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

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE SEPARATE ACCOUNTS 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

Type of Separate Accounts Insulated [X] Non-Insulated [ ]

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

Statutory Home Office 4350 Westown Parkway, Suite 180 (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 Erika Lee Witt (Name), 425-256-8796 (Area Code) (Telephone Number)
erika.witt@symetra.com (E-mail Address), 425-256-5818 (FAX Number)

OFFICERS

President Margaret Alice Meister
Treasurer Colleen Mary Murphy
Secretary Jacqueline Marie Meister
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
Harry Salvatore Monti Jr., Executive Vice President
Trinity Elizabeth Parker, Senior Vice President
Wesley Warren Severin, Executive Vice President
Mindi Elaine Work, Executive Vice President

DIRECTORS OR TRUSTEES

Tommie David Brooks
Mark Edward Hunt
Koichi Kiyota
Margaret Alice Meister
Harry Salvatore Monti Jr.
Wesley Warren Severin
Shin Umehara #
Jacqueline Marie Veneziani
Mindi Elaine Work

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 the 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
13537035E52944E...
Margaret Alice Meister
President

DocuSigned by: Tommie Brooks
A948F009ECB04BD...
Tommie David Brooks
Chief Financial Officer

DocuSigned by: Colleen Murphy
EE68BAA2F5D94B2...
Colleen Mary Murphy
Treasurer

Subscribed and sworn to before me this 23rd day of February, 2024

Sophie Hellman

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

This notarial act involved the use of electronic technology.

SOPHIE HELLMAN
MY COMM. EXP. 08/14/2026
NOTARY PUBLIC
COMM. #149107
STATE OF WASHINGTON

ASSETS

		Current Year			Prior Year
		1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1.	Bonds (Schedule D)	5,729,847,247		5,729,847,247	5,436,119,000
2.	Stocks (Schedule D):				
	2.1 Preferred stocks				
	2.2 Common stocks	290,832	1,022,691,483	1,022,982,315	997,193,994
3.	Mortgage loans on real estate (Schedule B)	762,040,576		762,040,576	639,322,620
4.	Real estate (Schedule A):				
	4.1 Properties held for the production of income (less $ ..... encumbrances)				
	4.2 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 61,146,560 Schedule E - Part 1), and cash equivalents ($ ..... , Schedule E - Part 2)	61,146,560		61,146,560	36,946,273
6.	Short-term investments (Schedule DA)	137,562,148		137,562,148	222,708,581
7.	Derivatives (Schedule DB)		336,728,867	336,728,867	124,667,149
8.	Other invested assets (Schedule BA)	6,787,201	15,281,899	22,069,100	18,959,905
9.	Securities lending reinvested collateral assets (Schedule DL)				
10.	Aggregate write-ins for invested assets				
11.	Subtotals, cash and invested assets (Lines 1 to 10)	6,697,674,564	1,374,702,249	8,072,376,813	7,475,917,522
12.	Investment income due and accrued	51,135,998		51,135,998	45,546,512
13.	Receivables for securities	6,833,991		6,833,991	2,693,770
14.	Net adjustment in assets and liabilities due to foreign exchange rates				
15.	Aggregate write-ins for other than invested assets				
16.	Total (Lines 11 to 15)	6,755,644,553	1,374,702,249	8,130,346,802	7,524,157,804
	DETAILS OF WRITE-INS				
1001.					
1002.					
1003.					
1098.	Summary of remaining write-ins for Line 10 from overflow page				
1099.	Totals (Lines 1001 thru 1003 plus 1098)(Line 10 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)				

LIABILITIES AND SURPLUS

	Current Year			Prior Year
	1 General Account Basis	2 Fair Value Basis	3 Total (Cols. 1 + 2)	4 Total
1. Aggregate reserve for life, annuity and accident and health contracts (Exhibit 3, Line 9999999, Col. 2)	6,496,710,115	1,320,293,253	7,817,003,368	7,151,415,915
2. Liability for deposit-type contracts (Exhibit 4, Line 9, Col. 1)		241,818	241,818	591,036
3. Interest Maintenance Reserve	5,208,687		5,208,687	6,343,245
4. Charges for investment management, administration and contract guarantees due or accrued				
5. Investment expenses due or accrued (Exhibit 1, Line 24)				
6. Investment taxes, licenses and fees due or accrued, excluding federal income taxes (Exhibit 2, Line 8)				
7. Federal and foreign income taxes due or accrued (excluding deferred taxes)				
8. Reserve for future federal income taxes				
9. Unearned investment income				
10. Other transfers to general account due or accrued (net) (including $ 10,129,799 accrued expense allowances recognized in reserves)		10,129,799	10,129,799	10,267,716
11. Remittances and items not allocated	365,833		365,833	929,895
12. Derivatives		44,037,379	44,037,379	86,028,083
13. Payable for securities	3,501,193		3,501,193	695,330
14. Payable for securities lending				
15. Net adjustment in assets and liabilities due to foreign exchange rates				
16. Aggregate write-ins for liabilities	5,608,452		5,608,452	12,200,979
17. Total liabilities (including $ 10,129,799 due or accrued net transfers to or (from) the general account)	6,511,394,280	1,374,702,249	7,886,096,529	7,268,472,199
18. Contributed surplus				
19. Aggregate write-ins for special surplus funds				
20. Unassigned funds	244,250,273		244,250,273	255,685,605
21. Surplus (Lines 18 through 20)	244,250,273		244,250,273	255,685,605
22. Totals	6,755,644,553	1,374,702,249	8,130,346,802	7,524,157,804
DETAILS OF WRITE-INS				
1601. Liability for limited partnership investments	3,547,625		3,547,625	4,412,041
1602. Mortgage loans suspense and fees	2,045,926		2,045,926	1,600,000
1603. Payable to general account	14,901		14,901	6,188,938
1698. Summary of remaining write-ins for Line 16 from overflow page				
1699. Totals (Lines 1601 thru 1603 plus 1698)(Line 16 above)	5,608,452		5,608,452	12,200,979
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)				

SUMMARY OF OPERATIONS

	1 Current Year	2 Prior Year
1. Transfers to Separate Accounts:		
1.1 Net premiums and annuity considerations for life and accident and health contracts	415,210,311	725,262,104
1.2 Considerations for supplementary contracts with life contingencies		
1.3 Aggregate write-ins for other transfers to Separate Accounts	157,512,939	289,913,925
1.4 Totals (Lines 1.1 to 1.3)	572,723,250	1,015,176,029
2. Transfers on account of deposit-type contracts (including $ 101,750 deposits less $ 509,528 withdrawals)	(407,778)	(49,916)
3. Net investment income and capital gains and losses	660,068,335	(148,026,856)
4. Aggregate write-ins for other income		
5. Totals (Lines 1.4 to 4)	1,232,383,807	867,099,257
DEDUCT:		
6. Transfers from the Separate Account on account of contract benefits:		
6.1 Death benefits	78,915,506	62,099,656
6.2 Matured endowments		
6.3 Annuity benefits		
6.4 Payments on supplementary contracts with life contingencies		
6.5 Accident and health benefits		
6.6 Surrender benefits and withdrawals for life contracts	195,321,385	106,877,384
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	159,084,589	292,972,678
7. Transfers on account of policy loans	2,399,155	4,822,571
8. Net transfer of reserves from or (to) Separate Accounts		
9. Other transfers from the Separate Accounts:		
9.1 Federal and foreign income taxes incurred		
9.2 Change in expense allowances recognized in reserves	(137,917)	292,470
9.3 Aggregate write-ins for other transfers from Separate Accounts		
10. Subtotals (Lines 6.1 to 9.3)	435,582,718	467,064,759
11. Fees associated with charges for investment management, administration and contract guarantees	56,174,647	87,466,259
12. Increase in aggregate reserve for life and accident and health contracts	665,587,454	249,596,475
13. Increase in liability for deposit-type contracts	(349,219)	(212,552)
14. Increase in reserve for future federal income taxes		
15. Aggregate write-ins for reserves and funds	238	240
16. Totals (Lines 10 to 15)	1,156,995,838	803,915,181
17. Net gain from operations (including $ 1,934,877 unrealized capital gains) (Line 5 minus Line 16)	75,387,969	63,184,076
SURPLUS ACCOUNT		
18. Surplus, December 31, prior year	255,685,605	213,085,984
19. Net gain from operations (Line 17)	75,387,969	63,184,076
20. Surplus contributed or (withdrawn) during year	(86,823,301)	(20,584,455)
21. Change in reserve on account of change in valuation basis, (increase) or decrease		
22. Transfer from Separate Accounts of the change in expense allowances recognized in Line 21		
23. Aggregate write-ins for gains and losses in surplus		
24. Surplus, December 31, current year (Page 3, Line 21)	244,250,273	255,685,605
DETAILS OF WRITE-INS		
01.301. Internal transfers in	157,512,939	289,913,925
01.302.		
01.303.		
01.398. Summary of remaining write-ins for Line 1.3 from overflow page		
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398)(Line 1.3 above)	157,512,939	289,913,925
0401.		
0402.		
0403.		
0498. Summary of remaining write-ins for Line 4 from overflow page		
0499. Totals (Lines 0401 thru 0403 plus 0498)(Line 4 above)		
06.701. Internal transfers out	159,084,589	292,972,678
06.702.		
06.703.		
06.798. Summary of remaining write-ins for Line 6.7 from overflow page		
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798)(Line 6.7 above)	159,084,589	292,972,678
09.301.		
09.302.		
09.303.		
09.398. Summary of remaining write-ins for Line 9.3 from overflow page		
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398)(Line 9.3 above)		
1501. Miscellaneous expense	238	240
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)	238	240
2301.		
2302.		
2303.		
2398. Summary of remaining write-ins for Line 23 from overflow page		
2399. Totals (Lines 2301 thru 2303 plus 2398)(Line 23 above)		

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 Other Lines of Business
1. Transfers to Separate Accounts:							
1.1 Net premiums and annuity considerations for life and accident and health contracts	415,210,311	20,098,616		388,304,579	6,807,116		
1.2 Considerations for supplementary contracts with life contingencies		XXX	XXX			XXX	
1.3 Aggregate write-ins for other transfers to Separate Accounts	157,512,939	148,186,401		6,489,261	2,837,277		
1.4 Totals (Lines 1.1 to 1.3)	572,723,250	168,285,017		394,793,840	9,644,393		
2. Transfers on account of deposit-type contracts (including $ 101,750 deposits less $ 509,528 withdrawals)	(407,778)				(407,778)		
3. Net investment income and capital gains and losses	660,068,335	266,653,406	25,402,055	340,899,242	27,113,632		
4. Aggregate write-ins for other income							
5. Totals (Lines 1.4 to 4)	1,232,383,807	434,938,423	25,402,055	735,693,082	36,350,247		
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits	78,915,506	76,481,812	2,433,694			XXX	
6.2 Matured endowments						XXX	
6.3 Annuity benefits		XXX	XXX			XXX	
6.4 Payments on supplementary contracts with life contingencies		XXX	XXX			XXX	
6.5 Accident and health benefits		XXX	XXX	XXX	XXX		
6.6 Surrender benefits and withdrawals for life contracts	195,321,385	102,034,398		69,769,747	23,517,240	XXX	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	159,084,589	148,214,267		7,849,699	3,020,623		
7. Transfers on account of policy loans	2,399,155	2,399,155				XXX	
8. Net transfer of reserves from or (to) Separate Accounts							
9. Other transfers from the Separate Accounts:							
9.1 Federal and foreign income taxes incurred						XXX	
9.2 Change in expense allowances recognized in reserves	(137,917)	(78,620)		(59,297)		XXX	
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	435,582,718	329,051,012	2,433,694	77,560,149	26,537,863		
11. Fees associated with charges for investment management, administration and contract guarantees	56,174,647	43,002,975	7,555,874	3,764,847	1,850,951		
12. Increase in aggregate reserve for life and accident and health contracts	665,587,454	46,212,521	9,438,829	601,625,690	8,310,414		
13. Increase in liability for deposit-type contracts	(349,219)				(349,219)	XXX	
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds	238				238		
16. Totals (Lines 10 to 15)	1,156,995,838	418,266,508	19,428,397	682,950,686	36,350,247		
17. Net gain from operations (including $ 1,934,877 unrealized capital gains) (Line 5 minus Line 16)	75,387,969	16,671,915	5,973,658	52,742,396			
18. Policies/certificates in force end of year	36,665	14,127	8	19,700	2,830		
DETAILS OF WRITE-INS							
01.301. Internal transfers in	157,512,939	148,186,401		6,489,261	2,837,277		
01.302.							
01.303.							
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	157,512,939	148,186,401		6,489,261	2,837,277		
0401.							
0402.							
0403.							
0498. Summary of remaining write-ins for Line 4 from overflow page							
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)							
06.701. Internal transfers out	159,084,589	148,214,267		7,849,699	3,020,623		
06.702.							
06.703.							
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	159,084,589	148,214,267		7,849,699	3,020,623		
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							
1501. Miscellaneous expense	238				238		
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)	238				238		

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 (N/A Fraternal)	11 Other Individual Life
1. Transfers to Separate Accounts:											
1.1 Net premiums for life contracts (a)	20,098,616	XXX							20,098,616	XXX	
1.2 Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	148,186,401	XXX							148,186,401	XXX	
1.4 Totals (Lines 1.1 to 1.3)	168,285,017	XXX							168,285,017	XXX	
2. Transfers on account of deposit-type contracts (including $ ..... deposits less $ ..... withdrawals)		XXX								XXX	
3. Net investment income and capital gains and losses	266,653,406	XXX				164,871,818			101,781,588	XXX	
4. Aggregate write-ins for other income		XXX								XXX	
5. Totals (Lines 1.4 to 4)	434,938,423	XXX				164,871,818			270,066,605	XXX	
DEDUCT:											
6. Transfers from the Separate Account on account of contract benefits:											
6.1 Death benefits	76,481,812	XXX				74,577,109			1,904,703	XXX	
6.2 Matured endowments		XXX								XXX	
6.3 Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.4 Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	102,034,398	XXX				1,664,649			100,369,749	XXX	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	148,214,267	XXX							148,214,267	XXX	
7. Transfers on account of policy loans	2,399,155	XXX							2,399,155	XXX	
8. Net transfer of reserves from or (to) Separate Accounts		XXX								XXX	
9. Other transfers from the Separate Accounts:											
9.1 Federal and foreign income taxes incurred		XXX								XXX	
9.2 Change in expense allowances recognized in reserves	(78,620)	XXX							(78,620)	XXX	
9.3 Aggregate write-ins for other transfers from Separate Accounts		XXX								XXX	
10. Subtotals (Lines 6.1 to 9.3)	329,051,012	XXX				76,241,758			252,809,254	XXX	
11. Fees associated with charges for investment management, administration and contract guarantees	43,002,975	XXX				29,329,491			13,673,484	XXX	
12. Increase in aggregate reserve for life and accident and health contracts	46,212,521	XXX				42,628,654			3,583,867	XXX	
13. Increase in liability for deposit-type contracts		XXX								XXX	
14. Increase in reserve for future federal income taxes		XXX								XXX	
15. Aggregate write-ins for reserves and funds		XXX								XXX	
16. Totals (Lines 10 to 15)	418,266,508	XXX				148,199,903			270,066,605	XXX	
17. Net gain from operations (including $ ..... unrealized capital gains) (Line 5 minus Line 16)	16,671,915	XXX				16,671,915				XXX	
18. Policies/certificates in force end of year	14,127	XXX				10,586			3,541	XXX	
DETAILS OF WRITE-INS											
01.301. Internal transfers in	148,186,401	XXX							148,186,401	XXX	
01.302.		XXX								XXX	
01.303.		XXX								XXX	
01.398. Summary of remaining write-ins for Line 1.3 from overflow page		XXX								XXX	
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	148,186,401	XXX							148,186,401	XXX	
0401.		XXX								XXX	
0402.		XXX								XXX	
0403.		XXX								XXX	
0498. Summary of remaining write-ins for Line 4 from overflow page		XXX								XXX	
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)		XXX								XXX	
06.701. Internal transfers out	148,214,267	XXX							148,214,267	XXX	
06.702.		XXX								XXX	
06.703.		XXX								XXX	
06.798. Summary of remaining write-ins for Line 6.7 from overflow page		XXX								XXX	
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	148,214,267	XXX							148,214,267	XXX	
09.301.		XXX								XXX	
09.302.		XXX								XXX	
09.303.		XXX								XXX	
09.398. Summary of remaining write-ins for Line 9.3 from overflow page		XXX								XXX	
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)		XXX								XXX	
1501.		XXX								XXX	
1502.		XXX								XXX	
1503.		XXX								XXX	
1598. Summary of remaining write-ins for Line 15 from overflow page		XXX								XXX	
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)		XXX								XXX	

(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. .....

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

(N/A Fraternal)

	1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life	8 Other Group Life (a)
1. Transfers to Separate Accounts:								
1.1 Net premiums for life contracts (b)							XXX	
1.2 Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts							XXX	
1.4 Totals (Lines 1.1 to 1.3)							XXX	
2. Transfers on account of deposit-type contracts (including $ ..... deposits less $ ..... withdrawals)							XXX	
3. Net investment income and capital gains and losses	25,402,055			25,402,055			XXX	
4. Aggregate write-ins for other income							XXX	
5. Totals (Lines 1.4 to 4)	25,402,055			25,402,055			XXX	
DEDUCT:								
6. Transfers from the Separate Account on account of contract benefits:								
6.1 Death benefits	2,433,694			2,433,694			XXX	
6.2 Matured endowments							XXX	
6.3 Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.4 Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts							XXX	
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits							XXX	
7. Transfers on account of policy loans							XXX	
8. Net transfer of reserves from or (to) Separate Accounts							XXX	
9. Other transfers from the Separate Accounts:								
9.1 Federal and foreign income taxes incurred							XXX	
9.2 Change in expense allowances recognized in reserves							XXX	
9.3 Aggregate write-ins for other transfers from Separate Accounts							XXX	
10. Subtotals (Lines 6.1 to 9.3)	2,433,694			2,433,694			XXX	
11. Fees associated with charges for investment management, administration and contract guarantees	7,555,874			7,555,874			XXX	
12. Increase in aggregate reserve for life and accident and health contracts	9,438,829			9,438,829			XXX	
13. Increase in liability for deposit-type contracts							XXX	
14. Increase in reserve for future federal income taxes							XXX	
15. Aggregate write-ins for reserves and funds							XXX	
16. Totals (Lines 10 to 15)	19,428,397			19,428,397			XXX	
17. Net gain from operations (including $ ..... unrealized capital gains) (Line 5 minus Line 16)	5,973,658			5,973,658			XXX	
18. Policies/certificates in force end of year	8			8			XXX	
DETAILS OF WRITE-INS								
01.301.							XXX	
01.302.							XXX	
01.303.							XXX	
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							XXX	
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)							XXX	
0401.							XXX	
0402.							XXX	
0403.							XXX	
0498. Summary of remaining write-ins for Line 4 from overflow page							XXX	
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)							XXX	
06.701.							XXX	
06.702.							XXX	
06.703.							XXX	
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							XXX	
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)							XXX	
09.301.							XXX	
09.302.							XXX	
09.303.							XXX	
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							XXX	
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							XXX	
1501.							XXX	
1502.							XXX	
1503.							XXX	
1598. Summary of remaining write-ins for Line 15 from overflow page							XXX	
1599. Totals (Lines 1501 thru 1503 plus 1598) (Line 15 above)							XXX	

(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. .....

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

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Transfers to Separate Accounts:							
1.1 Net annuity considerations for annuity contracts	388,304,579		386,335,592	1,968,987			
1.2 Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	6,489,261			6,489,261			
1.4 Totals (Lines 1.1 to 1.3)	394,793,840		386,335,592	8,458,248			
2. Transfers on account of deposit-type contracts (including $ deposits less $ withdrawals)							
3. Net investment income and capital gains and losses	340,899,242		287,619,135	53,280,107			
4. Aggregate write-ins for other income							
5. Totals (Lines 1.4 to 4)	735,693,082		673,954,727	61,738,355			
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits							
6.2 Matured endowments							
6.3 Annuity benefits							
6.4 Payments on supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	69,769,747		43,736,612	26,033,135			
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	7,849,699			7,849,699			
7. Transfers on account of policy loans							
8. Net transfer of reserves from or (to) Separate Accounts							
9. Other transfers from the Separate Accounts:							
9.1 Federal and foreign income taxes incurred							
9.2 Change in expense allowances recognized in reserves	(59,297)			(59,297)			
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	77,560,149		43,736,612	33,823,537			
11. Fees associated with charges for investment management, administration and contract guarantees	3,764,847			3,764,847			
12. Increase in aggregate reserve for life and accident and health contracts	601,625,690		577,475,719	24,149,971			
13. Increase in liability for deposit-type contracts							
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds							
16. Totals (Lines 10 to 15)	682,950,686		621,212,331	61,738,355			
17. Net gain from operations (including $ 1,934,877 unrealized capital gains) (Line 5 minus Line 16)	52,742,396		52,742,396				
18. Policies/certificates in force end of year	19,700		11,325	8,375			
DETAILS OF WRITE-INS							
01.301. Internal transfers in	6,489,261			6,489,261			
01.302.							
01.303.							
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	6,489,261			6,489,261			
0401.							
0402.							
0403.							
0498. Summary of remaining write-ins for Line 4 from overflow page							
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)							
06.701. Internal transfers out	7,849,699			7,849,699			
06.702.							
06.703.							
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	7,849,699			7,849,699			
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 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) 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 - GROUP ANNUITIES [(a)]

(N/A Fraternal)

	1	Deferred				6	7
		2	3	4	5		
	Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1. Transfers to Separate Accounts:							
1.1 Net annuity considerations for annuity contracts	6,807,116			6,807,116			
1.2 Considerations for supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts	2,837,277			2,837,277			
1.4 Totals (Lines 1.1 to 1.3)	9,644,393			9,644,393			
2. Transfers on account of deposit-type contracts (including $ 101,750 deposits less $ 509,528 withdrawals)	(407,778)				(407,778)		
3. Net investment income and capital gains and losses	27,113,632			27,050,902	62,730		
4. Aggregate write-ins for other income							
5. Totals (Lines 1.4 to 4)	36,350,247			36,695,295	(345,048)		
DEDUCT:							
6. Transfers from the Separate Account on account of contract benefits:							
6.1 Death benefits							
6.2 Matured endowments							
6.3 Annuity benefits							
6.4 Payments on supplementary contracts with life contingencies		XXX	XXX	XXX	XXX		XXX
6.5 Accident and health benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.6 Surrender benefits and withdrawals for life contracts	23,517,240			23,517,240			
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	3,020,623			3,020,623			
7. Transfers on account of policy loans							
8. Net transfer of reserves from or (to) Separate Accounts							
9. Other transfers from the Separate Accounts:							
9.1 Federal and foreign income taxes incurred							
9.2 Change in expense allowances recognized in reserves							
9.3 Aggregate write-ins for other transfers from Separate Accounts							
10. Subtotals (Lines 6.1 to 9.3)	26,537,863			26,537,863			
11. Fees associated with charges for investment management, administration and contract guarantees	1,850,951			1,847,018	3,933		
12. Increase in aggregate reserve for life and accident and health contracts	8,310,414			8,310,414			
13. Increase in liability for deposit-type contracts	(349,219)				(349,219)		
14. Increase in reserve for future federal income taxes							
15. Aggregate write-ins for reserves and funds	238				238		
16. Totals (Lines 10 to 15)	36,350,247			36,695,295	(345,048)		
17. Net gain from operations (including $ unrealized capital gains) (Line 5 minus Line 16)							
18. Policies/certificates in force end of year	2,830			2,830			
DETAILS OF WRITE-INS							
01.301. Internal transfers in	2,837,277			2,837,277			
01.302.							
01.303.							
01.398. Summary of remaining write-ins for Line 1.3 from overflow page							
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)	2,837,277			2,837,277			
0401.							
0402.							
0403.							
0498. Summary of remaining write-ins for Line 4 from overflow page							
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)							
06.701. Internal transfers out	3,020,623			3,020,623			
06.702.							
06.703.							
06.798. Summary of remaining write-ins for Line 6.7 from overflow page							
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)	3,020,623			3,020,623			
09.301.							
09.302.							
09.303.							
09.398. Summary of remaining write-ins for Line 9.3 from overflow page							
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 above)							
1501. Miscellaneous expense	238				238		
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)	238				238		

(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 (Hospital & Medical)		4	5	6	7	8	9	10	11	12	13
		2	3										
	Total	Individual	Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
1. Transfers to Separate Accounts:													
1.1 Net Premiums for accident and health contracts													
1.2 Considerations for supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1.3 Aggregate write-ins for other transfers to Separate Accounts													
1.4 Totals (Lines 1.1 to 1.3)													
2. Transfers on account of deposit-type contracts (including $ ..... deposits less $ ..... withdrawals)													
3. Net investment income and capital gains and losses													
4. Aggregate write-ins for other income													
5. Totals (Lines 1.4 to 4)													
DEDUCT:													
6. Transfers from the Separate Account on account of contract benefits:													
6.1 Death benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.2 Matured endowments	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.3 Annuity benefits	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.4 Payments on supplementary contracts with life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.5 Accident and health benefits													
6.6 Surrender benefits and withdrawals for life contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
6.7 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits													
7. Transfers on account of policy loans	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8. Net transfer of reserves from or (to) Separate Accounts													
9. Other transfers from the Separate Accounts:													
9.1 Federal and foreign income taxes incurred	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.2 Change in expense allowances recognized in reserves	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9.3 Aggregate write-ins for other transfers from Separate Accounts													
10. Subtotals (Lines 6.1 to 9.3)													
11. Fees associated with charges for investment management, administration and contract guarantees													
12. Increase in aggregate reserve for life and accident and health contracts													
13. Increase in liability for deposit-type contracts	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
14. Increase in reserve for future federal income taxes													
15. Aggregate write-ins for reserves and funds													
16. Totals (Lines 10 to 15)													
17. Net gain from operations (including $ ..... unrealized capital gains) (Line 5 minus Line 16)													
18. Policies/certificates in force end of year													
DETAILS OF WRITE-INS													
01.301.													
01.302.													
01.303.													
01.398. Summary of remaining write-ins for Line 1.3 from overflow page													
01.399. Totals (Lines 01.301 thru 01.303 plus 01.398) (Line 1.3 above)													
0401.													
0402.													
0403.													
0498. Summary of remaining write-ins for Line 4 from overflow page													
0499. Totals (Lines 0401 thru 0403 plus 0498) (Line 4 above)													
06.701.													
06.702.													
06.703.													
06.798. Summary of remaining write-ins for Line 6.7 from overflow page													
06.799. Totals (Lines 06.701 thru 06.703 plus 06.798) (Line 6.7 above)													
09.301.													
09.302.													
09.303.													
09.398. Summary of remaining write-ins for Line 9.3 from overflow page													
09.399. Totals (Lines 09.301 thru 09.303 plus 09.398) (Line 9.3 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)													

NONE

(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 (N/A Fraternal)	11 Other Individual Life
1. Reserve December 31 of prior year	4,809,892,567	XXX				4,218,724,106			591,168,461	XXX	
2. Tabular net premiums and considerations for annuities and supplementary contracts with life contingencies	168,285,017	XXX							168,285,017	XXX	
3. Increase or (decrease) from investment results after provision for federal income taxes	266,653,407	XXX				164,871,819			101,781,588	XXX	
4. Tabular less actual reserve released		XXX								XXX	
5. Increase in reserve on account of change in valuation basis		XXX								XXX	
5.1 Change in excess of VM-20 deterministic/stochastic reserve over net premium reserve		XXX								XXX	
6. Other increases (net)		XXX								XXX	
7. Totals (Lines 1 to 6)	5,244,830,991	XXX				4,383,595,925			861,235,066	XXX	
8. Net transfer of reserves from or (to) Separate Accounts		XXX								XXX	
9. Tabular cost		XXX								XXX	
10. Reserves released by death	76,481,812	XXX				74,577,109			1,904,703	XXX	
11. Reserves released by other terminations (net)	252,569,200	XXX				1,664,649			250,904,551	XXX	
12. Transfers on account of annuity and supplementary contract payments involving life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13. Charges for investment management, administration and contract guarantees	43,002,977	XXX				29,329,493			13,673,484	XXX	
14. Aggregate write-ins for other decreases in reserves	16,671,914	XXX				16,671,914				XXX	
15. Total deductions (Lines 8 to 14)	388,725,903	XXX				122,243,165			266,482,738	XXX	
16. Reserve December 31 of current year	4,856,105,088	XXX				4,261,352,760			594,752,328	XXX	
Cash Surrender Value and Policy Loans											
17. CSV ending balance December 31, current year	4,836,515,995	XXX				4,241,763,667			594,752,328	XXX	
18. Amount available for policy loans based upon Line 17 CSV	4,836,515,995	XXX				4,241,763,667			594,752,328	XXX	
DETAILS OF WRITE-INS											
1401. Net gain from operations (including $... unrealized capital gains)	16,671,914	XXX				16,671,914				XXX	
1402.		XXX								XXX	
1403.		XXX								XXX	
1498. Summary of remaining write-ins for Line 14 from overflow page		XXX								XXX	
1499. TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)	16,671,914	XXX				16,671,914				XXX	

(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 LIFE INSURANCE [(a)]

(N/A Fraternal)

		1 Total	2 Whole Life	3 Term Life	4 Universal Life	5 Variable Life	6 Variable Universal Life	7 Credit Life	8 Other Group Life
1.	Reserve December 31 of prior year	648,549,841			648,549,841			XXX	
2.	Tabular net premiums and considerations							XXX	
3.	Increase or (decrease) from investment results after provision for federal income taxes	25,402,055			25,402,055			XXX	
4.	Tabular less actual reserve released							XXX	
5.	Increase in reserve on account of change in valuation basis							XXX	
6.	Other increases (net)							XXX	
7.	Totals (Lines 1 to 6)	673,951,896			673,951,896			XXX	
8.	Net transfer of reserves from or (to) Separate Accounts							XXX	
9.	Tabular cost						XXX	XXX	
10.	Reserves released by death	2,433,694			2,433,694			XXX	
11.	Reserves released by other terminations (net)							XXX	
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13.	Charges for investment management, administration and contract guarantees	7,555,874			7,555,874			XXX	
14.	Aggregate write-ins for other decreases in reserves	5,973,658			5,973,658			XXX	
15.	Total deductions (Lines 8 to 14)	15,963,226			15,963,226			XXX	
16.	Reserve December 31 of current year	657,988,670			657,988,670			XXX	
	Cash Surrender Value and Policy Loans								
17.	CSV ending balance December 31, current year	654,647,604			654,647,604			XXX	
18.	Amount available for policy loans based upon line 17 CSV	654,647,604			654,647,604			XXX	
	DETAILS OF WRITE-INS								
1401.	Net gain from operations (including $... unrealized capital gains)	5,973,658			5,973,658			XXX	
1402.								XXX	
1403.								XXX	
1498.	Summary of remaining write-ins for Line 14 from overflow page							XXX	
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)	5,973,658			5,973,658			XXX	

(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 ANNUITIES (a)

		1	Deferred				6	7
			2	3	4	5		
		Total	Fixed Annuities	Indexed Annuities	Variable Annuities With Guarantees	Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Reserve December 31 of prior year	1,560,281,729		1,292,584,453	267,697,276			
2.	Tabular net premiums and considerations	394,793,840		386,335,592	8,458,248			
3.	Increase or (decrease) from investment results after provision for federal income taxes	340,899,243		287,619,136	53,280,107			
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)							
7.	Totals (Lines 1 to 6)	2,295,974,812		1,966,539,181	329,435,631			
8.	Net transfer of reserves from or (to) Separate Accounts							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	77,560,149		43,736,612	33,823,537			
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies							
13.	Charges for investment management, administration and contract guarantees	3,764,848			3,764,848			
14.	Aggregate write-ins for other decreases in reserves	52,742,396		52,742,396				
15.	Total deductions (Lines 8 to 14)	134,067,393		96,479,008	37,588,385			
16.	Reserve December 31 of current year	2,161,907,419		1,870,060,173	291,847,246			
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year	2,161,897,590		1,870,060,172	291,837,418			
18.	Amount available for policy loans based upon line 17 CSV	2,161,897,590		1,870,060,172	291,837,418			
	DETAILS OF WRITE-INS							
1401.	Net gain from operations (including $... unrealized capital gains)	52,742,396		52,742,396				
1402.								
1403.								
1498.	Summary of remaining write-ins for Line 14 from overflow page							
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)	52,742,396		52,742,396				

(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
		Total	2 Fixed Annuities	3 Indexed Annuities	4 Variable Annuities With Guarantees	5 Variable Annuities Without Guarantees	Life Contingent Payout (Immediate and Annuitizations)	Other Annuities
1.	Reserve December 31 of prior year	133,282,814			132,691,775	591,039		
2.	Tabular net premiums and considerations	9,236,615			9,644,393	(407,778)		
3.	Increase or (decrease) from investment results after provision for federal income taxes	27,113,632			27,050,902	62,730		
4.	Tabular less actual reserve released							
5.	Increase in reserve on account of change in valuation basis							
6.	Other increases (net)							
7.	Totals (Lines 1 to 6)	169,633,061			169,387,070	245,991		
8.	Net transfer of reserves from or (to) Separate Accounts							
9.	Tabular cost							
10.	Reserves released by death	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.	Reserves released by other terminations (net)	26,537,863			26,537,863			
12.	Transfers on account of annuity and supplementary contract payments involving life contingencies							
13.	Charges for investment management, administration and contract guarantees	1,850,951			1,847,018	3,933		
14.	Aggregate write-ins for other decreases in reserves	238				238		
15.	Total deductions (Lines 8 to 14)	28,389,052			28,384,881	4,171		
16.	Reserve December 31 of current year	141,244,009			141,002,189	241,820		
	Cash Surrender Value and Policy Loans							
17.	CSV ending balance December 31, current year	141,242,472			141,000,656	241,816		
18.	Amount available for policy loans based upon line 17 CSV	141,242,472			141,000,656	241,816		
	DETAILS OF WRITE-INS							
1401.	Miscellaneous expense	238				238		
1402.								
1403.								
1498.	Summary of remaining write-ins for Line 14 from overflow page							
1499.	TOTALS (Lines 1401 thru 1403 plus 1498) (Line 14 above)	238				238		

(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 RESERVES DURING THE YEAR - ACCIDENT AND HEALTH[(a)]

	1	Comprehensive		4	5	6	7	8	9	10	11	12	13
	Total	2 Individual	3 Group	Medicare Supplement	Vision Only	Dental Only	Federal Employees Health Benefits Plan	Title XVIII Medicare	Title XIX Medicaid	Credit A&H	Disability Income	Long-Term Care	Other Health
ACTIVE LIFE RESERVE													
1. Unearned premium reserves													
2. Additional contract reserves (a)													
3. Additional actuarial reserves-Asset/Liability analysis													
4. Reserve for future contingent benefits													
5. Reserve for rate credits													
6. Aggregate write-ins for reserves													
7. Totals (Gross)													
8. Reinsurance ceded													
9. Totals (Net)													
CLAIM RESERVE													
10. Present value of amounts not yet due on claims													
11. Additional actuarial reserves-Asset/Liability analysis													
12. Reserve for future contingent benefits													
13. Aggregate write-ins for reserves													
14. Totals (Gross)													
15. Reinsurance ceded													
16. Totals (Net)													
17. TOTAL (Net)													
18. TABULAR FUND INTEREST													
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)													

NONE

(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) 3,098,055	4,949,448
1.1	Bonds exempt from U.S. tax	(a)	
1.2	Other bonds (unaffiliated)	(a) 198,644,814	202,394,881
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b)	
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	43,842,715	43,871,606
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c) 32,887,489	33,517,865
4.	Real estate	(d)	
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 12,406,654	12,406,654
7	Derivative instruments	(f) (864,752)	(1,122,786)
8.	Other invested assets	(127,008)	(127,008)
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	289,887,967	295,890,661
11.	Investment expenses		(g) 801,371
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g)
13.	Interest expense		(h)
14.	Depreciation on real estate and other invested assets		(i)
15.	Aggregate write-ins for deductions from investment income		(1,134,558)
16.	Total deductions (Lines 11 through 15)		(333,187)
17.	Net investment income (Line 10 minus Line 16)		296,223,848
	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.	Interest maintenance reserve		(1,134,558)
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)		(1,134,558)

(a) Includes $ 7,433,867 accrual of discount less $ 13,070,766 amortization of premium and less $ 2,268,681 paid for accrued interest on purchases.

