23,904	12,953		23,904				(23,904)	12,953			0010

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.010720D EEJ EUR012/28/20].010720D|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	12/28/2020	12/28/2020	Exercise	5,475	770,000	140.623125		21,098	2,813		21,098				(21,098)	2,813			0010
.010720B EEJ EUR012/21/20].010720B|EEJ EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/07/2020	12/21/2020	12/21/2020	Exercise	18,026	2,495,000	138.41		67,365	38,936		67,365				(67,365)	38,936			0010
.011320H SPG ASIAN09/21/2].011320H|SPG ASIAN 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	09/21/2020	09/21/2020	Expiration	3,777	868,797	229.98		22,471			22,471				(22,471)				0010
.011320I SPG ASIAN10/28/2].011320I|SPG ASIAN 10/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	10/28/2020	10/28/2020	Expiration	3,999	902,089	225.55		26,208			26,208				(26,208)				0010
.011320N SPG EUR005/07/20].011320N|SPG EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	05/07/2020	05/07/2020	Expiration	6,298	1,487,863	236.21		20,220			20,220				(20,220)				0010
.011320C SPG ASIAN05/14/2].011320C|SPG ASIAN 05/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	05/14/2020	05/14/2020	Expiration	1,870	470,251	251.41		2,631			2,631				(2,631)				0010
.011320T SPG EUR010/14/20].011320T|SPG EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	10/14/2020	10/14/2020	Expiration	5,509	1,221,252	221.68		27,159			27,159				(27,159)				0010
.011320K SPG ASIAN12/14/2].011320K|SPG ASIAN 12/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	12/14/2020	12/14/2020	Expiration	5,021	1,180,158	235.04		18,879			18,879				(18,879)				0010
.011320F SPG ASIAN08/07/2].011320F|SPG ASIAN 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	08/07/2020	08/07/2020	Expiration	3,648	727,278	199.31		47,541			47,541				(47,541)				0010
.011320Q SPG EUR007/21/20].011320Q|SPG EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	07/21/2020	07/21/2020	Expiration	6,057	1,377,220	227.34		32,653			32,653				(32,653)				0010
.011320R SPG EUR008/21/20].011320R|SPG EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	08/21/2020	08/21/2020	Expiration	6,052	1,323,513	218.69		38,188			38,188				(38,188)				0010
.011320E SPG ASIAN07/07/2].011320E|SPG ASIAN 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	07/07/2020	07/07/2020	Expiration	2,725	635,592	233.21		16,487			16,487				(16,487)				0010
.011320G SPG ASIAN08/21/2].011320G|SPG ASIAN 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	08/21/2020	08/21/2020	Expiration	3,787	808,935	213.57		42,834			42,834				(42,834)				0010
.011320P SPG EUR006/29/20].011320P|SPG EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	06/29/2020	06/29/2020	Expiration	5,724	1,324,307	231.32		26,564			26,564				(26,564)				0010
.011320U SPG EUR011/16/20].011320U|SPG EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	11/16/2020	11/16/2020	Expiration	5,079	1,152,641	226.94		23,363			23,363				(23,363)				0010
.011320B SPG ASIAN04/21/2].011320B|SPG ASIAN 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	04/21/2020	04/21/2020	Expiration	1,495	425,795	284.69		1,995			1,995				(1,995)				0010
.011320M SPG EUR004/21/20].011320M|SPG EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	04/21/2020	04/21/2020	Expiration	4,367	1,081,321	247.56		6,421			6,421				(6,421)				0010
.011320S SPG EUR009/14/20].011320S|SPG EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	09/14/2020	09/14/2020	Expiration	5,911	1,408,445	238.24		22,525			22,525				(22,525)				0010
.011320D SPG ASIAN06/15/2].011320D|SPG ASIAN 06/15	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	06/15/2020	06/15/2020	Expiration	3,371	719,937	213.54		42,875			42,875				(42,875)				0010
.011320V SPG EUR012/14/20].011320V|SPG EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	12/14/2020	12/14/2020	Expiration	5,052	1,187,444	235.04		19,147			19,147				(19,147)				0010
.011320O SPG EUR006/08/20].011320O|SPG EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	06/08/2020	06/08/2020	Expiration	5,528	1,224,695	221.54		31,288			31,288				(31,288)				0010
.011320J SPG ASIAN11/23/2].011320J|SPG ASIAN 11/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LROWP2IHZNBB6K528	01/13/2020	11/23/2020	11/23/2020	Expiration	3,869	883,476	228.29		21,726			21,726				(21,726)				0010
.011420F EEJ EUR012/14/20].011420F|EEJ EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	12/14/2020	12/14/2020	Exercise	4,341	600,000	138.2		21,120	8,640		21,120					(12,480)			0010
.011420B EEJ EUR012/28/20].011420B|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	12/28/2020	12/28/2020	Exercise	10,954	1,520,000	138.75		38,760	26,073		38,760				(38,760)	26,073			0010

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.011420C EEJ EURO12/28/20].011420C|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	12/28/2020	12/28/2020	Exercise	13,909	1,930,000	138.75		50,759	33,106		50,759				(50,759)	33,106			0010
.011420E EEJ EURO12/28/20].011420E|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	12/28/2020	12/28/2020	Exercise	6,126	850,000	138.75		25,840	14,580		25,840				(25,840)	14,580			0010
.011420A EEJ EURO12/28/20].011420A|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	12/28/2020	12/28/2020	Exercise	3,099	430,000	138.75		10,234	7,376		10,234				(10,234)	7,376			0010
.011420D EEJ EURO12/28/20].011420D|EEJ EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	01/14/2020	12/28/2020	12/28/2020	Exercise	9,873	1,370,000	138.75		37,675	23,500		37,675				(37,675)	23,500			0010
.012220H MXEA EURO12/28/2].012220H|MXEA EURO 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	12/28/2020	12/28/2020	Exercise	1,259	2,563,311	2035.99		57,473	116,420		57,473				(57,473)	116,420			0010
.012220A MXEA ASIAN12/28/].012220A|MXEA ASIAN 12/2	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	12/28/2020	12/28/2020	Expiration	1,001	2,038,026	2035.99		41,732			41,732				(41,732)				0010
.012220F MXEA EURO12/21/2].012220F|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	12/21/2020	12/21/2020	Exercise	1,565	3,172,834	2027.37		77,483	104,511		77,483				(77,483)	104,511			0010
.012220I MXEA EURO12/28/2].012220I|MXEA EURO 12/28	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	12/28/2020	12/28/2020	Exercise	939	1,911,795	2035.99		50,114	91,919		50,114				(50,114)	91,919			0010
.012220E MXEA EURO12/21/2].012220E|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	12/21/2020	12/21/2020	Exercise	998	2,023,315	2027.37		45,090	66,646		45,090				(45,090)	66,646			0010
.012220G MXEA EURO12/21/2].012220G|MXEA EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	01/22/2020	12/21/2020	12/21/2020	Exercise	1,131	2,292,955	2027.37		63,992	75,528		63,992				(63,992)	75,528			0010
.021120J SPX EURO11/16/20].021120J|SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	11/16/2020	11/16/2020	Exercise	2,328	7,208,955	3096.63		275,682	371,991		275,682				(275,682)	371,991			0010
.021120E SPX EURO07/28/20].021120E|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	07/28/2020	07/28/2020	Exercise	985	2,975,655	3020.97		154,448	187,170		154,448				(154,448)	187,170			0010
.021120M SPX EURO12/07/20].021120M|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	12/07/2020	12/07/2020	Exercise	1,314	4,120,651	3135.96		156,550	219,215		156,550				(156,550)	219,215			0010
.021120H SPX EURO10/28/20].021120H|SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	10/28/2020	10/28/2020	Exercise	1,145	3,480,136	3039.42		158,365	204,279		158,365				(158,365)	204,279			0010
.021120B SPX EURO07/21/20].021120B|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	07/21/2020	07/21/2020	Exercise	977	2,916,374	2985.03		134,435	157,483		134,435				(134,435)	157,483			0010
.021120G SPX EURO10/21/20].021120G|SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	10/21/2020	10/21/2020	Exercise	777	2,336,221	3006.72		113,178	142,743		113,178				(113,178)	142,743			0010
.021120K SPX EURO11/23/20].021120K|SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	11/23/2020	11/23/2020	Exercise	2,359	7,321,251	3103.54		296,243	404,875		296,243				(296,243)	404,875			0010
.021120D SPX EURO07/28/20].021120D|SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	07/28/2020	07/28/2020	Exercise	927	2,800,439	3020.97		120,093	143,666		120,093				(120,093)	143,666			0010
.021120F SPX EURO08/07/20].021120F|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	08/07/2020	08/07/2020	Exercise	1,848	5,329,595	2883.98		292,039	333,102		292,039				(292,039)	333,102			0010
.021120I SPX EURO11/09/20].021120I|SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	11/09/2020	11/09/2020	Exercise	1,245	3,841,049	3085.18		163,792	219,705		163,792				(163,792)	219,705			0010
.021120C SPX EURO07/21/20].021120C|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	07/21/2020	07/21/2020	Exercise	1,162	3,468,605	2985.03		181,655	214,354		181,655				(181,655)	214,354			0010
.021120O SPX EURO12/21/20].021120O|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	12/21/2020	12/21/2020	Exercise	1,393	4,491,046	3224.01		167,940	260,477		167,940				(167,940)	260,477			0010
.021120A SPX EURO07/14/20].021120A|SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	07/14/2020	07/14/2020	Exercise	1,194	3,599,074	3014.3		191,136	218,765		191,136				(191,136)	218,765			0010
.021120N SPX EURO12/14/20].021120N|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	12/14/2020	12/14/2020	Exercise	1,612	5,144,617	3191.45		208,415	313,308		208,415				(208,415)	313,308			0010