(b) Includes $ ..... accrual of discount less $ ..... 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 $ 3,188,625 accrual of discount less $ 734 amortization of premium and less $ 610,435 paid for accrued interest on purchases.

(f) Includes $ ..... accrual of discount less $ ..... amortization of premium.

(g) Includes $ ..... 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	(374,625)	(173,432)	(548,058)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(111,745)		(111,745)		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)					
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	(17,747,521)		(17,747,521)	156,215,029	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate					
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments					
7.	Derivative instruments	50,191,758	175,934,493	226,126,251	51,813	
8.	Other invested assets	97,011		97,011	1,553,366	
9.	Aggregate write-ins for capital gains (losses)		143,220	143,220		
10.	Total capital gains (losses)	32,054,878	175,904,281	207,959,159	157,820,208	
	DETAILS OF WRITE-INS					
0901.	Excess cash distribution for equity residual tranche		143,220	143,220		
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)		143,220	143,220		

EXHIBIT 1 - INVESTMENT EXPENSES

		1 Amount
1.	Rent	
2.	Salaries and wages	
3.	Contributions for benefit plans for employees (a)	
4.	Payments to employees under non-funded benefit plans	
5.	Other employee welfare	
6.	Legal fees and expenses	
7.	Fees of public accountants and consulting actuaries	
8.	Traveling expenses	
9.	Postage, express, telegraph and telephone	
10.	Printing and stationery	
11.	Cost or depreciation of furniture and equipment	
12.	Rental of equipment	
13.	Books and periodicals	
14.	Bureau and association fees	
15.	Insurance, except on real estate	
16.	Miscellaneous losses	
17.	Collection and bank service charges	
18.	Sundry general expenses	
19.	Real estate expenses	
20.	Investment expenses not included elsewhere	801,371
21.	Aggregate write-ins for other investment expenses	
22.	Investment expenses incurred	801,371
Reconciliation with Exhibit 5		
23.	Investment expenses unpaid December 31, prior year	
24.	Investment expenses unpaid December 31, current year	
25.	Investment expenses paid during year (Lines 22 + 23 - 24) (to Exhibit 5, Line 12)	801,371
	DETAILS OF WRITE-INS	
2101.		
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	

(a) Includes $ ..... on account of prior service.

EXHIBIT 2 - INVESTMENT TAXES, LICENSES AND FEES (EXCLUDING FEDERAL INCOME TAXES)

		1 Amount
1.	Real estate taxes	
2.	State insurance department fees	
3.	Other state taxes, including $ ..... for employee benefits	
4.	U.S. Social Security taxes	
5.	All other taxes	
6.	Taxes, licenses and fees incurred	
Reconciliation with Exhibit 5		
7.	Taxes, licenses and fees unpaid December 31, prior year	
8.	Taxes, licenses and fees unpaid December 31, current year	
9.	Taxes, licenses and fees paid during year (Lines 6 + 7 - 8) (to Exhibit 5, Line 13)	

NONE

EXHIBIT 3 - AGGREGATE RESERVE FOR LIFE, ANNUITY AND ACCIDENT AND HEALTH CONTRACTS

1 Description of Valuation Basis	2 Total [a]	3 Ordinary	4 Group
0100001. 80 CSO - CRVM 4.5% (1995-2000)	4,211,724,816	4,211,724,816	
0100002. 80 CSO - CRVM 5.5% (1988-1992)	5,247,732	5,247,732	
0100003. 80 CSO - CRVM 4% (2007-2008)	68,678,902	24,518,220	44,160,682
0100004. 80 CSO - CRVM 5% (1993-1994)	11,679,187	11,679,187	
0100005. 2001 CSO - CRVM 4% (2009-2012)	638,937,715	25,109,725	613,827,990
0100006. 80 CSO - CRVM 4.5% (1995-2005)	77,279,611	77,279,611	
0100007. 80 CSO - CRVM 4% (2006-2008)	4,742,687	4,742,687	
0100008. 2001 CSO - CRVM 4% (2007-2011)	11,108,049	11,108,049	
0100009. 2001 CSO - CRVM 3.5% (2013-2019)	458,070,779	458,070,779	
0100010. 2017 CSO - CRVM 4.5% (2020)	19,981,139	19,981,139	
0100011. 2017 CSO - CRVM 3.75% (2021)	4,422,278	4,422,278	
0100012. 2017 CSO - CRVM 3.75% (2022)	1,993,880	1,993,880	
0100013. 2017 CSO - CRVM 3.75% (2023)	226,986	226,986	
0199999. Life Insurance: Totals	5,514,093,761	4,856,105,089	657,988,672
0200001. Deferred Variable NAV MV	432,849,435	291,847,246	141,002,189
0200002. Deferred CSV MV	1,870,060,172	1,870,060,172	
0299999. Annuities: Totals	2,302,909,607	2,161,907,418	141,002,189
9999999. Totals (to Page 3, Line 1)	7,817,003,368	7,018,012,507	798,990,861

(a) Included in the above table are amounts of deposit-type contracts that originally contained a mortality risk. Amounts of deposit-type contracts that no longer contain a mortality risk in Column 2 are: Life Insurance $; Annuities $; Supplementary Contracts with Life Contingencies $; Accident and Health Contracts $; Miscellaneous Reserves $.

EXHIBIT 3 - INTERROGATORIES

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

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

2.2 If not, state which kind is issued
Non-participating

3.1 Is any surrender value promised in excess of the reserve as legally computed? Yes [ ] No [X] N/A [ ]

3.2 If so, the amount of such excess must be included in surrender values in excess of reserves otherwise required and carried in this schedule. Has this been done? Yes [ ] No [ ] N/A [X]
Attach a statement of methods employed in the valuation of variable life insurance contracts issued at, or subsequently subject to, an extra premium or in the valuation of contracts otherwise issued on lives classified as substandard for the plan of contract issued or on special class lives (including paid-up variable life insurance).

EXHIBIT 3A - CHANGES IN BASIS OF VALUATION DURING THE YEAR

(Including supplementary contracts set up on a basis other than that used to determine benefits)

1 Description of Valuation Class	Valuation Basis 2 Changed From	 3 Changed To	4 Increase in Actuarial Reserve Due to Change
9999999 - Totals (Page 6, Line 5, Analysis of Increase in Reserves)			

NONE

EXHIBIT 4 - 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	591,036					591,036
2. Deposits received during the year	101,750					101,750
3. Investment earnings credited to account	62,730					62,730
4. Other net change in reserves	(238)					(238)
5. Fees and other charges assessed	3,932					3,932
6. Surrender charges						
7. Net surrender or withdrawal payments	509,528					509,528
8. Other net transfer to or (from) general account						
9. Balance at the end of current year (Lines 1+2+3+4-5-6-7-8)	241,818					241,818

EXHIBIT 5 - RECONCILIATION OF CASH AND INVESTED ASSETS

	DEVELOPMENT OF INCREASE IN CASH	1 Amount
1.	Transfers to Separate Accounts on account of:	
	1.1 Net premiums and considerations for annuities and supplementary contracts with life contingencies	415,210,311
	1.2 Aggregate write-ins for other transfers to Separate Accounts	157,512,939
2.	Deposits on deposit-type contract funds and other liabilities without life or disability contingencies	101,750
3.	Investment income collected	292,336,974
4.	Consideration on disposal of short-term bonds net of purchases	88,334,325
5.	Consideration on disposal of investments (excluding short-term bonds)	824,514,333
6.	Aggregate write-ins for other increases in funds from operations	(6,738,101)
7.	Total (Lines 1 to 6)	1,771,272,531
8.	Cost of investments acquired (excluding short-term bonds)	1,163,128,105
9.	Transfers from Separate Accounts on account of contract benefits:	
	9.1 Death benefits	78,915,506
	9.2 Matured endowments	
	9.3 Annuity benefits	
	9.4 Supplementary contract benefits with life contingencies	
	9.5 Accident and health benefits	
	9.6 Surrender benefits and withdrawals for life contracts	195,321,385
	9.7 Policy loans (net)	2,399,155
	9.8 Transfers of reserves (net)	
	9.9 Aggregate write-ins for other transfers from Separate Accounts on account of contract benefits	159,084,589
10.	Other transfers from Separate Accounts:	
	10.1 Federal income taxes	
	10.2 Aggregate write-ins for other transfers from Separate Accounts	143,220
11.	Withdrawals on deposit-type contract funds and other liabilities without life or disability contingencies	509,528
12.	Investment expenses (Exhibit 1, Line 25)	801,371
12.1	Fees associated with investment management, administration and contract guarantees	56,174,648
13.	Investment taxes, licenses and fees, excluding federal income taxes (Exhibit 2, Line 9)	
14.	Total (Lines 8 to 13)	1,656,477,507
15.	Funds from operations (Line 7 minus Line 14)	114,795,024
16.	Surplus contributed or (withdrawn) during year	(86,823,300)
17.	Aggregate write-ins for other changes in funds	
18.	Total funds (includes $ 215,835,684 net transfers from general account) (Lines 15 to 17)	27,971,724
19.	Increase in payable for investments acquired, net of receivable for investments sold	(4,207,553)
20.	Decrease in policy loans	
21.	Aggregate write-ins for other reconciling items	436,117
22.	Increase in cash (Line 18 to 21)	24,200,288
	RECONCILIATION BETWEEN YEARS	
23.	Cash and invested assets, December 31st of prior year	7,475,917,522
24.	Increase in cash (Line 22)	24,200,288
25.	Cost of invested assets acquired	1,365,024,517
26.	Adjusted cost of assets disposed of	1,082,092,347
27.	Increase in policy loans	
28.	Accrual of discount less amortization of premium	(2,306,102)
29.	Depreciation on real estate and other invested assets	
30.	Increase in net unrealized gains	288,506,011
31.	Aggregate write-ins for other reconciling items	3,126,924
32.	Cash and invested assets, December 31st of current year	8,072,376,813
	DETAILS OF WRITE-INS	
01.201.	Internal transfers in	157,512,939
01.202.		
01.203.		
01.298.	Summary of remaining write-ins for Line 1.2 from overflow page	
01.299.	Totals (Lines 01.201 thru 01.203 plus 01.298) (Line 1.2 above)	157,512,939
0601.	Changes in remittances and items not allocated	(6,738,101)
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)	(6,738,101)
09.901.	Internal transfers out	159,084,589
09.902.		
09.903.		
09.998.	Summary of remaining write-ins for Line 9.9 from overflow page	
09.999.	Totals (Lines 09.901 thru 09.903 plus 09.998) (Line 9.9 above)	159,084,589
10.201.	Foreign exchange settlement loss	143,220
10.202.		
10.203.		
10.298.	Summary of remaining write-ins for Line 10.2 from overflow page	
10.299.	Totals (Lines 10.201 thru 10.203 plus 10.298) (Line 10.2 above)	143,220
1701.		
1702.		
1703.		
1798.	Summary of remaining write-ins for Line 17 from overflow page	
1799.	Totals (Lines 1701 thru 1703 plus 1798) (Line 17 above)	
2101.	Other expenses	436,117
2102.		
2103.		
2198.	Summary of remaining write-ins for Line 21 from overflow page	
2199.	Totals (Lines 2101 thru 2103 plus 2198) (Line 21 above)	436,117
3101.	Realized loss on derivatives	3,126,924
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)	3,126,924

EXHIBIT 6 - GUARANTEED INSURANCE AND ANNUITY PRODUCTS

	1 Amount	2 Percent of Total
1. Aggregate reserve for life, annuity and accident and health contracts (Included in Exhibit 3):		
1.1 Life insurance	4,919,341,432	62.4
1.2 Annuities		
1.3 Supplementary contracts with life contingencies		
1.4 Accident and health		
1.5 Miscellaneous reserves		
1.6 Total	4,919,341,432	62.4
2. Liability for deposit-type contracts (included in Exhibit 4):		
2.1 Guaranteed interest contracts		
2.2 Annuities certain		
2.3 Supplemental contracts		
2.4 Dividend accumulations or refunds		
2.5 Premium and other deposit funds		
2.6 Total		
3. Other liabilities (included in Page 3, Lines 4, 10, 13 & 14)	13,630,993	0.2
4. Total liabilities associated with guarantees (Lines 1.6 + 2.6 + 3)	4,932,972,425	62.6
5. Total liabilities not associated with guarantees	2,953,124,104	37.4
6. Total Separate Accounts liabilities (Lines 4 + 5 = Page 3, Line 17)	7,886,096,529	100.0 %

GENERAL INTERROGATORIES

Product Mix

1.01 Identify the product types in the separate account, quantify the assets associated with those products, indicate if there are any guarantees associated with those products, quantify seed money and quantify other fees and expenses due to the general account. For the products (and related assets) that are not registered with the SEC, identify whether the products are considered private placement variable annuity products or private placement life insurance.

Note: A distinct disaggregated product identifier shall be used for each product and shall be used consistently throughout the interrogatory. Disaggregation of reporting shall be such that each product filing or policy form is separately identified. For example, if a company has 5 different separate group annuities, each annuity shall be separately reported. (Companies may eliminate proprietary information however such elimination will require the use of unique reporting identifiers).

Additional Required Surplus Amounts is defined as additional or permanent surplus that is required to be retained in the separate account in accordance with state law or regulation. These amounts should not include reinvested separate account investment proceeds that have not been allocated to separate account contract holders.

1	Separate Account Assets		4	5	6	7	Not Registered with SEC		
	2	3							
Product Identifier	Registered with SEC	Not Registered with SEC	Guarantees Associated with the Product Yes/No	Seed Money	Fees and Expenses Due to the General Account	Additional Required Surplus Amounts	Private Placement Variable Annuity	Private Placement Life Insurance	Other (Not PPVA or PPLI)
1.01A0001 Pension Risk Transfer Group Annuities									
1.01A9999 Total Pension Risk Transfer Group Annuities	0	0	XXX	0	0	0	0	0	0
1.01B0001 All Other Group Annuities									
Group Variable Annuities	149,478,650	0	YES	0	0	0	0	0	0
1.01B9999 Total All Other Group Annuities	149,478,650	0	XXX	0	0	0	0	0	0
1.01C0001 Registered Index Linked Annuities Individual Annuities									
Registered Index-Linked Annuities (RILA)	1,977,871,794	0	YES	0	56,103,686	0	0	0	0
1.01C9999 Total Registered Index Linked Annuities Individual Annuities	1,977,871,794	0	XXX	0	56,103,686	0	0	0	0
1.01D0001 All Other Individual Annuities									
Individual Variable Annuities	283,612,605	0	YES	0	0	0	0	0	0
1.01D9999 Total All Other Individual Annuities	283,612,605	0	XXX	0	0	0	0	0	0
1.01E0001 Life Insurance									
Variable Life	11,056,486	0	YES	0	0	0	0	0	0
Variable Universal Life	162,579,690	0	YES	0	0	0	0	0	0
Variable Corporate Owned Life Insurance (COLI)	0	431,245,951	NO	0	0	0	0	431,245,951	0
Fixed Bank Owned Life Insurance (BOLI)	0	5,114,501,626	YES	0	188,146,587	0	0	0	5,114,501,626
1.01E9999 Total Life Insurance	173,636,176	5,545,747,577	XXX	0	188,146,587	0	0	431,245,951	5,114,501,626
1.01F9999 Totals	2,584,599,225	5,545,747,577	XXX	0	244,250,273	0	0	431,245,951	5,114,501,626

1.02 Did the reporting entity remit seed money, other fees and expenses or additional required surplus amounts to the general account during the current year? ..... Yes [X] No [ ]

1.03 If yes, provide information on the total gross amount of seed money, other fees and expenses or additional required surplus amounts remitted to the general account during the current year (these amounts should not be reflected in the seed money totals in 1.01):

1.031 Seed Money ..... $ 0

1.032 Other Fees and Expenses ..... $ 135,090,152

1.033 Additional Required Surplus Amounts . $ 0

1.04 Did the reporting entity receive seed money from the general account in the current year? ..... Yes [ ] No [X]

1.05 If yes, provide information on the total gross amount of seed money received in the current year: (If amounts were both received and remitted in the current year, include the gross amounts in both 1.031 and 1.051.)

1.051 Seed Money Received ..... $ .....

1.06 Does the reporting entity consider any of the seed money reflected in separate accounts to be insulated from the general account? ..... Yes [ ] No [ ] N/A [X]

1.07 If yes, provide information on the amount of seed money the reporting entity considers insulated from the general account:

1.071 Insulated Seed Money ..... $ .....

GENERAL INTERROGATORIES

1.08 Does the reporting entity have a policy for repatriating seed money or remitting fees and expenses due and additional required surplus amounts to the general account:

1.081 Seed Money..... Yes [ ] No [X]
1.082 Other Fees and Expenses..... Yes [X] No [ ]
1.083 Additional Required Surplus Amounts ... Yes [ ] No [X]

1.09 Provide detail on the time duration for which seed money, other fees and expenses due to the general account and additional required surplus amounts have been held in the separate account:

	1 Seed Money	2 Fees and Expenses Due to the General Account	3 Additional Required Surplus Amounts
1.091 Under 1 Year	0	86,786,063	0
1.092 1 Year - 3 Years	0	73,612,410	0
1.093 Over 3 Years - 5 Years	0	68,425,512	0
1.094 Over 5 Years	0	15,426,288	0
1.095 Total	0	244,250,273	0

1.10 For seed money, other fees and expenses, and additional required surplus amounts held in the separate account, does the reporting entity invest these funds in accordance with investment directives of the general account:

1.101 Seed Money..... Yes [ ] No [X] N/A [ ]
1.102 Other Fees and Expenses..... Yes [X] No [ ] N/A [ ]
1.103 Additional Required Surplus Amounts ... Yes [ ] No [X] N/A [ ]

1.11 If no, does the reporting entity have stated policy and procedure for the investment of seed money, other fees and expenses, and additional required surplus amounts that are retained with the separate account?

1.111 Seed Money..... Yes [ ] No [ ] N/A [X]
1.112 Other Fees and Expenses..... Yes [ ] No [ ] N/A [X]
1.113 Additional Required Surplus Amounts ... Yes [ ] No [ ] N/A [X]

Separate Account Products with General Account Guarantees

2.1 Does the reporting entity have products with guarantees provided by the general account? ..... Yes [X] No [ ]

2.2 Has the separate account collected amounts from the general account within the past five years related to separate account guarantees? ..... Yes [X] No [ ]

2.3 If yes, provide detail on these guarantees paid by the general account:

	1 Year	2 Amount
2.301	As of December 31, 2023	$ 370,238
2.302	As of December 31, 2022	$ 397,403
2.303	As of December 31, 2021	$ 445,312
2.304	As of December 31, 2020	$ 429,897
2.305	As of December 31, 2019	$ 448,450

2.4 To compensate the general account for the risk taken, for any separate account products with general account guarantees, does the separate account remit risk charges to the general account related to separate account guarantees? ..... Yes [X] No [ ]

2.5 If yes, identify the separate account products with risk charges that are remitted to the general account and whether the risk charge for that product is reviewed and opined upon:

1 Product Identifier with Risk Charges	2 Risk Charge Reviewed and Opined Upon	3 Name and Title of Individual who Provided Opinion on Risk Charges
2.5A00001 Pension Risk Transfer Group Annuities		
2.5B00001 All Other Group Annuities		
2.5C00001 Registered Index Linked Annuities Individual Annuities		
2.5D00001 All Other Individual Annuities Individual Variable Annuities	No	
2.5E00001 Life Insurance		

GENERAL INTERROGATORIES

2.6 Provide detail on the risk charges paid to the general account related to separate account guarantees for the past five years:

	1 Year	2 Amount
2.601	As of December 31, 2023	$ 16,414
2.602	As of December 31, 2022	$ 17,466
2.603	As of December 31, 2021	$ 24,091
2.604	As of December 31, 2020	$ 13,640
2.605	As of December 31, 2019	$ 10,699

Investment Directive of Separate Account Activity

3.1 Does the reporting entity have products classified within the separate account for which the investment directive is not determined by the contract holder? (Situations in which the investments directive mirrors the general account would not be considered determined by the contract holder; however, having the contract holder select an investment direction from multiple options would meet this criteria.) ..... Yes [X] No [ ]

3.2 If yes, if these investments would have been included in the general account, would the reporting entity have exceeded the investment limitations imposed on the general account? ..... Yes [ ] No [X] N/A [ ]

3.3 Provide detail on the separate account investment portfolio and state investment limitations. (This includes the combined separate account and general investments, excluding separate account assets with investment direction determined by the contract holder):

1 Investment Type	2 State Investment Limitation	3 Combined Investment (Separate and General Account)
Investments in medium and lower grade assets rated below SVO 2. (Aggregate Limit)	8,770,474,963	1,348,064,352
Investments in lower grade assets rated below SVO 3. (Aggregate Limit)	4,385,237,481	500,570,414
Investments in lower grade assets rated 5 & 6 by the SVO.	1,315,571,244	64,622,908
Investments in lower grade assets rated 6 by the SVO.	438,523,748	754,991
Investments in medium grade assets rated 3 by the SVO. (Single Issuer Limit)	438,523,748	72,050,803
Investments in lower grade assets rated below SVO 3. (Single Issuer Limit)	219,261,874	60,435,190

Allocation of Investment Proceeds of Separate Account Activity

4.1 Does the reporting entity have separate account assets in which less than 100% of investment proceeds (net of contract fees and assessments) are attributed to a contract holder? (This should identify any situations where there is a ceiling on investment performance results.) ..... Yes [X] No [ ]

4.2 If yes, provide detail on the net investment proceeds that were attributed to the contract holder, transferred to the general account and reinvested within the separate account:

1 Product Identifier	2 Net Investment Proceeds	3 Attributed to Contract Holder	4 Transferred to General Account	5 Reinvested Within the Separate Account
4.2A00001 Pension Risk Transfer Group Annuities				
4.2A99999 Total Pension Risk Transfer Group Annuities	0	0	0	0
4.2B00001 All Other Group Annuities				
4.2B99999 Total All Other Group Annuities	0	0	0	0
4.2C00001 Registered Index Linked Annuities Individual Annuities RILA	287,619,135	0	59,617,005	228,002,130
4.2C99999 Total Registered Index Linked Annuities Individual Annuities	287,619,135	0	59,617,005	228,002,130
4.2D00001 All Other Individual Annuities				
4.2D99999 Total All Other Individual Annuities	0	0	0	0
4.2E00001 Life Insurance Fixed BOLI	190,273,873	130,742,934	36,885,367	22,645,572
4.2E99999 Total Life Insurance	190,273,873	130,742,934	36,885,367	22,645,572
4.2F99999 Totals	477,893,008	130,742,934	96,502,372	250,647,702

4.3 For items reinvested within the Separate Account, does the reporting entity invest these assets in accordance with investment directives of the general account? ..... Yes [ ] No [X] N/A [ ]

4.4 If no, does the reporting entity have a stated policy and procedure for the reinvestment of investment proceeds within the separate account? ..... Yes [X] No [ ] N/A [ ]

4.5 Did the reinvestment of investment proceeds within the separate account result with the company having a combined investment portfolio that exceeded the state investment limitations imposed on the general account? ..... Yes [ ] No [X] N/A [ ]

GENERAL INTERROGATORIES

Measurement of Separate Account Assets

5.1 Does the reporting entity report all separate account assets at fair value? ..... Yes [ ] No [X]

5.2 For items not reported at fair value, does the reporting entity report separate account assets at amortized cost, and/or under different measurement methods?

5.21 Amortized Cost ..... Yes [X] No [ ]
5.22 Other Measurement Methods..... Yes [X] No [ ]

5.3 If other measurement methods are used, provide explanation on these measurement methods.
Mortgage loans are measured at outstanding principle balances. .....

5.4 Identify the assets measured at fair value, amortized cost or another measurement method and the percentage of separate account assets measured under each measurement method:

Description	1 Amount	2 Percentage
5.41 Fair Value	$ 1,633,850,451	20.1 %
5.42 Amortized Cost	$ 5,729,847,246	70.5 %
5.43 Other Measurement Methods	$ 766,649,105	9.4 %

5.5 For the assets not measured at fair value, provide a comparison of the reported value to current fair value and identify the unrealized gain or loss that would have been recorded if the assets had been reported at fair value:

	1 Assets Held at Amortized Cost	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.51	$ 5,729,847,246	$ 5,120,300,545	$ (609,546,701)

	1 Assets Held at Other Measurement Method	2 Fair Value	3 Unrecorded Unrealized Gain/Loss
5.52	$ 769,118,610	$ 698,421,518	$ (70,697,092)

Securities Lending Transactions Within Separate Accounts

6.1 Does the reporting entity engage in securities lending transactions with separate account assets? ..... Yes [ ] No [X]

6.2 If yes, does the reporting entity have written policies and procedures for such transactions? ..... Yes [ ] No [ ] N/A [ ]

6.3 Does the reporting entity obtain approval, or otherwise provide notification to contract holders, regarding securities lending transactions that occur with separate account assets? ..... Yes [ ] No [ ] N/A [X]

6.4 Are all securities lending transactions reported on balance sheet? ..... Yes [ ] No [ ] N/A [X]

6.5 Provide a description of the reporting entity's securities lending transaction program, specifically identifying any variations from the securities lending transaction program administered by the general account.
.....

6.6 Provide detail on the current status of separate account transactions by separate account product:
6.61 Amount of any loaned securities within the separate account and the percentage of separate account assets lent

6.611 Amount ..... $ .....
6.612 Percentage..... ..... %

6.62 Identify whether securities lent are reported at book value or market value

6.621 Book Value ..... $ .....
6.622 Market Value.....$ .....

6.63 Detail on collateral received:

6.631 Aggregate Amount Collateral Received

6.6311 Open .....$ .....
6.6312 30 Days or Less.....$ .....
6.6313 31 to 60 Days..... $ .....
6.6314 61 to 90 Days..... $ .....
6.6315 Greater than 90 Days..... $ .....
6.6316 Total Collateral Received.... $ .....

6.632 The aggregate fair value of all securities acquired from the sale, trade or use of the accepted collateral (reinvested collateral) .....$ .....

6.633 Narrative discussion about sources and uses of collateral:
.....

6.634 Collateral for transactions that extend beyond one year from the reporting date .....$ .....

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

6.71 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 5) .....$ .....
6.72 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 (Sum of Schedule DL, Parts 1 and 2, Column 6) .....$ .....
6.73 Total payable for securities lending reported on the liability page (Page 3, Line 14, Column 3) .....$ .....

GENERAL INTERROGATORIES

FHLB Funding Agreements

7.1 Does the reporting entity report Federal Home Loan Bank (FHLB) funding agreements within the separate account? ..... Yes [ ] No [X]

7.2 Provide detail on the elements that support the classification of FHLB funding agreements within the separate account
.....

7.3 Provide detail regarding the FHLB funding agreements classified within the separate account:

1 Amount of FHLB Stock Purchased or Owned	2 Amount of Collateral Pledged to the FHLB	3 Total Borrowing or Funding Capacity Currently Available	4 Total Reserves Related to FHLB Agreements
$ 0	$ 0	$ 0	$ 0

7.4 For funding agreements within the separate account, provide a general description on the nature of the agreement, type of funding (lines of credit, borrowed money, etc) and intended use of funding.
.....

Reporting Differences Between GAAP and SAP Financial Statements (This disclosure is applicable to all reporting entities regardless if they file GAAP financial statements)

8.1 Does the reporting entity file GAAP financial statements? ..... Yes [X] No [ ]

8.2 In accordance with the different separate account reporting requirements between GAAP (SOP 03-1) and statutory accounting, does the reporting entity have products that are classified within the separate account that were, or would have been if GAAP financial statements had been completed, required to be reported within the general account under GAAP financials? Pursuant to SOP 03-1, all of the following conditions must be met to receive separate account reporting classification under GAAP: ..... Yes [X] No [ ] N/A [ ]

a. Legal Recognition - The separate account is legally recognized. That is, the separate account is established, approved, and regulated under special rules such as state insurance laws, federal securities laws, or similar foreign laws.

b. Legally Insulated - The separate account assets supporting the contract liabilities are legally insulated from the general account liabilities of the insurance enterprise (that is, the contract holder is not subject to insurer default risk to the extent of the assets held in the separate account).

c. Investment Directive - The insurer must, as a result of contractual, statutory, or regulatory requirements, invest the contract holder's funds within the separate account as directed by the contract holder in designated investment alternatives or in accordance with specific investment objectives or policies.

d. Investment Performance - All investment performance, net of contract fees and assessments, must as a result of contractual, statutory, or regulatory requirements be passed through to the individual contract holder. Contracts may specify conditions under which there may be a minimum guarantee, but not a ceiling, as a ceiling would prohibit all investment performance from being passed through to the contract holder

8.3 Identify all separate account products and identify whether each product was classified within a separate account for GAAP reporting purposes. (For non-GAAP filers, this disclosure should reflect whether the GAAP classification would have been the same if GAAP financials had been completed.) For products that were (or would have been) reported differently, identify which SOP 03-1 condition prevented separate account GAAP classification for that particular product.

1 Product Identifier	2 Same as GAAP / Condition that Requires GAAP General Account Reporting
Variable Life	Same as GAAP
Variable Universal Life	Same as GAAP
Registered Indexed-linked Annuities	Symetra Life Insurance Company directs the investment activity and retains the investment risk.
Variable Annuities	Same as GAAP
Variable COLI	Same as GAAP
Fixed BOLI	Symetra Life Insurance Company directs the investment activity and retains the investment risk.