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.021120L SPX EUR011/30/20 .021120L SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	11/30/2020	11/30/2020	Exercise	1,571	4,934,480	3140.98		188,473	265,970		188,473				(188,473)	265,970			0010
.021120Q SPX EUR012/28/20 .021120Q SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/11/2020	12/28/2020	12/28/2020	Exercise	1,852	5,965,829	3221.29		223,370	346,620		223,370				(223,370)	346,620			0010
.A031220 SPX EUR004/14/20 .A031220 SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/14/2020	04/14/2020	Expiration	469	1,365,000	2905.58		11,308			11,308				(11,308)				0010
.031220U SPX EUR004/07/20 .031220U SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/07/2020	04/07/2020	Expiration	592	1,715,000	2895.77		11,472			11,472				(11,472)				0010
.031220V SPX EUR004/07/20 .031220V SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/07/2020	04/07/2020	Expiration	865	2,505,000	2895.77		17,699			17,699				(17,699)				0010
.D031220 SPX EUR004/21/20 .D031220 SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/21/2020	04/21/2020	Expiration	1,066	3,100,000	2907.97		30,286			30,286				(30,286)				0010
.C031220 SPX EUR004/21/20 .C031220 SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/21/2020	04/21/2020	Expiration	1,287	3,745,000	2907.97		35,596			35,596				(35,596)				0010
.031220III SPX EUR004/07/20 .031220III SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/07/2020	04/07/2020	Expiration	820	2,375,000	2895.77		17,092			17,092				(17,092)				0010
.E031220 SPX EUR004/21/20 .E031220 SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/21/2020	04/21/2020	Expiration	472	1,375,000	2907.97		13,887			13,887				(13,887)				0010
.B031220 SPX EUR004/14/20 .B031220 SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/14/2020	04/14/2020	Expiration	397	1,155,000	2905.58		9,850			9,850				(9,850)				0010
.031220Z SPX EUR004/14/20 .031220Z SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/14/2020	04/14/2020	Expiration	619	1,800,000	2905.58		14,670			14,670				(14,670)				0010
.H031220 SPX EUR004/28/20 .H031220 SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/28/2020	04/28/2020	Expiration	1,666	4,905,000	2943.03		46,633			46,633				(46,633)				0010
.G031220 SPX EUR004/28/20 .G031220 SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/28/2020	04/28/2020	Expiration	815	2,400,000	2943.03		21,896			21,896				(21,896)				0010
.031220X SPX EUR004/07/20 .031220X SPX EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/07/2020	04/07/2020	Expiration	485	1,405,000	2895.77		10,412			10,412				(10,412)				0010
.031220Y SPX EUR004/14/20 .031220Y SPX EURO 04/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/14/2020	04/14/2020	Expiration	1,283	3,730,000	2905.58		29,359			29,359				(29,359)				0010
.I031220 SPX EUR004/28/20 .I031220 SPX EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/28/2020	04/28/2020	Expiration	915	2,695,000	2943.03		26,419			26,419				(26,419)				0010
.F031220 SPX EUR004/21/20 .F031220 SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/12/2020	04/21/2020	04/21/2020	Expiration	612	1,780,000	2907.97		18,455			18,455				(18,455)				0010
.031320III SPX EUR011/16/20 .031320III SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	11/16/2020	11/16/2020	Exercise	2,294	7,105,000	3096.63		81,016	464,668		81,016				(81,016)	464,668			0010
.0313200 SPX EUR009/08/20 .0313200 SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	09/08/2020	09/08/2020	Exercise	2,674	7,965,000	2978.43		151,870	558,352		151,870				(151,870)	558,352			0010
.031320J SPX EUR006/29/20 .031320J SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	06/29/2020	06/29/2020	Exercise	1,286	3,785,000	2941.76		73,982	143,435		73,982				(73,982)	143,435			0010
.031320X SPX EUR011/23/20 .031320X SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	11/23/2020	11/23/2020	Exercise	2,073	6,435,000	3103.54		71,617	420,846		71,617				(71,617)	420,846			0010
.031320R SPX EUR009/28/20 .031320R SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	09/28/2020	09/28/2020	Exercise	1,909	5,685,000	2976.74		113,691	400,220		113,691				(113,691)	400,220			0010
.A031320 SPX EUR012/07/20 .A031320 SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	12/07/2020	12/07/2020	Exercise	2,356	7,390,000	3135.96		69,212	482,571		69,212				(69,212)	482,571			0010
.031320K SPX EUR007/07/20 .031320K SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	07/07/2020	07/07/2020	Exercise	1,896	5,645,000	2975.95		89,798	321,273		89,798				(89,798)	321,273			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.031320N SPX EUR008/07/20 I.031320N I SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	08/07/2020	08/07/2020	Exercise	2,349	6,775,000	2883.98		171,725	475,616		171,725				(171,725)	475,616			0010
.031320E SPX EUR005/07/20 I.031320E I SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	05/07/2020	05/07/2020	Expiration	1,213	3,500,000	2884.05		60,217			60,217				(60,217)				0010
.031320A EEJ EUR008/07/20 I.031320A I EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/13/2020	08/07/2020	08/07/2020	Exercise	10,488	1,425,000	135.86		6,270	43,004		6,270				(6,270)	43,004			0010
.031320P SPX EUR009/14/20 I.031320P I SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	09/14/2020	09/14/2020	Exercise	1,929	5,785,000	2997.96		100,747	406,693		100,747				(100,747)	406,693			0010
.031320I SPX EUR006/29/20 I.031320I I SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	06/29/2020	06/29/2020	Exercise	1,516	4,460,000	2941.76		84,265	169,014		84,265				(84,265)	169,014			0010
.031320V SPX EUR011/09/20 I.031320V I SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	11/09/2020	11/09/2020	Exercise	1,941	5,990,000	3085.18		73,215	419,295		73,215				(73,215)	419,295			0010
.031320Z SPX EUR011/30/20 I.031320Z I SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	11/30/2020	11/30/2020	Exercise	2,900	9,110,000	3140.98		80,630	594,895		80,630				(80,630)	594,895			0010
.E031320 SPX EUR012/28/20 I.E031320 I SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	12/28/2020	12/28/2020	Exercise	2,804	9,035,000	3221.29		51,468	589,985		51,468				(51,468)	589,985			0010
.031320G SPX EUR005/14/20 I.031320G I SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	05/14/2020	05/14/2020	Exercise	2,400	6,805,000	2834.41		145,059	43,431		145,059				(145,059)	43,431			0010
.D031320 SPX EUR012/21/20 I.D031320 I SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	12/21/2020	12/21/2020	Exercise	3,052	9,840,000	3224.01		54,236	640,575		54,236				(54,236)	640,575			0010
.031320M SPX EUR007/28/20 I.031320M I SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	07/28/2020	07/28/2020	Exercise	1,204	3,640,000	3020.97		52,438	237,934		52,438				(52,438)	237,934			0010
.031320T SPX EUR010/21/20 I.031320T I SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	10/21/2020	10/21/2020	Exercise	2,918	8,775,000	3006.72		157,013	615,124		157,013				(157,013)	615,124			0010
.C031320 SPX EUR012/14/20 I.C031320 I SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	12/14/2020	12/14/2020	Exercise	3,015	9,625,000	3191.45		63,816	627,542		63,816				(63,816)	627,542			0010
.031320S SPX EUR010/14/20 I.031320S I SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	10/14/2020	10/14/2020	Exercise	2,464	7,310,000	2966.15		148,164	476,604		148,164				(148,164)	476,604			0010
.B031320 SPX EUR012/07/20 I.B031320 I SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	12/07/2020	12/07/2020	Exercise	1,470	4,610,000	3135.96		44,395	323,160		44,395				(44,395)	323,160			0010
.031320L SPX EUR007/14/20 I.031320L I SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	07/14/2020	07/14/2020	Exercise	1,592	4,800,000	3014.3		65,098	288,959		65,098				(65,098)	288,959			0010
.031320U SPX EUR010/28/20 I.031320U I SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	10/28/2020	10/28/2020	Exercise	2,148	6,530,000	3039.42		98,291	427,066		98,291				(98,291)	427,066			0010
.031320Q SPX EUR009/21/20 I.031320Q I SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	09/21/2020	09/21/2020	Exercise	1,402	4,195,000	2991.78		76,377	294,907		76,377				(76,377)	294,907			0010
.031320Y SPX EUR011/23/20 I.031320Y I SPX EURO 11/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	11/23/2020	11/23/2020	Exercise	1,793	5,565,000	3103.54		63,709	390,666		63,709				(63,709)	390,666			0010
.031320H SPX EUR005/21/20 I.031320H I SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	05/21/2020	05/21/2020	Exercise	1,777	5,090,000	2864.36		109,055	149,536		109,055				(109,055)	149,536			0010
.031320F SPX EUR005/07/20 I.031320F I SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/13/2020	05/07/2020	05/07/2020	Expiration	1,237	3,570,000	2884.05		64,170			64,170				(64,170)				0010
.C031720 SPX EUR007/28/20 I.C031720 I SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	07/28/2020	07/28/2020	Exercise	1,123	3,395,000	3020.97		44,492	215,581		44,492				(44,492)	215,581			0010
.D031720 SPX EUR008/07/20 I.D031720 I SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	08/07/2020	08/07/2020	Exercise	925	2,670,000	2883.98		56,789	172,745		56,789				(56,789)	172,745			0010
.AG31720 SPX EUR012/28/20 I.AG31720 I SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	12/28/2020	12/28/2020	Exercise	437	1,410,000	3221.29		9,113	98,700		9,113				(9,113)	98,700			0010

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.031720Z SPX EUR007/21/20 | .031720Z | SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	07/21/2020	07/21/2020	Exercise	723	2,160,000	2985.03		32,099	141,263		32,099				(32,099)	141,263			0010
.AE31720 SPX EUR012/21/20 | .AE31720 | SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	12/21/2020	12/21/2020	Exercise	1,166	3,760,000	3224.01		23,908	265,462		23,908				(23,908)	265,462			0010
.0317220Q SPX EUR006/22/20 | .031720Q | SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	06/22/2020	06/22/2020	Exercise	1,148	3,390,000	2950.46		48,923	192,338		48,923				(48,923)	192,338			0010
.E031720 SPX EUR008/14/20 | .E031720 | SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	08/14/2020	08/14/2020	Exercise	1,358	3,860,000	2840.6		88,870	237,394		88,870				(88,870)	237,394			0010
.A031720 SPX EUR007/21/20 | .A031720 | SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	07/21/2020	07/21/2020	Exercise	1,252	3,740,000	2985.03		57,760	262,173		57,760				(57,760)	262,173			0010
.F031720 SPX EUR008/14/20 | .F031720 | SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	08/14/2020	08/14/2020	Exercise	1,334	3,790,000	2840.6		89,326	241,041		89,326				(89,326)	241,041			0010
.B031720 SPX EUR007/28/20 | .B031720 | SPX EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	07/28/2020	07/28/2020	Exercise	979	2,960,000	3020.97		38,262	183,226		38,262				(38,262)	183,226			0010
.AC31720 SPX EUR012/14/20 | .AC31720 | SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	12/14/2020	12/14/2020	Exercise	1,076	3,435,000	3191.45		25,046	242,170		25,046				(25,046)	242,170			0010
.031720E SPX EUR005/21/20 | .031720E | SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	05/21/2020	05/21/2020	Exercise	881	2,525,000	2864.36		35,349	74,180		35,349				(35,349)	74,180			0010
.H031720 SPX EUR008/21/20 | .H031720 | SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	08/21/2020	08/21/2020	Exercise	1,839	5,380,000	2924.43		101,495	335,170		101,495				(101,495)	335,170			0010
.031720G SPX EUR005/28/20 | .031720G | SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	05/28/2020	05/28/2020	Exercise	901	2,525,000	2802.39		49,150	142,155		49,150				(49,150)	142,155			0010
.031720I SPX EUR005/28/20 | .031720I | SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	05/28/2020	05/28/2020	Exercise	790	2,215,000	2802.39		47,203	142,422		47,203				(47,203)	142,422			0010
.I031720 SPX EUR008/21/20 | .I031720 | SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	08/21/2020	08/21/2020	Exercise	555	1,625,000	2924.43		31,473	105,625		31,473				(31,473)	105,625			0010
.031720U SPX EUR007/07/20 | .031720U | SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	07/07/2020	07/07/2020	Exercise	868	2,585,000	2975.95		37,403	147,120		37,403				(37,403)	147,120			0010
.031720III SPX EUR007/14/20 | .031720III | SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	07/14/2020	07/14/2020	Exercise	958	2,890,000	3014.3		36,922	175,665		36,922				(36,922)	175,665			0010
.Y031720 SPX EUR011/09/20 | .Y031720 | SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	11/09/2020	11/09/2020	Exercise	340	1,050,000	3085.18		13,355	76,229		13,355				(13,355)	76,229			0010
.0317200 SPX EUR006/15/20 | .031720O | SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	06/15/2020	06/15/2020	Exercise	940	2,715,000	2886.98		48,244	168,055		48,244				(48,244)	168,055			0010
.031720S SPX EUR006/22/20 | .031720S | SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	06/22/2020	06/22/2020	Exercise	971	2,865,000	2950.46		43,405	162,552		43,405				(43,405)	162,552			0010
.III031720 SPX EUR010/28/20 | .III031720 | SPX EURO 10/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	10/28/2020	10/28/2020	Exercise	1,141	3,470,000	3039.42		50,507	244,636		50,507				(50,507)	244,636			0010
.G031720 SPX EUR008/14/20 | .G031720 | SPX EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	08/14/2020	08/14/2020	Exercise	973	2,765,000	2840.6		69,996	195,487		69,996				(69,996)	195,487			0010
.031720R SPX EUR006/22/20 | .031720R | SPX EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	06/22/2020	06/22/2020	Exercise	1,216	3,590,000	2950.46		52,880	203,686		52,880				(52,880)	203,686			0010
.T031720 SPX EUR010/07/20 | .T031720 | SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	10/07/2020	10/07/2020	Exercise	1,497	4,400,000	2938.79		86,299	308,441		86,299				(86,299)	308,441			0010
.S031720 SPX EUR010/07/20 | .S031720 | SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	10/07/2020	10/07/2020	Exercise	1,167	3,430,000	2938.79		64,146	222,948		64,146				(64,146)	222,948			0010
.P031720 SPX EUR009/21/20 | .P031720 | SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	09/21/2020	09/21/2020	Exercise	449	1,345,000	2991.78		21,507	87,557		21,507				(21,507)	87,557			0010

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.0031720 SPX EUR009/21/20 |.0031720 |SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	09/21/2020	09/21/2020	Exercise	1,490	4,460,000	2991.78		69,961	280,978		69,961				(69,961)	280,978			0010
.031720Y SPX EUR007/21/20 |.031720Y |SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	07/21/2020	07/21/2020	Exercise	1,373	4,100,000	2985.03		58,306	248,044		58,306				(58,306)	248,044			0010
.V031720 SPX EUR010/21/20 |.V031720 |SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	10/21/2020	10/21/2020	Exercise	483	1,455,000	3006.72		22,541	96,173		22,541				(22,541)	96,173			0010
.R031720 SPX EUR010/07/20 |.R031720 |SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	10/07/2020	10/07/2020	Exercise	1,403	4,125,000	2938.79		75,586	259,870		75,586				(75,586)	259,870			0010
.0031720 SPX EUR009/28/20 |.0031720 |SPX EURO 09/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	09/28/2020	09/28/2020	Exercise	1,449	4,315,000	2976.74		72,319	273,998		72,319				(72,319)	273,998			0010
.U031720 SPX EUR010/14/20 |.U031720 |SPX EURO 10/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	10/14/2020	10/14/2020	Exercise	1,308	3,880,000	2966.15		70,951	275,484		70,951				(70,951)	275,484			0010
.031720F SPX EUR005/21/20 |.031720F |SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	05/21/2020	05/21/2020	Exercise	940	2,695,000	2864.36		43,506	79,174		43,506				(43,506)	79,174			0010
.N031720 SPX EUR009/14/20 |.N031720 |SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	09/14/2020	09/14/2020	Exercise	1,405	4,215,000	2997.96		64,590	270,183		64,590				(64,590)	270,183			0010
.X031720 SPX EUR011/09/20 |.X031720 |SPX EURO 11/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	11/09/2020	11/09/2020	Exercise	1,103	3,405,000	3085.18		41,200	225,412		41,200				(41,200)	225,412			0010
.031720M SPX EUR006/15/20 |.031720M |SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	06/15/2020	06/15/2020	Exercise	607	1,755,000	2886.98		28,802	98,808		28,802				(28,802)	98,808			0010
.031720K SPX EUR006/08/20 |.031720K |SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	06/08/2020	06/08/2020	Exercise	1,496	4,300,000	2873.34		75,978	265,736		75,978				(75,978)	265,736			0010
.K031720 SPX EUR008/28/20 |.K031720 |SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	08/28/2020	08/28/2020	Exercise	2,046	5,910,000	2887.94		127,452	381,190		127,452				(127,452)	381,190			0010
.031720A SPX EUR005/07/20 |.031720A |SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	05/07/2020	05/07/2020	Expiration	568	1,640,000	2884.05		21,256			21,256				(21,256)				0010
.031720C SPX EUR005/14/20 |.031720C |SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	05/14/2020	05/14/2020	Exercise	442	1,255,000	2834.41		19,814	8,010		19,814				(19,814)	8,010			0010
.Z031720 SPX EUR011/16/20 |.Z031720 |SPX EURO 11/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	11/16/2020	11/16/2020	Exercise	934	2,895,000	3096.63		35,114	204,096		35,114				(35,114)	204,096			0010
.J031720 SPX EUR008/21/20 |.J031720 |SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	08/21/2020	08/21/2020	Exercise	1,107	3,240,000	2924.43		65,788	227,775		65,788				(65,788)	227,775			0010
.031720B SPX EUR005/07/20 |.031720B |SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	05/07/2020	05/07/2020	Expiration	447	1,290,000	2884.05		17,373			17,373				(17,373)				0010
.031720V SPX EUR007/07/20 |.031720V |SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	07/07/2020	07/07/2020	Exercise	777	2,315,000	2975.95		35,037	131,753		35,037				(35,037)	131,753			0010
.031720D SPX EUR005/14/20 |.031720D |SPX EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	05/14/2020	05/14/2020	Exercise	679	1,925,000	2834.41		33,469	12,286		33,469				(33,469)	12,286			0010
.031720T SPX EUR006/29/20 |.031720T |SPX EURO 06/29/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	06/29/2020	06/29/2020	Exercise	620	1,825,000	2941.76		28,711	69,160		28,711				(28,711)	69,160			0010
.AD31720 SPX EUR012/21/20 |.AD31720 |SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	12/21/2020	12/21/2020	Exercise	604	1,950,000	3224.01		11,323	117,780		11,323				(11,323)	117,780			0010
.M031720 SPX EUR009/08/20 |.M031720 |SPX EURO 09/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	09/08/2020	09/08/2020	Exercise	1,119	3,335,000	2978.43		54,821	216,778		54,821				(54,821)	216,778			0010
.031720X SPX EUR007/14/20 |.031720X |SPX EURO 07/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	07/14/2020	07/14/2020	Exercise	495	1,495,000	3014.3		20,057	90,871		20,057				(20,057)	90,871			0010
.AA31720 SPX EUR011/30/20 |.AA31720 |SPX EURO 11/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZ0031MB27	03/17/2020	11/30/2020	11/30/2020	Exercise	920	2,890,000	3140.98		30,087	203,167		30,087				(30,087)	203,167			0010

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.AB31720 SPX EUR012/14/20 .AB31720 SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/17/2020	12/14/2020	12/14/2020	Exercise	499	1,595,000	3191.45		10,850	99,844		10,850				(10,850)	99,844			0010
.031720H SPX EUR005/28/20 .031720H SPX EURO 05/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/17/2020	05/28/2020	05/28/2020	Exercise	1,241	3,480,000	2802.39		71,205	210,534		71,205				(71,205)	210,534			0010
.031720P SPX EUR006/15/20 .031720P SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/17/2020	06/15/2020	06/15/2020	Exercise	789	2,280,000	2886.98		41,746	141,847		41,746				(41,746)	141,847			0010
.L031720 SPX EUR008/28/20 .L031720 SPX EURO 08/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/17/2020	08/28/2020	08/28/2020	Exercise	1,416	4,090,000	2887.94		92,976	286,702		92,976				(92,976)	286,702			0010
.031720J SPX EUR006/08/20 .031720J SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/17/2020	06/08/2020	06/08/2020	Exercise	1,705	4,900,000	2873.34		85,028	293,999		85,028				(85,028)	293,999			0010
.AF31720 SPX EUR012/28/20 .AF31720 SPX EURO 12/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/17/2020	12/28/2020	12/28/2020	Exercise	1,414	4,555,000	3221.29		27,022	275,127		27,022				(27,022)	275,127			0010
.031720N SPX EUR006/15/20 .031720N SPX EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/17/2020	06/15/2020	06/15/2020	Exercise	1,522	4,395,000	2886.98		75,433	263,701		75,433				(75,433)	263,701			0010
.031720L SPX EUR006/08/20 .031720L SPX EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/17/2020	06/08/2020	06/08/2020	Exercise	1,252	3,600,000	2873.34		66,103	236,886		66,103				(66,103)	236,886			0010
.011320A SPG ASIAN03/30/2 .011320A SPG ASIAN 03/30	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LRO WP2 HZNBB6K528	01/13/2020	03/30/2020	03/30/2020	Expiration	1,077	272,724	253.19		1,681			1,681				(1,681)				0010
.011320L SPG EUR003/30/20 .011320L SPG EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Goldman Sachs International W22LRO WP2 HZNBB6K528	01/13/2020	03/30/2020	03/30/2020	Expiration	5,950	1,400,325	235.31		17,020			17,020				(17,020)				0010
.031220J SPX EUR003/16/20 .031220J SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/12/2020	03/16/2020	03/16/2020	Expiration	1,363	3,830,000	2808.48		5,700			5,700				(5,700)				0010
.031220P SPX EUR003/23/20 .031220P SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/12/2020	03/23/2020	03/23/2020	Expiration	812	2,320,000	2854.88		6,883			6,883				(6,883)				0010
.0312200 SPX EUR003/23/20 .0312200 SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/12/2020	03/23/2020	03/23/2020	Expiration	1,583	4,520,000	2854.88		13,347			13,347				(13,347)				0010
.031220T SPX EUR003/30/20 .031220T SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/12/2020	03/30/2020	03/30/2020	Expiration	697	1,965,000	2815.44		19,075			19,075				(19,075)				0010
.031220R SPX EUR003/30/20 .031220R SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/12/2020	03/30/2020	03/30/2020	Expiration	857	2,415,000	2815.44		22,542			22,542				(22,542)				0010
.031220L SPX EUR003/16/20 .031220L SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/12/2020	03/16/2020	03/16/2020	Expiration	941	2,645,000	2808.48		3,937			3,937				(3,937)				0010
.031220N SPX EUR003/23/20 .031220N SPX EURO 03/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/12/2020	03/23/2020	03/23/2020	Expiration	870	2,485,000	2854.88		7,303			7,303				(7,303)				0010
.031220M SPX EUR003/16/20 .031220M SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/12/2020	03/16/2020	03/16/2020	Expiration	859	2,415,000	2808.48		3,586			3,586				(3,586)				0010
.031220S SPX EUR003/30/20 .031220S SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/12/2020	03/30/2020	03/30/2020	Expiration	747	2,105,000	2815.44		19,865			19,865				(19,865)				0010
.031220K SPX EUR003/16/20 .031220K SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/12/2020	03/16/2020	03/16/2020	Expiration	865	2,430,000	2808.48		3,608			3,608				(3,608)				0010
.0312200 SPX EUR003/30/20 .0312200 SPX EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/12/2020	03/30/2020	03/30/2020	Expiration	982	2,765,000	2815.44		25,151			25,151				(25,134)				0010
.042320H SPX EUR009/14/20 .042320H SPX EURO 09/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/23/2020	09/14/2020	09/14/2020	Exercise	610	1,828,756	2997.96		68,259	224,023		68,057					155,758			0010
.082219P SPX EUR012/31/21 .082219P SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	01/01/2020	Other	1,181,818		1.1	27,300	23,227	27,300				(2,364)						0010
.0822190 SPX EUR012/31/21 .0822190 SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	01/01/2020	Other	1,674,418		1.075	52,200	44,413	52,200				(2,449)						0010