FORM FOR CALCULATING THE INTEREST MAINTENANCE RESERVE

INTEREST MAINTENANCE RESERVE

		1 Amount
1.	Reserve as of December 31, Prior Year	6,343,245
2.	Current year's realized pre-tax capital gains/(losses) of $ (659,802) transferred into the reserve net of taxes of $ 0	(659,802)
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)	5,683,443
5.	Current year's amortization released to Summary of Operations (Amortization, Line 1, Column 4)	474,756
6.	Reserve as of December 31, current year (Line 4 minus Line 5)	5,208,687

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.	2023	557,168	(82,412)		474,756
2.	2024	806,082	(66,136)		739,946
3.	2025	1,055,284	(66,545)		988,738
4.	2026	1,108,915	(71,137)		1,037,778
5.	2027	908,918	(76,371)		832,547
6.	2028	707,030	(80,409)		626,621
7.	2029	415,818	(75,969)		339,850
8.	2030	96,807	(60,528)		36,279
9.	2031	(21,564)	(43,852)		(65,416)
10.	2032	79,586	(27,176)		52,410
11.	2033	142,952	(9,265)		133,687
12.	2034	168,579			168,579
13.	2035	177,884			177,884
14.	2036	161,333			161,333
15.	2037	122,241			122,241
16.	2038	79,663			79,663
17.	2039	41,868			41,868
18.	2040	4,376			4,376
19.	2041	(15,589)			(15,589)
20.	2042	(19,657)			(19,657)
21.	2043	(28,868)			(28,868)
22.	2044	(42,749)			(42,749)
23.	2045	(52,916)			(52,916)
24.	2046	(47,630)			(47,630)
25.	2047	(34,196)			(34,196)
26.	2048	(20,762)			(20,762)
27.	2049	(7,328)			(7,328)
28.	2050				
29.	2051				
30.	2052				
31.	2053 and Later				
32.	Total (Lines 1 to 31)	6,343,245	(659,802)		5,683,443

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	318,862,028	XXX	XXX	318,862,028	0.0000		0.0000		0.0000	
2.1	1	NAIC Designation Category 1.A	1,290,895,930	XXX	XXX	1,290,895,930	0.0002	258,179	0.0007	903,627	0.0013	1,678,165
2.2	1	NAIC Designation Category 1.B	3,699,913	XXX	XXX	3,699,913	0.0004	1,480	0.0011	4,070	0.0023	8,510
2.3	1	NAIC Designation Category 1.C	64,966,635	XXX	XXX	64,966,635	0.0006	38,980	0.0018	116,940	0.0035	227,383
2.4	1	NAIC Designation Category 1.D	128,397,745	XXX	XXX	128,397,745	0.0007	89,878	0.0022	282,475	0.0044	564,950
2.5	1	NAIC Designation Category 1.E	344,185,633	XXX	XXX	344,185,633	0.0009	309,767	0.0027	929,301	0.0055	1,893,021
2.6	1	NAIC Designation Category 1.F	641,629,573	XXX	XXX	641,629,573	0.0011	705,793	0.0034	2,181,541	0.0068	4,363,081
2.7	1	NAIC Designation Category 1.G	828,110,784	XXX	XXX	828,110,784	0.0014	1,159,355	0.0042	3,478,065	0.0085	7,038,942
2.8		Subtotal NAIC 1 (2.1+2.2+2.3+2.4+2.5+2.6+2.7)	3,301,886,213	XXX	XXX	3,301,886,213	XXX	2,563,432	XXX	7,896,019	XXX	15,774,052
3.1	2	NAIC Designation Category 2.A	920,196,250	XXX	XXX	920,196,250	0.0021	1,932,412	0.0063	5,797,236	0.0105	9,662,061
3.2	2	NAIC Designation Category 2.B	902,966,209	XXX	XXX	902,966,209	0.0025	2,257,416	0.0076	6,862,543	0.0127	11,467,671
3.3	2	NAIC Designation Category 2.C	252,253,321	XXX	XXX	252,253,321	0.0036	908,112	0.0108	2,724,336	0.0180	4,540,560
3.4		Subtotal NAIC 2 (3.1+3.2+3.3)	2,075,415,780	XXX	XXX	2,075,415,780	XXX	5,097,940	XXX	15,384,115	XXX	25,670,291
4.1	3	NAIC Designation Category 3.A	5,182,290	XXX	XXX	5,182,290	0.0069	35,758	0.0183	94,836	0.0262	135,776
4.2	3	NAIC Designation Category 3.B	6,052,771	XXX	XXX	6,052,771	0.0099	59,922	0.0264	159,793	0.0377	228,189
4.3	3	NAIC Designation Category 3.C	11,876,950	XXX	XXX	11,876,950	0.0131	155,588	0.0350	415,693	0.0500	593,848
4.4		Subtotal NAIC 3 (4.1+4.2+4.3)	23,112,011	XXX	XXX	23,112,011	XXX	251,268	XXX	670,322	XXX	957,813
5.1	4	NAIC Designation Category 4.A	2,357,042	XXX	XXX	2,357,042	0.0184	43,370	0.0430	101,353	0.0615	144,958
5.2	4	NAIC Designation Category 4.B	1,798,312	XXX	XXX	1,798,312	0.0238	42,800	0.0555	99,806	0.0793	142,606
5.3	4	NAIC Designation Category 4.C	3,913,461	XXX	XXX	3,913,461	0.0310	121,317	0.0724	283,335	0.1034	404,652
5.4		Subtotal NAIC 4 (5.1+5.2+5.3)	8,068,815	XXX	XXX	8,068,815	XXX	207,487	XXX	484,494	XXX	692,216
6.1	5	NAIC Designation Category 5.A	1,702,949	XXX	XXX	1,702,949	0.0472	80,379	0.0846	144,069	0.1410	240,116
6.2	5	NAIC Designation Category 5.B	799,452	XXX	XXX	799,452	0.0663	53,004	0.1188	94,975	0.1980	158,291
6.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
6.4		Subtotal NAIC 5 (6.1+6.2+6.3)	2,502,401	XXX	XXX	2,502,401	XXX	133,383	XXX	239,044	XXX	398,407
7.	6	NAIC 6		XXX	XXX		0.0000		0.2370		0.2370	
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)	5,729,847,248	XXX	XXX	5,729,847,248	XXX	8,253,510	XXX	24,673,995	XXX	43,492,779
		PREFERRED STOCKS										
10.	1	Highest Quality		XXX	XXX		0.0005		0.0016		0.0033	
11.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
12.	3	Medium Quality		XXX	XXX		0.0099		0.0263		0.0376	
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)		XXX	XXX		XXX		XXX		XXX	

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	137,562,148	XXX	XXX	137,562,148	0.0000		0.0000		0.0000	
19.1	1	NAIC Designation Category 1.A		XXX	XXX		0.0002		0.0007		0.0013	
19.2	1	NAIC Designation Category 1.B		XXX	XXX		0.0004		0.0011		0.0023	
19.3	1	NAIC Designation Category 1.C		XXX	XXX		0.0006		0.0018		0.0035	
19.4	1	NAIC Designation Category 1.D		XXX	XXX		0.0007		0.0022		0.0044	
19.5	1	NAIC Designation Category 1.E		XXX	XXX		0.0009		0.0027		0.0055	
19.6	1	NAIC Designation Category 1.F		XXX	XXX		0.0011		0.0034		0.0068	
19.7	1	NAIC Designation Category 1.G		XXX	XXX		0.0014		0.0042		0.0085	
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		0.0063		0.0105	
20.2	2	NAIC Designation Category 2.B		XXX	XXX		0.0025		0.0076		0.0127	
20.3	2	NAIC Designation Category 2.C		XXX	XXX		0.0036		0.0108		0.0180	
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		0.0069		0.0183		0.0262	
21.2	3	NAIC Designation Category 3.B		XXX	XXX		0.0099		0.0264		0.0377	
21.3	3	NAIC Designation Category 3.C		XXX	XXX		0.0131		0.0350		0.0500	
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		0.0184		0.0430		0.0615	
22.2	4	NAIC Designation Category 4.B		XXX	XXX		0.0238		0.0555		0.0793	
22.3	4	NAIC Designation Category 4.C		XXX	XXX		0.0310		0.0724		0.1034	
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		0.0472		0.0846		0.1410	
23.2	5	NAIC Designation Category 5.B		XXX	XXX		0.0663		0.1188		0.1980	
23.3	5	NAIC Designation Category 5.C		XXX	XXX		0.0836		0.1498		0.2496	
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)	137,562,148	XXX	XXX	137,562,148	XXX		XXX		XXX	
		DERIVATIVE INSTRUMENTS										
26.		Exchange Traded	5,706,689	XXX	XXX	5,706,689	0.0005	2,853	0.0016	9,131	0.0033	18,832
27.	1	Highest Quality	460,488	XXX	XXX	460,488	0.0005	230	0.0016	737	0.0033	1,520
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	6,167,177	XXX	XXX	6,167,177	XXX	3,084	XXX	9,867	XXX	20,352
34.		Total (Lines 9 + 17 + 25 + 33)	5,873,576,573	XXX	XXX	5,873,576,573	XXX	8,256,593	XXX	24,683,862	XXX	43,513,131

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	664,806,711		XXX	664,806,711	0.0011	731,287	0.0057	3,789,398	0.0074	4,919,570
44.		Commercial Mortgages - All Other - CM2 - High Quality	89,121,547		XXX	89,121,547	0.0040	356,486	0.0114	1,015,986	0.0149	1,327,911
45.		Commercial Mortgages - All Other - CM3 - Medium Quality	8,112,319		XXX	8,112,319	0.0069	55,975	0.0200	162,246	0.0257	208,487
46.		Commercial Mortgages - All Other - CM4 - Low Medium Quality			XXX		0.0120		0.0343		0.0428	
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)	762,040,577		XXX	762,040,577	XXX	1,143,749	XXX	4,967,630	XXX	6,455,967
59.		Schedule DA Mortgages			XXX		0.0034		0.0114		0.0149	
60.		Total Mortgage Loans on Real Estate (Lines 58 + 59)	762,040,577		XXX	762,040,577	XXX	1,143,749	XXX	4,967,630	XXX	6,455,967

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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	10 Amount (Cols. 4 x 9)
		COMMON STOCK										
1.		Unaffiliated - Public	290,832	XXX	XXX	290,832	0.0000		0.1613 (a)	46,911	0.1613 (a)	46,911
2.		Unaffiliated - Private		XXX	XXX		0.0000		0.1945		0.1945	
3.		Federal Home Loan Bank		XXX	XXX		0.0000		0.0061		0.0097	
4.		Affiliated - Life with AVR		XXX	XXX		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					0.0000 (b)		0.0000 (b)		0.0000 (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)	290,832			290,832	XXX		XXX	46,911	XXX	46,911
		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		XXX	XXX		0.0005		0.0016		0.0033	
31.	2	High Quality		XXX	XXX		0.0021		0.0064		0.0106	
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)		XXX	XXX		XXX		XXX		XXX	
		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		0.0000 (c)		0.0000 (c)		0.0000 (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

			1	2	3	4	Basic Contribution		Reserve Objective		Maximum Reserve	
Line Number	NAIC Designation	Description	Book/Adjusted Carrying Value	Reclassify Related Party Encumbrances	Add Third Party Encumbrances	Balance for AVR Reserve Calculations (Cols. 1 + 2 + 3)	5 Factor	6 Amount (Cols.4 x 5)	7 Factor	8 Amount (Cols. 4 x 7)	9 Factor	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	4,608,530			4,608,530	0.0063	29,034	0.0120	55,302	0.0190	87,562
77.		Guaranteed State Low Income Housing Tax Credit					0.0003		0.0006		0.0010	
78.		Non-guaranteed State Low Income Housing Tax Credit					0.0063		0.0120		0.0190	
79.		All Other Low Income Housing Tax Credit					0.0273		0.0600		0.0975	
80.		Total LIHTC (Sum of Lines 75 through 79)	4,608,530			4,608,530	XXX	29,034	XXX	55,302	XXX	87,562
		RESIDUAL TRANCHES OR INTERESTS										
81.		Fixed Income Instruments - Unaffiliated	2,178,671	XXX	XXX	2,178,671	0.0000		0.1580	344,230	0.1580	344,230
82.		Fixed Income Instruments - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
83.		Common Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
84.		Common Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
85.		Preferred Stock - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
86.		Preferred Stock - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
87.		Real Estate - Unaffiliated					0.0000		0.1580		0.1580	
88.		Real Estate - Affiliated					0.0000		0.1580		0.1580	
89.		Mortgage Loans - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
90.		Mortgage Loans - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
91.		Other - Unaffiliated		XXX	XXX		0.0000		0.1580		0.1580	
92.		Other - Affiliated		XXX	XXX		0.0000		0.1580		0.1580	
93.		Total Residual Tranches or Interests (Sum of Lines 81 through 92)	2,178,671			2,178,671	XXX		XXX	344,230	XXX	344,230
		ALL OTHER INVESTMENTS										
94.		NAIC 1 Working Capital Finance Investments		XXX			0.0000		0.0042		0.0042	
95.		NAIC 2 Working Capital Finance Investments		XXX			0.0000		0.0137		0.0137	
96.		Other Invested Assets - Schedule BA		XXX			0.0000		0.1580		0.1580	
97.		Other Short-Term Invested Assets - Schedule DA		XXX			0.0000		0.1580		0.1580	
98.		Total All Other (Sum of Lines 94, 95, 96 and 97)		XXX			XXX		XXX		XXX	
99.		Total Other Invested Assets - Schedules BA & DA (Sum of Lines 29, 37, 64, 70, 74, 80, 93 and 98)	6,787,201			6,787,201	XXX	29,034	XXX	399,532	XXX	431,792

(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

OVERFLOW PAGE FOR WRITE-INS

NONE

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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)		

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		639,322,620
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	175,825,000	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	290,000	176,115,000
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		
7.	Deduct amounts received on disposals, Part 3, Column 15		53,397,044
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)		762,040,576
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		762,040,576
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		762,040,576

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		18,959,905
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,054,476	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	714,931	1,769,407
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		142,906
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	1,591,983	
	5.2 Totals, Part 3, Column 9	(38,617)	1,553,366
6.	Total gain (loss) on disposals, Part 3, Column 19		97,011
7.	Deduct amounts received on disposals, Part 3, Column 16		453,495
8.	Deduct amortization of premium and depreciation		
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		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		22,069,100
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		22,069,100

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		6,433,312,994
2.	Cost of bonds and stocks acquired, Part 3, Column 7		889,668,953
3.	Accrual of discount		7,433,867
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	124,869,596	
	4.4. Part 4, Column 11	31,345,433	156,215,029
5.	Total gain (loss) on disposals, Part 4, Column 19		(18,233,891)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		702,323,192
7.	Deduct amortization of premium		13,070,766
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	173,432	173,432
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		6,752,829,562
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		6,752,829,562

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	318,862,028	314,102,848	316,338,898	320,853,848
Governments	2. Canada	1,000,121	1,030,402	1,105,345	990,000
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	319,862,149	315,133,250	317,444,243	321,843,848
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,000,000	1,025,102	1,000,000	1,000,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	9,165,805	9,053,892	9,308,551	10,905,000
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	1,182,170,493	1,061,690,510	1,182,857,065	1,180,810,017
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	3,686,294,080	3,245,581,258	3,701,050,556	3,564,589,917
	9. Canada	179,731,145	154,104,811	180,717,403	174,354,000
	10. Other Countries	351,623,575	333,711,723	372,064,734	359,661,025
	11. Totals	4,217,648,800	3,733,397,792	4,253,832,693	4,098,604,942
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	5,729,847,247	5,120,300,545	5,764,442,551	5,613,163,807
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	1,022,982,315	1,022,982,315	976,644,117	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries				
	23. Totals	1,022,982,315	1,022,982,315	976,644,117	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	1,022,982,315	1,022,982,315	976,644,117	
	26. Total Stocks	1,022,982,315	1,022,982,315	976,644,117	
	27. Total Bonds and Stocks	6,752,829,561	6,143,282,860	6,741,086,669	

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	222,708,581	222,708,581			
2. Cost of short-term investments acquired	145,791,675	145,791,675			
3. Accrual of discount	3,188,625	3,188,625			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	234,126,000	234,126,000			
7. Deduct amortization of premium	733	733			
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)	137,562,148	137,562,148			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	137,562,148	137,562,148			

(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)		34,070,843
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	88,963,900	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	1,918,601	90,882,501
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	143,833,920	
	3.2 Section 2, Column 19	30,708,100	174,542,020
4.	SSAP No. 108 Adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		45,798,626
6.	Considerations received/(paid) on terminations, Section 2, Column 15		63,307,255
7.	Amortization:		
	7.1 Section 1, Column 19		
	7.2 Section 2, Column 21		
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		
	9.2 Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)		281,986,735
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		281,986,735

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				5,678,839
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				4,692,245
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	333,669			
	3.14 Section 1, Column 18, prior year	(1,110,617)	1,444,286	1,444,286	
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	333,669			
	3.24 Section 1, Column 19, prior year plus	(1,110,617)			
	3.25 SSAP No. 108 Adjustments		1,444,286	1,444,286	
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)		4,393,132		
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)	4,393,132			
	4.23 SSAP No. 108 Adjustments		4,393,132		
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)				10,371,084
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				10,371,084

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	281,986,735	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	10,371,084	
3.	Total (Line 1 plus Line 2)		292,357,819
4.	Part D, Section 1, Column 6	336,728,867	
5.	Part D, Section 1, Column 7	(44,037,379)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(333,669)

			Fair Value Check
7.	Part A, Section 1, Column 16	279,520,633	
8.	Part B, Section 1, Column 13	333,669	
9.	Total (Line 7 plus Line 8)		279,854,302
10.	Part D, Section 1, Column 9	326,707,545	
11.	Part D, Section 1, Column 10	(46,853,243)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	1,112,132	
14.	Part B, Section 1, Column 20	1,110,588	
15.	Part D, Section 1, Column 12	2,222,720	
16.	Total (Line 13 plus Line 14 minus Line 15)		

Schedule E - Part 2 - Verification - Cash Equivalents

N O N E

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
7338	CF	Lake Suzy	FL		12/16/2019	4.100	1,550,504						2,751,919	06/27/2019
2135		FAYETTEVILLE	NC		12/22/2010	6.150	2,393,369						13,520,016	10/20/2010
7391	CF	Fayetteville	NC		11/21/2019	4.480	1,892,681						3,819,626	08/12/2019
2268		PASADENA	CA		06/07/2011	4.100	1,910,410						5,076,923	03/16/2011
7472	CF	El Centro	CA		11/27/2019	3.770	1,650,287						3,640,315	10/22/2019
2420		VACAVILLE	CA		09/22/2011	5.700	259,200						2,856,006	07/08/2011
7486	CF	Killeen	TX		10/22/2019	4.250	601,935						1,728,571	09/12/2019
3116		SAN JOSE	CA		02/03/2012	5.450	1,561,779						14,321,294	12/29/2011
7523	CF	Rancho Cordova	CA		12/12/2019	4.030	2,110,553						3,199,737	10/22/2019
3117		SPRINGFIELD	VA		12/29/2011	5.150	272,370						5,954,508	12/01/2011
7527	CF	Fruit Cove	FL		01/28/2020	3.940	2,008,664						3,844,771	11/19/2019
3194		LIVONIA	MI		03/30/2012	5.300	501,547						2,627,864	03/01/2012
7585		Mammoth Lakes	CA		01/02/2020	3.700	1,981,716						8,205,574	12/02/2019
3603		DALLAS	TX		03/07/2013	4.500	2,744,015						6,096,640	12/27/2012
7614	CF	Tucson	AZ		01/23/2020	4.160	2,577,910						4,340,140	12/06/2020
3760		ST LOUIS PARK	MN		08/09/2013	6.350	1,087,666						3,174,948	04/23/2013
7619	CF	Bradenton	FL		03/24/2020	3.700	824,194						1,883,456	12/04/2019
3855		SIMI VALLEY	CA		09/13/2013	5.150	718,709						2,924,843	08/02/2013
7621	CF	Sarasota	FL		03/24/2020	3.700	683,478						1,657,672	12/10/2019
3927		SAN JUAN CAPISTRANO	CA		08/29/2013	5.150	1,337,035						6,352,797	07/17/2013
7745	CF	Sherman	TX		04/22/2020	3.770	1,490,117						5,641,277	02/20/2020
3933		HAUPPAUGE	NY		09/13/2013	5.040	736,225						3,036,775	07/22/2013
7748	CF	Berea	OH		05/07/2020	3.570	859,140						3,657,205	02/19/2020
3967		OAKLAND	CA		11/14/2013	6.040	3,038,036						12,378,098	09/28/2013
7757	CF	Burbank	CA		07/13/2020	3.750	1,164,711						2,100,595	02/27/2020
3976		SUMNER	WA		10/25/2013	5.250	623,969						1,531,662	09/12/2013
7804	CF	Portland	OR		08/03/2020	3.360	1,304,580						3,978,418	04/03/2020
3981		LAS VEGAS	NV		10/01/2013	5.380	1,263,277						2,471,243	09/12/2013
7888	CF	Cameron Park	CA		07/16/2020	3.750	3,016,967						7,923,798	05/22/2020
4021		SAN FRANCISCO	CA		12/26/2013	5.100	1,734,482						2,575,214	11/29/2013
7994	CF	Olney	MD		12/09/2020	3.520	1,291,874						3,258,943	09/04/2020
4023		SAN FRANCISCO	CA		12/26/2013	5.100	1,414,380						2,463,230	11/30/2013
8012		Petaluma	CA		11/10/2020	3.000	708,327						2,811,764	08/17/2020
4032		TUCSON	AZ		01/16/2014	5.250	1,646,520						12,359,334	11/27/2013
8054	CF	Sacramento	CA		07/28/2021	3.550	685,854						1,521,943	12/10/2020
4054		CEDAR PARK	TX		12/20/2013	4.800	89,857						3,264,733	11/21/2013
8055	CF	Salem	VA		07/28/2021	3.550	620,087						1,502,586	11/27/2020
4283		MCLEAN	VA		06/30/2014	4.950	1,059,920						1,742,067	05/30/2014
8056	CF	Albany	GA		07/27/2021	3.550	620,087						1,513,286	11/29/2020
4356		FOND DU LAC	WI		09/25/2014	4.650	718,770						1,583,926	08/05/2014
8081	CF	Livermore	CA		12/10/2020	3.520	2,492,953						7,719,473	10/12/2020
4384		HOUSTON	TX		08/26/2014	4.600	1,167,126						2,784,000	06/25/2014
8082	CF	Midland	TX		12/07/2020	3.860	590,373						3,485,098	10/06/2020
4385		MINOOKA	IL		09/11/2014	4.650	307,404						1,935,725	08/11/2014
8094		Shenandoah	TX		01/15/2021	3.810	1,346,106						3,062,718	12/04/2020
4388		HUNTINGTON STATION	NY		10/22/2014	4.680	1,154,245						2,303,328	07/30/2014
8108	CF	Hillsboro	OR		12/17/2020	3.790	1,388,897						5,496,200	11/09/2020
4406		SACRAMENTO	CA		09/03/2014	4.870	485,888						3,864,808	07/18/2014
8112	CF	West Sacramento	CA		12/22/2020	3.180	2,281,429						10,253,102	11/10/2020
4442		GOLDEN	CO		10/09/2014	4.650	909,554						3,960,521	08/08/2014
8128	CF	Peoria	AZ		12/23/2020	3.290	980,944						1,605,377	10/30/2020
4499		CORONA	CA		01/07/2015	4.400	839,075						3,569,182	09/06/2014

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
8132	CF	Madison Heights	MI		12/30/2020	3.550	1,408,744						2,442,409	11/20/2020
4529		PLACENTIA	CA		11/18/2014	4.700	538,992						4,916,241	10/02/2014
8148	CF	Rialto	CA		02/01/2021	3.630	3,243,318						5,084,349	11/20/2020
4548		DAHLONEGA	GA		10/23/2014	4.660	335,288						624,455	10/08/2014
8167	CF	Arroyo Grande	CA		02/11/2021	3.560	1,494,536						3,050,052	12/04/2020
4581		BELLINGHAM	WA		11/25/2014	4.800	843,571						2,394,074	10/28/2014
8178		Bronx	NY		02/18/2021	3.940	986,606						4,129,648	12/22/2020
4614		PROVO	UT		12/30/2014	4.350	1,112,319						3,762,049	11/13/2014
8184		Oakland	CA		03/05/2021	3.900	933,567						3,471,177	01/08/2021
4853		CINCINNATI	OH		07/01/2015	4.170	2,604,141						4,907,183	05/11/2015
8205	CF	San Jose	CA		03/26/2021	3.000	1,203,022						5,430,378	02/03/2021
4866		MILWAUKIE	OR		06/10/2015	4.050	1,247,566						4,222,050	05/19/2015
8222	CF	Pocatello	ID		03/12/2021	2.960	1,932,812						3,471,126	02/01/2021
4868		COLUMBUS	OH		07/14/2015	4.250	955,627						3,538,563	06/15/2015
8232	CF	Fresno	CA		08/09/2021	3.480	781,129						1,719,292	02/09/2021
4873		TUCSON	AZ		08/04/2015	4.350	2,536,052						6,539,436	06/17/2015
8276	CF	Pasadena	CA		04/27/2021	3.490	1,855,118						2,999,447	03/10/2021
4876		BUFFALO	NY		07/28/2015	4.830	1,376,980						3,095,416	04/27/2015
8301	CF	Culver City	CA		04/23/2021	3.650	1,307,059						2,366,841	02/25/2021
4878		LOS ALAMITOS	CA		06/18/2015	4.300	1,155,874						3,110,651	04/29/2015
8381		Glenville	NY		06/16/2021	4.200	975,749						2,338,358	04/09/2021
4880		MESQUITE	TX		07/01/2015	4.000	1,077,296						3,097,280	05/06/2015
8392	CF	Indianapolis	IN		06/03/2021	4.270	786,961						2,809,457	04/13/2021
4887		TAYLOR	MI		06/30/2015	4.350	1,225,861						2,254,693	05/26/2015
8397	CF	Santa Cruz	CA		06/28/2021	3.380	1,590,977						7,863,586	04/23/2021
4889		HOUSTON	TX		08/14/2015	4.350	1,398,648						4,423,433	06/24/2015
8460		San Diego	CA		07/22/2021	3.690	884,190						1,645,039	06/02/2021
4915		GILBERT	AZ		07/08/2015	4.250	488,496						2,215,601	05/19/2015
8478		Canton	GA		07/13/2021	3.680	1,252,403						1,575,835	05/21/2021
4982		SUGAR LAND	TX		09/29/2015	4.140	1,653,692						4,163,997	06/08/2015
8482		El Cajon	CA		08/30/2021	2.880	2,130,497						3,729,530	06/06/2021
5134		WEST SACRAMENTO	CA		11/23/2015	4.350	1,497,583						5,113,255	11/03/2015
8488	CF	Alhambra	CA		08/23/2021	3.830	849,499						2,341,321	06/28/2021
5141		EAST AMHERST	NY		03/31/2016	4.600	1,041,033						2,058,735	10/14/2015
8490		Orange	CA		08/13/2021	3.930	1,773,940						3,165,509	06/07/2021
5166		BUFFALO	NY		11/17/2015	4.510	715,691						1,755,018	11/09/2015
8496	CF	Albuquerque	NM		09/07/2021	3.570	878,070						1,347,519	07/01/2021
5228		SUNNYVALE	CA		12/18/2015	4.350	2,372,425						9,444,175	11/18/2015
8517	CF	Phoenix	AZ		08/12/2021	3.750	811,229						1,674,000	06/29/2021
5241		HAMILTON	NJ		12/18/2015	4.690	2,522,792						5,178,800	12/01/2015
8532	CF	San Francisco	CA		09/30/2021	3.450	1,914,409						7,575,940	08/06/2021
5252		FORT MYERS	FL		02/02/2016	4.640	597,001						1,681,694	01/04/2016
8567		Marquette	MI		09/03/2021	3.970	609,067						1,995,000	08/12/2021
5275		LOS ANGELES	CA		12/29/2015	5.500	1,785,385						3,005,431	12/17/2015
8573	CF	Longview	TX		10/01/2021	3.500	1,355,361						2,178,219	07/10/2021
5319		ROCK HILL	SC		02/11/2016	4.650	818,456						1,190,818	02/05/2016
8582	CF	Milpitas	CA		10/18/2021	3.150	1,102,656						13,730,490	09/17/2021
5325		COSTA MESA	CA		04/01/2016	4.450	720,637						2,950,152	02/12/2016
8591	CF	Riverton	UT		11/02/2021	3.320	765,121						1,657,882	09/10/2021
5326		Eugene	OR		03/02/2016	4.520	1,708,398						5,373,536	01/20/2016
8646	CF	Riverside	CA		02/17/2022	3.410	1,226,129						3,086,971	02/01/2022
5375		INDIANAPOLIS	IN		09/30/2016	4.000	1,209,985						1,758,623	08/02/2016

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
8664	CF	Phoenix	AZ		12/02/2021	3.450	969,036						2,695,672	09/30/2021
5376		WICHITA	KS		09/30/2016	4.000	887,322						1,727,043	08/03/2016
8667	CF	Chattanooga	TN		12/28/2021	3.320	1,814,306						4,105,580	11/02/2021
5378		OMAHA	NE		09/30/2016	4.000	645,326						1,248,878	08/05/2016
8686	CF	Solana Beach	CA		02/18/2022	3.780	1,080,344						3,589,986	12/17/2021
5379		KANSAS CITY	MO		09/30/2016	4.000	504,160						975,676	08/03/2016
8693	CF	Lima	OH		12/17/2021	3.890	902,255						1,636,368	10/25/2021
5398		SAINT CHARLES	MO		05/20/2016	4.630	607,156						1,086,175	03/31/2016
8700	CF	Valley	AL		12/08/2021	3.400	2,723,894						3,709,677	10/22/2021
5454		BOSSIER CITY	LA		06/06/2016	4.550	1,030,656						1,793,765	03/31/2016
8704	CF	Jurupa Valley	CA		01/14/2022	4.180	2,052,616						5,626,514	11/12/2021
5462		SAN DIEGO	CA		04/29/2016	4.430	806,097						3,377,240	04/25/2016
8711	CF	Wixom	MI		02/23/2022	3.880	5,742,416						8,538,005	11/04/2021
5513		LAS VEGAS	NV		07/15/2016	4.450	1,279,166						5,581,511	06/01/2016
8712	CF	El Paso	TX		03/25/2022	4.050	1,168,426						1,742,971	10/26/2021
5523		BOISE	ID		06/24/2016	4.480	1,938,389						4,427,143	05/27/2016
8718	CF	Richmond	VA		12/28/2021	3.750	2,665,587						3,832,375	11/10/2021
5579		SOUTH SAINT PAUL	MN		12/05/2016	4.470	1,647,447						6,771,195	07/06/2016
8722	CF	Gainsville	GA		04/14/2022	3.920	1,658,579						2,619,888	11/08/2021
5590		CHICAGO	IL		08/26/2016	4.150	2,367,387						5,714,355	07/07/2016
8736	CF	East Syracuse	NY		01/26/2022	3.700	2,185,967						4,584,678	11/10/2021
5601		KENT	WA		08/01/2016	4.060	1,043,558						2,460,584	07/20/2016
8741	CF	Castroville	CA		01/27/2022	3.520	1,446,621						3,598,124	12/17/2021
5608		DELAWARE	OH		09/30/2016	4.300	2,385,593						13,264,131	08/29/2016
8745	CF	Milton	WA		03/25/2022	3.650	3,873,757						10,615,382	12/11/2021
5630		CLOVIS	NM		09/30/2016	4.000	483,994						855,803	08/15/2016
8746	CF	Cornelius	NC		01/19/2022	3.460	1,190,426						1,795,584	11/30/2021
5634		AURORA	CO		10/28/2016	4.000	996,332						2,647,697	09/09/2016
8747	CF	Diamond Bar	CA		01/25/2022	3.780	2,099,547						3,320,756	11/23/2021
5660		STANWOOD	WA		10/07/2016	4.050	3,365,860						8,177,528	08/25/2016
8751	CF	La Mirada	CA		02/11/2022	3.470	2,816,169						5,173,936	12/08/2021
5669		RANCHO CUCAMONGA	CA		11/01/2016	3.950	2,499,665						10,196,057	10/10/2016
8755	CF	Tampa	FL		02/02/2022	3.560	1,524,755						3,448,317	12/06/2021
5698		SEATTLE	WA		11/23/2016	4.170	691,149						1,003,501	10/03/2016
8761	CF	Sunnyvale	CA		02/02/2022	3.480	1,513,827						7,370,635	12/21/2021
5706		BELLEVUE	WA		10/31/2016	4.050	2,871,190						12,832,927	09/27/2016
8774	CF	Woodbridge	VA		03/04/2022	3.700	1,126,713						2,376,541	12/27/2021
5715		LA MARQUE	TX		10/28/2016	4.110	2,045,166						3,422,165	09/26/2016
8895	CF	Fresno	CA		04/11/2022	4.070	3,729,270						6,459,065	03/01/2022
5749		MURRIETA	CA		10/14/2016	3.820	692,487						1,714,904	09/22/2016
8957	CF	Buffalo	NY		06/24/2022	4.140	4,633,342						7,245,042	04/25/2022
5751		LYNCHBURG	VA		11/21/2016	3.790	1,573,711						4,003,648	10/04/2016
8958		Buffalo	NY		06/24/2022	4.140	2,438,601						3,562,314	04/25/2022
5756		NORFOLK	VA		11/22/2016	4.060	848,020						1,654,194	09/30/2016
9008	CF	Birmingham	AL		06/10/2022	4.640	977,489						1,955,090	04/20/2022
5758		SAN DIEGO	CA		11/22/2016	4.050	1,755,710						8,755,300	10/14/2016
9015	CF	Bentonville	AR		05/13/2022	4.400	2,974,042						6,693,747	04/13/2022
5771		WILLOWBROOK	IL		11/29/2016	3.990	2,177,451						5,384,827	10/04/2016
9111	CF	Troy	MO		10/28/2022	5.100	1,305,725						3,767,636	08/17/2022
5842		JOHNSON CITY	TN		12/22/2016	4.190	1,706,274						4,811,989	11/10/2016
9115		Las Vegas	NV		10/05/2022	5.169	3,958,089						6,258,096	08/12/2022
5843		HUNTSVILLE	AL		12/22/2016	4.190	1,657,303						7,880,515	11/07/2016

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Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
9126	CF	Halfmoon	NY		10/07/2022	4.750	8,238,356						11,733,045	08/10/2022
5880		LARKSPUR	CA		03/16/2017	4.840	2,529,702						5,492,176	01/31/2017
9141		Fresno	CA		10/14/2022	4.600	3,417,032						6,949,660	08/24/2022
5892		TUALATIN	OR		03/31/2017	4.890	3,057,923						11,607,788	02/21/2017
9149	CF	Tacoma	WA		11/07/2022	5.110	11,220,994						17,250,000	09/29/2022
5911		JACKSONVILLE	FL		03/03/2017	4.520	1,738,084						5,114,166	02/16/2017
9153	CF	Dallas	TX		11/09/2022	5.210	3,544,485						7,000,000	08/31/2022
5912		LOGAN	UT		03/23/2017	4.660	626,001						2,316,104	02/22/2017
9182		Wheat Ridge	CO		11/07/2022	5.670	1,567,519						3,385,000	09/21/2022
5936		MASON	OH		04/12/2017	4.730	904,647						2,196,306	03/06/2017
9184	CF	Chico	CA		11/14/2022	5.720	1,766,598						3,240,000	10/04/2022
5958		MONROE	MI		06/09/2017	4.740	1,157,291						3,293,600	04/28/2017
9226	CF	Magnolia	DE		12/19/2022	6.070	8,855,045						30,100,000	11/17/2022
5961		FOOTHILL RANCH	CA		04/19/2017	4.630	612,845						1,161,848	02/21/2017
9261		Independence	OH		01/23/2023	5.700	1,587,773						3,700,000	12/13/2022
5962		OKLAHOMA CITY	OK		03/30/2017	4.680	492,954						2,600,138	03/10/2017
9274	CF	Selma	TX		03/06/2023	5.820	1,641,017						3,050,000	01/17/2023
5977		ORMOND BEACH	FL		05/22/2017	4.700	1,981,716						6,888,767	04/05/2017
9279		Fresno	CA		05/24/2023	5.700	990,826						1,920,000	01/31/2023
5995		LOS ANGELES	CA		04/27/2017	4.780	1,678,560						6,755,973	04/11/2017
9284	CF	Boulder	CO		03/31/2023	5.850	3,000,000						7,700,000	03/01/2023
6002		BERKELEY	CA		05/02/2017	4.730	2,373,697						5,270,041	03/27/2017
9296		Humble	TX		03/28/2023	5.950	644,682						1,610,000	03/28/2023
6065		MOBILE	AL		06/30/2017	4.430	1,414,270						3,722,926	04/20/2017
9307	CF	Bakersfield	CA		03/23/2023	5.710	3,012,572						7,000,000	02/08/2023
6136		MILWAUKIE	OR		08/01/2017	4.400	2,980,235						6,020,943	06/27/2017
9329	CF	Westminster	CO		04/13/2023	5.950	989,668						3,000,000	03/03/2023
6141		COLUMBUS	IN		08/09/2017	4.580	1,020,146						2,404,363	06/30/2017
9333	CF	Elk Grove	CA		04/21/2023	6.000	4,368,875						10,720,000	02/25/2023
6146		COLUMBUS	IN		08/09/2017	4.580	1,572,724						3,627,300	06/30/2017
9392	CF	Wixom	MI		06/23/2023	5.790	1,147,007						2,100,000	04/13/2023
6147		ARLINGTON HEIGHTS	IL		07/24/2017	4.550	1,010,675						2,469,603	06/20/2017
9476	CF	Houston	TX		07/05/2023	5.600	1,565,268						2,250,000	05/01/2023
6168		MAHTOMEDI	MN		07/13/2017	4.480	1,082,972						3,283,482	06/23/2017
9508	CF	Oxnard	CA		07/19/2023	5.360	1,791,855						8,050,000	05/24/2023
6180		RIDGELAND	MS		09/01/2017	4.560	622,737						1,462,920	08/07/2017
9597	CF	Venice	CA		10/05/2023	6.400	6,593,917						14,800,000	08/04/2023
6235		AZUSA	CA		12/04/2017	4.580	896,021						2,252,149	08/15/2017
9599		Groveport	OH		10/10/2023	6.580	998,682						2,670,000	08/18/2023
6238		PHOENIX	AZ		04/26/2018	4.870	477,090						1,102,776	08/15/2017
6243		BUFORD	GA		09/29/2017	4.560	458,922						1,148,559	08/17/2017
6262		HOLLY	MI		10/20/2017	5.040	555,537						1,110,472	09/11/2017
6281		NEWPORT	VT		10/17/2017	4.620	935,631						2,246,886	09/13/2017
6305		MESA	AZ		11/15/2017	4.760	533,280						1,671,975	10/05/2017
6368		LAKE MARY	FL		12/15/2017	4.890	538,379						1,219,268	11/22/2017
6387		BLUE ASH	OH		12/29/2017	4.660	2,990,310						6,395,827	12/12/2017
6393		TULSA	OK		12/29/2017	4.540	684,079						1,905,125	12/01/2017
6412		COLUMBUS	NE		12/27/2017	4.600	634,074						1,273,712	12/11/2017
6413		LEBANON	IN		12/28/2017	4.600	792,593						1,837,397	12/11/2017
6436		CHESTERFIELD	MI		01/19/2018	4.470	513,029						1,060,000	12/21/2017
6447		ROCHESTER	NY		03/19/2018	4.680	876,835						1,982,356	02/06/2018
6491		FLORENCE	KY		03/15/2018	4.880	1,130,108						2,105,503	02/22/2018

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6510		BOCA RATON	FL		03/14/2018	4.780	864,795						1,600,312	02/26/2018
6588		GRAND PRAIRIE	TX		07/11/2018	4.790	1,573,113						5,282,984	04/26/2018
6605		HORN LAKE	MS		05/11/2018	5.070	653,712						2,141,743	04/05/2018
6625		LEAGUE CITY	TX		01/11/2019	5.360	669,660						1,092,538	10/15/2018
6630		LAREDO	TX		06/18/2018	4.960	1,770,513						3,370,491	04/24/2018
6649		BURLINGAME	CA		07/30/2018	5.180	1,649,583						6,604,188	06/14/2018
6650		NOVATO	CA		07/30/2018	5.180	1,649,583						7,308,796	06/14/2018
6660		OAKDALE	NY		09/05/2018	4.830	1,871,824						3,622,657	05/08/2018
6661		SPRINGFIELD	OR		07/11/2018	4.980	1,191,417						2,845,931	06/06/2018
6676		SAN JOSE	CA		07/06/2018	5.030	1,351,817						2,123,626	05/15/2018
6691		SALEM	OR		06/07/2018	4.960	1,313,739						2,348,388	05/23/2018
6696		TUCSON	AZ		06/28/2018	5.150	1,272,829						1,317,500	05/22/2018
6715		SACRAMENTO	CA		07/12/2018	4.980	1,328,402						5,161,957	06/13/2018
6724		CARMEL	IN		07/13/2018	4.820	3,525,132						6,495,641	06/18/2018
6740		ROCKVILLE	MD		08/09/2018	4.910	1,751,547						3,068,389	06/29/2018
6746		GREEN VALLEY	AZ		07/26/2018	5.010	1,288,745						4,319,294	06/12/2018
6754		HAYTI	MO		07/23/2018	5.110	823,702						1,586,206	07/03/2018
6768		PLATTEVILLE	WI		08/06/2018	5.130	935,255						1,700,131	07/16/2018
6779		SNELLVILLE	GA		08/30/2018	4.950	989,241						2,355,571	07/12/2018
6783		WILKESBORO	NC		09/13/2018	4.890	2,968,573						10,894,533	07/31/2018
6784		WILKESBORO	NC		09/13/2018	4.890	2,417,267						12,897,669	07/31/2018
6815		BELLEVUE	NE		09/11/2018	5.030	2,247,103						4,318,760	08/14/2018
6852		SAN CLEMENTE	CA		10/25/2018	4.950	706,343						2,139,774	08/31/2018
6878		LITTLE ELM	TX		11/02/2018	5.000	1,104,558						4,461,851	09/13/2018
6882		MCKINNEY	TX		11/01/2018	5.010	2,063,650						3,571,200	09/13/2018
6913		SALEM	OR		12/07/2018	5.030	1,043,743						1,612,422	10/10/2018
6916		COLORADO SPRINGS	CO		10/30/2018	5.160	1,430,441						2,604,392	09/24/2018
6958		RICHMOND	VA		12/12/2018	5.120	839,413						1,649,521	10/30/2018
7003		KATY	TX		01/31/2019	5.060	3,119,018						6,165,681	12/14/2018
7011		MIDLOTHIAN	VA		01/24/2019	4.980	4,449,054						9,642,599	12/03/2018
7018		Las Vegas	NV		10/09/2019	4.350	4,943,773						13,355,657	07/15/2019
7020		VERNON	CA		03/08/2019	5.000	892,214						2,145,843	12/19/2018
7028		FAYETTEVILLE	AR		02/20/2019	4.780	5,196,802						9,447,232	12/26/2018
7036		VIRGINIA BEACH	VA		02/27/2019	4.730	4,131,656						8,188,542	01/08/2019
7082		FRESNO	CA		03/20/2019	4.650	1,112,020						2,145,827	02/18/2019
7083		BAKERSFIELD	CA		03/20/2019	4.650	907,408						1,750,305	02/18/2019
7109		CHURCHTON	MD		06/11/2019	4.660	1,724,168						3,057,231	02/24/2019
7125		SURPRISE	AZ		04/12/2019	4.760	2,074,030						5,201,663	03/11/2019
7149		SUNNYVALE	CA		05/16/2019	4.640	1,787,702						3,480,360	03/12/2019
7151		MIDDLEBOROUGH	MA		05/14/2019	4.820	992,847						1,643,600	03/15/2019
7162		HAUPPAUGE	NY		05/21/2019	4.480	2,675,148						7,920,482	03/12/2019
7184		WARRENTON	VA		05/20/2019	4.540	3,352,776						5,805,524	04/02/2019
7211		ROCKLIN	CA		06/05/2019	4.300	2,480,794						5,640,720	04/01/2019
7370		Santa Clara	CA		11/01/2019	3.950	2,464,034						10,326,154	09/11/2019
7380		Playa Del Rey	CA		10/15/2019	4.200	1,079,037						1,873,654	08/19/2019
7467		Reading	PA		11/14/2019	4.000	2,426,008						5,382,887	09/17/2019
7501		Arcadia	CA		11/20/2019	4.290	5,575,879						6,384,567	09/24/2019
7514		Redding	CA		11/14/2019	4.050	1,570,265						2,855,488	09/25/2019
7595		Chicago	IL		02/19/2020	4.700	2,946,038						4,656,566	11/07/2019
7613		Portland	OR		01/08/2020	3.990	3,613,427						7,946,881	11/19/2019
7624		Portland	OR		01/17/2020	3.710	3,700,580						8,542,772	11/15/2019
7821		Phoenix	AZ		05/27/2020	3.560	497,101						654,986	04/16/2020

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7822		Phoenix	AZ		05/27/2020	3.560	614,835						917,960	04/16/2020
7823		La Verkin	UT		05/27/2020	3.560	680,244						1,221,218	04/13/2020
7824		Cedar City	UT		05/27/2020	3.560	754,373						1,299,368	04/13/2020
7825		Smithfield	UT		05/27/2020	3.560	941,876						1,761,917	04/03/2020
7911		South Bend	IN		10/08/2020	4.950	1,957,979						3,258,655	06/30/2020
7986		New York	NY		10/23/2020	3.300	2,528,885						7,132,083	08/27/2020
7987		New York	NY		10/22/2020	3.300	2,809,872						13,537,931	08/20/2020
7988		Bronx	NY		10/22/2020	3.300	2,898,851						8,570,604	08/18/2020
7989		New York	NY		10/23/2020	3.300	2,369,659						7,512,983	08/27/2020
8088		Grovetown	GA		11/24/2020	4.120	1,906,365						3,413,783	10/16/2020
8110		Culver City	CA		12/30/2020	3.820	9,728,505						14,574,948	10/08/2020
8279		Las Vegas	NV		04/22/2021	3.560	792,908						2,598,708	03/16/2021
8288		Port Charlotte	FL		05/26/2021	3.860	4,205,188						6,999,234	03/24/2021
8303		Tappahannock	VA		05/24/2021	4.650	736,316						1,168,108	03/03/2021
8305		Los Angeles	CA		05/06/2021	4.030	1,760,591						3,581,536	03/09/2021
8372		Stockton	CA		04/30/2021	4.200	2,400,000						11,495,871	03/09/2021
8376		Milwaukie	OR		05/27/2021	4.130	4,347,387						8,740,675	03/22/2021
8439		Birmingham	MI		06/10/2021	3.650	1,650,865						6,277,258	04/28/2021
8489		Anaheim	CA		08/30/2021	3.330	2,004,690						5,789,895	06/18/2021
8621		Lake Worth	TX		01/03/2022	3.440	1,618,272						5,173,100	10/08/2021
8760		Oakdale	MN		01/31/2022	3.730	2,293,486						3,463,645	12/13/2021
8831		Garland	TX		03/18/2022	3.890	2,758,450						6,404,066	02/01/2022
8837		Kansas City	KS		04/14/2022	3.950	2,207,005						5,062,839	02/09/2022
8847		La Marque	TX		04/05/2022	3.820	1,178,305						2,342,367	02/07/2022
8848		Mesquite	TX		04/05/2022	3.820	1,079,327						2,301,309	02/01/2022
8851		Fresno	CA		05/02/2022	4.040	1,587,503						3,995,799	03/24/2022
8864		Topeka	KS		03/07/2022	4.330	746,337						1,801,631	02/14/2022
8891		Savannah	GA		05/13/2022	3.850	5,779,388						13,617,043	03/30/2022
8896		Torrance	CA		05/11/2022	4.160	1,266,252						2,197,589	03/17/2022
8901		Ontario	CA		04/28/2022	4.130	1,610,473						2,601,333	03/04/2022
8909		Fontana	CA		07/07/2022	4.250	15,506,849						25,824,207	03/10/2022
8912		Miami	FL		05/02/2022	4.020	1,827,836						3,745,508	03/08/2022
8919		Lodi	CA		05/06/2022	3.990	1,943,479						10,962,893	03/17/2022
8920		Carson City	NV		05/06/2022	4.090	4,443,038						8,015,210	03/22/2022
8935		North East	MD		05/11/2022	4.220	6,837,652						17,981,700	03/05/2022
8937		Chestertown	MD		05/12/2022	4.320	4,504,817						10,199,875	03/05/2022
8948		Tucson	AZ		04/25/2022	3.620	5,666,737						8,694,563	02/14/2022
8952		Jersey Village	TX		05/20/2022	3.860	1,707,768						3,691,503	03/31/2022
8962		Dallas	TX		07/08/2022	4.840	4,354,411						12,311,686	05/12/2022
8991		Grosse Pointe Farms	MI		06/03/2022	4.590	1,428,860						3,228,120	04/12/2022
8994		Longview	WA		06/06/2022	4.590	10,634,937						17,100,456	04/11/2022
8995		Garden City	NY		07/29/2022	4.980	7,000,000						8,857,777	06/01/2022
9003		Oakland	TN		07/19/2022	5.350	3,438,277						5,761,906	05/10/2022
9005		Booneville	MS		07/19/2022	5.350	2,323,617						3,241,877	05/10/2022
9006		Crawfordsville	IN		07/19/2022	5.350	1,637,747						3,590,332	04/30/2022
9023		Portland	OR		06/24/2022	5.730	1,275,932						2,917,582	04/21/2022
9032		Woodinville	WA		06/30/2022	4.970	2,392,734						3,234,787	05/17/2022
9033		Westerville	OH		08/31/2022	4.870	2,404,711						8,835,774	05/09/2022
9042		Salt Lake City	UT		06/30/2022	4.990	3,915,363						13,497,446	05/20/2022
9053		Fort Pierce	FL		07/26/2022	5.170	2,353,405						3,983,200	06/14/2022
9054		Philadelphia	PA		07/26/2022	5.070	2,496,362						5,267,817	06/02/2022
9066		Rocky Mount	NC		08/04/2022	4.850	1,151,006						2,767,019	06/24/2022

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		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
9087		Tarzana	CA		09/15/2022	5.210	5,800,000						35,933,062	07/12/2022
9142		Chatsworth	CA		11/15/2022	4.970	1,329,975						3,900,000	08/18/2022
9144		Prescott	AZ		10/05/2022	5.270	8,546,715						18,824,491	09/01/2022
9176		Topeka	KS		11/08/2022	5.510	1,113,501						2,850,000	09/21/2022
9199		Las Vegas	NV		01/18/2023	6.130	22,771,464						56,070,000	11/07/2022
9242		Lubbock	TX		01/27/2023	6.150	1,393,995						2,280,000	12/13/2022
9294		New York	NY		03/14/2023	5.750	28,000,000						93,600,000	02/01/2023
9302		San Antonio	TX		03/23/2023	5.540	1,678,602						3,110,000	01/20/2023
9345		Pico Rivera	CA		04/17/2023	5.830	3,970,784						12,600,000	02/28/2023
9354		New Orleans	LA		06/30/2023	6.010	694,906						1,250,000	04/28/2023
9355		Macon	GA		06/30/2023	6.010	2,084,719						4,910,000	04/25/2023
9356		New York	NY		06/30/2023	6.010	2,134,356						3,850,000	05/05/2023
9357		West Chester	OH		06/30/2023	6.010	1,935,811						3,670,000	04/26/2023
9366		North Tonawanda	NY		06/30/2023	5.750	7,325,670						10,900,000	04/05/2023
9372		Livonia	MI		06/16/2023	5.820	1,779,908						4,060,000	03/31/2023
9373		Livonia	MI		09/20/2023	6.070	1,145,051						2,400,000	03/31/2023
9393		Tucson	AZ		07/21/2023	6.070	1,600,000						4,300,000	06/05/2023
9414		Rancho Cordova	CA		05/30/2023	5.650	925,000						2,200,000	04/24/2023
9427		Arlington	TX		06/05/2023	6.050	2,763,396						5,600,000	04/14/2023
9433		San Antonio	TX		07/07/2023	6.030	1,565,882						3,390,000	05/04/2023
9464		Akron	OH		06/30/2023	5.880	1,091,836						2,930,000	05/09/2023
9465		Palo Alto	CA		06/20/2023	5.950	1,091,923						5,700,000	05/03/2023
9474		Shorewood	IL		08/01/2023	5.920	2,026,037						3,700,000	05/24/2023
9478		Calhoun	GA		08/01/2023	5.920	1,401,799						2,450,000	05/30/2023
9479		Tifton	GA		08/01/2023	5.920	1,450,583						2,550,000	05/26/2023
9488		Indianapolis	IN		06/23/2023	5.850	1,188,819						2,675,000	05/11/2023
9502		Hanover	PA		07/28/2023	6.020	5,567,533						14,550,000	06/10/2023
9527		Hawthorne	CA		07/13/2023	5.750	2,484,898						6,000,000	05/22/2023
9537		Clarkston	MI		10/13/2023	6.220	3,996,183						10,100,000	05/30/2023
9577		Gardner	MA		10/05/2023	6.160	2,991,531						8,500,000	09/09/2023
9578		North Haven	CT		09/26/2023	6.860	869,395						3,260,000	07/21/2023
9579		Moraine	OH		08/31/2023	6.200	2,091,140						3,560,000	07/26/2023
9582		Los Angeles	CA		09/12/2023	6.500	881,435						2,550,000	07/26/2023
9584		Brooklyn	NY		09/29/2023	6.390	1,247,685						2,000,000	08/02/2023
9587		White Bear Lake	MN		10/13/2023	6.750	466,961						1,460,000	08/29/2023
9589		Livermore	CA		09/22/2023	6.310	2,096,050						4,150,000	07/20/2023
9602		Seattle	WA		09/28/2023	6.060	2,025,000						5,880,000	08/31/2023
9608		Northglenn	CO		10/25/2023	6.600	1,298,847						3,450,000	08/28/2023
9609		Colorado Springs	CO		10/25/2023	6.600	1,049,069						2,550,000	08/29/2023
9610		Vineyard	UT		10/23/2023	6.570	1,448,707						3,010,000	08/31/2023
9611		Saginaw	TX		10/23/2023	6.570	1,448,707						5,080,000	09/01/2023
9626		Mammoth Lakes	CA		10/24/2023	6.390	3,694,974						11,900,000	09/09/2023
9627		El Segundo	CA		10/23/2023	6.410	11,734,087						22,000,000	08/21/2023
9639		Simi Valley	CA		11/03/2023	6.890	1,398,830						4,380,000	08/26/2023
9640		Las Vegas	NV		11/07/2023	6.610	3,200,000						10,800,000	09/14/2023
9641		Richmond	TX		10/18/2023	6.570	1,198,930						4,800,000	08/29/2023
9642		Phoenix	AZ		10/18/2023	6.570	1,348,796						3,010,000	08/29/2023
9643		Mesa	AZ		11/17/2023	6.650	1,030,000						2,950,000	08/29/2023
9644		Frisco	TX		10/25/2023	6.650	999,122						3,710,000	09/13/2023
9659		Gardena	CA		11/13/2023	6.470	1,050,000						3,000,000	09/13/2023
9677		Los Angeles	CA		11/30/2023	6.940	960,000						1,800,000	10/03/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							762,040,576						1,925,695,800	XXX

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					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued 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
0899999. Total Mortgages in good standing							762,040,576						1,925,695,800	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							762,040,576						1,925,695,800	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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3967	OAKLAND	CA		11/14/2013	6.040		40,000	12,378,098
9115	Las Vegas	NV		10/05/2022	5.169		250,000	6,258,096
9199	Las Vegas	NV		01/18/2023	6.130	23,000,000		56,070,000
9261	Independence	OH		01/23/2023	5.700	1,625,000		3,700,000
9242	Lubbock	TX		01/27/2023	6.150	1,425,000		2,280,000
9274	Selma	TX		03/06/2023	5.820	1,675,000		3,050,000
9294	New York	NY		03/14/2023	5.750	28,000,000		93,600,000
9279	Fresno	CA		05/24/2023	5.700	1,000,000		1,920,000
9302	San Antonio	TX		03/23/2023	5.540	1,700,000		3,110,000
9284	Boulder	CO		03/31/2023	5.850	3,000,000		7,700,000
9345	Pico Rivera	CA		04/17/2023	5.830	4,000,000		12,600,000
9296	Humble	TX		03/28/2023	5.950	650,000		1,610,000
9354	New Orleans	LA		06/30/2023	6.010	700,000		1,250,000
9307	Bakersfield	CA		03/23/2023	5.710	3,050,000		7,000,000
9355	Macon	GA		06/30/2023	6.010	2,100,000		4,910,000
9329	Westminster	CO		04/13/2023	5.950	1,000,000		3,000,000
9356	New York	NY		06/30/2023	6.010	2,150,000		3,850,000
9333	Elk Grove	CA		04/21/2023	6.000	4,400,000		10,720,000
9357	West Chester	OH		06/30/2023	6.010	1,950,000		3,670,000
9392	Wixom	MI		06/23/2023	5.790	1,160,000		2,100,000
9366	North Tonawanda	NY		06/30/2023	5.750	7,425,000		10,900,000
9476	Houston	TX		07/05/2023	5.600	1,575,000		2,250,000
9372	Livonia	MI		06/16/2023	5.820	1,800,000		4,060,000
9508	Oxnard	CA		07/19/2023	5.360	1,800,000		8,050,000
9373	Livonia	MI		09/20/2023	6.070	1,150,000		2,400,000
9597	Venice	CA		10/05/2023	6.400	6,600,000		14,800,000
9393	Tucson	AZ		07/21/2023	6.070	1,600,000		4,300,000
9599	Groveport	OH		10/10/2023	6.580	1,000,000		2,670,000
9414	Rancho Cordova	CA		05/30/2023	5.650	925,000		2,200,000
9427	Arlington	TX		06/05/2023	6.050	2,800,000		5,600,000
9433	San Antonio	TX		07/07/2023	6.030	1,575,000		3,390,000
9464	Akron	OH		06/30/2023	5.880	1,100,000		2,930,000
9465	Palo Alto	CA		06/20/2023	5.950	1,100,000		5,700,000
9474	Shorewood	IL		08/01/2023	5.920	2,035,000		3,700,000
9478	Calhoun	GA		08/01/2023	5.920	1,408,000		2,450,000
9479	Tifton	GA		08/01/2023	5.920	1,457,000		2,550,000
9488	Indianapolis	IN		06/23/2023	5.850	1,195,000		2,675,000
9502	Hanover	PA		07/28/2023	6.020	5,600,000		14,550,000
9527	Hawthorne	CA		07/13/2023	5.750	2,500,000		6,000,000
9537	Clarkston	MI		10/13/2023	6.220	4,000,000		10,100,000
9577	Gardner	MA		10/05/2023	6.160	3,000,000		8,500,000
9578	North Haven	CT		09/26/2023	6.860	875,000		3,260,000
9579	Moraine	OH		08/31/2023	6.200	2,100,000		3,560,000
9582	Los Angeles	CA		09/12/2023	6.500	885,000		2,550,000
9584	Brooklyn	NY		09/29/2023	6.390	1,250,000		2,000,000
9587	White Bear Lake	MN		10/13/2023	6.750	470,000		1,460,000
9589	Livermore	CA		09/22/2023	6.310	2,100,000		4,150,000
9602	Seattle	WA		09/28/2023	6.060	2,025,000		5,880,000
9608	Northglenn	CO		10/25/2023	6.600	1,300,000		3,450,000
9609	Colorado Springs	CO		10/25/2023	6.600	1,050,000		2,550,000
9610	Vineyard	UT		10/23/2023	6.570	1,450,000		3,010,000
9611	Saginaw	TX		10/23/2023	6.570	1,450,000		5,080,000
9626	Mammoth Lakes	CA		10/24/2023	6.390	3,700,000		11,900,000
9627	El Segundo	CA		10/23/2023	6.410	11,750,000		22,000,000
9639	Simi Valley	CA		11/03/2023	6.890	1,400,000		4,380,000

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						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
9640	Las Vegas	NV		11/07/2023	6.610	3,200,000		10,800,000
9641	Richmond	TX		10/18/2023	6.570	1,200,000		4,800,000
9642	Phoenix	AZ		10/18/2023	6.570	1,350,000		3,010,000
9643	Mesa	AZ		11/17/2023	6.650	1,030,000		2,950,000
9644	Frisco	TX		10/25/2023	6.650	1,000,000		3,710,000
9659	Gardena	CA		11/13/2023	6.470	1,050,000		3,000,000
9677	Los Angeles	CA		11/30/2023	6.940	960,000		1,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other						175,825,000	290,000	465,851,194
0899999. Total Mortgages in good standing						175,825,000	290,000	465,851,194
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						175,825,000	290,000	465,851,194

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					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
3193	DAYTON	OH		06/22/2012	06/21/2023	683,084								683,084			
8093	Sacramento	CA		12/31/2020	12/28/2023	497,386								497,386			
3576	HOUSTON	TX		04/25/2013	05/01/2023	219,301								219,301			
8253	Harbor City	CA		03/31/2021	01/13/2023	698,039								698,039			
3632	White Bear Lake	MN		07/26/2013	10/13/2023	482,321								482,321			
8893	San Jose	CA		06/06/2022	08/04/2023	2,078,696								2,078,696			
3638	STOCKTON	CA		06/28/2013	06/28/2023	997,472								997,472			
9168	Victorville	CA		10/04/2022	08/08/2023	3,732,091								3,732,091			
3759	Westminster	CO		04/23/2013	04/13/2023	908,721								908,721			
3783	Tucson	AZ		07/30/2013	07/21/2023	1,575,094								1,575,094			
3784	CARMEL	IN		07/30/2013	01/17/2023	750,064								750,064			
3785	NOBLESVILLE	IN		07/30/2013	01/17/2023	750,064								750,064			
3856	CHICAGO	IL		11/20/2013	11/17/2023	803,547								803,547			
3949	Norcross	GA		10/29/2013	07/28/2023	3,592,079								3,592,079			
3966	CHEYENNE	WY		09/13/2013	09/14/2023	1,166,695								1,166,695			
3971	KENT	WA		10/04/2013	10/30/2023	503,441								503,441			
4012	GRAND PRAIRIE	TX		11/21/2013	10/18/2023	1,255,652								1,255,652			
4338	JACKSON	TN		07/23/2014	07/17/2023	958,511								958,511			
4627	CHARLOTTE	NC		02/03/2015	05/15/2023	1,422,018								1,422,018			
5544	Kyle	TX		07/20/2016	09/25/2023	1,017,112								1,017,112			
5677	San Antonio	TX		11/18/2016	07/07/2023	1,480,150								1,480,150			
5754	NORFOLK	VA		11/22/2016	10/27/2023	1,372,154								1,372,154			
6780	SAN DIEGO	CA		10/12/2018	07/27/2023	651,734								651,734			
7173	WHITEWATER	WI		05/15/2019	03/23/2023	3,574,005								3,574,005			
0199999. Mortgages closed by repayment						31,169,431								31,169,431			
7338	Lake Suzy	FL		12/16/2019		1,607,226								56,721			
7391	Fayetteville	NC		11/21/2019		2,022,951								130,270			
7472	El Centro	CA		11/27/2019		1,769,141								118,853			
7486	Killeen	TX		10/22/2019		614,419								12,485			
7523	Rancho Cordova	CA		12/12/2019		2,172,880								62,327			
7527	Fruit Cove	FL		01/28/2020		2,095,838								87,175			
7585	Mammoth Lakes	CA		01/02/2020		2,119,848								138,132			
7614	Tucson	AZ		01/23/2020		2,652,359								74,449			
7619	Bradenton	FL		03/24/2020		881,684								57,490			
7621	Sarasota	FL		03/24/2020		731,152								47,674			
7745	Sherman	TX		04/22/2020		1,554,492								64,375			
7748	Berea	OH		05/07/2020		878,374								19,233			
7757	Burbank	CA		07/13/2020		1,201,717								37,006			
7804	Portland	OR		08/03/2020		1,334,335								29,755			
7888	Cameron Park	CA		07/16/2020		3,105,616								88,649			
7994	Olney	MD		12/09/2020		1,346,445								54,572			
8012	Petaluma	CA		11/10/2020		739,805								31,478			
8054	Sacramento	CA		07/28/2021		705,222								19,368			
8055	Salem	VA		07/28/2021		637,598								17,510			
8056	Albany	GA		07/27/2021		637,598								17,510			
8081	Livermore	CA		12/10/2020		2,566,344								73,391			
8082	Midland	TX		12/07/2020		628,332								37,959			
8094	Shenandoah	TX		01/15/2021		1,384,059								37,954			
8108	Hillsboro	OR		12/17/2020		1,428,378								39,482			
8112	West Sacramento	CA		12/22/2020		2,351,592								70,163			
8128	Peoria	AZ		12/23/2020		1,023,055								42,111			