SCHEDULE DB - PART A - SECTION 2

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

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 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Received) Paid	14 Current Year Initial Cost of Undiscounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.082219N SPX EUR012/31/21|.082219N|SPX EURO 12/31/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse International E58DKGMJYYYJLN8C3868	08/22/2019	12/31/2021	01/01/2020	Other	18,571,428		1.05	760,500	647,033	760,442				(22,949)						0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												333,975,340	114,615,118	536,746,978		234,775,438	XXX	(132,352,887)		(117,704,684)	314,939,879			XXX
.050819C EEJ EQFWD06/08/2|.050819C|EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/08/2019	06/08/2020	06/08/2020	Expiration	13,646	1,750,000	128.24	27,956	7,044	17,500		17,500		16,103		(7,044)				0010
.031220I EEJ EQFWD06/08/2|.031220I|EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	03/12/2020	06/08/2020	06/08/2020	Expiration	58,393	7,500,000	128.44		75,000			75,000		(75,000)						0010
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options												27,956	82,044	17,500		92,500	XXX	16,103		(82,044)				XXX
0219999999. Subtotal - Purchased Options - Hedging Other												334,003,296	114,697,162	536,764,478		234,867,938	XXX	(132,336,784)		(117,786,728)	314,939,879			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
0429999999. Subtotal - Purchased Options - Other																	XXX							XXX
0439999999. Total Purchased Options - Call Options and Warrants												333,975,340	114,615,118	536,746,978		234,775,438	XXX	(132,352,887)		(117,704,684)	314,939,879			XXX
0449999999. Total Purchased Options - Put Options												27,956	82,044	17,500		92,500	XXX	16,103		(82,044)				XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX
0469999999. Total Purchased Options - Floors																	XXX							XXX
0479999999. Total Purchased Options - Collars																	XXX							XXX
0489999999. Total Purchased Options - Other																	XXX							XXX
0499999999. Total Purchased Options												334,003,296	114,697,162	536,764,478		234,867,938	XXX	(132,336,784)		(117,786,728)	314,939,879			XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
.020419M SPX EUR001/14/20|.020419M|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/04/2019	01/14/2020	01/14/2020	Sale	1,549	4,000,463	2582.61	(272,579)	(5,281)	(354,953)		(138,930)		76,888		5,281	(216,024)			0010
.020419Y SPX EUR001/07/20|.020419Y|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/04/2019	01/07/2020	01/07/2020	Sale	1,569	4,000,464	2549.69	(339,445)	(3,067)	(431,287)		(171,256)		88,673		3,067	(260,030)			0010
.020419Z SPX EUR001/14/20|.020419Z|SPX EURO 01/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/04/2019	01/14/2020	01/14/2020	Sale	1,549	4,000,463	2582.61	(344,727)	(6,679)	(455,731)		(175,703)		104,036		6,679	(280,028)			0010
.020419L SPX EUR001/07/20|.020419L|SPX EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/04/2019	01/07/2020	01/07/2020	Sale	1,177	3,000,985	2549.69	(199,745)	(1,805)	(250,819)		(100,775)		49,211		1,805	(150,044)			0010
.032619Q SPX EUR003/16/20|.032619Q|SPX EURO 03/16/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	03/26/2019	03/16/2020	03/16/2020	Expiration	757	2,126,019	2808.48	(108,652)				(108,652)		116,179		108,652				0010
.043019A EEJ EUR004/21/20|.043019A|EEJ EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/30/2019	04/21/2020	04/21/2020	Sale	9,194	1,175,000	127.79	(50,358)	(9,332)	(96,047)		(29,845)		57,122		9,332	(66,202)			0010
.043019D EEJ EUR002/07/20|.043019D|EEJ EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/30/2019	02/07/2020	02/07/2020	Sale	5,820	750,000	128.8457	(34,331)	(2,419)	(89,420)		(18,375)		38,556		2,419	(71,045)			0010
.043019B EEJ EUR004/28/20|.043019B|EEJ EURO 04/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	04/30/2019	04/28/2020	04/28/2020	Sale	10,118	1,300,000	128.48	(47,007)	(9,153)	(93,647)		(28,080)		55,749		9,153	(65,567)			0010
.050819B EEJ EQFWD06/08/2|.050819B|EEJ EQFWD 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/08/2019	06/08/2020	06/08/2020	Sale	13,646	1,750,000	128.24	(27,956)	(7,044)	(108,317)		(17,500)		120,663		7,044	(90,817)			0010
.050819A EEJ EUR005/07/20|.050819A|EEJ EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	05/08/2019	05/07/2020	05/07/2020	Sale	15,570	2,000,000	128.45	(73,596)	(15,604)	(140,669)		(44,600)		87,319		15,604	(96,069)			0010
.070919B EEJ EUR006/22/20|.070919B|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/09/2019	06/22/2020	06/22/2020	Sale	6,633	900,000	135.672312	(30,269)	(10,051)	(20,414)		(20,160)		7,194		10,051	(254)			0010
.070919A EEJ EUR006/08/20|.070919A|EEJ EURO 06/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/09/2019	06/08/2020	06/08/2020	Sale	11,019	1,480,000	134.302602	(59,713)	(18,727)	(46,123)		(39,220)		16,005		18,727	(6,903)			0010
.072319A EEJ EUR005/21/20|.072319A|EEJ EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/23/2019	05/21/2020	05/21/2020	Sale	19,420	2,500,000	128.73	(143,584)	(43,916)	(217,070)		(93,750)		65,653		43,916	(123,320)			0010
.072319B EEJ EUR006/15/20|.072319B|EEJ EURO 06/15/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	07/23/2019	06/15/2020	06/15/2020	Sale	5,666	750,000	132.36	(25,940)	(8,860)	(35,929)		(17,400)		14,398		8,860	(18,529)			0010

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.073019C EEJ EUR007/28/20|.073019C|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/30/2019	07/28/2020	07/28/2020	Sale	7,443	1,000,000	134.34	(26,461)	(10,739)	(54,554)		(18,600)		13,736		10,739	(35,954)			0010
.073019A EEJ EUR006/22/20|.073019A|EEJ EURO 06/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/30/2019	06/22/2020	06/22/2020	Sale	7,478	1,000,000	133.72	(33,648)	(12,152)	(37,782)		(22,900)		15,645		12,152	(14,882)			0010
.073019B EEJ EUR007/21/20|.073019B|EEJ EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/30/2019	07/21/2020	07/21/2020	Sale	5,980	800,000	133.76	(28,391)	(11,289)	(43,763)		(19,840)		12,293		11,289	(23,923)			0010
.073019D EEJ EUR007/28/20|.073019D|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	07/30/2019	07/28/2020	07/28/2020	Sale	22,331	3,000,000	134.34	(92,188)	(37,412)	(172,661)		(64,800)		42,719		37,412	(107,861)			0010
.080819A EEJ EUR008/07/20|.080819A|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/08/2019	08/07/2020	08/07/2020	Sale	9,936	1,350,000	135.86	(44,768)	(19,492)	(72,870)		(32,130)		7,321		19,492	(40,740)			0010
.080819B EEJ EUR008/07/20|.080819B|EEJ EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	08/08/2019	08/07/2020	08/07/2020	Sale	12,512	1,700,000	135.86	(60,639)	(26,401)	(94,823)		(43,520)		7,726		26,401	(51,303)			0010
.091619X EEJ EQFIID09/14/2|.091619X|EEJ EQFIID 09/14	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	09/16/2019	09/14/2020	09/14/2020	Expiration	29,518	4,000,000	135.51	(51,602)						15,381		28,398				0010
.031220F EEJ EUR008/14/20|.031220F|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/12/2020	08/14/2020	08/14/2020	Sale	7,317	1,000,000	136.66		(1,500)	(8,781)		(1,500)				1,500	(8,781)			0010
.031220H EEJ EQFIID06/08/2|.031220H|EEJ EQFIID 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/12/2020	06/08/2020	06/08/2020	Sale	58,393	7,500,000	128.44		(75,000)	(377,828)		(75,000)				75,000	(377,828)			0010
.031220C EEJ EUR005/14/20|.031220C|EEJ EURO 05/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/12/2020	05/14/2020	05/14/2020	Sale	5,550	725,000	130.61696		(3,625)	(23,139)		(3,625)				3,625	(23,139)			0010
.031220E EEJ EUR007/28/20|.031220E|EEJ EURO 07/28/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/12/2020	07/28/2020	07/28/2020	Sale	8,188	1,100,000	134.34		(2,970)	(39,549)		(2,970)				2,970	(39,549)			0010
.031220D EEJ EUR008/14/20|.031220D|EEJ EURO 08/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/12/2020	08/14/2020	08/14/2020	Expiration	7,873	1,100,000	139.707518		(440)			(440)				440				0010
.031220B EEJ EUR004/07/20|.031220B|EEJ EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/12/2020	04/07/2020	04/07/2020	Sale	5,516	725,000	131.4203		(798)	(8,643)		(798)				798	(8,643)			0010
.C022820 EEJ EQFIID|EEJ EQFIID 03/09/2020 JPM	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	02/28/2020	03/09/2020	03/09/2020	Sale	4,500,000	602,190,000	133.82			(142,569)							(142,569)			0010
.031220A EEJ EUR003/30/20|.031220A|EEJ EURO 03/30/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/12/2020	03/30/2020	03/30/2020	Sale	3,806	500,000	131.35864		(250)	(7,160)		(250)				250	(7,160)			0010
.111920A SPX EUR012/14/20|.111920A|SPX EURO 12/14/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	Barclays Bank PLC ... G5GSEF7VJP5170UK5573	11/19/2020	12/14/2020	12/14/2020	Sale	405	1,292,537	3191.45		(59,762)	(65,393)		(59,761)					(5,632)			0010
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants												(2,095,599)	(403,768)	(3,489,941)		(1,350,380)	XXX	1,012,467		372,404	(2,224,144)			XXX
.030719V EEJ EQFIID03/09/2|.030719V|EEJ EQFIID 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/07/2019	03/09/2020	03/09/2020	Expiration	15,855	2,000,000	126.14	(36,264)	(3,736)	(20,000)		(20,000)		(19,991)		3,736				0010
.V032119 EEJ EQFIID03/09/2|.V032119|EEJ EQFIID 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	03/21/2019	03/09/2020	03/09/2020	Expiration	7,791	1,000,000	128.34	(18,057)	(1,943)	(10,000)		(10,000)		(9,962)		1,943				0010
.050719S EEJ EQFIID06/08/2|.050719S|EEJ EQFIID 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	05/07/2019	06/08/2020	06/08/2020	Expiration	13,646	1,750,000	128.24	(27,973)	(7,027)	(17,500)		(17,500)		(16,103)		7,027				0010
.060619B EEJ EQFIID06/08/2|.060619B|EEJ EQFIID 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	06/06/2019	06/08/2020	06/08/2020	Expiration	22,902	3,000,000	130.99	(46,896)	(13,104)	(30,000)		(30,000)		(22,999)		13,104				0010
.060719R EEJ EQFIID06/08/2|.060719R|EEJ EQFIID 06/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	06/07/2019	06/08/2020	06/08/2020	Expiration	7,583	1,000,000	131.86	(15,620)	(4,380)	(10,000)		(10,000)		(6,853)		4,380				0010
.0621190 EEJ EQFIID03/09/2|.0621190|EEJ EQFIID 03/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	06/21/2019	03/09/2020	03/09/2020	Expiration	11,231	1,500,000	133.55	(26,047)	(3,953)	(15,000)		(15,000)		(12,854)		3,953				0010
.120919V EEJ EQFIID12/07/2|.120919V|EEJ EQFIID 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index,	JP Morgan Chase Bank N.A. 7H6GLXDRUG0FU57RNE97	12/09/2019	12/07/2020	12/07/2020	Expiration	14,614	2,000,000	136.85	(21,160)	(18,840)	(20,000)		(20,000)		22,600		18,839				0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(192,017)	(52,983)	(122,500)		(122,500)	XXX	(66,162)		52,982				XXX

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.052319B IRC07/23/26|.052319B|IRC 07/23/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	10/15/2020	Sale	12,500,000	12,500,000	0.024	(290,000)		(38,200)		(290,000)		(133,009)			251,800			0040
.052319D IRC07/23/26|.052319D|IRC 07/23/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/23/2019	07/23/2026	10/15/2020	Sale	16,250,000	16,250,000	0.024	(377,000)		(49,800)		(377,000)		(172,911)			327,200			0040
.052819D IRC07/15/26|.052819D|IRC 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	10/15/2020	Sale	14,500,000	14,500,000	0.0235	(350,000)		(44,900)		(350,000)		(159,008)			305,100			0040
.052819B IRC07/15/26|.052819B|IRC 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/28/2019	07/15/2026	10/15/2020	Sale	14,500,000	14,500,000	0.0235	(350,000)		(44,900)		(350,000)		(159,008)			305,100			0040
.060319D IRC07/15/26|.060319D|IRC 07/15/2026 MZH0	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	06/03/2019	07/15/2026	10/16/2020	Sale	15,750,000	15,750,000	0.022	(400,000)		(47,785)		(400,000)		(155,682)			352,215			0040
.060319B IRC07/15/26|.060319B|IRC 07/15/2026 MZH0	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	06/03/2019	07/15/2026	10/16/2020	Sale	15,750,000	15,750,000	0.022	(400,000)		(47,785)		(400,000)		(155,682)			352,215			0040
.060519H IRC07/25/26|.060519H|IRC 07/25/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	10/15/2020	Sale	5,500,000	5,500,000	0.0222	(143,500)		(18,300)		(143,500)		(59,094)			125,200			0040
.060519D IRC07/15/26|.060519D|IRC 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	10/15/2020	Sale	4,250,000	4,250,000	0.0222	(110,000)		(13,900)		(110,000)		(45,484)			96,100			0040
.060519F IRC07/25/26|.060519F|IRC 07/25/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/25/2026	10/15/2020	Sale	5,500,000	5,500,000	0.0222	(143,500)		(18,300)		(143,500)		(59,094)			125,200			0040
.060519B IRC07/15/26|.060519B|IRC 07/15/2026 RBC	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/05/2019	07/15/2026	10/15/2020	Sale	4,250,000	4,250,000	0.0222	(110,000)		(13,900)		(110,000)		(45,484)			96,100			0040
.061119D ICF05/05/25|.061119D|Interest Rate Cap 05	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/11/2019	05/05/2025	10/19/2020	Sale	21,000,000	21,000,000	0.022	(367,750)		(30,000)		(367,750)		(161,300)			337,750			0040
.061119B ICF05/05/25|.061119B|Interest Rate Cap 05	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/11/2019	05/05/2025	10/19/2020	Sale	21,000,000	21,000,000	0.022	(367,750)		(30,000)		(367,750)		(161,300)			337,750			0040
.061419Q ICF07/15/26|.061419Q|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/14/2019	07/15/2026	10/19/2020	Sale	12,750,000	12,750,000	0.0215	(325,200)		(45,000)		(325,200)		(116,479)			280,200			0040
.061419O ICF07/15/26|.061419O|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	06/14/2019	07/15/2026	10/19/2020	Sale	12,750,000	12,750,000	0.0215	(325,200)		(45,000)		(325,200)		(116,479)			280,200			0040
.071219B ICF07/20/23|.071219B|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	07/12/2019	07/20/2023	10/16/2020	Sale	7,500,000	7,500,000	0.0205	(65,000)		(2,450)		(65,000)		(32,530)			62,550			0040
.071219F ICF07/20/26|.071219F|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	07/12/2019	07/20/2026	10/16/2020	Sale	6,750,000	6,750,000	0.0215	(150,000)		(21,074)		(150,000)		(39,002)			128,926			0040
.071219D ICF07/20/23|.071219D|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	07/12/2019	07/20/2023	10/16/2020	Sale	7,500,000	7,500,000	0.0205	(65,000)		(2,450)		(65,000)		(32,530)			62,550			0040
.071219H ICF07/20/26|.071219H|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WBSG6QX2D1J8570P30	07/12/2019	07/20/2026	10/16/2020	Sale	6,750,000	6,750,000	0.0215	(150,000)		(21,074)		(150,000)		(39,002)			128,926			0040
.071919J ICF07/20/26|.071919J|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	10/15/2020	Sale	13,300,000	13,300,000	0.021	(297,500)		(46,000)		(297,500)		(66,783)			251,500			0040
.071919D ICF07/20/26|.071919D|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	10/15/2020	Sale	4,000,000	4,000,000	0.021	(88,000)		(14,000)		(88,000)		(18,612)			74,000			0040
.071919H ICF07/20/26|.071919H|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	10/15/2020	Sale	13,300,000	13,300,000	0.021	(297,500)		(46,000)		(297,500)		(66,783)			251,500			0040
.071919F ICF07/20/26|.071919F|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/19/2019	07/20/2026	10/15/2020	Sale	5,000,000	5,000,000	0.021	(110,000)		(17,000)		(110,000)		(23,264)			93,000			0040
.081919F ICF07/15/25|.081919F|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2025	10/21/2020	Sale	7,500,000	7,500,000	0.0162	(132,500)		(18,000)	(4,005)	(132,500)		39,811			114,500			0040
.081919N ICF07/15/26|.081919N|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	10/21/2020	Sale	8,000,000	8,000,000	0.0164	(190,400)		(38,000)	(3,868)	(190,400)		55,688			152,400			0040

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.081919B ICF10/15/24|.081919B|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	10/15/2024	10/21/2020	Sale	5,000,000	5,000,000	0.016	(75,000)		(6,500)	(15,423)	(75,000)		22,184			68,500			0040
.081919L ICF07/15/26|.081919L|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	10/21/2020	Sale	1,990,000	1,990,000	0.0164	(47,600)		(9,000)	(2,797)	(47,600)		13,614			38,600			0040
.081919J ICF07/15/26|.081919J|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	10/21/2020	Sale	1,990,000	1,990,000	0.0164	(47,600)		(9,000)	(2,797)	(47,600)		13,614			38,600			0040
.081919D ICF10/15/24|.081919D|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	10/15/2024	10/21/2020	Sale	5,000,000	5,000,000	0.016	(75,000)		(6,500)	(8,045)	(75,000)		22,184			68,500			0040
.081919H ICF07/15/25|.081919H|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2025	10/21/2020	Sale	7,500,000	7,500,000	0.0162	(132,500)		(18,000)	(4,005)	(132,500)		39,811			114,500			0040
.081919P ICF07/15/26|.081919P|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/19/2019	07/15/2026	10/21/2020	Sale	8,000,000	8,000,000	0.0164	(190,400)		(38,000)	(11,245)	(190,400)		55,688			152,400			0040
.091219F ICF11/20/26|.091219F|Interest Rate Cap 11	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	10/15/2020	Sale	4,000,000	4,000,000	0.0185	(94,000)		(19,000)	(496)	(94,000)		7,745			75,000			0040
.091219J ICF10/25/26|.091219J|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	10/15/2020	Sale	2,000,000	2,000,000	0.0183	(45,000)		(9,300)		(45,000)		5,639			35,700			0040
.091219N ICF10/25/26|.091219N|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	10/15/2020	Sale	10,000,000	10,000,000	0.0183	(223,000)		(46,000)		(223,000)		30,196			177,000			0040
.091219P ICF10/25/26|.091219P|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	10/15/2020	Sale	16,000,000	16,000,000	0.0183	(357,000)		(75,000)		(357,000)		48,114			282,000			0040
.091219H ICF11/20/26|.091219H|Interest Rate Cap 11	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	10/15/2020	Sale	7,000,000	7,000,000	0.0185	(162,000)		(33,200)	(868)	(162,000)		16,053			128,800			0040
.091219L ICF10/25/26|.091219L|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	10/25/2026	10/15/2020	Sale	2,000,000	2,000,000	0.0183	(45,000)		(9,300)		(45,000)		5,639			35,700			0040
.091219D ICF11/20/26|.091219D|Interest Rate Cap 11	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/12/2019	11/20/2026	10/15/2020	Sale	2,000,000	2,000,000	0.0185	(47,000)		(9,500)	(248)	(47,000)		3,872			37,500			0040
.091819D ICF10/20/26|.091819D|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	09/18/2019	10/20/2026	10/16/2020	Sale	5,750,000	5,750,000	0.018	(135,000)		(23,647)	(2,739)	(135,000)		18,791			111,353			0040
.091819B ICF10/20/26|.091819B|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	09/18/2019	10/20/2026	10/16/2020	Sale	5,750,000	5,750,000	0.018	(135,000)		(23,647)	(2,739)	(135,000)		18,791			111,353			0040
.103119B ICF10/20/24|.103119B|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	10/20/2024	10/21/2020	Sale	10,000,000	10,000,000	0.0165	(124,000)		(13,000)		(124,000)		41,156			111,000			0040
.103119F ICF01/23/27|.103119F|Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	10/21/2020	Sale	8,000,000	8,000,000	0.0175	(182,000)		(47,000)		(182,000)		53,603			135,000			0040
.091819D ICF10/20/26|.091819D|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/31/2019	01/23/2027	10/21/2020	Sale	8,000,000	8,000,000	0.0175	(182,000)		(47,000)		(182,000)		53,603			135,000			0040
.111319F ICF10/23/25|.111319F|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	11/13/2019	10/23/2025	10/16/2020	Sale	3,000,000	3,000,000	0.0185	(50,681)		(12,988)		(50,681)		3,692			37,693			0040
.111319H ICF10/23/25|.111319H|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	11/13/2019	10/23/2025	10/16/2020	Sale	7,000,000	7,000,000	0.0185	(118,255)		(28,303)		(118,255)		8,615			89,952			0040
.111319B ICF07/23/26|.111319B|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	11/13/2019	07/23/2026	10/16/2020	Sale	3,000,000	3,000,000	0.019	(58,950)		(13,478)		(58,950)		6,171			45,472			0040
.111319J ICF10/23/25|.111319J|Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	11/13/2019	10/23/2025	10/16/2020	Sale	13,500,000	13,500,000	0.0185	(228,064)		(56,484)		(228,064)		16,614			171,580			0040
.111319D ICF07/23/26|.111319D|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	11/13/2019	07/23/2026	10/16/2020	Sale	7,000,000	7,000,000	0.019	(137,550)		(28,671)		(137,550)		14,398			108,879			0040
.112219H ICF07/15/24|.112219H|Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2024	10/21/2020	Sale	15,000,000	15,000,000	0.0173	(172,500)		(14,000)		(172,500)		25,289			158,500			0040