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					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
8132	Madison Heights	MI		12/30/2020		1,467,693								58,948			
8148	Rialto	CA		02/01/2021		3,336,936								93,618			
8167	Arroyo Grande	CA		02/11/2021		1,537,835								43,298			
8178	Bronx	NY		02/18/2021		1,048,077								61,471			
8184	Oakland	CA		03/05/2021		959,291								25,724			
2135	FAYETTEVILLE	NC		12/22/2010		2,894,185								500,816			
8205	San Jose	CA		03/26/2021		1,240,299								37,278			
2268	PASADENA	CA		06/07/2011		1,983,093								72,683			
8222	Pocatello	ID		03/12/2021		1,993,320								60,509			
2420	VACAVILLE	CA		09/22/2011		341,211								82,011			
8232	Fresno	CA		08/09/2021		812,404								31,275			
3116	SAN JOSE	CA		02/03/2012		1,989,266								427,487			
8276	Pasadena	CA		04/27/2021		1,908,776								53,658			
3117	SPRINGFIELD	VA		12/29/2011		351,953								79,582			
8301	Culver City	CA		04/23/2021		1,344,078								37,019			
3194	LIVONIA	MI		03/30/2012		635,622								134,075			
8381	Glenville	NY		06/16/2021		1,012,502								36,753			
3603	DALLAS	TX		03/07/2013		2,877,397								133,382			
8392	Indianapolis	IN		06/03/2021		833,627								46,666			
3760	ST LOUIS PARK	MN		08/09/2013		1,126,961								39,296			
8397	Santa Cruz	CA		06/28/2021		1,637,171								46,194			
3855	SIMI VALLEY	CA		09/13/2013		846,395								127,686			
8460	San Diego	CA		07/22/2021		908,697								24,507			
3927	SAN JUAN CAPISTRANO	CA		08/29/2013		1,396,117								59,082			
8478	Canton	GA		07/13/2021		1,301,843								49,440			
3933	HAUPPAUGE	NY		09/13/2013		867,455								131,230			
8482	El Cajon	CA		08/30/2021		2,195,876								65,380			
3967	OAKLAND	CA		11/14/2013		3,081,454								83,419			
8488	Alhambra	CA		08/23/2021		872,481								22,982			
3976	SUMNER	WA		10/25/2013		670,738								46,769			
8490	Orange	CA		08/13/2021		1,808,575								34,635			
3981	LAS VEGAS	NV		10/01/2013		1,317,547								54,269			
8496	Albuquerque	NM		09/07/2021		902,536								24,467			
4021	SAN FRANCISCO	CA		12/26/2013		1,809,043								74,562			
8517	Phoenix	AZ		08/12/2021		833,413								22,184			
4023	SAN FRANCISCO	CA		12/26/2013		1,475,182								60,802			
8532	San Francisco	CA		09/30/2021		1,954,707								40,298			
4032	TUCSON	AZ		01/16/2014		1,691,333								44,813			
8567	Marquette	MI		09/03/2021		620,879								11,812			
4054	CEDAR PARK	TX		12/20/2013		181,482								91,624			
8573	Longview	TX		10/01/2021		1,437,608								82,247			
4283	MCLEAN	VA		06/30/2014		1,103,986								44,066			
8582	Milpitas	CA		10/18/2021		1,223,405								120,749			
4356	FOND DU LAC	WI		09/25/2014		768,664								49,894			
8591	Riverton	UT		11/02/2021		787,050								21,929			
4384	HOUSTON	TX		08/26/2014		1,249,200								82,074			
8646	Riverside	CA		02/17/2022		1,251,518								25,389			
4385	MINOOKA	IL		09/11/2014		352,242								44,838			
8664	Phoenix	AZ		12/02/2021		996,046								27,009			
4388	HUNTINGTON STATION	NY		10/22/2014		1,201,992								47,747			
8667	Chattanooga	TN		12/28/2021		1,923,254								108,949			

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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
4406	SACRAMENTO	CA		09/03/2014		597,676								111,788			
8686	Solana Beach	CA		02/18/2022		1,120,710								40,366			
4442	GOLDEN	CO		10/09/2014		947,567								38,012			
8693	Lima	OH		12/17/2021		954,159								51,905			
4499	CORONA	CA		01/07/2015		873,942								34,867			
8700	Valley	AL		12/08/2021		2,800,729								76,836			
4529	PLACENTIA	CA		11/18/2014		561,082								22,090			
8704	Jurupa Valley	CA		01/14/2022		2,104,396								51,780			
4548	DAHLONEGA	GA		10/23/2014		383,389								48,101			
8711	Wixom	MI		02/23/2022		5,891,741								149,325			
4581	BELLINGHAM	WA		11/25/2014		877,818								34,247			
8712	El Paso	TX		03/25/2022		1,233,230								64,804			
4614	PROVO	UT		12/30/2014		1,195,799								83,481			
8718	Richmond	VA		12/28/2021		2,736,918								71,331			
4853	CINCINNATI	OH		07/01/2015		2,773,962								169,821			
8722	Gainsville	GA		04/14/2022		1,701,007								42,427			
4866	MILWAUKIE	OR		06/10/2015		1,330,326								82,760			
8736	East Syracuse	NY		01/26/2022		2,359,892								173,924			
4868	COLUMBUS	OH		07/14/2015		1,017,608								61,981			
8741	Castroville	CA		01/27/2022		1,476,163								29,542			
4873	TUCSON	AZ		08/04/2015		2,636,812								100,759			
8745	Milton	WA		03/25/2022		3,950,421								76,664			
4876	BUFFALO	NY		07/28/2015		1,446,477								69,497			
8746	Cornelius	NC		01/19/2022		1,223,388								32,962			
4878	LOS ALAMITOS	CA		06/18/2015		1,231,272								75,398			
8747	Diamond Bar	CA		01/25/2022		2,155,200								55,653			
4880	MESQUITE	TX		07/01/2015		1,217,548								140,252			
8751	La Mirada	CA		02/11/2022		2,893,636								77,467			
4887	TAYLOR	MI		06/30/2015		1,305,555								79,694			
8755	Tampa	FL		02/02/2022		1,566,405								41,650			
4889	HOUSTON	TX		08/14/2015		1,487,935								89,287			
8761	Sunnyvale	CA		02/02/2022		1,572,577								58,750			
4915	GILBERT	AZ		07/08/2015		508,233								19,737			
8774	Woodbridge	VA		03/04/2022		1,169,170								42,458			
4982	SUGAR LAND	TX		09/29/2015		1,720,303								66,611			
8895	Fresno	CA		04/11/2022		3,863,498								134,227			
5134	WEST SACRAMENTO	CA		11/23/2015		1,555,852								58,269			
8957	Buffalo	NY		06/24/2022		4,716,395								83,053			
5141	EAST AMHERST	NY		03/31/2016		1,102,623								61,590			
8958	Buffalo	NY		06/24/2022		2,482,313								43,712			
5166	BUFFALO	NY		11/17/2015		800,740								85,049			
9008	Birmingham	AL		06/10/2022		993,532								16,043			
5228	SUNNYVALE	CA		12/18/2015		2,464,097								91,672			
9015	Bentonville	AR		05/13/2022		3,025,235								51,192			
5241	HAMILTON	NJ		12/18/2015		2,674,489								151,697			
9111	Troy	MO		10/28/2022		1,392,931								87,206			
5252	FORT MYERS	FL		02/02/2016		632,704								35,703			
9115	Las Vegas	NV		10/05/2022		3,787,401								79,311			
5275	LOS ANGELES	CA		12/29/2015		1,846,754								61,369			
9126	Halfmoon	NY		10/07/2022		8,368,847								130,491			
5319	ROCK HILL	SC		02/11/2016		848,710								30,255			

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9141	Fresno	CA		10/14/2022		3,493,763								76,731			
5325	COSTA MESA	CA		04/01/2016		747,637								27,000			
9149	Tacoma	WA		11/07/2022		11,386,579								165,584			
5326	Eugene	OR		03/02/2016		1,751,994								43,596			
9153	Dallas	TX		11/09/2022		3,595,840								51,354			
5375	INDIANAPOLIS	IN		09/30/2016		1,255,602								45,617			
9182	Wheat Ridge	CO		11/07/2022		1,597,971								30,053			
5376	WICHITA	KS		09/30/2016		920,774								33,452			
9184	Chico	CA		11/14/2022		1,800,000								33,402			
5378	OMAHA	NE		09/30/2016		669,655								24,329			
9226	Magnolia	DE		12/19/2022		9,000,000								144,955			
5379	KANSAS CITY	MO		09/30/2016		523,167								19,007			
9261	Independence	OH		01/23/2023										37,227			
5398	SAINT CHARLES	MO		05/20/2016		629,180								22,024			
9274	Selma	TX		03/06/2023										33,983			
5454	BOSSIER CITY	LA		06/06/2016		1,090,538								59,882			
9279	Fresno	CA		05/24/2023										9,174			
5462	SAN DIEGO	CA		04/29/2016		853,757								47,660			
9296	Humble	TX		03/28/2023										5,318			
5513	LAS VEGAS	NV		07/15/2016		1,352,748								73,582			
9307	Bakersfield	CA		03/23/2023										37,428			
5523	BOISE	ID		06/24/2016		2,009,334								70,945			
9329	Westminster	CO		04/13/2023										10,332			
5579	SOUTH SAINT PAUL	MN		12/05/2016		1,705,385								57,938			
9333	Elk Grove	CA		04/21/2023										31,125			
5590	CHICAGO	IL		08/26/2016		2,505,444								138,057			
9392	Wixom	MI		06/23/2023										12,993			
5601	KENT	WA		08/01/2016		1,083,173								39,615			
9476	Houston	TX		07/05/2023										9,733			
5608	DELAWARE	OH		09/30/2016		2,522,012								136,420			
9508	Oxnard	CA		07/19/2023										8,145			
5630	CLOVIS	NM		09/30/2016		502,241								18,247			
9597	Venice	CA		10/05/2023										6,083			
5634	AURORA	CO		10/28/2016		1,054,115								57,783			
9599	Groveport	OH		10/10/2023										1,317			
5660	STANWOOD	WA		10/07/2016		3,514,581								148,721			
5669	RANCHO CUCAMONGA	CA		11/01/2016		2,643,988								144,323			
5698	SEATTLE	WA		11/23/2016		708,707								17,558			
5706	BELLEVUE	WA		10/31/2016		3,021,809								150,619			
5715	LA MARQUE	TX		10/28/2016		2,127,226								82,060			
5749	MURRIETA	CA		10/14/2016		733,192								40,705			
5751	LYNCHBURG	VA		11/21/2016		1,665,671								91,960			
5756	NORFOLK	VA		11/22/2016		896,578								48,558			
5758	SAN DIEGO	CA		11/22/2016		1,820,701								64,991			
5771	WILLOWBROOK	IL		11/29/2016		2,351,216								173,765			
5842	JOHNSON CITY	TN		12/22/2016		1,768,100								61,826			
5843	HUNTSVILLE	AL		12/22/2016		1,717,354								60,052			
5880	LARKSPUR	CA		03/16/2017		2,661,635								131,933			
5892	TUALATIN	OR		03/31/2017		3,158,608								100,685			
5911	JACKSONVILLE	FL		03/03/2017		1,908,116								170,032			
5912	LOGAN	UT		03/23/2017		647,138								21,137			

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5936	MASON	OH		04/12/2017		990,153								85,506			
5958	MONROE	MI		06/09/2017		1,217,110								59,819			
5961	FOOTHILL RANCH	CA		04/19/2017		645,067								32,222			
5962	OKLAHOMA CITY	OK		03/30/2017		540,228								47,274			
5977	ORMOND BEACH	FL		05/22/2017		2,124,399								142,683			
5995	LOS ANGELES	CA		04/27/2017		1,734,118								55,558			
6002	BERKELEY	CA		05/02/2017		2,453,336								79,639			
6065	MOBILE	AL		06/30/2017		1,564,982								150,712			
6136	MILWAUKIE	OR		08/01/2017		3,081,059								100,824			
6141	COLUMBUS	IN		08/09/2017		1,053,977								33,831			
6146	COLUMBUS	IN		08/09/2017		1,624,881								52,156			
6147	ARLINGTON HEIGHTS	IL		07/24/2017		1,044,304								33,629			
6168	MAHTOMEDI	MN		07/13/2017		1,139,185								56,213			
6180	RIDGELAND	MS		09/01/2017		654,594								31,857			
6235	AZUSA	CA		12/04/2017		941,743								45,723			
6238	PHOENIX	AZ		04/26/2018		514,029								36,939			
6243	BUFORD	GA		09/29/2017		482,208								23,286			
6262	HOLLY	MI		10/20/2017		582,421								26,883			
6281	NEWPORT	VT		10/17/2017		965,914								30,283			
6305	MESA	AZ		11/15/2017		550,269								16,989			
6368	LAKE MARY	FL		12/15/2017		564,326								25,946			
6387	BLUE ASH	OH		12/29/2017		3,064,759								74,449			
6393	TULSA	OK		12/29/2017		743,593								59,514			
6412	COLUMBUS	NE		12/27/2017		665,375								31,301			
6413	LEBANON	IN		12/28/2017		831,719								39,126			
6436	CHESTERFIELD	MI		01/19/2018		529,590								16,561			
6447	ROCHESTER	NY		03/19/2018		950,063								73,228			
6491	FLORENCE	KY		03/15/2018		1,183,304								53,196			
6510	BOCA RATON	FL		03/14/2018		891,385								26,591			
6588	GRAND PRAIRIE	TX		07/11/2018		1,620,174								47,061			
6605	HORN LAKE	MS		05/11/2018		673,016								19,303			
6625	LEAGUE CITY	TX		01/11/2019		687,755								18,095			
6630	LAREDO	TX		06/18/2018		1,822,771								52,258			
6649	BURLINGAME	CA		07/30/2018		1,722,849								73,265			
6650	NOVATO	CA		07/30/2018		1,722,849								73,265			
6660	OAKDALE	NY		09/05/2018		1,956,850								85,025			
6661	SPRINGFIELD	OR		07/11/2018		1,245,261								53,844			
6676	SAN JOSE	CA		07/06/2018		1,413,137								61,320			
6691	SALEM	OR		06/07/2018		1,374,176								60,437			
6696	TUCSON	AZ		06/28/2018		1,329,970								57,141			
6715	SACRAMENTO	CA		07/12/2018		1,388,920								60,518			
6724	CARMEL	IN		07/13/2018		3,630,216								105,084			
6740	ROCKVILLE	MD		08/09/2018		1,803,208								51,661			
6746	GREEN VALLEY	AZ		07/26/2018		1,346,836								58,091			
6754	HAYTI	MO		07/23/2018		860,510								36,808			
6768	PLATTEVILLE	WI		08/06/2018		976,975								41,720			
6779	SNELLVILLE	GA		08/30/2018		1,033,708								44,468			
6783	WILKESBORO	NC		09/13/2018		3,101,658								133,084			
6784	WILKESBORO	NC		09/13/2018		2,525,635								108,369			
6815	BELLEVUE	NE		09/11/2018		2,312,010								64,907			
6852	SAN CLEMENTE	CA		10/25/2018		726,671								20,328			

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6878	LITTLE ELM	TX		11/02/2018		1,136,157								31,598			
6882	MCKINNEY	TX		11/01/2018		2,122,614								58,964			
6913	SALEM	OR		12/07/2018		1,089,236								45,493			
6916	COLORADO SPRINGS	CO		10/30/2018		1,457,975								27,534			
6958	RICHMOND	VA		12/12/2018		875,421								36,008			
7003	KATY	TX		01/31/2019		3,235,533								116,515			
7011	MIDLOTHIAN	VA		01/24/2019		4,574,147								125,092			
7018	Las Vegas	NV		10/09/2019		5,086,585								142,811			
7020	VERNON	CA		03/08/2019		917,075								24,862			
7028	FAYETTEVILLE	AR		02/20/2019		5,345,555								148,753			
7036	VIRGINIA BEACH	VA		02/27/2019		4,250,642								118,986			
7082	FRESNO	CA		03/20/2019		1,144,153								32,133			
7083	BAKERSFIELD	CA		03/20/2019		933,629								26,221			
7109	CHURCHTON	MD		06/11/2019		1,797,791								73,623			
7125	SURPRISE	AZ		04/12/2019		2,132,786								58,756			
7149	SUNNYVALE	CA		05/16/2019		1,838,774								51,072			
7151	MIDDLEBOROUGH	MA		05/14/2019		1,035,137								42,290			
7162	HAUPPAUGE	NY		05/21/2019		2,753,088								77,940			
7184	WARRENTON	VA		05/20/2019		3,498,610								145,835			
7211	ROCKLIN	CA		06/05/2019		2,533,229								52,435			
7370	Santa Clara	CA		11/01/2019		2,538,381								74,347			
7380	Playa Del Rey	CA		10/15/2019		1,110,602								31,565			
7467	Reading	PA		11/14/2019		2,599,814								173,805			
7501	Arcadia	CA		11/20/2019		5,690,192								114,313			
7514	Redding	CA		11/14/2019		1,617,063								46,798			
7595	Chicago	IL		02/19/2020		3,063,233								117,195			
7613	Portland	OR		01/08/2020		3,720,030								106,603			
7624	Portland	OR		01/17/2020		3,782,834								82,254			
7821	Phoenix	AZ		05/27/2020		518,863								21,762			
7822	Phoenix	AZ		05/27/2020		641,751								26,916			
7823	La Verkin	UT		05/27/2020		710,023								29,779			
7824	Cedar City	UT		05/27/2020		787,397								33,024			
7825	Smithfield	UT		05/27/2020		983,109								41,233			
7911	South Bend	IN		10/08/2020		2,032,545								74,566			
7986	New York	NY		10/23/2020		2,586,298								57,413			
7987	New York	NY		10/22/2020		2,873,664								63,792			
7988	Bronx	NY		10/22/2020		2,964,664								65,812			
7989	New York	NY		10/23/2020		2,423,457								53,798			
8088	Grovetown	GA		11/24/2020		1,982,260								75,896			
8110	Culver City	CA		12/30/2020		10,003,975								275,470			
8279	Las Vegas	NV		04/22/2021		815,632								22,724			
8288	Port Charlotte	FL		05/26/2021		4,347,112								141,923			
8303	Tappahannock	VA		05/24/2021		762,969								26,653			
8305	Los Angeles	CA		05/06/2021		1,807,740								47,149			
8376	Milwaukie	OR		05/27/2021		4,513,428								166,041			
8439	Birmingham	MI		06/10/2021		1,753,251								102,386			
8489	Anaheim	CA		08/30/2021		2,047,932								43,241			
8621	Lake Worth	TX		01/03/2022		1,714,579								96,306			
8760	Oakdale	MN		01/31/2022		2,380,180								86,695			
8831	Garland	TX		03/18/2022		2,859,671								101,221			
8837	Kansas City	KS		04/14/2022		2,263,534								56,529			

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					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
8847	La Marque	TX		04/05/2022		1,221,868								43,563			
8848	Mesquite	TX		04/05/2022		1,119,231								39,904			
8851	Fresno	CA		05/02/2022		1,627,438								39,935			
8864	Topeka	KS		03/07/2022		772,629								26,293			
8891	Savannah	GA		05/13/2022		5,927,871								148,484			
8896	Torrance	CA		05/11/2022		1,288,983								22,731			
8901	Ontario	CA		04/28/2022		1,667,694								57,221			
8909	Fontana	CA		07/07/2022		15,879,315								372,466			
8912	Miami	FL		05/02/2022		1,873,945								46,109			
8919	Lodi	CA		05/06/2022		1,979,590								36,111			
8920	Carson City	NV		05/06/2022		4,524,177								81,139			
8935	North East	MD		05/11/2022		7,005,375								167,723			
8937	Chestertown	MD		05/12/2022		4,661,611								156,794			
8948	Tucson	AZ		04/25/2022		5,879,432								212,695			
8952	Jersey Village	TX		05/20/2022		1,769,847								62,078			
8962	Dallas	TX		07/08/2022		4,451,079								96,668			
8991	Grosse Pointe Farms	MI		06/03/2022		1,476,828								47,968			
8994	Longview	WA		06/06/2022		10,881,089								246,152			
9003	Oakland	TN		07/19/2022		3,508,718								70,441			
9005	Booneville	MS		07/19/2022		2,371,221								47,604			
9006	Crawfordsville	IN		07/19/2022		1,671,300								33,553			
9023	Portland	OR		06/24/2022		1,293,122								17,190			
9032	Woodinville	WA		06/30/2022		2,469,230								76,496			
9033	Westerville	OH		08/31/2022		2,481,403								76,691			
9042	Salt Lake City	UT		06/30/2022		3,975,723								60,361			
9053	Fort Pierce	FL		07/26/2022		2,426,471								73,065			
9054	Philadelphia	PA		07/26/2022		2,574,742								78,380			
9066	Rocky Mount	NC		08/04/2022		1,188,046								37,040			
9142	Chatsworth	CA		11/15/2022		1,350,000								20,025			
9144	Prescott	AZ		10/05/2022		8,721,717								175,002			
9176	Topeka	KS		11/08/2022		1,128,759								15,264			
9199	Las Vegas	NV		01/18/2023										228,536			
9242	Lubbock	TX		01/27/2023										31,006			
9302	San Antonio	TX		03/23/2023										21,398			
9345	Pico Rivera	CA		04/17/2023										29,216			
9354	New Orleans	LA		06/30/2023										5,094			
9355	Macon	GA		06/30/2023										15,281			
9356	New York	NY		06/30/2023										15,644			
9357	West Chester	OH		06/30/2023										14,189			
9366	North Tonawanda	NY		06/30/2023										99,330			
9372	Livonia	MI		06/16/2023										20,092			
9373	Livonia	MI		09/20/2023										4,949			
9427	Arlington	TX		06/05/2023										36,604			
9433	San Antonio	TX		07/07/2023										9,118			
9464	Akron	OH		06/30/2023										8,164			
9465	Palo Alto	CA		06/20/2023										8,078			
9474	Shorewood	IL		08/01/2023										8,963			
9478	Calhoun	GA		08/01/2023										6,201			
9479	Tifton	GA		08/01/2023										6,417			
9488	Indianapolis	IN		06/23/2023										6,181			
9502	Hanover	PA		07/28/2023										32,467			

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					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
9527	Hawthorne	CA		07/13/2023										15,102			
9537	Clarkston	MI		10/13/2023										3,817			
9577	Gardner	MA		10/05/2023										8,469			
9578	North Haven	CT		09/26/2023										5,605			
9579	Moraine	OH		08/31/2023										8,860			
9582	Los Angeles	CA		09/12/2023										3,565			
9584	Brooklyn	NY		09/29/2023										2,315			
9587	White Bear Lake	MN		10/13/2023										3,039			
9589	Livermore	CA		09/22/2023										3,950			
9608	Northglenn	CO		10/25/2023										1,153			
9609	Colorado Springs	CO		10/25/2023										931			
9610	Vineyard	UT		10/23/2023										1,293			
9611	Saginaw	TX		10/23/2023										1,293			
9626	Mammoth Lakes	CA		10/24/2023										5,026			
9627	El Segundo	CA		10/23/2023										15,913			
9639	Simi Valley	CA		11/03/2023										1,173			
9641	Richmond	TX		10/18/2023										1,070			
9642	Phoenix	AZ		10/18/2023										1,204			
9644	Frisco	TX		10/25/2023										872			
0299999. Mortgages with partial repayments						592,953,591								22,227,613			
0599999 - Totals						624,123,022								53,397,044			

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
000000-00-0	GOLUB CAPITAL INSURANCE FUND SERIES CLASS B INTERESTS		Chicago	IL	GOLUB		03/29/2018	13	9,566,334	15,281,899	15,281,899	1,591,983							0.000
2599999. Joint Venture Interests - Other - Unaffiliated									9,566,334	15,281,899	15,281,899	1,591,983							XXX
000000-00-0	USA Institutional Tax Credit Fund CXL, LP			CT	USA Institutional Tax Credit Fund CXL, LP		07/08/2022		4,190,510	4,057,482	4,608,530		142,906					3,708,539	14.300
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									4,190,510	4,057,482	4,608,530		142,906					3,708,539	XXX
000000-00-0	VPC Asset Backed Opportunistic Credit Fund, L.P.		---	US	VPC Asset Backed Opportunistic Credit Fund L.P.		05/04/2022		788,208	854,547	788,208								0.000
000000-00-0	Churchill JR Capital Opp RN Feeder Fund II, L.P.		---	US	Churchill Junior Capital Opportunities RN Feeder Fund II, L.P.		01/20/2023		1,390,463	1,591,537	1,390,463								0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated									2,178,671	2,446,084	2,178,671								XXX
6099999. Total - Unaffiliated									15,935,515	21,785,465	22,069,100	1,591,983	142,906					3,708,539	XXX
6199999. Total - Affiliated																			XXX
6299999 - Totals									15,935,515	21,785,465	22,069,100	1,591,983	142,906					3,708,539	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A — 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B — 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C — 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D — 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E — 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F — 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
000000-00-0	GOLUB CAPITAL INSURANCE FUND SERIES CLASS B INTERESTS	Chicago	IL	GOLUB	03/29/2018	13		39,900		0.000
2599999. Joint Venture Interests - Other - Unaffiliated								39,900		XXX
000000-00-0	VPC Asset Backed Opportunistic Credit Fund, L.P.	---	US	VPC Asset Backed Opportunistic Credit Fund L.P.	05/04/2022			339,044		0.000
000000-00-0	Churchill JR Capital Opp RN Feeder Fund II, L.P.	---	US	Churchill Junior Capital Opportunities RN Feeder Fund II, L.P.	01/20/2023		1,054,476	335,987		0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							1,054,476	675,031		XXX
6099999. Total - Unaffiliated							1,054,476	714,931		XXX
6199999. Total - Affiliated										XXX
6299999 - Totals							1,054,476	714,931		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
000000-00-0	GOLUB CAPITAL INSURANCE FUND SERIES CLASS B INTERESTS	Chicago	IL	GOLUB	03/29/2018	11/27/2023	167,162	(16,772)				(16,772)		116,508	174,902		58,394	58,394	
000000-00-0	TAYLOR INSURANCE SERVICE LP - CREDIT STRATEGIES SERIES	Dallas	TX	TAYLOR	04/26/2017	06/28/2023	278,593	(21,845)				(21,845)		239,976	278,593		38,617	38,617	
2599999. Joint Venture Interests - Other - Unaffiliated							445,755	(38,617)				(38,617)		356,484	453,495		97,011	97,011	
6099999. Total - Unaffiliated							445,755	(38,617)				(38,617)		356,484	453,495		97,011	97,011	
6199999. Total - Affiliated																			
6299999 - Totals							445,755	(38,617)				(38,617)		356,484	453,495		97,011	97,011	

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
91282C-EG-2	UNITED STATES TREASURY				1.A	68,327,344	99.2461	69,472,266	70,000,000	69,588,495		1,261,151			2.250	4.697	MS	400,205	900,000	03/30/2023	03/31/2024
91282C-FN-6	UNITED STATES TREASURY				1.A	137,403,320	99.4922	138,294,141	139,000,000	137,799,982		396,662			4.250	5.449	MS	1,501,086	85,000	09/29/2023	09/30/2024
91282C-FY-2	UNITED STATES TREASURY				1.A	24,442,383	99.8672	24,966,797	25,000,000	24,448,718		6,335			3.875	4.301	MN	84,699		12/04/2023	11/30/2029
91282C-JN-2	UNITED STATES TREASURY				1.A FE	5,112,500	102.3438	5,117,188	5,000,000	5,112,331		(169)			4.375	3.868	MN	19,126		12/29/2023	11/30/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						235,285,547	XXX	237,850,392	239,000,000	236,949,526		1,663,979			XXX	XXX	XXX	2,005,116	985,000	XXX	XXX
36176W-YD-7	GN 778608 - RMBS			4	1.A	410,562	94.8952	368,583	388,411	416,277		(238)			3.500	2.200	MON	1,133	13,594	02/02/2012	11/15/2041
36178E-DM-8	GN AA6408 - RMBS			4	1.A	1,221,681	92.0102	1,141,009	1,240,089	1,218,998		227			3.000	3.299	MON	3,100	37,203	07/16/2013	05/15/2043
36178T-TL-0	GN AB6855 - RMBS			4	1.A	831,018	91.9909	714,606	776,822	835,356		(1,924)			3.000	1.735	MON	1,942	23,305	10/15/2012	09/15/2042
36179M-EK-2	G2 MA0138 - RMBS			4	1.A	359,786	96.9826	349,386	360,257	359,772		(1)			2.500	2.513	MON	751	9,006	06/22/2012	06/20/2027
36179M-SW-1	G2 MA0533 - RMBS			4	1.A	1,301,388	92.1596	1,125,329	1,221,065	1,310,800		(1,251)			3.000	1.680	MON	3,053	36,632	11/29/2012	11/20/2042
36179N-LC-0	G2 MA1223 - RMBS			4	1.A	2,172,042	92.1749	2,034,502	2,207,220	2,166,839		413			3.000	3.336	MON	5,518	66,217	08/08/2013	08/20/2043
36180C-4B-2	GN AD1718 - RMBS			4	1.A	607,418	91.9962	537,228	583,968	611,364		(403)			3.000	2.198	MON	1,460	17,519	02/20/2013	02/15/2043
36180C-5D-7	G2 AD1744 - RMBS			4	1.A	2,562,620	92.1578	2,256,919	2,448,972	2,558,607		(1,870)			3.000	2.167	MON	6,122	73,469	03/20/2013	02/20/2043
36180C-5E-5	G2 AD1745 - RMBS			4	1.A	3,120,773	92.1578	2,931,925	3,181,419	3,119,276		748			3.000	3.369	MON	7,954	95,443	07/30/2013	02/20/2043
36180C-YH-6	GN AD1612 - RMBS			4	1.A	3,153,726	88.9251	2,904,758	3,266,524	3,141,393		1,301			2.500	3.184	MON	6,805	81,663	05/28/2013	01/15/2043
36180D-YH-4	GN AD2512 - RMBS			4	1.A	1,529,861	92.0102	1,422,858	1,546,413	1,522,615		(267)			3.000	3.269	MON	3,866	46,392	07/01/2013	07/15/2043
36202C-QX-4	G2 002270 - RMBS			4	1.A	5,438	102.1221	5,496	5,382	5,375		(7)			8.000	7.844	MON	36	431	09/14/2000	08/20/2026
36202D-E3-1	G2 002854 - RMBS			4	1.A	1,149	104.9387	1,197	1,141	1,141		(1)			8.000	7.870	MON	8	91	01/07/2000	12/20/2029
36202D-F2-2	G2 002885 - RMBS			4	1.A	744	104.0883	768	738	738		(1)			8.500	8.392	MON	5	63	05/11/2000	02/20/2030
36202D-FH-9	G2 002868 - RMBS			4	1.A	21,523	105.0037	22,425	21,356	21,378		(35)			8.000	7.834	MON	142	1,708	01/07/2000	01/20/2030
36202D-G9-6	G2 002924 - RMBS			4	1.A	5,108	104.0988	5,273	5,065	5,060		(5)			8.500	8.455	MON	36	431	05/11/2000	05/20/2030
36202D-GT-2	G2 002910 - RMBS			4	1.A	313	105.7068	328	310	310					8.500	8.375	MON	2	26	05/11/2000	04/20/2030
36202D-HX-2	G2 002946 - RMBS			4	1.A	2,786	105.6201	2,930	2,774	2,772		(3)			8.000	7.943	MON	18	222	07/27/2000	07/20/2030
36202D-QN-4	G2 003161 - RMBS			4	1.A	21,917	104.9855	22,842	21,757	21,786		(29)			6.500	6.364	MON	118	1,414	11/21/2001	11/20/2031
36202D-WE-7	G2 003345 - RMBS			4	1.A	92,156	102.4153	94,648	92,416	92,157		(1)			5.000	5.056	MON	385	4,621	02/21/2003	02/20/2033
36202F-BK-1	G2 004542 - RMBS			4	1.A	348,997	103.6349	343,922	331,860	348,096		(1,365)			5.500	4.311	MON	1,521	18,252	09/30/2009	09/20/2039
36202F-V8-6	G2 005139 - RMBS			4	1.A	182,925	97.6389	171,477	175,624	184,586		260			4.000	3.015	MON	585	7,025	03/29/2012	08/20/2041
36205G-AD-3	GN 389804 - RMBS			4	1.A	96,715	100.9275	98,010	97,109	96,739		5			5.000	5.113	MON	405	4,855	01/23/2003	01/15/2033
3620A2-T5-5	GN 717072 - RMBS			4	1.A	73,149	101.8274	73,397	72,079	73,256		(50)			5.000	4.656	MON	300	3,604	06/23/2009	05/15/2039
3620A5-BZ-1	GN 719256 - RMBS			4	1.A	1,064,872	99.9817	1,001,607	1,001,790	1,074,557		(1,915)			4.500	3.088	MON	3,757	45,081	10/06/2010	07/15/2040
3620A9-P2-1	GN 723241 - RMBS			4	1.A	287,882	101.8474	279,613	274,541	288,984		(672)			5.000	3.915	MON	1,144	13,727	12/02/2009	10/15/2039
3620A9-PZ-8	GN 723240 - RMBS			4	1.A	163,364	101.8398	160,380	157,483	164,980		(155)			5.000	4.015	MON	656	7,874	11/03/2009	10/15/2039
3620A9-TN-1	GN 723357 - RMBS			4	1.A	62,277	104.3690	61,582	59,004	63,515		(161)			5.500	3.960	MON	270	3,245	10/14/2009	09/15/2039
3620A9-ZD-6	GN 723540 - RMBS			4	1.A	1,209,615	101.8818	1,185,295	1,163,401	1,214,964		(1,710)			5.000	4.090	MON	4,848	58,170	01/22/2010	12/15/2039
3620AA-TX-6	GN 724266 - RMBS			4	1.A	315,075	103.7811	312,000	300,632	320,380		(949)			5.500	4.117	MON	1,378	16,535	10/06/2009	09/15/2039
3620AC-6M-1	GN 726376 - RMBS			4	1.A	256,210	101.8513	249,604	245,067	259,189		(124)			5.000	3.831	MON	1,021	12,253	11/20/2009	10/15/2039
3620AD-CD-2	GN 726468 - RMBS			4	1.A	333,893	101.8759	324,538	318,562	337,941		(699)			5.000	3.777	MON	1,327	15,928	11/13/2009	11/15/2039
3620AF-4W-4	GN 729037 - RMBS			4	1.A	1,089,797	101.8969	1,064,653	1,044,833	1,106,888		(843)			5.000	3.801	MON	4,353	52,242	03/23/2010	02/15/2040
3620AM-K4-3	GN 733915 - RMBS			4	1.A	1,388,317	99.9817	1,303,345	1,303,584	1,406,640		(2,906)			4.500	2.961	MON	4,888	58,661	10/07/2010	09/15/2040
3620AR-HA-2	GN 737425 - RMBS			4	1.A	742,510	97.4860	721,139	739,736	743,554		36			4.000	3.903	MON	2,466	29,589	12/20/2010	09/15/2040
3620AS-GW-3	GN 738313 - RMBS			4	1.A	227,720	99.9366	214,041	214,177	232,897		(550)			4.500	2.874	MON	803	9,638	12/08/2011	05/15/2041
3620C0-2Y-3	GN 745191 - RMBS			4	1.A	85,244	99.9817	79,746	79,760	87,143		(173)			4.500	2.739	MON	299	3,589	01/31/2012	07/15/2040
3620C0-W5-3	GN 745068 - RMBS			4	1.A	478,980	99.9817	450,921	451,004	484,386		(787)			4.500	3.030	MON	1,691	20,295	10/06/2010	06/15/2040
3620C4-SF-8	GN 748518 - RMBS			4	1.A	936,619	97.4860	875,324	897,897	944,095		1,032			4.000	3.044	MON	2,993	35,916	10/06/2010	09/15/2040
3620C4-SP-6	GN 748526 - RMBS			4	1.A	2,869,354	97.4860	2,679,568	2,748,670	2,899,001		2,004			4.000	2.969	MON	9,162	109,947	10/06/2010	09/15/2040