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
.112219D ICF07/15/26 .112219D Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	10/21/2020	Sale	7,000,000	7,000,000	0.0178	(147,000)		(30,000)		(147,000)		26,594			117,000			0040
.112219L ICF01/15/26 .112219L Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	10/21/2020	Sale	23,000,000	23,000,000	0.0178	(418,900)		(72,000)		(418,900)		71,554			346,900			0040
.112219J ICF01/15/26 .112219J Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	01/15/2026	10/21/2020	Sale	5,000,000	5,000,000	0.0178	(91,100)		(16,000)		(91,100)		15,520			75,100			0040
.112219F ICF07/15/24 .112219F Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2024	10/21/2020	Sale	5,000,000	5,000,000	0.0173	(57,500)		(5,000)		(57,500)		8,430			52,500			0040
.112219B ICF07/15/26 .112219B Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/22/2019	07/15/2026	10/21/2020	Sale	3,000,000	3,000,000	0.0178	(63,000)		(13,000)		(63,000)		11,398			50,000			0040
.120519D ICF01/16/27 .120519D Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/05/2019	01/16/2027	10/16/2020	Sale	5,000,000	5,000,000	0.0188	(115,500)		(21,319)		(115,500)		11,936			94,181			0040
.120519H ICF01/15/27 .120519H Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/05/2019	01/15/2027	10/16/2020	Sale	5,000,000	5,000,000	0.0188	(115,000)		(21,319)		(115,000)		11,986			93,681			0040
.120519L ICF01/15/27 .120519L Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/05/2019	01/15/2027	10/16/2020	Sale	10,000,000	10,000,000	0.0188	(230,000)		(42,761)		(230,000)		23,972			187,239			0040
.120519F ICF01/16/27 .120519F Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/05/2019	01/16/2027	10/16/2020	Sale	15,000,000	15,000,000	0.0188	(346,500)		(64,203)		(346,500)		35,809			282,297			0040
.120519N ICF10/15/27 .120519N Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/05/2019	10/15/2027	10/16/2020	Sale	8,000,000	8,000,000	0.0188	(221,000)		(35,410)		(221,000)		24,327			185,590			0040
.120519B ICF04/15/27 .120519B Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/05/2019	04/15/2027	10/16/2020	Sale	9,000,000	9,000,000	0.0188	(220,000)		(40,801)		(220,000)		24,063			179,199			0040
.121219L ICF07/20/26 .121219L Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/12/2019	07/20/2026	10/16/2020	Sale	11,000,000	11,000,000	0.0198	(220,000)		(42,394)		(220,000)		(2,858)			177,606			0040
.121219D ICF10/20/25 .121219D Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/12/2019	10/20/2025	10/16/2020	Sale	13,000,000	13,000,000	0.0196	(211,250)		(51,950)		(211,250)		(6,790)			159,300			0040
.121219H ICF01/20/26 .121219H Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/12/2019	01/20/2026	10/16/2020	Sale	8,000,000	8,000,000	0.0196	(140,000)		(30,876)		(140,000)		(2,659)			109,124			0040
.121219B ICF10/20/25 .121219B Interest Rate Cap 10	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/12/2019	10/20/2025	10/16/2020	Sale	3,000,000	3,000,000	0.0196	(48,750)		(12,865)		(48,750)		(1,567)			35,885			0040
.121219F ICF01/20/26 .121219F Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/12/2019	01/20/2026	10/16/2020	Sale	2,000,000	2,000,000	0.0196	(35,000)		(7,719)		(35,000)		(665)			27,281			0040
.121219J ICF07/20/26 .121219J Interest Rate Cap 07	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/12/2019	07/20/2026	10/16/2020	Sale	4,000,000	4,000,000	0.0198	(80,000)		(15,928)		(80,000)		(1,039)			64,072			0040
.121919B ICF01/23/26 .121919B Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/19/2019	01/23/2026	10/16/2020	Sale	7,000,000	7,000,000	0.0198	(121,000)		(25,608)		(121,000)		(3,418)			95,392			0040
.121919J ICF01/23/27 .121919J Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/19/2019	01/23/2027	10/16/2020	Sale	7,000,000	7,000,000	0.0202	(154,000)		(27,445)		(154,000)		(88)			126,555			0040
.121919F ICF04/23/26 .121919F Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/19/2019	04/23/2026	10/16/2020	Sale	10,000,000	10,000,000	0.0199	(180,000)		(39,208)		(180,000)		613			140,792			0040
.121919D ICF04/23/26 .121919D Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/19/2019	04/23/2026	10/16/2020	Sale	5,000,000	5,000,000	0.0199	(90,000)		(18,134)		(90,000)		306			71,866			0040
.121919H ICF01/23/27 .121919H Interest Rate Cap 01	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6IIBS6QX2D1J8570P30	12/19/2019	01/23/2027	10/16/2020	Sale	3,000,000	3,000,000	0.0202	(66,000)		(10,905)		(66,000)		(35)			55,095			0040
0669999999. Subtotal - Written Options - Hedging Other - Caps												(12,042,400)		(1,955,181)	(59,275)	(12,042,400)	XXX	(1,130,556)			10,087,219			XXX
0709999999. Subtotal - Written Options - Hedging Other												(14,330,016)	(456,751)	(5,567,622)	(59,275)	(13,515,280)	XXX	(184,251)		425,386	7,863,075			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
0919999999. Subtotal - Written Options - Other																	XXX							XXX

SCHEDULE DB - PART A - SECTION 2

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

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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0929999999. Total Written Options - Call Options and Warrants												(2,095,599)	(403,768)	(3,489,941)		(1,350,380)	XXX	1,012,467		372,404	(2,224,144)			XXX
0939999999. Total Written Options - Put Options												(192,017)	(52,983)	(122,500)		(122,500)	XXX	(66,162)		52,982				XXX
0949999999. Total Written Options - Caps												(12,042,400)		(1,955,181)	(59,275)	(12,042,400)	XXX	(1,130,556)			10,087,219			XXX
0959999999. Total Written Options - Floors																	XXX							XXX
0969999999. Total Written Options - Collars																	XXX							XXX
0979999999. Total Written Options - Other																	XXX							XXX
0989999999. Total Written Options												(14,330,016)	(456,751)	(5,567,622)	(59,275)	(13,515,280)	XXX	(184,251)		425,386	7,863,075			XXX
RCV 2.01 PAY LIB3M 09/04/2020	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	09/03/2014	09/04/2020	09/04/2020	Maturity		3,166,500	0.25125 / 2.0135				35,728								100/100
RCV 2.18 PAY LIB3M 09/04/2021	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	09/03/2014	09/04/2021	09/08/2020	Sale		3,166,500	0.25125 / 2.1815				61,947					61,947			100/100
RCV 2.31 PAY LIB3M 09/04/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	09/03/2014	09/04/2022	09/08/2020	Sale		3,166,500	0.25125 / 2.313				132,444	45,212				132,444			100/100
RCV 2.57 PAY LIB3M 11/16/2027	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	04/17/2017	11/16/2027	10/15/2020	Sale		3,300,000	0 / 2.5665				459,387					459,387			100/100
RCV 2.55 PAY LIB3M 08/17/2027	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	04/17/2017	08/17/2027	07/10/2020	Sale		3,900,000	0 / 2.5455				578,851					578,851			100/100
RCV 2.51 PAY LIB3M 05/17/2027	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	04/17/2017	05/17/2027	06/10/2020	Sale		4,900,000	0.39238 / 2.513				655,895					655,895			100/100
RCV 2.49 PAY LIB3M 02/18/2027	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	04/17/2017	02/18/2027	05/06/2020	Sale		5,500,000	0.38563 / 2.4885				732,131					732,131			100/100
RCV 2.01 PAY LIB3M 09/04/2020	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	09/03/2014	09/04/2020	09/04/2020	Maturity		3,166,500	0.25125 / 2.0135				35,728								100/100
RCV 2.31 PAY LIB3M 09/04/2022	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	09/03/2014	09/04/2022	09/08/2020	Sale		3,166,500	0.25125 / 2.313				132,444	45,212				132,444			100/100
RCV 2.18 PAY LIB3M 09/04/2021	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	09/03/2014	09/04/2021	09/08/2020	Sale		3,166,500	0.25125 / 2.1815				61,947	41,049				61,947			100/100
RCV 3.04 PAY LIB3M 05/17/2027	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi	SNZ20JLFK8MNNCLOOF39	02/08/2018	05/17/2027	06/22/2020	Sale		6,950,000	0.39238 / 3.0445				1,240,831					1,240,831			100/100
RCV 3.03 PAY LIB3M 02/18/2027	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi	SNZ20JLFK8MNNCLOOF39	02/08/2018	02/18/2027	05/06/2020	Sale		7,000,000	1.69175 / 3.0295				1,195,336					1,195,336			100/100
RCV 3.06 PAY LIB3M 08/17/2027	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi	SNZ20JLFK8MNNCLOOF39	02/08/2018	08/17/2027	07/23/2020	Sale		6,900,000	2.32063 / 3.059				1,268,417					1,268,417			100/100
RCV 3.07 PAY LIB3M 11/16/2027	MULTIPLE	SCH D-1	Interest Rate	Credit Suisse Securi	SNZ20JLFK8MNNCLOOF39	02/08/2018	11/16/2027	11/24/2020	Sale		6,900,000	0.221 / 3.0685				1,160,597					1,160,597			100/100
Interest Rate Swap 11/16/2027 0.026335	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	03/08/2019	11/16/2027	11/24/2020	Sale		9,100,000	0.221 / 2.06				1,256,112					1,256,112			100/100
Interest Rate Swap 2/18/2027 0.02594	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	03/08/2019	02/18/2027	05/06/2020	Sale		5,900,000	0.38563 / 2.68				828,693					828,693			100/100
Interest Rate Swap 5/15/2027 0.026025	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	03/08/2019	05/15/2027	06/23/2020	Sale		7,100,000	0.39238 / 2.31				1,037,747					1,037,747			100/100
Interest Rate Swap 8/17/2027 0.02616	MULTIPLE	SCH D-1	Interest Rate	Chicago Mercantile E	SNZ20JLFK8MNNCLOOF39	03/08/2019	08/17/2027	08/06/2020	Sale		8,400,000	0.28013 / 2.09				1,320,366					1,320,366			100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate														12,123,145	243,977		XXX				12,123,145			XXX
RCV 4.51 PAY 4.04 06/30/2020	ARQIVA FINANCING PLC EMTN G0566VAA8	SCH D-1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020	06/30/2020		2,518,600	7,418,600	4.04 / 4.505		1,364,160	44,804			(927,325)			1,364,160			
RCV 6.70 PAY 6.50 10/20/2020	PORTERBROOK RAIL FINANCE LTD EMTN G71856AA9	SCH D-1	Currency	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020	10/20/2020		2,465,400	6,665,400	6.5 / 6.70125		1,221,150	99,457			(1,101,450)			1,221,150			100/100
RCV 4.22 PAY 3.88 03/17/2023	INTU SGS FINANCE PLC EMTN G4929AAA8	SCH D-1	Currency	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	06/20/2013	03/17/2023	03/04/2020	Sale	2,732,500	7,732,500	3.875 / 4.215		1,499,636				(1,108,750)			1,499,636			100/100
RCV 4.46 PAY 3.25 02/26/2021	CORIO NV EMTN	SCH D-1	Currency	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	05/14/2014	02/26/2021	04/22/2020	Sale	1,317,050	4,867,050	3.25 / 4.455		1,080,566	91,466			(882,175)			1,080,566			100/100
RCV 3.58 PAY 1.50 08/31/2027	ISS GLOBAL A/S SERIES EMTN	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/14/2017	08/31/2027	04/23/2020	Sale	665,570	4,465,570	1.5 / 3.58		796,358				(200,070)			796,358			100/100
RCV 6.41 PAY 6.25 07/27/2020	GREAT ROLLING STOCK PLC EMTN	SCH D-1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020	07/27/2020		2,537,860	6,837,860	6.25 / 6.405		1,292,580	89,242			(1,141,435)			1,292,580			100/100
RCV 4.82 PAY 2.96 05/11/2020	INTERM CAP GROUP G4588#BG5	SCH D-1	Currency	Morgan Stanley Capit	I7331LVCZKQKX5T7XV54	03/30/2015	05/11/2020	05/11/2020		386,100	4,886,100	2.96 / 4.822		14,850	45,709			165,150			14,850			100/100
RCV 5.08 PAY BP06M 06/30/2029	ARQIVA PP FINANCING PLC PRIVATE PLACEMENT G0566*AC3	SCH D-1	Currency	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	06/27/2014	06/30/2029	08/13/2020	Sale	4,294,404	10,414,404	2.39438 / 5.075		4,233,166	151,902			(2,306,934)			4,233,166			100/100
RCV 5.52 PAY 5.23 02/15/2023	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	SCH D-1	Currency	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023	05/22/2020		8,076,500	22,576,500	5.225 / 5.5175		5,720,983	257,905			(3,367,625)			5,720,983			100/100
RCV 3.58 PAY 1.50 08/31/2027	ISS GLOBAL A/S SERIES EMTN	SCH D-1	Currency	JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	11/14/2017	08/31/2027	04/20/2020	Sale	1,085,930	7,285,930	1.5 / 3.58		1,228,290				(326,430)			1,228,290			100/100
RCV 5.52 PAY 5.23 02/15/2023	HEATHROW FUNDING LTD SERIES REGS G0753UAJ4	SCH D-1	Currency	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	05/03/2013	02/15/2023	05/14/2020		1,299,481	3,632,481	5.225 / 5.5175		923,608	41,496			(541,839)			923,608			100/100
RCV 4.51 PAY 4.04 06/30/2020	ARQIVA FINANCING PLC EMTN G0566VAA8	SCH D-1	Currency	Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	01/12/2015	06/30/2020	06/30/2020		2,518,600	7,418,600	4.04 / 4.505		1,364,160	44,804			(927,325)			1,364,160			100/100
RCV 6.70 PAY 6.50 10/20/2020	PORTERBROOK RAIL FINANCE LTD EMTN G71856AA9	SCH D-1	Currency	Credit Suisse Intern	E58DKGMJYYYJLN8C3868	11/10/2014	10/20/2020	10/20/2020		2,465,400	6,665,400	6.5 / 6.70125		1,221,150	99,457			(1,101,450)			1,221,150			100/100

SCHEDULE DB - PART A - SECTION 2

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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 Expira-tion	8 Termina-tion Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Considera-tion Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortiza-tion)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
RCV 5.65 PAY 5.63 02/23/2023	TDC A/S K94545CE6	SCH D-1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/14/2014	02/23/2023	04/13/2020		2,710,800	6,710,800	5.625 / 5.65			1,964,734	88,348				(1,411,800)		1,964,734			100/100
RCV 5.91 PAY 5.83 12/02/2020	EVERSHOLT FUNDING PLC	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	10/29/2013	12/02/2020	12/02/2020		4,321,060	11,421,060	5.832 / 5.914			1,960,310	139,591				(2,015,335)		1,960,310			100/100
RCV 7.09 PAY 6.75 07/22/2020	NATIONWIDE BLDG SOCIETY G63983K93	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	11/06/2012	07/22/2020	07/22/2020		2,520,000	11,520,000	6.75 / 7.085			1,086,300	111,917				(1,417,500)		1,086,300			100/100
RCV 5.71 PAY 5.63 02/23/2023	TDC A/S K94545CE6	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	12/06/2012	02/23/2023	04/09/2020		5,472,000	14,472,000	5.625 / 5.7125			3,770,523	172,385				(2,549,250)		3,770,523			100/100
RCV 9.19 PAY 9.20 03/29/2021	HEATHROW FUNDING LTD SERIES EMTN	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/22/2014	03/29/2021	04/30/2020		1,645,500	4,145,500	9.2 / 9.19			1,074,891	47,742				(833,625)		1,074,891			100/100
RCV 6.41 PAY 6.25 07/27/2020	GREAT ROLLING STOCK PLC EMTN	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2014	07/27/2020	07/27/2020		2,537,860	6,837,860	6.25 / 6.405			1,292,580	89,242				(1,141,435)		1,292,580			100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/23/2018	04/15/2026	10/15/2020	Other		466,705	4.19 / 4.19			31,814	1,794				(8,944)		31,814			100/100
RCV 3.80 PAY 1.50 08/31/2027	ISS GLOBAL A/S K5059PAF8	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/13/2018	08/31/2027	04/23/2020	Sale	581,250	3,081,250	1.5 / 3.795			757,446					(274,051)		757,446			100/100
RCV 3.80 PAY 1.50 08/31/2027	ISS GLOBAL A/S K5059PAF8	SCH D-1	Currency	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/13/2018	08/31/2027	04/14/2020	Sale	581,250	3,081,250	1.5 / 3.795			665,367					(274,051)		665,367			100/100
RCV 4.56 PAY 4.19 04/15/2026	AIR CANADA ETC	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	02/23/2018	04/15/2026	10/15/2020	Other		666,722	4.19 / 4.56			45,449	2,563				(12,777)		45,449			100/100
RCV 1.035 PAY 1.25 02/23/2023	TDC A/S K94545CE6	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	05/25/2018	02/23/2023	04/14/2020	Sale	2,710,800	6,710,800	1.25 / 1.03				22,622									100/100
RCV 1.08 PAY 1.25 02/23/2023	TDC A/S K94545CE6	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	05/24/2018	02/23/2023	04/14/2020	Sale	5,472,000	14,472,000	1.25 / 1.08				51,281									100/100
RCV 4.2625 PAY 2.69 04/16/2028	Porterbrook Rail Finance Limited G7178*AE4	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	08/07/2018	04/16/2028	10/16/2020	Other		931,896	2.69 / 4.26	(756)		(28,080)	4,091	(756)			21,168		19,170			100/100
RCV 4.40275 PAY 4.113 01/03/2034	AURORA SOLAR CORPORATION C0461#AA3	SCH D-1	Currency	JP Morgan Chase Bank 7H6GLXDRUG0FU57RNE97	09/07/2018	01/03/2034	12/31/2020	Other		469,350	4.11 / 4.4	161		3,398	1,413	161			6,838		(4,023)			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6WBSG0X2D1J8570P30	09/30/2019	12/31/2037	12/31/2020	Other		35,195	3.515 / 5.9755	(16)		(26,539)	615	(16)			1,043		(2,674)			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6WBSG0X2D1J8570P30	09/30/2019	12/31/2037	12/31/2020	Other		110,276	3.515 / 5.9755	(51)		(83,155)	1,928	(51)			3,269		(8,379)			100/100
RCV 5.9755 PAY 3.515 12/31/2037	Barcelona L9T2	SCH D-1	Currency	Mizuho Capital Marke 0V6WBSG0X2D1J8570P30	09/30/2019	12/31/2037	12/31/2020	Other		35,195	3.515 / 5.9755	(16)		(26,539)	772	(16)			1,043		(2,674)			100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	12/30/2020	Other		46,769	3.375 / 5.5875	19		27,986	703	19			898		(3,439)			100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	12/30/2020	Other		91,668	3.375 / 5.5875	37		54,853	1,379	37			1,760		(6,740)			100/100
RCV 5.5875 PAY 3.375 12/31/2038	SOC DI PRGT BREB Z00157532	SCH D-1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/10/2019	12/31/2038	12/30/2020	Other		46,769	3.375 / 5.5875	19		27,987	704	19			899		(3,440)			100/100
1019999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Foreign Exchange												(603)		34,559,982	1,705,332	(603)	XXX		(23,669,508)		34,597,872			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(603)		46,683,127	1,949,309	(603)	XXX		(23,669,508)		46,721,017			XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1169999999. Subtotal - Swaps - Hedging Other																	XXX							XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
1349999999. Subtotal - Swaps - Other																	XXX							XXX
1359999999. Total Swaps - Interest Rate														12,123,145	243,977		XXX				12,123,145			XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange												(603)		34,559,982	1,705,332	(603)	XXX		(23,669,508)		34,597,872			XXX
1389999999. Total Swaps - Total Return																	XXX							XXX
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps												(603)		46,683,127	1,949,309	(603)	XXX		(23,669,508)		46,721,017			XXX
1479999999. Subtotal - Forwards																	XXX							XXX
1509999999. Subtotal - SSAP No. 108 Adjustments																	XXX							XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(603)		46,683,127	1,949,309	(603)	XXX		(23,669,508)		46,721,017			XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												319,673,280	114,240,411	531,196,856	(59,275)	221,352,658	XXX	(132,521,035)		(117,361,342)	322,802,954			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												319,672,677	114,240,411	577,879,983	1,890,034	221,352,055	XXX	(132,521,035)	(23,669,508)	(117,361,342)	369,523,971			XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed indexed annuity where the customer is guaranteed a minimum return based on the S&P 500 Index also hedging delta on JPMorgan ETF Efficiente Index.
0020	Convert USD to foreign currency in order to purchase/sell foreign denominated stocks.
0030	Provide an economic hedge on the foreign currency risk arising from investing in assets denominated in foreign currency.
0040	Provide an economic hedge on interest rate risk arising from investing in variable rate bonds
0050	swaps for future transactions

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														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 Year-end (b)	Value of One (1) Point
ESH1	67	12,303,308	EMINI S&P MAR1	Equity Indexed Annuity	EXH 5	Equity/Index.	03/19/2021	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	12/28/2020	3,748.8000	3,748.8000	255,173					255,173	255,173	737,000	0010	50
MFSH1	16	1,682,190	MSCI EAFE MAR1	Equity Indexed Annuity	EXH 5	Equity/Index.	03/31/2021	Intercontinental Exc 549300R4IG1TWPZT5U32	12/28/2020	2,130.8000	2,130.8000	22,450					22,450	22,450	126,720	0010	50
GIF1	10	969,913	GLD S BY S JAN1	Equity Indexed Annuity	EXH 5	Equity/Index.	01/19/2021	CME:Index and Option SNZ20JLFK8MNNCLQOF39	12/21/2020	409.2500	409.2500	53,212					53,213	53,213	50,000	0010	250
1539999999. Subtotal - Long Futures - Hedging Other												330,835					330,836	330,836	913,720	XXX	XXX
1579999999. Subtotal - Long Futures												330,835					330,836	330,836	913,720	XXX	XXX
ESH1	3	549,630	EMINI S&P MAR1	Equity Indexed Annuity	EXH 5	Equity/Index.	03/19/2021	Chicago Mercantile E SNZ20JLFK8MNNCLQOF39	12/10/2020	3,664.2000	3,748.8000	(12,690)					(12,690)	(12,690)	33,000	0010	50
1609999999. Subtotal - Short Futures - Hedging Other												(12,690)					(12,690)	(12,690)	33,000	XXX	XXX
1649999999. Subtotal - Short Futures												(12,690)					(12,690)	(12,690)	33,000	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
1709999999. Subtotal - Hedging Other												318,145					318,146	318,146	946,720	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												318,145					318,146	318,146	946,720	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Credit Suisse Securities (USA) LLC	7,288,403	1,547,704	8,836,107
Total Net Cash Deposits	7,288,403	1,547,704	8,836,107