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
36225A-UJ-7	GN 780585 - RMBS			4	1.A	9,783	100.6872	9,706	9,640	9,643		(5)			8.250	8.125	MON	66	795	07/27/2000	06/15/2027
3622A2-CS-9	GN 783681 - RMBS			4	1.A	1,063,344	91.9982	919,090	999,031	1,071,009		(359)			3.000	1.781	MON	2,498	29,971	11/02/2012	10/15/2042
36295P-YT-3	GN 676722 - RMBS			4	1.A	158,929	103.9546	157,558	151,564	160,628		(352)			5.500	4.193	MON	695	8,336	09/16/2009	02/15/2038
36296D-LC-0	GN 688023 - RMBS			4	1.A	92,902	105.9421	95,892	90,513	92,943		55			6.000	5.421	MON	453	5,431	12/19/2008	10/15/2038
36296G-6G-1	GN 691271 - RMBS			4	1.A	136,182	105.9920	143,780	135,652	136,102		(39)			6.000	5.943	MON	678	8,139	07/21/2008	07/15/2038
36296Q-3N-7	GN 698405 - RMBS			4	1.A	169,088	101.7822	168,032	165,090	169,665		(135)			5.000	4.412	MON	688	8,254	08/18/2009	07/15/2039
36296Q-H9-3	GN 697856 - RMBS			4	1.A	87,816	103.8137	86,940	83,746	88,173		(256)			5.500	4.321	MON	384	4,606	09/16/2009	02/15/2039
36296R-UT-2	GN 699094 - RMBS			4	1.A	52,016	106.8402	53,841	50,394	51,628		(68)			6.500	5.971	MON	273	3,276	09/18/2008	09/15/2038
36296X-HC-1	GN 704127 - RMBS			4	1.A	20,816	103.8063	20,940	20,173	20,929		(25)			5.500	4.673	MON	92	1,109	01/21/2009	01/15/2039
36297A-KW-2	GN 706009 - RMBS			4	1.A	46,725	104.1885	47,265	45,364	46,932		(62)			5.500	4.775	MON	208	2,495	02/10/2009	01/15/2039
36297C-YC-7	GN 708207 - RMBS			4	1.A	41,529	103.0510	41,727	40,492	41,897		(64)			5.500	4.782	MON	186	2,227	02/06/2009	02/15/2039
38373Q-PY-1	GNR 2003-41 BX - CMO/RMBS			4	1.A	371,495	99.9886	341,408	341,447	340,586		4			4.500	4.547	MON	1,280	15,365	05/16/2003	05/20/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS			4	1.A	613,786	101.6537	738,161	726,152	727,357		(139)			5.250	5.168	MON	3,177	38,123	06/12/2003	02/20/2033
38373Y-D9-2	GNR 2003-04 MZ - CMO/RMBS			4	1.A	468,169	102.3698	524,630	512,485	507,371		88			5.500	5.785	MON	2,349	28,187	03/05/2003	01/20/2033
38374L-5H-0	GNR 2005-060 WZ - CMO/RMBS			4	1.A	438,155	102.1228	451,101	441,724	439,407		(57)			5.500	5.628	MON	2,025	24,295	09/20/2005	09/20/2035
38376E-TR-6	GNR 2009-110 CY - CMO/RMBS			4	1.A	123,571	99.0784	115,388	116,461	116,086		150			4.000	4.504	MON	388	4,658	02/25/2010	11/16/2024
38376P-TU-4	GNR 2009-125 MP - CMO/RMBS			4	1.A	91,787	99.0524	86,926	87,758	87,442		134			4.000	4.527	MON	293	3,510	02/16/2010	12/16/2024
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS			4	1.A	6,495,498	96.1318	6,983,506	7,264,510	6,851,847		(22,454)			4.000	5.027	MON	24,215	290,580	02/07/2011	11/16/2040
38377R-X7-5	GNR 2010-165 HB - CMO/RMBS			4	1.A	757,820	98.2744	719,124	731,751	732,820		(1,100)			3.500	3.129	MON	2,134	25,611	08/26/2011	12/16/2025
38377X-5D-0	GNR 2012-136 MW - CMO/RMBS			4	1.A	2,855,421	91.8082	3,184,825	3,469,000	3,241,193		16,151			2.000	3.307	MON	5,782	69,380	08/29/2013	06/20/2041
38378M-XD-2	GNR 2013-067 TV - CMO/RMBS			4	1.A	2,257,541	92.5572	2,025,737	2,188,633	2,222,904		(6,856)			3.000	2.651	MON	5,472	65,659	04/16/2015	02/20/2042
38378T-TU-4	GNR 2013-091 BC - CMO/RMBS			4	1.A	1,894,047	96.2153	1,956,899	2,033,876	2,008,833		13,219			2.500	3.204	MON	4,237	50,847	06/11/2013	06/20/2028
38378W-UE-1	GNR 2013-124 AY - CMO/RMBS			4	1.A	2,495,333	97.3345	2,659,898	2,732,740	2,677,555		20,463			3.000	3.897	MON	6,832	81,982	09/04/2013	08/20/2028
38379E-N3-2	GNR 2014-140 VM - CMO/RMBS			4	1.A	545,750	99.0433	495,613	500,401	503,017		(1,394)			4.000	2.443	MON	1,668	20,016	10/21/2014	12/20/2040
38379P-Q3-4	GNR 2015-084 CP - CMO/RMBS			4	1.A	4,992,260	90.8317	4,298,155	4,732,000	4,870,436		(5,676)			3.000	2.579	MON	11,830	141,960	08/19/2016	03/20/2045
38379Q-JW-6	GNR 2015-131 VB - CMO/RMBS			4	1.A	775,836	99.3029	733,522	738,672	738,520		(1,417)			3.500	2.661	MON	2,154	25,854	01/14/2016	07/20/2034
38379Q-NP-6	GNR 2015-138 VB - CMO/RMBS			4	1.A	3,783,798	98.2111	3,586,652	3,651,984	3,664,987		(6,233)			3.500	3.047	MON	10,652	127,820	12/08/2015	04/20/2032
38379V-QW-7	GNR 2016-023 AC - CMO/RMBS			4	1.A	6,473,918	87.2423	5,447,129	6,243,682	6,430,454		(6,397)			3.000	2.753	MON	15,609	187,311	10/23/2019	02/20/2046
38382E-MW-4	GNR 2020-055 MW - CMO/RMBS			4	1.A	4,161,250	71.5740	2,862,961	4,000,000	4,142,377		448			2.000	1.799	MON	6,667	80,000	07/27/2020	04/20/2050
38383P-GV-7	GNR 2022-050 YB - CMO/RMBS			4	1.A	4,476,563	90.5490	4,527,451	5,000,000	4,492,801		16,238			3.500	4.592	MON	14,583	87,500	06/07/2023	03/20/2052
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						75,586,652	XXX	71,077,029	76,353,848	76,429,345		794			XXX	XXX	XXX	213,890	2,479,175	XXX	XXX
38378N-TD-5	GNR 2014-014 VB - CMBS			4	1.A	5,466,699	94.0987	5,175,427	5,500,000	5,483,157		2,899			3.628	3.727	MON	16,629	199,561	01/07/2014	11/16/2027
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						5,466,699	XXX	5,175,427	5,500,000	5,483,157		2,899			XXX	XXX	XXX	16,629	199,561	XXX	XXX
0109999999. Total - U.S. Government Bonds						316,338,898	XXX	314,102,848	320,853,848	318,862,028		1,667,673			XXX	XXX	XXX	2,235,635	3,663,736	XXX	XXX
44881H-EU-4	HYDRO-QUEBEC				1.D FE	1,105,345	104.0810	1,030,402	990,000	1,000,121		(8,173)			8.400	7.506	MS	21,483	83,160	06/04/1999	03/28/2025
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						1,105,345	XXX	1,030,402	990,000	1,000,121		(8,173)			XXX	XXX	XXX	21,483	83,160	XXX	XXX
0309999999. Total - All Other Government Bonds						1,105,345	XXX	1,030,402	990,000	1,000,121		(8,173)			XXX	XXX	XXX	21,483	83,160	XXX	XXX
68607L-XQ-5	OREGON			1	1.B FE	1,000,000	102.5102	1,025,102	1,000,000	1,000,000					5.892	5.891	JD	4,910	58,920	10/28/2003	06/01/2027
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,000,000	XXX	1,025,102	1,000,000	1,000,000					XXX	XXX	XXX	4,910	58,920	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,000,000	XXX	1,025,102	1,000,000	1,000,000					XXX	XXX	XXX	4,910	58,920	XXX	XXX
108151-VU-2	BRIDGEPORT				1.F FE	3,621,431	105.4426	3,063,108	2,905,000	3,450,844		(78,196)			7.640	4.096	JJ	116,665	232,642	10/01/2021	01/15/2030

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
235218-M2-7	DALLAS TEX	@			1.D FE	5,687,120	74.8848	5,990,784	8,000,000	5,714,961		27,841			0.000	5.570	N/A			11/27/2023	02/15/2030
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						9,308,551	XXX	9,053,892	10,905,000	9,165,805		(50,355)			XXX	XXX	XXX	116,665	232,642	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						9,308,551	XXX	9,053,892	10,905,000	9,165,805		(50,355)			XXX	XXX	XXX	116,665	232,642	XXX	XXX
45189F-AQ-7	ILLINOIS DEV FIN AUTH REV			2	2.B FE	2,514,405	100.0776	2,501,940	2,500,000	2,498,000		409			6.000	6.021	MS		50,000	12/18/2007	03/01/2028
03255L-KE-8	ANAHEIM CALIF PUB FING AUTH LEASE REV			1	1.E FE	4,345,000	87.2678	3,791,786	4,345,000	4,345,000					2.571	2.571	JJ		55,855	12/02/2021	07/01/2030
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	418,702	100.9666	424,060	420,000	419,784		84			5.700	5.724	MN		3,990	12/10/2003	05/01/2026
79467B-DW-2	SALES TAX SECURITIZATION CORP ILL				1.D FE	7,000,000	85.2163	5,965,141	7,000,000	7,000,000					3.118	3.118	JJ		109,130	12/09/2021	01/01/2036
837151-XF-1	SOUTH CAROLINA ST PUB SVC AUTH REV			1	1.G FE	2,445,000	91.2815	2,231,833	2,445,000	2,445,000					1.852	1.852	JD		3,773	10/28/2020	12/01/2026
83755V-R4-8	SOUTH DAKOTA ST HEALTH & EDL FACS AUTH R			1	1.E FE	14,650,000	81.8793	11,995,317	14,650,000	14,650,000					2.790	2.790	MN		68,123	11/19/2021	11/01/2033
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						31,373,107	XXX	26,910,077	31,360,000	31,357,784		494			XXX	XXX	XXX	290,871	959,531	XXX	XXX
31283H-K2-0	FH G01213 - RMBS			4	1.A	3,808	103.3828	4,062	3,929	3,859		(6)			6.000	6.757	MON		20	04/27/2001	03/01/2031
31283H-QB-4	FH G01350 - RMBS			4	1.A	41,770	102.2495	44,352	43,376	42,599		(18)			5.500	6.126	MON		199	05/31/2002	12/01/2031
31288G-SK-9	FH C77722 - RMBS			4	1.A	179,304	100.9057	163,824	162,353	161,848		19			5.000	5.095	MON		676	02/20/2003	03/01/2033
3128LX-UH-1	FH G02384 - RMBS			4	1.A	59,783	105.0674	62,656	59,634	59,746		48			6.000	5.955	MON		298	09/20/2007	11/01/2036
31292G-Z6-6	FH C00765 - RMBS			4	1.A	6,307	104.3976	6,696	6,414	6,358		3			7.000	7.457	MON		37	11/10/2000	05/01/2029
31292G-ZZ-2	FH C00760 - RMBS			4	1.A	2,667	104.4729	2,834	2,713	2,691		1			6.500	6.898	MON		15	12/19/2000	05/01/2029
31292H-2F-0	FH C01674 - RMBS			4	1.A	79,411	102.3080	80,752	78,930	79,214		(1)			5.500	5.382	MON		362	11/03/2003	11/01/2033
31292H-4J-0	FH C01725 - RMBS			4	1.A	80,011	102.3080	81,552	79,712	79,872		2			5.500	5.431	MON		365	12/03/2003	12/01/2033
31292H-7H-1	FH C01796 - RMBS			4	1.A	121,649	101.0392	122,492	121,232	121,509		(34)			5.000	4.927	MON		505	03/29/2004	03/01/2034
31292H-AK-0	FH C00910 - RMBS			4	1.A	846	105.6206	905	857	850					7.500	7.898	MON		5	06/15/2000	01/01/2030
31292H-JG-0	FH C01163 - RMBS			4	1.A	11,566	103.3828	12,270	11,868	11,681		(17)			6.000	6.628	MON		59	03/28/2001	03/01/2031
31292H-JR-6	FH C01172 - RMBS			4	1.A	6,722	104.8146	5,915	5,643	5,615		1			6.500	6.699	MON		31	04/27/2001	05/01/2031
31292H-JU-9	FH C01175 - RMBS			4	1.A	4,331	105.1973	4,503	4,281	4,298		(2)			7.000	6.768	MON		25	06/04/2001	05/01/2031
31292H-LQ-5	FH C01235 - RMBS			4	1.A	15,745	103.3828	16,580	16,037	15,833		(14)			6.000	6.508	MON		80	08/27/2001	08/01/2031
31292H-MU-5	FH C01271 - RMBS			4	1.A	29,277	104.8146	30,423	29,026	29,129		(8)			6.500	6.303	MON		157	01/31/2002	12/01/2031
31292H-NB-6	FH C01286 - RMBS			4	1.A	27,978	103.3828	29,231	28,274	28,069		(15)			6.000	6.262	MON		141	02/26/2002	01/01/2032
31292H-NE-0	FH C01289 - RMBS			4	1.A	31,313	102.2495	32,241	31,532	31,361		2			5.500	5.678	MON		145	08/28/2002	12/01/2031
31292H-P9-9	FH C01348 - RMBS			4	1.A	118,254	102.2495	124,407	121,670	119,450		96			5.500	6.159	MON		558	07/26/2002	03/01/2032
31292H-X4-1	FH C01599 - RMBS			4	1.A	192,195	102.3080	197,665	193,206	192,354		(2)			5.500	5.634	MON		886	08/22/2003	08/01/2033
31292H-X8-2	FH C01603 - RMBS			4	1.A	79,481	99.2859	79,210	79,780	79,509		8			4.500	4.592	MON		299	06/26/2003	06/01/2033
31292H-YA-6	FH C01605 - RMBS			4	1.A	145,607	99.2859	132,693	133,648	127,130		301			4.500	5.971	MON		501	10/16/2003	07/01/2033
31292J-BH-2	FH C01840 - RMBS			4	1.A	99,984	102.5939	103,483	100,866	100,134		(6)			5.500	5.719	MON		462	06/23/2004	05/01/2034
31293V-HK-1	FH C30234 - RMBS			4	1.A	2,735	104.4778	2,901	2,776	2,761		1			6.500	6.738	MON		15	12/18/2000	08/01/2029
31293W-Q5-2	FH C31376 - RMBS			4	1.A	3,741	104.3724	4,054	3,884	3,847		3			7.000	7.507	MON		23	03/03/2000	09/01/2029
31294B-5X-9	FH C35362 - RMBS			4	1.A	9,658	104.4443	8,883	8,505	8,228		24			7.000	8.820	MON		50	05/11/2000	01/01/2030
31294F-QB-5	FH C38550 - RMBS			4	1.A	3,072	101.8243	3,233	3,175	3,146		2			7.500	7.994	MON		20	05/11/2000	05/01/2030
31296J-WA-0	FH A10641 - RMBS			4	1.A	138,048	99.2859	136,359	137,340	137,726		(32)			4.500	4.405	MON		515	06/24/2003	06/01/2033
31296L-PK-1	FH A12226 - RMBS			4	1.A	85,896	100.9020	87,349	86,568	86,093		8			5.000	5.165	MON		361	12/23/2003	08/01/2033
31296P-FL-1	FH A14671 - RMBS			4	1.A	29,732	100.9053	30,386	30,113	29,850		17			5.000	5.256	MON		125	12/30/2003	10/01/2033
31298H-F9-4	FH C48292 - RMBS			4	1.A	3,930	103.3886	3,633	3,514	3,489		2			6.000	6.443	MON		18	03/01/2001	03/01/2031
3132HR-FY-1	FH Q14683 - RMBS			4	1.A	2,235,106	88.4857	2,030,331	2,294,531	2,231,475		811			2.500	2.953	MON		4,780	05/15/2015	01/01/2043
3132L5-A3-7	FH V80026 - RMBS			4	1.A	2,468,085	91.3189	2,167,097	2,373,109	2,473,213		(1,673)			3.000	2.331	MON		5,933	05/06/2013	04/01/2043
3133T8-XJ-1	FHR 1941 E - CMO/RMBS			4	1.A	5,227	101.1950	5,444	5,379	5,343		6			7.500	7.949	MON		34	03/18/1997	02/15/2027
3133TG-U4-9	FHR 2091B ZC - CMO/RMBS			4	1.A	172,074	101.2479	178,760	176,556	175,131		246			6.000	6.419	MON		883	12/18/2007	11/15/2028
31359U-YS-8	FNR 1998-58 ZB - CMO/RMBS			4	1.A	24,354	100.2762	23,990	23,924	23,971		(42)			6.000	5.638	MON		120	01/27/2003	10/25/2028

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
31368H-NN-9	FN 190397 - RMBS			4	1.A	2,996,532	101.7167	2,977,491	2,927,239	3,006,483		(2,587)			5.000	4.412	MON	12,197	146,362	08/27/2009	09/01/2039
3136A0-GV-3	FNR 2011-75 DB - CMO/RMBS			4	1.A	1,870,447	97.7257	2,036,965	2,084,370	2,059,046		13,205			3.000	4.426	MON	5,211	62,531	07/07/2011	08/25/2026
3136A1-CZ-6	FNR 2011-104 B - CMO/RMBS			4	1.A	1,003,320	97.7191	1,007,189	1,030,698	1,026,648		1,313			3.000	3.291	MON	2,577	30,921	08/26/2011	10/25/2026
3136A2-WH-2	FNR 2011-126 JB - CMO/RMBS			4	1.A	487,969	89.7879	448,939	500,000	493,897		904			2.500	2.727	MON	1,042	12,500	10/18/2016	12/25/2041
3136A3-HL-8	FNR 2011-137 CB - CMO/RMBS			4	1.A	2,872,970	97.6694	2,796,401	2,863,128	2,859,463		(747)			3.000	2.957	MON	7,158	85,894	12/15/2011	01/25/2027
3136A3-Z7-9	FNR 2012-3 KB - CMO/RMBS			4	1.A	1,576,922	97.6701	1,537,778	1,574,462	1,571,944		(362)			3.000	2.984	MON	3,936	47,234	01/18/2012	02/25/2027
3136A4-V9-7	FNR 2012-32 DV - CMO/RMBS			4	1.A	2,159,110	96.5712	2,234,793	2,314,139	2,289,917		6,473			2.500	3.225	MON	4,821	57,853	03/14/2012	04/25/2027
3136A5-CH-7	FNR 2012-40 MY - CMO/RMBS			4	1.A	3,128,555	91.8420	2,755,260	3,000,000	3,074,850		(12,755)			3.500	3.136	MON	8,750	105,000	05/31/2017	04/25/2042
3136A5-R6-5	FNR 2012-49 PW - CMO/RMBS			4	1.A	496,353	94.1081	463,200	492,200	493,561		(303)			3.500	3.415	MON	1,436	17,227	02/23/2017	05/25/2042
3136A6-W2-6	FNR 2012-75 KE - CMO/RMBS			4	1.A	1,052,813	94.4176	944,176	1,000,000	1,032,263		(2,674)			4.000	3.569	MON	3,333	40,000	02/02/2017	07/25/2042
3136A7-3C-4	FNR 2012-97 JM - CMO/RMBS			4	1.A	1,040,357	97.2178	963,250	990,816	998,429		(4,966)			3.000	2.549	MON	2,477	29,724	09/04/2012	09/25/2027
3136A7-FW-7	FNR 2012-70 BW - CMO/RMBS			4	1.A	3,977,041	94.8966	4,181,802	4,406,694	4,338,312		39,053			1.750	2.649	MON	6,426	77,117	06/15/2012	06/25/2027
3136A7-GM-8	FNR 2012-70 DW - CMO/RMBS			4	1.A	6,469,942	97.3776	6,052,498	6,215,495	6,241,553		(27,372)			3.000	2.615	MON	15,539	186,465	08/23/2012	07/25/2027
3136AB-MY-6	FNR 2012-148 VB - CMO/RMBS			4	1.A	114,076	99.3716	113,147	113,863	113,646		(26)			3.000	2.954	MON	285	3,416	11/30/2015	12/25/2032
3136AC-MM-0	FNR 2013-19 UY - CMO/RMBS			4	1.A	589,697	88.3024	573,966	650,000	616,312		4,522			2.500	3.369	MON	1,354	16,250	03/01/2017	03/25/2043
3136AC-NK-3	FNR 2013-19 KV - CMO/RMBS			4	1.A	2,315,000	93.2769	2,192,941	2,351,000	2,335,076		2,805			3.000	3.137	MON	5,878	70,530	10/08/2014	12/25/2031
3136AC-TQ-4	FNR 2013-20 KZ - CMO/RMBS			4	1.A	3,739,398	90.6358	3,524,766	3,888,933	3,817,903		15,035			3.000	3.321	MON	9,722	114,794	03/01/2017	03/25/2043
3136AD-TT-6	FNR 2013-35 LP - CMO/RMBS			4	1.A	9,840,333	94.2048	9,484,543	10,068,000	9,994,184		13,881			3.000	3.224	MON	25,170	302,040	09/10/2014	01/25/2043
3136AD-XB-0	FNR 2013-26 BV - CMO/RMBS			4	1.A	860,013	99.0078	910,978	920,108	915,866		2,868			3.500	4.441	MON	2,684	32,204	09/13/2013	02/25/2032
3136AE-5F-0	FNR 2013-74 VB - CMO/RMBS			4	1.A	3,668,018	98.3531	3,902,755	3,968,106	3,939,839		18,284			3.000	4.143	MON	9,920	119,043	10/03/2013	03/25/2038
3136AE-G5-0	FNR 2013-59 PY - CMO/RMBS			4	1.A	998,125	82.2474	822,474	1,000,000	998,179		13			2.500	2.515	MON	2,083	25,000	09/26/2019	06/25/2043
3136AE-S3-2	FNR 2013-52 BC - CMO/RMBS			4	1.A	1,608,724	89.6861	1,494,163	1,665,992	1,626,789		200			3.000	3.331	MON	4,165	49,980	02/23/2017	06/25/2043
3136AF-PB-4	FNR 2013-75 CL - CMO/RMBS			4	1.A	14,346,570	92.7543	14,347,242	15,468,000	15,046,786		(1,096)			3.000	3.611	MON	38,670	464,040	01/13/2014	04/25/2043
3136AF-XR-0	FNR 2013-87 KZ - CMO/RMBS			4	1.A	3,900,470	90.0464	3,374,732	3,747,771	3,841,136		(8,208)			3.000	2.540	MON	9,369	112,293	02/05/2020	08/25/2043
3136AG-BW-1	FNR 2013-95 PN - CMO/RMBS			4	1.A	1,726,754	92.6041	1,707,356	1,843,714	1,794,276		(6,047)			3.000	3.570	MON	4,609	55,311	11/19/2013	01/25/2043
3136AG-HZ-8	FNR 2013-94 GP - CMO/RMBS			4	1.A	5,703,352	90.8630	5,540,646	6,097,804	5,936,213		264			3.000	3.477	MON	15,245	182,934	11/19/2013	03/25/2043
3136AG-MM-1	FNR 2013-108 GU - CMO/RMBS			4	1.A	1,436,190	94.9247	1,335,749	1,407,167	1,416,666		(1,935)			3.000	2.728	MON	3,518	42,215	11/10/2016	10/25/2033
3136AG-YP-1	FNR 2013-101 VB - CMO/RMBS			4	1.A	3,245,150	97.6468	3,108,556	3,183,470	3,185,886		(3,588)			3.000	2.722	MON	7,959	95,504	02/20/2015	09/25/2033
3136AH-YC-8	FNR 2013-129 WQ - CMO/RMBS			4	1.A	6,929,395	96.2361	7,380,066	7,668,706	7,536,078		44,169			2.500	3.650	MON	15,976	191,718	04/08/2014	01/25/2029
3136AH-YF-1	FNR 2013-135 CY - CMO/RMBS			4	1.A	3,790,887	97.5885	3,929,401	4,026,500	3,988,645		27,278			3.000	3.666	MON	10,066	120,795	01/24/2014	01/25/2029
3136AH-ZZ-6	FNR 2013-130 CV - CMO/RMBS			4	1.A	1,109,219	97.0776	970,776	1,000,000	1,049,324		(7,152)			4.000	3.012	MON	3,333	40,000	04/26/2016	12/25/2032
3136AJ-6H-4	FNR 2014-27 DY - CMO/RMBS			4	1.A	604,500	95.8711	575,227	600,000	600,009		(602)			2.500	2.413	MON	1,250	15,000	01/28/2015	05/25/2029
3136AJ-AG-1	FNR 2014-1 DU - CMO/RMBS			4	1.A	3,916,874	96.1818	3,739,276	3,887,716	3,887,440		(3,420)			2.500	2.411	MON	8,099	97,193	01/28/2015	02/25/2029
3136AJ-C5-3	FNR 2014-26 VB - CMO/RMBS			4	1.A	1,062,466	99.0392	1,131,888	1,142,868	1,137,769		4,393			3.000	4.137	MON	2,857	34,286	04/30/2014	05/25/2034
3136AJ-F4-3	FNR 2014-26 HM - CMO/RMBS			4	1.A	1,217,610	97.8521	1,127,340	1,152,086	1,163,802		(3,654)			3.500	2.833	MON	3,360	40,323	12/23/2014	05/25/2029
3136AJ-UF-1	FNR 2014-20 TY - CMO/RMBS			4	1.A	2,721,258	95.3951	2,576,621	2,701,000	2,701,646		(2,476)			2.500	2.416	MON	5,627	67,525	01/28/2015	04/25/2029
3136AJ-WA-0	FNR 2014-16 DB - CMO/RMBS			4	1.A	3,025,393	95.7250	3,256,856	3,402,304	3,329,254		47,038			2.500	3.731	MON	7,088	85,058	04/01/2014	04/25/2029
3136AK-5S-8	FNR 2014-67 VD - CMO/RMBS			4	1.A	1,187,991	98.0090	1,131,627	1,154,616	1,155,688		(1,687)			3.000	2.522	MON	2,887	34,638	04/04/2016	03/25/2037
3136AK-HW-6	FNR 2014-37 BV - CMO/RMBS			4	1.A	1,669,721	97.5752	1,803,059	1,847,867	1,824,164		11,757			2.500	4.090	MON	3,850	46,197	07/15/2014	11/25/2038
3136AK-T8-6	FNR 2014-55 VP - CMO/RMBS			4	1.A	58,550	100.0000	56,197	56,197	56,197		(44)			3.500	3.500	MON	164	1,967	12/05/2014	10/25/2036
3136AL-BZ-3	FNR 2014-63 VB - CMO/RMBS			4	1.A	805,860	97.9692	789,742	806,112	804,630		(67)			3.000	2.992	MON	2,015	24,183	08/25/2015	12/25/2037
3136AL-DU-2	FNR 2014-60 VE - CMO/RMBS			4	1.A	12,699,173	97.3050	12,387,894	12,731,000	12,704,624		779			3.000	3.026	MON	31,828	381,930	09/01/2015	07/25/2033
3136AL-L3-3	FNR 2014-82 LZ - CMO/RMBS			4	1.A	3,005,830	90.2636	2,564,842	2,841,501	2,963,874		317			3.000	2.332	MON	7,104	85,245	04/08/2020	12/25/2044
3136AM-4Q-9	FNR 2015-23 AV - CMO/RMBS			4	1.A	6,443,137	97.7026	6,166,012	6,311,000	6,321,635		(14,739)			3.500	3.231	MON	18,407	220,885	06/23/2015	10/25/2033
3136AM-VP-1	FNR 2015-6 AC - CMO/RMBS			4	1.A	598,534	94.5454	577,988	611,334	603,079		1,110			2.250	2.764	MON	1,146	13,755	12/22/2016	08/25/2034

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
3136AN-AK-3	FNR 2015-16 NY - CMO/RMBS			4	1.A	1,879,682	93.3145	1,697,776	1,819,414	1,850,773		(3,156)			3.500	3.183	MON	5,307	63,679	08/22/2017	01/25/2045
3136AN-YY-7	FNR 2015-41 AY - CMO/RMBS			4	1.A	372,714	90.1875	327,145	362,739	367,642		(841)			3.000	2.759	MON	907	10,882	09/23/2016	06/25/2035
3136AP-6D-9	FNR 2015-66 VD - CMO/RMBS			4	1.A	2,432,010	96.9586	2,277,270	2,348,704	2,362,931		(11,156)			3.500	3.053	MON	6,850	82,205	11/30/2015	08/25/2032
3136AP-HA-3	FNR 2015-52 DV - CMO/RMBS			4	1.A	1,965,328	97.3305	1,881,698	1,933,308	1,934,158		(1,923)			3.000	2.736	MON	4,833	57,999	03/28/2016	09/25/2038
3136AR-NG-9	FNR 2016-14 VB - CMO/RMBS			4	1.A	4,894,015	95.7444	4,584,243	4,788,000	4,802,120		(15,503)			3.000	2.729	MON	11,970	143,640	05/08/2019	08/25/2034
3136AR-S2-5	FNR 2016-25 VD - CMO/RMBS			4	1.A	300,535	95.4465	266,296	279,000	285,756		(1,252)			3.500	2.653	MON	814	9,765	05/09/2016	05/25/2036
3136AR-XA-1	FNR 2016-20 AM - CMO/RMBS			4	1.A	4,429,205	89.5867	4,634,558	5,173,266	4,445,204		15,999			3.500	5.194	MON	15,089	60,355	08/25/2023	04/25/2046
3136AS-3M-6	FNR 2016-44 VD - CMO/RMBS			4	1.A	804,715	96.4493	723,887	750,536	768,427		(4,924)			3.000	1.682	MON	1,876	22,516	06/28/2016	11/25/2027
3136AS-3N-4	FNR 2016-44 DV - CMO/RMBS			4	1.A	1,200,938	90.2831	1,015,685	1,125,000	1,162,565		(6,099)			3.000	2.440	MON	2,813	33,750	06/28/2016	12/25/2034
3136AS-EE-2	FNR 2016-24 KC - CMO/RMBS			4	1.A	1,618,834	87.8418	1,423,792	1,620,860	1,618,400		(69)			3.000	3.013	MON	4,052	48,626	08/22/2017	05/25/2036
3136AS-JH-0	FNR 2016-31 TM - CMO/RMBS			4	1.A	1,597,742	87.0672	1,351,282	1,552,000	1,580,650		(1,708)			3.000	2.760	MON	3,880	46,560	11/01/2019	12/25/2045
3136AS-XG-6	FNR 2016-43 GV - CMO/RMBS			4	1.A	2,799,662	96.5008	2,556,306	2,649,000	2,676,813		(16,941)			3.000	2.264	MON	6,623	79,470	07/01/2016	09/25/2039
3136AU-C5-8	FNR 2016-99 TW - CMO/RMBS			4	1.A	2,622,347	92.9231	2,419,377	2,603,633	2,610,707		(1,854)			3.500	3.435	MON	7,594	91,127	12/15/2016	01/25/2037
3136AU-DQ-1	FNR 2016-83 PE - CMO/RMBS			4	1.A	2,855,857	79.6083	2,212,314	2,779,000	2,838,967		(5,524)			2.500	2.290	MON	5,790	69,475	03/18/2020	11/25/2046
3136AU-L8-2	FNR 2016-102 AY - CMO/RMBS			4	1.A	3,952,089	90.1007	4,050,927	4,496,000	3,956,513		4,424			3.000	5.063	MON	11,240		12/01/2023	01/25/2037
3136AV-C8-0	FNR 2017-16 LM - CMO/RMBS			4	1.A	1,981,843	92.7589	1,874,658	2,021,000	2,005,882		4,005			3.000	3.252	MON	5,053	60,630	10/26/2017	02/25/2045
3136AV-W5-4	FNR 2017-22 BD - CMO/RMBS			4	1.A	1,087,125	98.0595	1,019,819	1,040,000	1,042,476		(5,519)			3.500	2.761	MON	3,033	36,400	05/31/2017	07/25/2041
3136AW-DW-4	FNR 2017-26 CH - CMO/RMBS			4	1.A	2,436,161	97.7741	2,279,109	2,330,993	2,349,254		(4,753)			3.500	2.832	MON	6,799	81,585	05/31/2017	07/25/2044
3136AW-W4-5	FNR 2017-42 HL - CMO/RMBS			4	1.A	617,313	89.5284	541,647	605,000	612,898		(1,272)			3.000	2.786	MON	1,513	18,150	11/15/2019	06/25/2047
3136AW-Z3-4	FNR 2017-51 DB - CMO/RMBS			4	1.A	3,036,585	81.9100	2,262,921	2,762,690	2,975,498		(22,416)			3.000	2.228	MON	6,907	82,881	03/11/2020	02/25/2047
3136AW-ZD-2	FNR 2017-44 VB - CMO/RMBS			4	1.A	3,691,097	95.4506	3,385,634	3,547,000	3,597,698		(2,433)			3.500	3.007	MON	10,345	124,145	08/23/2017	10/25/2037
3136AX-D5-1	FNR 2017-69 GT - CMO/RMBS			4	1.A	4,811,607	88.2447	4,315,440	4,890,310	4,841,948		5,087			3.000	3.155	MON	12,226	146,709	10/06/2017	05/25/2046
3136AX-DQ-5	FNR 2017-54 OV - CMO/RMBS			4	1.A	1,939,771	92.0899	1,802,102	1,956,894	1,947,018		646			3.000	3.093	MON	4,892	58,707	08/02/2017	07/25/2037
3136AX-FF-7	FNR 2017-54 PM - CMO/RMBS			4	1.A	631,532	86.7320	556,435	641,556	634,257		281			3.000	3.120	MON	1,604	19,247	07/27/2017	05/25/2046
3136AX-G8-2	FNR 2017-71 KL - CMO/RMBS			4	1.A	7,741,627	88.8026	6,871,543	7,738,000	7,734,968		925			3.000	2.999	MON	19,345	232,140	09/13/2017	04/25/2046
3136AX-XW-0	FNR 2017-61 PK - CMO/RMBS			4	1.A	2,739,360	89.0752	2,487,906	2,793,039	2,763,570		6,892			3.000	3.203	MON	6,983	83,791	10/24/2017	11/25/2045
3136B0-4W-3	FNR 2018-18 MP - CMO/RMBS			4	1.A	3,281,060	98.3850	3,232,109	3,285,166	3,277,853		(92)			3.500	3.503	MON	9,582	114,981	04/10/2018	11/25/2044
3136B0-RA-6	FNR 2017-109 VN - CMO/RMBS			4	1.A	2,331,957	92.5485	2,181,369	2,357,000	2,339,622		1,234			3.500	3.607	MON	6,875	82,495	03/15/2018	10/25/2037
3136B0-X6-8	FNR 2018-11 PV - CMO/RMBS			4	1.A	9,429,856	97.9429	9,366,475	9,563,202	9,530,528		1,265			3.250	3.425	MON	25,900	310,804	12/11/2019	02/25/2038
3136B1-3S-1	FNR 2018-44 PZ - CMO/RMBS			4	1.A	41,372,876	91.7298	36,471,051	39,759,229	40,920,105		(98,707)			3.500	3.034	MON	115,964	1,365,547	04/19/2022	06/25/2048
3136B1-AX-2	FNR 2018-16 DV - CMO/RMBS			4	1.A	908,529	98.6017	866,709	879,000	881,670		(1,418)			4.000	3.424	MON	2,930	35,160	03/12/2018	08/25/2035
3136B1-G4-0	FNR 2018-34 VK - CMO/RMBS			4	1.A	2,181,460	98.4766	2,082,920	2,115,142	2,119,309		(3,533)			4.000	3.110	MON	7,050	84,606	03/21/2019	03/25/2042
3136B1-MN-1	FNR 2018-22 VD - CMO/RMBS			4	1.A	566,448	99.2157	557,130	561,534	560,375		(347)			4.000	3.734	MON	1,872	22,461	09/19/2018	03/25/2038
3136B1-RM-8	FNR 2018-21 CV - CMO/RMBS			4	1.A	5,831,308	95.6251	5,635,185	5,893,000	5,859,425		1,947			3.500	3.631	MON	17,188	206,255	03/29/2018	08/25/2038
3136B1-VE-1	FNR 2018-25 P - CMO/RMBS			4	1.A	1,693,156	95.2754	1,610,394	1,690,251	1,693,401		3,026			3.500	3.445	MON	4,930	59,159	05/11/2018	03/25/2046
3136B2-FA-5	FNR 2018-45 VK - CMO/RMBS			4	1.A	1,444,870	98.5736	1,403,428	1,423,737	1,422,220		(1,471)			4.000	3.654	MON	4,746	56,949	05/16/2018	10/25/2038
3136B6-YG-2	FNR 2019-66 ML - CMO/RMBS			4	1.A	5,226,145	93.6374	4,752,534	5,075,467	5,152,068		(18,085)			3.000	2.597	MON	12,689	152,264	11/08/2019	11/25/2034
3136B7-2T-7	FNR 2019-79 CZ - CMO/RMBS			4	1.A	5,919,231	88.7950	4,917,041	5,537,520	5,884,901		16,546			3.000	2.146	MON	13,844	166,126	08/26/2020	01/25/2050
3136B7-L5-8	FNR 2019-77 LZ - CMO/RMBS			4	1.A	11,291,201	88.0010	9,291,102	10,557,956	11,198,747		33,434			3.000	2.207	MON	26,395	316,739	08/25/2020	01/25/2050
3136B9-HJ-9	FNR 2020-22 DL - CMO/RMBS			4	1.A	5,330,048	72.8625	3,715,261	5,099,000	5,292,117		(6,789)			2.500	2.216	MON	10,623	127,475	03/11/2020	04/25/2050
3136B9-X5-1	FNR 2020-41 EL - CMO/RMBS			4	1.A	10,278,561	81.4800	8,081,997	9,918,997	10,236,668		(7,348)			2.000	1.629	MON	16,532	198,380	12/16/2020	06/25/2050
3136BA-2A-1	FNR 2020-45 CZ - CMO/RMBS			4	1.A	10,361,192	69.4964	7,453,115	10,724,457	10,405,885		19,337			2.000	2.208	MON	17,874	212,184	11/12/2021	07/25/2050
3136BB-AA-0	FNR 2020-47 GT - CMO/RMBS			4	1.A	11,954,290	81.3689	9,333,326	11,470,383	11,824,142		(37,473)			2.000	1.604	MON	19,117	229,408	08/28/2020	05/25/2046
3136BB-AK-8	FNR 2020-49 VL - CMO/RMBS			4	1.A	9,153,384	81.5759	7,243,936	8,880,000	9,072,191		(22,396)			2.000	1.697	MON	14,800	177,600	06/30/2020	07/25/2040
3136BB-U8-3	FNR 2020-70 VB - CMO/RMBS			4	1.A	2,420,591	80.3242	1,866,734	2,324,000	2,398,357		(5,174)			2.000	1.649	MON	3,873	46,480	08/28/2020	10/25/2040

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
3136BB-V8-2	FNR 2020-70 VD - CMO/RMBS			4	1.A	4,853,115	79.8658	3,716,154	4,653,000	4,808,329		(9,957)			2.000	1.645	MON	7,755	93,060	09/09/2020	10/25/2040
3136BB-Z3-9	FNR 2020-72 VL - CMO/RMBS			4	1.A	4,000,416	79.6144	3,053,695	3,835,605	3,964,408		(8,239)			2.000	1.648	MON	6,393	76,712	10/08/2020	01/25/2041
3136BD-AY-4	FNR 2020-88 KM - CMO/RMBS			4	1.A	9,015,649	80.4820	7,023,327	8,726,581	8,959,399		(6,972)			2.000	1.723	MON	14,544	174,532	11/18/2020	03/25/2050
3136BD-QE-1	FNR 2020-95 D - CMO/RMBS			4	1.A	20,893,818	80.1985	16,552,215	20,639,055	20,837,259		(13,604)			2.000	1.886	MON	34,398	412,781	03/09/2021	12/25/2044
3136BD-QF-8	FNR 2020-95 DJ - CMO/RMBS			4	1.A	7,550,391	71.7112	5,378,338	7,500,000	7,543,837		(2,235)			2.000	1.957	MON	12,500	150,000	07/22/2021	07/25/2048
3136BH-DE-6	FNR 2021-25 EB - CMO/RMBS			4	1.A	1,159,225	72.6688	818,977	1,127,000	1,155,237		(1,076)			2.500	2.309	MON	2,348	28,175	05/24/2021	10/25/2047
3136BH-UQ-0	FNR 2021-033 AV - CMO/RMBS			4	1.A	4,272,189	76.4668	3,174,909	4,152,007	4,261,148		(4,820)			2.500	2.283	MON	8,650	103,800	04/26/2021	03/25/2048
3136BL-6E-5	FNR 2022-13 ML - CMO/RMBS			4	1.A	17,545,782	84.0391	14,922,530	17,756,642	17,571,555		13,166			3.000	3.130	MON	44,392	532,699	03/16/2022	04/25/2048
3136BL-RT-9	FNR 2022-7 VE - CMO/RMBS			4	1.A	6,576,418	77.1996	5,092,084	6,596,000	6,577,605		730			2.500	2.525	MON	13,742	164,900	01/21/2022	05/25/2042
3136BM-5B-0	FNR 2022-27 DL - CMO/RMBS			4	1.A	11,230,078	91.2195	10,310,364	11,302,807	11,234,283		852			4.000	4.072	MON	37,676	452,112	08/03/2022	03/25/2049
3136BM-EP-9	FNR 2022-11 VA - CMO/RMBS			4	1.A	5,388,495	78.9045	4,377,621	5,548,000	5,407,257		11,492			2.500	2.771	MON	11,558	138,700	02/25/2022	06/25/2042
3136BM-PP-7	FNR 2022-17 YE - CMO/RMBS			4	1.A	4,349,267	88.3021	3,927,010	4,447,245	4,362,300		8,080			3.500	3.781	MON	12,971	155,654	05/23/2022	04/25/2052
3136BM-ZN-1	FNR 2022-22 DL - CMO/RMBS			4	1.A	8,881,048	90.9704	8,075,792	8,877,381	8,878,235		(683)			4.000	4.002	MON	29,591	355,095	05/23/2022	05/25/2049
3136BM-ZU-5	FNR 2022-22 KL - CMO/RMBS			4	1.A	12,726,583	91.3401	11,784,460	12,901,732	12,734,524		7,439			4.000	4.161	MON	43,006	474,975	04/07/2023	02/25/2049
3136BN-AT-3	FNR 2022-35 BP - CMO/RMBS			4	1.A	4,182,226	92.8508	4,271,135	4,599,999	4,207,727		25,502			3.500	4.977	MON	13,417	80,500	06/07/2023	06/25/2052
3136BN-QP-4	FNR 2022-42 AL - CMO/RMBS			4	1.A	8,774,832	93.4410	8,287,348	8,869,066	8,781,931		1,498			4.000	4.125	MON	29,564	354,763	08/24/2022	03/25/2047
3136BN-X6-8	FNR 2022-61 P - CMO/RMBS			4	1.A	446,626	96.8143	447,718	462,450	448,189		1,563			4.000	4.816	MON	1,542	15,415	02/16/2023	06/25/2049
3136BP-CX-7	FNR 2022-64 LE - CMO/RMBS			4	1.A	11,444,950	92.6849	10,876,247	11,734,649	11,455,561		10,611			4.500	4.812	MON	44,005	264,030	06/07/2023	07/25/2045
3136BP-DL-2	FNR 2022-64 NL - CMO/RMBS			4	1.A	13,159,957	96.2161	12,963,814	13,473,640	13,184,683		22,020			4.500	4.815	MON	50,526	606,314	12/12/2022	07/25/2046
3136BP-DU-2	FNR 2022-64 LC - CMO/RMBS			4	1.A	9,790,234	96.0923	9,609,230	10,000,000	9,809,636		10,495			4.500	4.782	MON	37,500	450,000	09/21/2022	04/25/2045
3136BP-VJ-7	FNR 2023-1 MY - CMO/RMBS			4	1.A	5,693,438	94.5990	5,675,942	6,000,000	5,708,289		14,852			4.500	5.093	MON	22,500	202,500	03/02/2023	06/25/2052
3136BQ-AW-9	FNR 2023-29 JA - CMO/RMBS			4	1.A	2,741,951	100.9957	2,765,580	2,738,314	2,739,200		(2,750)			5.500	5.175	MON	12,551	75,304	06/08/2023	05/25/2036
31371H-VM-7	FN 252720 - RMBS			4	1.A	83,957	104.3586	88,964	85,249	84,560		25			7.500	7.793	MON	533	6,394	01/07/2000	08/01/2029
31371J-B2-9	FN 253057 - RMBS			4	1.A	6,238	101.9536	6,336	6,214	6,197		(2)			8.000	7.990	MON	41	497	01/06/2000	12/01/2029
31371J-BZ-6	FN 253056 - RMBS			4	1.A	18,969	100.7096	19,401	19,264	19,137		10			7.500	7.780	MON	120	1,445	01/07/2000	12/01/2029
31371K-4H-1	FN 254724 - RMBS			4	1.A	269,609	100.7881	271,675	269,550	269,160		(37)			5.000	4.992	MON	1,123	13,478	03/25/2003	04/01/2033
31371K-6B-2	FN 254766 - RMBS			4	1.A	75,927	100.7881	68,945	68,406	68,075		7			5.000	5.096	MON	285	3,420	04/21/2003	06/01/2033
31371K-ML-2	FN 254263 - RMBS			4	1.A	29,281	104.9615	29,652	28,250	28,130					6.500	6.582	MON	153	1,836	03/27/2002	04/01/2032
31371K-UA-7	FN 254477 - RMBS			4	1.A	78,473	102.1296	79,696	78,034	78,198		(8)			5.500	5.363	MON	358	4,292	09/26/2002	10/01/2032
31371K-VF-5	FN 254514 - RMBS			4	1.A	68,373	102.1296	69,309	67,864	68,129		(5)			5.500	5.308	MON	311	3,733	10/30/2002	11/01/2032
31371K-XW-6	FN 254593 - RMBS			4	1.A	27,236	100.8099	27,521	27,300	27,221		(1)			5.000	5.035	MON	114	1,365	12/27/2002	01/01/2033
31371L-DH-9	FN 254904 - RMBS			4	1.A	25,418	102.1926	26,138	25,577	25,437					5.500	5.619	MON	117	1,407	06/30/2004	10/01/2033
31371N-QZ-1	FN 257072 - RMBS			4	1.A	5,722	103.2950	5,836	5,650	5,727		3			5.500	5.137	MON	26	311	01/29/2008	02/01/2038
3137A2-Q3-8	FHR 3760 CB - CMO/RMBS			4	1.A	1,307,699	98.3416	1,450,881	1,475,347	1,460,272		8,809			3.500	4.866	MON	4,303	51,637	02/18/2011	11/15/2025
3137A3-SP-5	FHR 3773 AM - CMO/RMBS			4	1.A	591,802	98.3023	641,163	652,236	646,420		3,558			3.500	4.640	MON	1,902	22,828	01/12/2011	12/15/2025
3137A3-XS-3	FHR 3769 KB - CMO/RMBS			4	1.A	445,451	98.4035	476,801	484,536	481,122		2,485			3.500	4.591	MON	1,413	16,959	01/14/2011	12/15/2025
3137A4-Q9-1	FHR 3780 CL - CMO/RMBS			4	1.A	424,823	98.3201	384,854	391,429	393,990		(2,605)			3.500	2.292	MON	1,142	13,700	01/15/2015	12/15/2025
3137A5-TT-1	FHR 3786 LB - CMO/RMBS			4	1.A	2,290,053	97.7966	2,580,991	2,639,141	2,605,805		19,655			3.000	4.605	MON	6,598	79,174	03/24/2011	01/15/2026
3137A5-VR-2	FHR 3786 TB - CMO/RMBS			4	1.A	108,682	98.3068	119,784	121,847	120,604		734			3.500	4.796	MON	355	4,265	02/03/2011	01/15/2026
3137A8-E7-9	FHR 3823 HJ - CMO/RMBS			4	1.A	1,548,476	97.7669	1,732,178	1,771,743	1,745,649		12,197			3.000	4.675	MON	4,429	53,152	03/29/2011	03/15/2026
3137AA-NZ-2	FHR 3862 DB - CMO/RMBS			4	1.A	964,425	95.0975	878,701	924,000	948,344		(2,644)			4.000	3.643	MON	3,080	36,960	01/25/2017	05/15/2041
3137AC-NC-9	FHR 3879 MB - CMO/RMBS			4	1.A	1,579,195	98.3386	1,490,542	1,515,724	1,520,484		(2,645)			3.500	3.076	MON	4,421	53,050	09/27/2011	06/15/2026
3137AE-A3-9	FHR 3904 QB - CMO/RMBS			4	1.A	788,457	98.3248	732,014	744,486	747,299		(2,579)			3.500	2.800	MON	2,171	26,057	09/23/2011	08/15/2026
3137AF-ZL-9	FHR 3949 JM - CMO/RMBS			4	1.A	629,804	97.8459	621,236	634,913	633,667		220			3.000	3.096	MON	1,587	19,047	11/02/2011	10/15/2026
3137AF-ZU-9	FHR 3949 PB - CMO/RMBS			4	1.A	2,032,194	97.8989	2,022,920	2,066,337	2,060,580		1,445			3.000	3.176	MON	5,166	61,990	10/25/2011	10/15/2026

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
3137AG-GB-0	FHR 3939 UB - CMO/RMBS			4	1.A	1,408,159	97.8459	1,416,756	1,447,947	1,441,664		1,998			3.000	3.327	MON	3,620	43,438	10/14/2011	10/15/2026
3137AG-GN-4	FHR 3939 WY - CMO/RMBS			4	1.A	2,077,505	97.8274	2,092,529	2,139,001	2,129,107		3,013			3.000	3.346	MON	5,348	64,170	10/12/2011	10/15/2026
3137AG-TJ-9	FHR 3935 WB - CMO/RMBS			4	1.A	1,392,969	97.8459	1,405,512	1,436,456	1,429,820		2,155			3.000	3.354	MON	3,591	43,094	10/14/2011	10/15/2026
3137AH-JX-7	FHR 3964 QY - CMO/RMBS			4	1.A	472,205	97.8137	456,831	467,042	467,197		(270)			3.000	2.879	MON	1,168	14,011	02/23/2012	11/15/2026
3137AH-KQ-0	FHR 3959 DB - CMO/RMBS			4	1.A	1,054,557	97.8143	1,041,926	1,065,209	1,062,758		479			3.000	3.121	MON	2,663	31,956	11/30/2011	11/15/2026
3137AH-NK-0	FHR 3953 EW - CMO/RMBS			4	1.A	136,646	97.8143	131,684	134,626	134,748		(111)			3.000	2.833	MON	337	4,039	02/08/2012	11/15/2026
3137AH-WT-1	FHR 3952 DG - CMO/RMBS			4	1.A	1,445,169	97.7973	1,419,398	1,451,368	1,449,155		207			3.000	3.053	MON	3,628	43,541	11/02/2011	11/15/2026
3137AH-WW-4	FHR 3952 DL - CMO/RMBS			4	1.A	1,643,667	97.8137	1,621,924	1,658,176	1,654,744		579			3.000	3.104	MON	4,145	49,745	11/15/2011	11/15/2026
3137AJ-AL-8	FHR 3955 WB - CMO/RMBS			4	1.A	6,655,633	97.8137	6,422,817	6,566,375	6,570,264		(4,464)			3.000	2.854	MON	16,416	196,991	02/02/2012	11/15/2026
3137AJ-V7-6	FHR 3968 G - CMO/RMBS			4	1.A	2,317,656	97.7457	2,227,644	2,279,019	2,281,605		(1,916)			3.000	2.819	MON	5,698	68,371	02/29/2012	12/15/2026
3137AK-3P-4	FHR 3974 LM - CMO/RMBS			4	1.A	4,822,894	97.7711	4,659,699	4,765,927	4,767,480		(3,505)			3.000	2.883	MON	11,915	142,978	02/07/2012	12/15/2026
3137AK-6F-3	FHR 3970 HB - CMO/RMBS			4	1.A	3,489,621	97.7814	3,394,170	3,471,180	3,469,862		(1,018)			3.000	2.948	MON	8,678	104,135	12/20/2011	12/15/2026
3137AL-6K-0	FHR 3990 UY - CMO/RMBS			4	1.A	3,855,214	96.8456	3,869,907	3,995,954	3,974,930		6,785			2.500	2.895	MON	8,325	99,899	03/01/2012	01/15/2027
3137AL-BC-2	FHR 4005 EL - CMO/RMBS			4	1.A	1,720,218	97.7813	1,692,231	1,730,629	1,727,566		427			3.000	3.074	MON	4,327	51,919	04/05/2012	02/15/2027
3137AL-HJ-1	FHR 3998 KB - CMO/RMBS			4	1.A	3,058,978	97.6198	2,985,818	3,058,620	3,055,493		(341)			3.000	3.007	MON	7,647	91,759	02/21/2012	02/15/2027
3137AL-P6-0	FHR 4003 BL - CMO/RMBS			4	1.A	3,442,236	97.5599	3,421,321	3,506,894	3,495,173		5,676			3.000	3.184	MON	8,767	105,207	03/14/2012	02/15/2027
3137AM-EV-5	FHR 4022 B - CMO/RMBS			4	1.A	3,233,241	97.6594	3,044,354	3,117,316	3,128,471		(5,568)			3.000	2.608	MON	7,793	93,519	05/21/2012	03/15/2027
3137AM-GS-0	FHR 4014 EL - CMO/RMBS			4	1.A	1,152,606	97.6961	1,118,884	1,145,269	1,145,086		(412)			3.000	2.937	MON	2,863	34,358	04/25/2012	03/15/2027
3137AM-XS-1	FHR 4011 DW - CMO/RMBS			4	1.A	2,704,882	96.6938	2,835,661	2,932,619	2,902,204		18,267			2.500	3.256	MON	6,110	73,315	03/14/2012	03/15/2027
3137AN-5M-3	FHR 4016 BA - CMO/RMBS			4	1.A	1,462,494	97.7206	1,407,821	1,440,659	1,442,212		(1,245)			3.000	2.830	MON	3,602	43,220	04/24/2012	03/15/2027
3137AN-DK-8	FHR 4015 MY - CMO/RMBS			4	1.A	2,091,961	92.9855	1,820,152	1,957,458	2,051,791		(126)			3.500	2.685	MON	5,709	68,511	06/26/2020	03/15/2042
3137AN-PS-8	FHR 4038 PL - CMO/RMBS			4	1.A	2,448,063	94.7756	2,179,840	2,300,000	2,398,453		(1,617)			4.000	3.527	MON	7,667	92,000	03/01/2017	04/15/2042
3137AN-ST-3	FHR 4027 PY - CMO/RMBS			4	1.A	467,353	93.7491	436,027	465,100	465,920		(126)			3.500	3.463	MON	1,357	16,279	02/23/2017	04/15/2042
3137AP-E3-0	FHR 4028 UY - CMO/RMBS			4	1.A	3,331,001	97.7100	3,219,756	3,295,217	3,296,027		(1,984)			3.000	2.893	MON	8,238	98,856	04/27/2012	04/15/2027
3137AP-VV-9	FHR 4054 HW - CMO/RMBS			4	1.A	4,182,774	97.7642	4,039,084	4,131,454	4,133,129		(3,007)			3.000	2.874	MON	10,329	123,944	05/03/2012	05/15/2027
3137AP-W9-7	FHR 4051 AL - CMO/RMBS			4	1.A	1,646,506	97.4564	1,575,334	1,616,450	1,620,429		(3,973)			3.000	2.786	MON	4,041	48,494	08/14/2015	05/15/2027
3137AQ-KB-3	FHR 4050 DY - CMO/RMBS			4	1.A	723,355	93.6098	652,460	697,000	711,489		(2,199)			3.500	3.157	MON	2,033	24,395	07/27/2017	05/15/2032
3137AQ-U2-2	FHR 4048 CE - CMO/RMBS			4	1.A	5,626,382	94.2723	5,204,861	5,521,094	5,548,819		(6,255)			4.000	3.933	MON	18,404	171,800	12/07/2023	05/15/2042
3137AR-7G-5	FHR 4060 QB - CMO/RMBS			4	1.A	3,173,525	97.6649	2,930,461	3,000,526	3,018,940		(8,451)			3.000	2.427	MON	7,501	90,016	07/27/2012	06/15/2027
3137AR-HT-6	FHR 4057 GL - CMO/RMBS			4	1.A	5,100,675	95.2531	5,372,275	5,640,000	5,558,990		52,695			1.750	2.635	MON	8,225	98,700	06/26/2012	06/15/2027
3137AR-LW-4	FHR 4057 YQ - CMO/RMBS			4	1.A	3,499,931	95.2074	3,684,527	3,870,000	3,814,634		37,873			1.750	2.639	MON	5,644	67,725	06/26/2012	06/15/2027
3137AR-MV-5	FHR 4068 EP - CMO/RMBS			4	1.A	4,858,575	93.7517	4,071,504	4,342,860	4,697,370		(14,697)			3.500	2.144	MON	12,667	152,000	04/30/2020	06/15/2042
3137B1-6U-1	FHR 4177 MQ - CMO/RMBS			4	1.A	1,649,813	85.2261	1,534,071	1,800,000	1,713,564		11,256			2.500	3.243	MON	3,750	45,000	03/01/2017	03/15/2043
3137B2-6F-2	FHR 4205 AL - CMO/RMBS			4	1.A	869,107	91.8994	781,607	850,502	859,708		(1,441)			3.000	2.811	MON	2,126	25,515	10/26/2016	05/15/2033
3137B2-KH-2	FHR 4217 KY - CMO/RMBS			4	1.A	2,982,726	88.8232	2,638,937	2,971,000	2,982,891		(2,058)			3.000	2.941	MON	7,428	89,130	09/26/2019	06/15/2043
3137B3-TZ-1	FHR 4240 B - CMO/RMBS			4	1.A	1,016,641	94.8823	948,823	1,000,000	1,005,119		(2,313)			3.000	2.818	MON	2,500	30,000	11/10/2016	08/15/2033
3137B5-R9-6	FHR 4265 GL - CMO/RMBS			4	1.A	1,153,500	89.3125	1,071,750	1,200,000	1,170,942		1,298			3.000	3.332	MON	3,000	36,000	03/01/2017	04/15/2042
3137B7-GV-5	FHR 4293 KN - CMO/RMBS			4	1.A	1,937,922	93.5256	1,706,843	1,825,000	1,904,063		671			4.000	3.579	MON	6,083	73,000	02/14/2017	08/15/2043
3137B7-VC-0	FHR 4309 VB - CMO/RMBS			4	1.A	2,681,296	97.1282	2,586,511	2,662,988	2,663,777		(1,375)			3.000	2.910	MON	6,657	79,890	10/27/2015	01/15/2040
3137B7-Y8-6	FHR 4311 QY - CMO/RMBS			4	1.A	1,482,124	97.4560	1,516,948	1,556,546	1,542,670		8,844			3.000	3.550	MON	3,891	46,696	04/07/2014	02/15/2029
3137B8-UQ-8	FHR 4313 LY - CMO/RMBS			4	1.A	2,609,375	97.4740	2,436,850	2,500,000	2,522,311		(12,163)			3.000	2.494	MON	6,250	75,000	02/17/2016	03/15/2029
3137B8-ZY-6	FHR 4316 EV - CMO/RMBS			4	1.A	2,529,727	98.7606	2,664,043	2,697,476	2,687,201		11,523			3.000	3.893	MON	6,744	80,924	03/18/2014	03/15/2034
3137BA-G7-1	FHR 4323 WB - CMO/RMBS			4	1.A	4,308,398	97.9185	4,186,014	4,275,000	4,277,448		(4,247)			3.500	3.426	MON	12,469	149,625	06/03/2014	04/15/2029
3137BC-GA-0	FHR 4360 B - CMO/RMBS			4	1.A	5,512,122	94.7869	5,711,103	6,025,206	5,894,856		48,074			2.500	3.390	MON	12,553	150,630	07/15/2014	07/15/2029
3137BC-W7-9	FHR 4373 GN - CMO/RMBS			4	1.A	1,945,778	90.5057	1,710,460	1,889,893	1,930,510		823			3.000	2.675	MON	4,725	56,697	10/14/2016	08/15/2044