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an index

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
ESM0	859	81,412,109	EMINI S&P JUNO	Equity Indexed Annuity	EXH 5	Equity/Index	06/19/2020	Chicago Mercantile Exchange Inc. SNZ2OJLFK8MNNCLQ0F39	03/26/2020	2,743.5256	06/10/2020	2,591.8462	Sale	(6,514,630)	(6,514,630)			0010	50
MFSM0	153	10,972,205	MSCI EAFE JUNO	Equity Indexed Annuity	EXH 5	Equity/Index	06/19/2020	Intercontinental Exchange US 549300R4IG1TWPZT5U32	06/15/2020	1,591.1797	06/15/2020	1,624.6065	Sale	255,715	255,715			0010	50
GIJ0	3	213,925	GLD S BY S APRO	Equity Indexed Annuity	EXH 5	Commodity	04/16/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	03/11/2020	285.2333	04/09/2020	274.7500	Sale	(7,863)	(7,863)			0010	250
ESH0	1,405	224,239,263	EMINI S&P MAR0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	Chicago Mercantile Exchange Inc. SNZ2OJLFK8MNNCLQ0F39	01/24/2020	3,196.2696	03/12/2020	2,983.0685	Sale	(14,977,375)	(14,977,375)			0010	50
GIF0	24	2,542,850	GLD S BY S JAN0	EQUITY INDEXED ANNUITY	EXH 5	Commodity	01/16/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	12/10/2019	423.8083	01/09/2020	431.3000	Sale	44,950	44,950			0010	250
MFSH0	161	15,904,280	MSCI EAFE MAR0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/20/2020	Intercontinental Exchange US 549300R4IG1TWPZT5U32	03/16/2020	1,992.2522	03/17/2020	1,912.8789	Sale	(638,955)	(638,955)			0010	50
GIG0	30	3,235,675	GLD S BY S FEB0	EQUITY INDEXED ANNUITY	EXH 5	Commodity	02/18/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	01/14/2020	435.2050	01/23/2020	429.8317	Sale	(40,300)	(40,300)			0010	250
GIH0	1	99,938	GLD S BY S MAR0	EQUITY INDEXED ANNUITY	EXH 5	Commodity	03/16/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	02/21/2020	399.7500	03/11/2020	317.3000	Sale	(20,613)	(20,613)			0010	250
ESU0	101	16,160,848	EMINI S&P SEP0	Equity Indexed Annuity	EXH 5	Equity/Index	09/18/2020	Chicago Mercantile Exchange Inc. SNZ2OJLFK8MNNCLQ0F39	06/10/2020	3,112.5832	09/10/2020	3,262.2772	Sale	755,955	755,955			0010	50
GIK0	7	489,425	GLD S BY S MAY0	Equity Indexed Annuity	EXH 5	Commodity	05/15/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	04/09/2020	279.7643	05/08/2020	262.3214	Sale	(30,525)	(30,525)			0010	250
GIM0	8	559,300	GLD S BY S JUN0	Equity Indexed Annuity	EXH 5	Commodity	06/15/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	05/08/2020	279.3750	06/10/2020	320.9500	Sale	83,150	83,150			0010	250
MFSU0	127	11,711,035	MSCI EAFE SEP0	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/18/2020	Intercontinental Exchange US 549300R4IG1TWPZT5U32	08/21/2020	1,842.3701	09/10/2020	1,870.2685	Sale	177,155	177,155			0010	50
GIN0	9	725,250	GLD S BY S JUL0	Equity Indexed Annuity	EXH 5	Commodity	07/16/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	06/10/2020	322.3333	07/09/2020	334.6000	Sale	27,600	27,600			0010	250
ESZ0	106	18,123,168	EMINI S&P DEC0	Equity Indexed Annuity	EXH 5	Equity/Index	12/18/2020	Chicago Mercantile Exchange Inc. SNZ2OJLFK8MNNCLQ0F39	09/10/2020	3,116.0764	12/10/2020	3,269.8425	Sale	814,960	814,960			0010	50
GIQ0	11	927,500	GLD S BY S AUG0	Equity Indexed Annuity	EXH 5	Commodity	08/17/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	07/09/2020	337.2727	08/10/2020	345.3000	Sale	22,075	22,075			0010	250
GIU0	15	1,297,700	GLD S BY S SEP0	Equity Indexed Annuity	EXH 5	Commodity	09/16/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	08/10/2020	346.0533	09/10/2020	339.9000	Sale	(23,075)	(23,075)			0010	250
MFSZ0	130	11,636,970	MSCI EAFE DEC0	Equity Indexed Annuity	EXH 5	Equity/Index	12/18/2020	Intercontinental Exchange US 549300R4IG1TWPZT5U32	12/14/2020	1,956.4900	12/14/2020	1,981.6623	Sale	163,620	163,620			0010	50
GIV0	18	1,552,163	GLD S BY S OCT0	Equity Indexed Annuity	EXH 5	Equity/Index	10/15/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	09/10/2020	344.9361	10/09/2020	356.8111	Sale	53,438	53,438			0010	250
GIX0	18	1,615,050	GLD S BY S NOV0	Equity Indexed Annuity	EXH 5	Commodity	11/16/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	10/09/2020	358.8611	11/10/2020	360.3000	Sale	6,475	6,475			0010	250
GIZ0	17	1,455,400	GLD S BY S DEC0	Equity Indexed Annuity	EXH 5	Equity/Index	12/15/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	11/10/2020	363.8941	12/10/2020	384.6294	Sale	88,125	88,125			0010	250
MFSH1	38	3,988,270	MSCI EAFE MAR1	Equity Indexed Annuity	EXH 5	Equity/Index	03/31/2021	Intercontinental Exchange US 549300R4IG1TWPZT5U32	12/10/2020	2,104.7895	12/22/2020	2,092.8000	Sale	(22,780)	(22,780)			0010	50
GIF1	5	386,700	GLD S BY S JAN1	Equity Indexed Annuity	EXH 5	Commodity	01/19/2021	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	12/10/2020	385.1200	12/30/2020	399.5700	Sale	18,063	18,063			0010	250
1539999999. Subtotal - Long Futures - Hedging Other														(19,764,835)	(19,764,835)			XXX	XXX
1579999999. Subtotal - Long Futures														(19,764,835)	(19,764,835)			XXX	XXX
GIG0	1	99,688	GLD S BY S FEB0	EQUITY INDEXED ANNUITY	EXH 5	Commodity	02/18/2020	CME: Index and Options Market SNZ2OJLFK8MNNCLQ0F39	01/28/2020	423.1000	02/07/2020	410.3000	Sale	3,200	3,200			0010	250
ESU0	15	2,481,438	EMINI S&P SEP0	Equity Indexed Annuity	EXH 5	Equity/Index	09/18/2020	Chicago Mercantile Exchange Inc. SNZ2OJLFK8MNNCLQ0F39	09/08/2020	3,266.7167	09/10/2020	3,398.5667	Sale	(98,888)	(98,888)			0010	50
ESZ0	31	5,401,125	EMINI S&P DEC0	Equity Indexed Annuity	EXH 5	Equity/Index	12/18/2020	Chicago Mercantile Exchange Inc. SNZ2OJLFK8MNNCLQ0F39	11/17/2020	3,482.5097	12/10/2020	3,557.8871	Sale	(116,835)	(116,835)			0010	50
1609999999. Subtotal - Short Futures - Hedging Other														(212,523)	(212,523)			XXX	XXX
1649999999. Subtotal - Short Futures														(212,523)	(212,523)			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
1709999999. Subtotal - Hedging Other														(19,977,358)	(19,977,358)			XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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	Transaction Price	Termina-tion Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Hedge Effective-ness at Inception and at Termination (b)	Value of One (1) Point
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														(19,977,358)	(19,977,358)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0010	Provide an economic hedge on the market risk inherent in the fixed index annuity where the customer is guaranteed a minimum return based on an index.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	9,167,392	(13,140)	9,167,392	331,285	(13,140)	331,285	946,720	946,720
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	52,913,369	23,187,833	(7,326,227)		56,944,352	(3,939,466)	91,517	1,785,501	
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	71,696,550	24,498,184	(1,126,998)		73,701,632	(1,126,998)	878,084		
BNP Paribas SA	R0MUWSFPU8MPR08K5P83	Y	Y	13,160,000	11,832,653			12,703,123			596,159	
Canadian Imperial Bank of Commerce	2IGI19DL770XOHC3ZE78	Y	Y	57,097,635	27,991,780			58,144,745		1,047,110		
Citibank N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	4,660,000	818,426			4,728,446		68,446		
Credit Suisse International	E58DKGMJYYYJLN8C3868	Y	Y	36,310,000	26,246,926			34,533,679		1,242,742		
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	6,710,000	5,800,005			6,093,396		214,348		
JP Morgan Chase Bank N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	75,810,000	33,426,875	(4,318,627)		78,644,177	(4,208,440)	1,791,017		
Mizuho Capital Markets LLC	0V6W8S6QX2D1J8570P30	Y	Y	4,125,810	14,341,989	(9,656,798)	559,381	14,341,989	(11,367,406)	2,533,417	2,533,417	
Morgan Stanley & Co. International plc	4PQUHN3JPFGFNF3BB653	Y	Y	44,730,103	22,415,921			45,632,319		902,216		
Morgan Stanley Capital Service	I7331LVCZKQKX5T7XV54	Y	Y	1,964,886	1,382,100			1,574,271		76,069		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	6,117,999	17,373,818	(11,096,494)	159,325	17,373,818	(11,043,990)	211,829	1,917,320	1,917,320
Truist Bank	JJKC32MCHWDI71265Z06	Y	Y	60,590,123	23,584,234			61,169,301		579,178		
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	940,000	1,058,537		118,537	1,138,758		198,758		
UBS	BFM8T61CT2L10CEMIK50	Y	Y	2,330,000								
0299999999. Total NAIC 1 Designation				439,156,475	233,959,281	(33,525,144)	837,243	466,724,006	(31,686,300)	3,977,138	10,156,573	4,450,737
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)								35,141,059		35,141,059	7,346,590	7,346,590
0999999999 - Gross Totals				439,156,475	243,126,673	(33,538,284)	10,004,635	502,196,350	(31,699,440)	39,449,482	18,449,883	12,744,047
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					243,126,673	(33,538,284)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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)
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Cash	000000-00-0	US DOLLAR	9,167,392	9,167,392	9,167,392		IV
Credit Suisse Securities (USA) LLC 1V8Y6QCX6YMJ2OELI146	Treasury	912828-TY-6	US TREASURY 1.625 11/15/22	19,430,795	18,905,000	18,792,169	11/15/2022	I
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	912828-TY-6	US TREASURY 1.625 11/15/22	6,475,219	6,300,000	6,262,400	11/15/2022	I
0199999999 - Total				35,073,406	34,372,392	34,221,961	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	000000-00-0	USD Cash Collateral - Bank of America	52,913,369	52,913,369	XXX		V
Credit Suisse Intern E58DKGMJYYYJLN8C3868	Cash	000000-00-0	USD Cash Collateral - Credit Suisse	36,310,000	36,310,000	XXX		V
Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	Cash	000000-00-0	USD Cash Collateral - Canadian Imperial Bank	57,097,635	57,097,635	XXX		V
Morgan Stanley Capit I7331LVCZKQKX5T7XV54	Cash	000000-00-0	USD Cash Collateral - Morgan Stanley International	44,730,103	44,730,103	XXX		V
Goldman Sachs Intern W22LROWP2IHZNBB6K528	Cash	000000-00-0	USD Cash Collateral - Goldman Sachs	6,710,000	6,710,000	XXX		V
Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	Cash	000000-00-0	USD Cash Collateral - Morgan Stanley C.S.	1,964,886	1,964,886	XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash	000000-00-0	USD Cash Collateral - BNP Paribas	13,160,000	13,160,000	XXX		V
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	USD Cash Collateral - JPMorgan	75,810,000	75,810,000	XXX		V
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash	000000-00-0	USD Cash Collateral - Barclays	71,696,550	71,696,550	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	USD Cash Collateral - RBC Capital Markets	6,117,999	6,117,999	XXX		V
Citibank N.A. E57ODZWZ7FF32TWEFA76	Cash	000000-00-0	USD Cash Collateral - CitiBank	4,660,000	4,660,000	XXX		V
Truist Bank JUKC32MCHWDI71265Z06	Cash	000000-00-0	USD Cash Collateral - Truist Bank	60,590,123	60,590,123	XXX		V
Mizuho Capital Marke 0V6W8S6QX2D1J8570P30	Cash	000000-00-0	USD Cash Collateral - Mizuho	4,125,810	4,125,810	XXX		V
Societe Generale 254900J6B390XMPVLV82	Cash	000000-00-0	USD Cash Collateral - Societe Generale	940,000	940,000	XXX		V
UBS AG BFM8T61CT2L1QCEMIK50	Cash	000000-00-0	USD Cash Collateral - UBS	2,330,000	2,330,000	XXX		V
0299999999 - Total				439,156,475	439,156,475	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

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

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America ..... Covina, CA		0.000			1,486,947	XXX
JP Morgan ..... New York, NY		0.000			553,533,067	XXX
Wells Fargo ..... Seattle, WA		0.000			4,568,671	XXX
0199998 Deposits in ... 4 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			123,544	XXX
0199999. Totals - Open Depositories	XXX	XXX			559,712,229	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX			559,712,229	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			559,712,229	XXX

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

1. January	710,772,339	4. April	265,259,987	7. July	575,539,356	10. October	668,258,337
2. February	592,183,159	5. May	471,032,150	8. August	501,551,745	11. November	505,320,668
3. March	681,796,139	6. June	611,424,815	9. September	688,874,859	12. December	559,712,229

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
31846V-41-9	FIRST AMER:TRS OBG V		12/24/2020	0.010		500		2
928989-32-6	JP MORGAN 100% US TREASURY SECS AGENCY		12/31/2020			465,837,125		62,493
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						465,837,625		62,495
723755-10-4	PIONEER US GOVT MM A		03/31/2020	0.010		922		2
8699999. Subtotal - All Other Money Market Mutual Funds						922		2
8899999 - Total Cash Equivalents						465,838,547		62,497

Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A ..$ 1B ..$ 1C ..$ 1D ..$ 1E ..$ 1F ..$ 1G ..$

2A ..$ 2B ..$ 2C ..$

3A ..$ 3B ..$ 3C ..$

4A ..$ 4B ..$ 4C ..$

5A ..$ 5B ..$ 5C ..$

6 ....$

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	LIFE INSURANCE			109,498	118,525
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	LIFE INSURANCE			38,549	42,538
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA	0	LIFE INSURANCE	31,862,708,012	34,350,373,286		
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	LIFE INSURANCE			248,295	262,953
33. New York NY						
34. North Carolina NC	B	LIFE INSURANCE			443,813	479,781
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	LIFE INSURANCE			51,916	64,172
48. Washington WA	B	LIFE INSURANCE			4,984,885	5,430,916
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR	B	LIFE INSURANCE			1,013,335	1,044,816
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	31,862,708,012	34,350,373,286	6,890,292	7,443,701
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				

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