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
3137BD-BB-1	FHR 3451 BY - CMO/RMBS			4	1.A	4,166,849	93.9765	4,291,350	4,566,410	4,169,332		2,483			4.000	5.287	MON	15,221		12/01/2023	12/15/2043
3137BD-Z2-5	FHR 4387 EW - CMO/RMBS			4	1.A	1,407,422	93.5639	1,403,458	1,500,000	1,476,699		9,404			2.000	2.655	MON	2,500	30,000	03/31/2015	11/15/2028
3137BF-FU-0	FHR 4420 VE - CMO/RMBS			4	1.A	6,006,482	96.1661	5,589,308	5,812,139	5,848,519		(31,498)			3.000	2.582	MON	14,530	174,364	04/18/2016	06/15/2037
3137BF-GS-4	FHR 4421 AC - CMO/RMBS			4	1.A	4,666,171	97.8897	4,258,153	4,349,950	4,409,874		(38,672)			3.500	2.713	MON	12,687	152,248	12/12/2014	12/15/2029
3137BF-YQ-8	FHR 4432 VJ - CMO/RMBS			4	1.A	4,863,410	96.5009	4,596,987	4,763,671	4,779,228		(13,745)			3.000	2.733	MON	11,909	142,910	03/28/2016	07/15/2037
3137BG-3J-6	FHR 4430 VN - CMO/RMBS			4	1.A	2,859,628	96.8188	2,773,859	2,865,000	2,861,289		214			3.000	3.028	MON	7,163	85,950	05/11/2015	08/15/2031
3137BG-FB-0	FHR 4434 VE - CMO/RMBS			4	1.A	4,261,233	97.3815	4,259,466	4,374,000	4,352,643		12,021			3.000	3.343	MON	10,935	131,220	06/30/2015	07/15/2033
3137BG-J8-3	FHR 4441 VB - CMO/RMBS			4	1.A	6,084,794	94.1954	5,695,994	6,047,000	6,054,900		(4,484)			3.000	2.942	MON	15,118	181,410	08/21/2015	07/15/2033
3137BG-SK-6	FHR 4455 EM - CMO/RMBS			4	1.A	1,416,644	94.1108	1,259,978	1,338,825	1,370,491		(4,709)			3.000	2.395	MON	3,347	40,165	09/23/2016	03/15/2035
3137BG-TF-6	FHR 4455 VB - CMO/RMBS			4	1.A	5,556,600	93.5427	5,388,057	5,760,000	5,677,887		9,685			3.000	3.351	MON	14,400	172,800	06/23/2015	08/15/2033
3137BG-ZD-4	FHR 4448 VG - CMO/RMBS			4	1.A	3,531,545	90.2676	3,228,193	3,576,248	3,554,519		3,649			2.500	2.617	MON	7,451	89,406	02/23/2016	05/15/2034
3137BK-YP-9	FHR 4499 VC - CMO/RMBS			4	1.A	7,157,656	94.8205	6,637,438	7,000,000	7,074,744		(15,175)			3.500	3.295	MON	20,417	245,000	01/06/2017	12/15/2035
3137BL-C6-3	FHR 4513 AV - CMO/RMBS			4	1.A	2,068,863	98.1697	1,957,292	1,993,784	1,998,821		(4,821)			3.500	2.948	MON	5,815	69,782	09/17/2015	08/15/2035
3137BM-FT-8	FHR 4533 VE - CMO/RMBS			4	1.A	1,005,625	96.7018	967,018	1,000,000	1,000,056		(930)			3.000	2.931	MON	2,500	30,000	01/08/2016	06/15/2028
3137BM-GK-6	FHR 4535 AV - CMO/RMBS			4	1.A	1,616,703	98.3640	1,587,277	1,613,677	1,612,316		(989)			3.500	3.461	MON	4,707	56,479	01/14/2019	11/15/2035
3137BM-GY-6	FHR 4535 HV - CMO/RMBS			4	1.A	3,732,241	97.6538	3,521,559	3,606,166	3,620,510		(9,918)			3.000	2.505	MON	9,015	108,185	02/10/2016	02/15/2039
3137BM-QD-1	FHR 4544 CB - CMO/RMBS			4	1.A	3,047,693	98.3965	2,739,433	2,784,076	2,804,338		(21,217)			3.500	2.107	MON	8,120	97,443	08/19/2016	01/15/2043
3137BM-SN-7	FHR 4547 VB - CMO/RMBS			4	1.A	2,818,278	96.5650	2,677,746	2,773,000	2,779,427		(6,145)			3.000	2.788	MON	6,933	83,190	04/29/2016	08/15/2036
3137BN-PN-8	FHR 4566 PB - CMO/RMBS			4	1.A	1,996,590	79.5565	1,454,293	1,828,000	1,967,646		(9,830)			3.000	2.390	MON	4,570	54,840	03/13/2020	04/15/2046
3137BP-5Q-8	FHR 4569 VH - CMO/RMBS			4	1.A	1,097,782	97.6849	996,538	1,020,155	1,038,830		(3,735)			3.500	2.456	MON	2,975	35,705	05/09/2016	09/15/2041
3137BR-6R-1	FHR 4608 GV - CMO/RMBS			4	1.A	150,072	99.5117	142,717	143,417	143,417		(382)			3.000	3.000	MON	359	4,303	08/09/2016	10/15/2039
3137BR-LK-9	FHR 4610 VE - CMO/RMBS			4	1.A	2,229,212	97.9343	2,148,916	2,194,241	2,195,796		(1,011)			2.500	2.232	MON	4,571	54,856	08/12/2016	02/15/2037
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS			4	1.A	13,008,349	82.6518	9,927,686	12,011,457	12,743,945		(64,978)			2.500	1.914	MON	25,024	296,259	08/26/2020	08/15/2046
3137BR-U9-4	FHR 4614 HB - CMO/RMBS			4	1.A	5,189,360	76.3951	3,893,097	5,096,000	5,170,487		(6,546)			2.500	2.372	MON	10,617	127,400	03/18/2020	09/15/2046
3137BS-2P-7	FHR 4616 DC - CMO/RMBS			4	1.A	195,497	97.1788	190,219	195,741	195,543		1			2.500	2.517	MON	408	4,894	09/23/2016	04/15/2041
3137BS-4L-4	FHR 4616 VD - CMO/RMBS			4	1.A	1,247,216	97.1788	1,210,795	1,245,945	1,245,370		(96)			2.500	2.459	MON	2,596	31,149	11/22/2019	04/15/2041
3137BS-FF-5	FHR 4622 VB - CMO/RMBS			4	1.A	420,210	97.6562	398,530	408,095	409,652		528			3.000	2.388	MON	1,020	12,243	11/08/2016	12/15/2039
3137BS-MC-4	FHR 4623 YQ - CMO/RMBS			4	1.A	2,326,274	84.2851	2,176,292	2,582,059	2,427,918		14,095			2.500	3.328	MON	5,379	64,551	12/15/2016	08/15/2045
3137BS-UH-4	FHR 4628 BV - CMO/RMBS			4	1.A	228,175	99.4856	230,166	231,356	231,011		176			3.000	3.291	MON	578	6,941	11/21/2016	01/15/2040
3137BS-UV-3	FHR 4628 EV - CMO/RMBS			4	1.A	2,183,796	98.4651	2,168,233	2,202,032	2,198,266		850			3.000	3.159	MON	5,505	66,061	11/17/2016	01/15/2040
3137BT-FF-3	FHR 4641 BP - CMO/RMBS			4	1.A	1,616,166	88.2656	1,480,415	1,677,228	1,637,355		(336)			3.000	3.286	MON	4,193	50,317	01/26/2017	05/15/2045
3137BV-HA-7	FHR 4662 VB - CMO/RMBS			4	1.A	2,068,716	98.0771	1,954,423	1,992,742	1,999,313		(3,351)			3.500	2.870	MON	5,812	69,746	06/27/2017	08/15/2035
3137BV-UE-4	FHR 4654 KE - CMO/RMBS			4	1.A	1,017,980	90.5871	930,592	1,027,290	1,022,589		878			3.000	3.107	MON	2,568	30,819	06/08/2017	06/15/2045
3137BW-2Y-9	FHR 4671 VB - CMO/RMBS			4	1.A	2,129,271	96.7508	1,985,325	2,052,000	2,071,650		(10,198)			3.500	2.996	MON	5,985	71,820	08/04/2017	09/15/2035
3137BW-4R-2	FHR 4669 MK - CMO/RMBS			4	1.A	4,009,143	96.0125	3,722,406	3,877,000	3,919,411		(17,698)			3.500	3.053	MON	11,308	135,695	07/08/2019	09/15/2035
3137BW-5Q-3	FHR 4669 QY - CMO/RMBS			4	1.A	167,025	95.5460	162,428	170,000	168,696		209			3.500	3.742	MON	496	5,950	04/02/2018	09/15/2044
3137BW-PP-3	FHR 4664 CG - CMO/RMBS			4	1.A	4,112,660	96.2271	3,980,506	4,136,574	4,126,305		670			3.000	3.093	MON	10,341	124,097	05/31/2017	09/15/2043
3137BW-SH-8	FHR 4664 YD - CMO/RMBS			4	1.A	2,718,774	94.3034	2,562,295	2,717,076	2,715,958		(366)			3.000	2.999	MON	6,793	81,512	06/08/2017	11/15/2035
3137BX-XV-9	FHR 4684 YE - CMO/RMBS			4	1.A	1,604,063	97.8173	1,474,585	1,507,489	1,528,476		(12,426)			4.000	3.071	MON	5,025	60,300	10/26/2017	11/15/2044
3137BY-3T-5	FHR 4687 GU - CMO/RMBS			4	1.A	1,536,168	90.4495	1,395,781	1,543,160	1,538,285		312			3.000	3.058	MON	3,858	46,295	07/08/2019	10/15/2045
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS			4	1.A	2,486,410	90.2711	2,062,283	2,284,545	2,432,985		(14,576)			3.500	2.750	MON	6,663	78,464	03/30/2021	03/15/2047
3137BY-BY-5	FHR 4680 V - CMO/RMBS			4	1.A	5,775,010	98.0970	5,465,491	5,571,519	5,598,646		(11,597)			3.500	2.936	MON	16,250	195,003	06/28/2017	03/15/2037
3137BY-XU-9	FHR 4690 CU - CMO/RMBS			4	1.A	1,330,227	92.7269	1,222,022	1,317,872	1,323,132		(710)			3.000	2.911	MON	3,295	39,536	09/01/2017	11/15/2036
3137F1-R8-3	FHR 4700 HT - CMO/RMBS			4	1.A	821,688	98.0974	825,929	841,947	838,974		846			3.000	3.488	MON	2,105	25,258	11/30/2017	12/15/2043
3137F3-MT-8	FHR 4763 VE - CMO/RMBS			4	1.A	870,059	99.3087	833,424	839,226	839,504		(2,058)			4.000	3.038	MON	2,797	33,569	03/21/2019	06/15/2038

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
3137F3-NZ-3	FHR 4772 VD - CMO/RMBS			4	1.A	1,946,568	97.5991	1,827,585	1,872,544	1,892,643		(3,487)			4.000	3.438	MON	6,242	74,902	02/28/2018	01/15/2036
3137F3-TQ-7	FHR 4764 NU - CMO/RMBS			4	1.A	1,631,631	98.2415	1,624,256	1,653,331	1,648,422		640			3.500	3.795	MON	4,822	57,867	05/04/2018	07/15/2045
3137F4-BU-5	FHR 4779 VB - CMO/RMBS			4	1.A	1,228,109	98.8118	1,163,522	1,177,513	1,180,713		(4,069)			3.500	2.250	MON	3,434	41,213	07/12/2019	03/15/2038
3137F5-GN-3	FHR 4784 PU - CMO/RMBS			4	1.A	665,976	98.1159	672,554	685,469	681,738		863			3.500	4.150	MON	1,999	23,991	05/17/2018	06/15/2045
3137F6-DX-2	FHR 5035 DY - CMO/RMBS			4	1.A	15,285,938	67.2023	10,080,342	15,000,000	15,250,316		(6,966)			2.000	1.894	MON	25,000	300,000	12/03/2020	10/25/2050
3137F7-J2-2	FHR 5057 DM - CMBS/CMO/RMBS			4	1.A	11,384,649	80.8478	8,904,745	11,014,210	11,316,750		(6,271)			2.000	1.685	MON	18,357	220,284	11/18/2020	03/25/2050
3137F7-J3-0	FHR 5057 DN - CMBS/CMO/RMBS			4	1.A	5,191,568	80.8478	4,046,169	5,004,675	5,157,966		(3,199)			2.000	1.650	MON	8,341	100,093	12/14/2020	03/25/2050
3137F7-KX-2	FHR 5057 KW - CMBS/CMO/RMBS			4	1.A	9,683,374	81.5876	7,643,942	9,369,000	9,612,307		(9,538)			2.000	1.707	MON	15,615	187,380	11/17/2020	03/25/2048
3137F7-NB-7	FHR 5050 DT - CMO/RMBS			4	1.A	5,085,771	63.7609	3,216,098	5,044,000	5,080,086		(2,089)			2.000	1.953	MON	8,407	100,880	12/07/2020	11/25/2050
3137F8-RK-1	FHR 5065 LA - CMO/RMBS			4	1.A	6,389,434	75.9196	4,701,698	6,193,000	6,362,383		(9,041)			2.000	1.805	MON	10,322	123,860	12/16/2020	01/25/2051
3137FA-3K-2	FHR 4710 CV - CMO/RMBS			4	1.A	1,694,543	94.1721	1,529,355	1,624,000	1,654,357		(4,484)			3.500	3.025	MON	4,737	56,840	09/01/2017	07/15/2037
3137FC-6Q-2	FHR 4738 VC - CMO/RMBS			4	1.A	8,996,138	97.3035	8,786,502	9,030,000	9,011,872		1,244			3.500	3.562	MON	26,338	316,050	04/03/2018	03/15/2038
3137FC-EF-7	FHR 4740 NV - CMO/RMBS			4	1.A	802,098	98.6712	769,439	779,800	781,076		(603)			3.500	2.877	MON	2,274	27,293	12/04/2017	10/15/2040
3137FC-SQ-8	FHR 4749 GV - CMO/RMBS			4	1.A	2,944,025	97.7550	2,811,167	2,875,726	2,881,694		(2,248)			3.500	3.075	MON	8,388	100,650	01/10/2018	04/15/2038
3137FD-4Z-2	FHR 4748 QV - CMO/RMBS			4	1.A	570,880	98.2455	535,910	545,481	551,223		(1,322)			3.500	2.245	MON	1,591	19,092	03/20/2020	12/15/2040
3137FD-6R-8	FHR 4748 VU - CMO/RMBS			4	1.A	2,176,785	97.9427	2,087,640	2,131,491	2,135,755		(1,475)			3.500	3.099	MON	6,217	74,602	12/19/2017	11/15/2040
3137FD-T4-4	FHR 4754 B - CMO/RMBS			4	1.A	12,159,542	97.0866	11,580,903	11,928,429	12,001,783		(2,860)			3.500	3.245	MON	34,791	417,495	01/31/2018	07/15/2044
3137FD-Y9-7	FHR 4753 LV - CMO/RMBS			4	1.A	4,550,168	97.3233	4,343,539	4,463,000	4,472,154		(15,457)			3.500	3.186	MON	13,017	156,205	01/31/2018	12/15/2037
3137FE-AF-7	FHR 4760 PU - CMO/RMBS			4	1.A	1,544,480	93.4874	1,473,362	1,576,000	1,558,847		(380)			3.000	3.262	MON	3,940	47,280	04/10/2019	07/15/2036
3137FE-P7-9	FHR 4765 BE - CMO/RMBS			4	1.A	8,549,715	94.7695	8,478,289	8,946,221	8,752,647		(63,713)			3.000	3.627	MON	22,366	268,387	04/26/2019	04/15/2045
3137FG-3J-2	FHR 4801 VE - CMO/RMBS			4	1.A	6,897,433	98.5741	6,647,013	6,743,162	6,751,602		(17,516)			4.000	3.527	MON	22,477	269,727	09/20/2018	09/15/2038
3137FG-RY-3	FHR 4816 VG - CMO/RMBS			4	1.A	3,122,344	98.5426	2,956,279	3,000,000	3,024,858		(13,741)			4.000	3.279	MON	10,000	120,000	01/15/2019	07/15/2038
3137FN-W3-0	FHR 4906 QB - CMO/RMBS			4	1.A	1,040,000	77.6174	776,174	1,000,000	1,030,773		(3,235)			2.500	2.170	MON	2,083	25,000	06/05/2020	09/25/2049
3137FP-P3-3	FHR 4926 TY - CMO/RMBS			4	1.A	4,393,876	93.8863	3,917,873	4,173,000	4,281,694		(28,328)			3.000	2.271	MON	10,433	125,190	10/02/2019	10/25/2034
3137FQ-E4-1	FHR 4932 WY - CMO/RMBS			4	1.A	8,346,887	91.3106	7,317,460	8,013,813	8,286,390		(6,867)			3.000	2.290	MON	20,035	240,414	11/01/2019	10/25/2039
3137FQ-UX-9	FHR 4941 UD - CMO/RMBS			4	1.A	5,101,646	91.4954	4,494,320	4,912,070	5,046,943		(609)			3.000	2.486	MON	12,280	147,362	12/04/2019	11/25/2039
3137FR-5E-7	FHR 4949 CL - CMO/RMBS			4	1.A	3,190,195	88.0034	2,640,103	3,000,000	3,134,235		(5,255)			3.000	2.400	MON	7,500	90,000	01/31/2020	01/25/2040
3137FR-5R-8	FHR 4949 EY - CMO/RMBS			4	1.A	4,998,488	91.4271	4,337,188	4,743,875	4,944,342		21,029			3.000	2.236	MON	11,860	142,316	01/30/2020	02/25/2040
3137FR-GD-7	FHR 4960 GM - CMO/RMBS			4	1.A	6,126,138	87.1249	5,009,433	5,749,712	6,031,144		(12,452)			3.000	2.438	MON	14,374	172,491	02/20/2020	03/25/2040
3137FR-PY-1	FHR 4957 AW - CMO/RMBS			4	1.A	9,532,271	82.3174	7,192,890	8,738,000	9,379,641		(18,975)			3.000	2.294	MON	21,845	262,140	08/26/2020	02/25/2050
3137FR-Q4-6	FHR 4957 CW - CMO/RMBS			4	1.A	4,242,500	89.6034	3,584,138	4,000,000	4,158,627		(4,692)			3.000	2.343	MON	10,000	120,000	02/10/2020	02/25/2040
3137FR-WZ-0	FHR 4965-G TW - CMO/RMBS			4	1.A	1,996,160	86.6648	1,774,895	2,048,000	2,014,516		5,078			2.000	2.295	MON	3,413	40,960	03/19/2020	04/25/2035
3137FR-X2-2	FHR 4965-F TY - CMO/RMBS			4	1.A	3,450,032	85.1014	2,936,025	3,450,032	3,450,032					2.000	1.987	MON	5,750	69,001	03/13/2020	04/25/2035
3137FU-BT-0	FHR 4994 CM - CMO/RMBS			4	1.A	12,793,845	82.8107	10,221,743	12,343,500	12,650,398		(39,996)			2.000	1.613	MON	20,573	246,870	07/28/2020	07/25/2045
3137FX-CJ-5	FHR 5022 AB - CMO/RMBS			4	1.A	4,118,024	81.2976	3,223,448	3,965,000	4,083,795		(8,324)			2.000	1.676	MON	6,608	79,300	10/14/2020	10/25/2050
3137FX-HS-0	FHR 5019 GT - CMO/RMBS			4	1.A	17,692,403	74.8461	12,684,166	16,947,000	17,573,235		(27,849)			2.000	1.718	MON	28,245	338,940	08/27/2020	05/25/2050
3137FX-PY-8	FHR 5037 GE - CMO/RMBS			4	1.A	6,106,875	73.0222	4,381,334	6,000,000	6,090,941		(3,186)			2.000	1.888	MON	10,000	120,000	11/18/2020	11/25/2050
3137GA-TA-5	FHR 3742 EM - CMO/RMBS			4	1.A	420,860	98.3770	429,742	436,831	434,763		982			3.500	4.019	MON	1,274	15,289	12/01/2010	10/15/2025
3137H0-7B-8	FHR 5105 JM - CMO/RMBS			4	1.A	999,657	74.6646	743,660	996,000	999,015		(314)			2.000	1.973	MON	1,660	19,920	07/01/2021	12/25/2046
3137H1-TG-1	FHR 5131 EM - CMO/RMBS			4	1.A	10,770,824	76.4888	8,146,818	10,651,000	10,754,775		(3,886)			2.000	1.923	MON	17,752	213,020	07/22/2021	02/25/2051
3137H2-CF-9	FHR 5142 BD - CMO/RMBS			4	1.A	7,995,756	73.5257	5,979,846	8,133,000	8,012,566		7,396			2.000	2.133	MON	13,555	162,660	09/30/2021	01/25/2051
3137H2-J9-6	FHR 5138 HM - CMO/RMBS			4	1.A	10,067,068	75.8775	7,624,176	10,048,000	10,062,705		(1,834)			2.000	1.983	MON	16,747	200,960	08/13/2021	04/25/2051
3137H4-CP-3	FHR 5173 AC - CMO/RMBS			4	1.A	8,960,256	68.1908	6,025,341	8,836,000	8,947,479		(7,350)			2.500	2.404	MON	18,408	220,900	12/21/2021	03/25/2050
3137H5-QX-8	FHR 5195 VN - CMO/RMBS			4	1.A	9,631,217	79.3966	7,803,896	9,829,000	9,647,659		6,287			2.500	2.657	MON	20,477	245,725	03/16/2022	04/25/2042
3137H7-C3-5	FHR 5227 EP - CMO/RMBS			4	1.A	3,580,343	94.4242	3,675,936	3,893,000	3,581,793		1,450			4.000	4.965	MON	12,977		12/01/2023	05/25/2052

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
3137H7-F5-7	FHR 5218 CL - CMO/RMBS			4	1.A	19,495,450	89.3862	19,455,384	21,765,545	19,625,105		129,656			3.250	4.886	MON	58,948	398,293	08/24/2023	05/25/2052
3137H7-WX-7	FHR 5230 JB - CMO/RMBS			4	1.A	12,985,128	96.4100	13,089,581	13,577,000	13,024,824		36,379			4.500	5.006	MON	50,914	610,965	11/15/2022	06/25/2052
3137H8-ZU-8	FHR 5254 DM - CMO/RMBS			4	1.A	2,246,528	94.7304	2,153,721	2,273,526	2,247,527		999			4.500	4.632	MON	8,526	85,257	02/03/2023	12/25/2045
3137H9-5A-3	FHR 5263 EM - CMO/RMBS			4	1.A	13,595,562	93.9296	13,477,316	14,348,311	13,663,110		38,171			4.000	4.694	MON	47,828	544,943	02/15/2023	09/25/2047
3137H9-BN-8	FHR 5264 BL - CMO/RMBS			4	1.A	4,649,652	96.5634	4,667,824	4,833,946	4,670,188		10,624			4.500	5.066	MON	18,127	217,528	10/05/2022	12/25/2046
31382F-4Y-2	FN 481539 - RMBS			4	1.A	2,468	102.3710	2,597	2,537	2,502					6.000	6.607	MON	13	152	01/23/2001	01/01/2029
31383K-C3-9	FN 505090 - RMBS			4	1.A	29,250	101.6674	29,498	29,014	28,936		(14)			8.000	7.934	MON	193	2,321	01/11/2000	10/01/2027
31385X-F8-5	FN 555591 - RMBS			4	1.A	17,713	102.1926	18,215	17,824	17,725					5.500	5.623	MON	82	980	06/30/2004	07/01/2033
31386T-FM-2	FN 572672 - RMBS			4	1.A	4,855	103.2741	5,185	5,021	4,915		(10)			6.000	6.757	MON	25	301	06/04/2001	04/01/2031
31387C-LV-1	FN 580040 - RMBS			4	1.A	7,605	103.2633	8,052	7,797	7,669		(10)			6.000	6.555	MON	39	468	07/19/2001	06/01/2031
31389A-YB-3	FN 620006 - RMBS			4	1.A	71,142	103.2699	64,466	62,425	61,569		(68)			6.000	6.426	MON	312	3,745	12/28/2001	01/01/2032
31389A-YC-1	FN 620007 - RMBS			4	1.A	7,623	103.2741	6,960	6,740	6,623		(8)			6.000	6.544	MON	34	404	12/28/2001	01/01/2032
3138A4-F3-4	FN AH2885 - RMBS			4	1.A	70,129	97.6387	65,540	67,126	66,622		158			3.000	3.587	MON	168	2,014	03/24/2011	02/01/2026
3138LS-KK-5	FN AO2097 - RMBS			4	1.A	1,377,558	94.1523	1,292,559	1,372,839	1,379,923		153			3.500	3.393	MON	4,004	48,049	12/17/2013	05/01/2042
3138NY-4L-6	FN AR2626 - RMBS			4	1.A	289,874	88.3796	261,575	295,967	289,528		68			2.500	2.836	MON	617	7,399	05/15/2015	02/01/2043
31390M-JS-4	FN 650173 - RMBS			4	1.A	92,697	100.8099	93,667	92,914	92,674		(8)			5.000	5.026	MON	387	4,646	12/27/2002	11/01/2032
31392E-3V-0	FNR 0271A PZ - CMO/RMBS			4	1.A	185,178	102.1932	201,614	197,287	191,637		607			5.500	6.397	MON	904	10,851	12/04/2002	11/25/2032
31393C-SZ-7	FNR 0345B Z - CMO/RMBS			4	1.A	7,647	98.8349	7,849	7,942	7,841		9			5.500	6.345	MON	36	437	09/11/2003	06/25/2033
31393E-6H-7	FNW 2003-W14 1A8 - CMO/RMBS			4	1.A	579,709	101.1536	586,580	579,891	578,849		(19)			5.858	5.880	MON	2,831	33,970	08/22/2003	09/25/2043
31393Q-Z4-7	FHR 2611E MZ - CMO/RMBS			4	1.A	1,464	98.9609	1,440	1,455	1,454		(1)			5.500	5.409	MON	7	76	06/04/2003	05/15/2033
31393U-N2-5	FNR 2004-7 Z - CMO/RMBS			4	1.A	1,820,390	102.0527	1,915,242	1,876,718	1,845,469		5,126			5.500	6.076	MON	8,602	103,220	01/21/2004	02/25/2034
31393V-JG-7	FHR 2626G TB - CMO/RMBS			4	1.A	21,799	100.9309	21,920	21,718	21,716		(1)			5.000	4.964	MON	90	1,086	03/02/2004	06/15/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS			4	1.A	67,922	100.9420	71,787	71,117	69,802		41			5.000	5.861	MON	296	3,556	10/02/2003	07/15/2033
31393X-ZU-4	FNR 2004-17 DZ - CMO/RMBS			4	1.A	170,781	100.9786	179,035	177,300	174,202		124			5.500	6.268	MON	813	9,751	12/18/2007	04/25/2034
31393Y-ZS-7	FNR 2004-44 LT - CMO/RMBS			4	1.A	17,112	99.2705	15,793	15,909	15,812		66			4.500	5.853	MON	60	716	06/18/2004	06/25/2024
31394K-D3-5	FHR 2690 VZ - CMO/RMBS			4	1.A	465,620	101.3014	495,763	489,394	472,371		2,482			5.000	6.104	MON	2,039	24,470	10/03/2003	10/15/2033
31394M-KN-9	FHR 2714 LZ - CMO/RMBS			4	1.A	1,001,568	102.2034	917,746	897,960	878,109		(1,116)			5.500	6.168	MON	4,116	49,388	12/12/2003	12/15/2033
31394N-2S-6	FHR 2717 LH - CMO/RMBS			4	1.A	190,028	102.2358	174,317	170,505	168,514		143			5.500	5.869	MON	781	9,378	12/10/2003	12/15/2033
31394P-VH-3	FHR 2743 MZ - CMO/RMBS			4	1.A	2,561,687	101.2033	2,712,082	2,679,836	2,589,296		4,450			5.000	5.994	MON	11,166	133,992	02/05/2004	02/15/2034
31395A-V4-4	FHR 2812 OG - CMO/RMBS			4	1.A	3,654,418	101.2032	2,516,797	2,486,876	2,400,704		4,268			5.000	6.025	MON	10,362	124,344	06/01/2004	06/15/2034
31397Q-NE-4	FNR 2011-9 HB - CMO/RMBS			4	1.A	704,730	98.1662	691,438	704,355	697,460		3,423			3.500	4.566	MON	2,054	24,652	03/29/2011	02/25/2026
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS			4	1.A	1,554,989	97.6685	1,678,812	1,718,888	1,699,632		9,246			3.000	4.194	MON	4,297	51,567	06/21/2011	05/25/2026
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS			4	1.A	1,067,516	97.6657	1,159,951	1,187,675	1,173,800		7,153			3.000	4.261	MON	2,969	35,630	06/28/2011	05/25/2026
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS			4	1.A	847,657	97.6460	915,735	937,811	926,570		5,434			3.000	4.262	MON	2,345	28,134	05/25/2011	05/25/2026
31397S-EV-2	FNR 2011-26 DB - CMO/RMBS			4	1.A	1,203,142	97.6710	1,355,582	1,387,907	1,366,022		10,965			3.000	4.813	MON	3,470	41,637	03/29/2011	04/25/2026
31397S-EZ-3	FNR 2011-26 EH - CMO/RMBS			4	1.A	1,219,665	97.7062	1,394,298	1,427,031	1,406,899		10,972			3.000	4.702	MON	3,568	42,811	04/06/2011	04/25/2026
31397S-FQ-2	FNR 2011-27 DB - CMO/RMBS			4	1.A	746,003	97.7026	807,691	826,683	817,562		5,378			3.000	4.276	MON	2,067	24,801	06/20/2011	04/25/2026
31397S-H6-4	FNR 2011-46 MD - CMO/RMBS			4	1.A	8,747,990	96.4097	8,959,958	9,293,628	9,043,159		(1,314)			4.000	4.541	MON	30,979	371,745	05/23/2011	05/25/2041
31397S-YG-3	FNR 2011-44 EB - CMO/RMBS			4	1.A	91,770	97.7206	89,010	91,087	90,990		(50)			3.000	2.895	MON	228	2,733	09/22/2011	05/25/2026
31397S-YW-8	FNR 2011-42 B - CMO/RMBS			4	1.A	1,017,388	97.6455	998,113	1,022,180	1,019,858		177			3.000	3.054	MON	2,555	30,665	08/23/2011	05/25/2026
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS			4	1.A	2,217,541	98.2370	2,120,143	2,158,191	2,157,147		(2,879)			3.500	3.251	MON	6,295	75,537	08/26/2011	07/25/2026
31397U-FK-0	FNR 2011-48 EB - CMO/RMBS			4	1.A	1,035,374	97.6299	1,111,762	1,138,751	1,125,775		5,856			3.000	4.148	MON	2,847	34,163	05/31/2011	06/25/2026
31397U-N2-1	FNR 2011-57 NB - CMO/RMBS			4	1.A	699,881	96.2135	641,552	666,801	682,589		(2,923)			4.000	3.507	MON	2,223	26,672	03/01/2017	07/25/2041
31397U-XP-9	FNR 2011-61 B - CMO/RMBS			4	1.A	1,213,775	97.6283	1,296,785	1,328,288	1,313,204		6,370			3.000	4.119	MON	3,321	39,849	07/21/2011	07/25/2026
31398E-5C-4	FHR 3541 MB - CMO/RMBS			4	1.A	222,771	99.4065	211,976	213,242	213,210		(421)			4.000	3.455	MON	711	8,530	10/28/2010	06/15/2024

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
31398S-TJ-2	FNR 2010-136 CY - CMO/RMBS			4	1.A	1,535,018	96.2445	1,379,512	1,433,340	1,479,567		(6,328)			4.000	3.271	MON	4,778	57,334	01/06/2017	12/25/2040
31401E-WG-0	FN 706347 - RMBS			4	1.A	68,615	100.7881	68,329	67,795	67,441		12			5.000	5.116	MON	282	3,390	04/03/2003	05/01/2033
31403D-V6-3	FN 745937 - RMBS			4	1.A	188,396	104.9596	199,800	190,359	188,477		(206)			6.000	6.241	MON	952	11,422	07/03/2007	09/01/2036
31403F-QX-5	FN 747570 - RMBS			4	1.A	155,518	104.1942	159,769	153,338	154,343		182			6.000	5.730	MON	767	9,200	05/26/2004	11/01/2033
31407J-HG-0	FN 831931 - RMBS			4	1.A	21,263	104.9596	22,568	21,502	21,281		(24)			6.000	6.248	MON	108	1,290	06/25/2007	12/01/2036
3140X8-CR-6	FN FM4579 - RMBS			4	1.A	2,384,138	85.1216	1,955,476	2,297,273	2,382,568		(2,379)			2.500	2.041	MON	4,786	57,432	06/07/2021	10/01/2050
3140XB-DN-7	FN FM7308 - RMBS			4	1.A	6,651,383	85.1061	5,449,563	6,403,257	6,645,599		(5,712)			2.500	2.028	MON	13,340	160,081	05/24/2021	02/01/2051
31410V-3X-6	FN 899114 - RMBS			4	1.A	67,236	103.2950	72,029	69,731	67,078		(99)			5.500	6.467	MON	320	3,835	07/03/2007	04/01/2037
31411J-3J-3	FN 909901 - RMBS			4	1.A	53,520	105.1986	51,840	49,278	54,089		1,063			6.000	3.533	MON	246	2,957	06/30/2010	03/01/2037
31412L-UB-4	FN 928578 - RMBS			4	1.A	48,173	105.1986	50,460	47,966	48,050		55			6.000	5.922	MON	240	2,878	09/17/2007	07/01/2037
31412Q-BN-8	FN 931645 - RMBS			4	1.A	200,838	101.7167	199,821	196,448	201,180		(90)			5.000	4.484	MON	819	9,822	07/13/2009	07/01/2039
31412Q-HW-2	FN 931845 - RMBS			4	1.A	221,033	101.7167	219,010	215,314	222,091		(305)			5.000	4.315	MON	897	10,766	08/31/2009	08/01/2039
31412T-5U-3	FN 934759 - RMBS			4	1.A	221,475	101.7167	220,286	216,568	221,131		(164)			5.000	4.543	MON	902	10,828	02/23/2009	02/01/2039
31412T-RZ-8	FN 934404 - RMBS			4	1.A	9,069	105.2437	9,407	8,938	9,066		34			6.000	5.603	MON	45	536	11/07/2008	09/01/2038
31412U-H5-2	FN 935052 - RMBS			4	1.A	179,178	101.7167	177,053	174,064	179,744		(214)			5.000	4.280	MON	725	8,703	03/23/2009	03/01/2039
31412X-YV-0	FN 938224 - RMBS			4	1.A	23,920	105.1986	25,482	24,223	23,931		(44)			6.000	6.291	MON	121	1,453	06/15/2007	07/01/2037
31412Y-AD-4	FN 938404 - RMBS			4	1.A	29,223	105.1893	31,079	29,546	29,251		(34)			6.000	6.233	MON	148	1,773	06/25/2007	07/01/2037
31412Y-FS-6	FN 938577 - RMBS			4	1.A	48,063	104.6673	51,121	48,842	48,094		(96)			6.000	6.428	MON	244	2,931	07/01/2007	09/01/2036
31413A-WS-8	FN 939957 - RMBS			4	1.A	180,467	105.1986	192,282	182,781	180,931		(177)			6.000	6.239	MON	914	10,967	07/19/2007	06/01/2037
31413Q-W9-5	FN 952572 - RMBS			4	1.A	24,349	103.2950	24,876	24,082	24,299		16			5.500	5.245	MON	110	1,325	01/25/2008	09/01/2037
31414H-J8-1	FN 966587 - RMBS			4	1.A	116,997	103.2950	119,351	115,544	116,843		54			5.500	5.200	MON	530	6,355	01/29/2008	01/01/2038
31414H-JV-0	FN 966576 - RMBS			4	1.A	5,325	103.3001	5,432	5,259	5,333		9			5.500	5.059	MON	24	289	01/30/2008	01/01/2038
31414J-6W-8	FN 968085 - RMBS			4	1.A	3,870	103.2950	4,028	3,899	3,869					5.500	5.665	MON	18	214	02/27/2008	02/01/2038
31414J-KK-8	FN 967498 - RMBS			4	1.A	16,124	103.2950	16,420	15,896	16,096		6			5.500	5.172	MON	73	874	02/06/2008	01/01/2038
31414K-AW-0	FN 968121 - RMBS			4	1.A	60,560	103.2950	62,830	60,826	60,557		(2)			5.500	5.580	MON	279	3,345	02/19/2008	02/01/2038
31414K-EW-6	FN 968249 - RMBS			4	1.A	22,497	103.5190	23,154	22,367	22,423		6			5.500	5.388	MON	103	1,230	04/15/2008	02/01/2038
31414U-3L-0	FN 977003 - RMBS			4	1.A	36,772	103.5190	37,759	36,476	36,885		32			5.500	5.216	MON	167	2,006	05/08/2008	04/01/2038
31415T-UL-2	FN 988987 - RMBS			4	1.A	12,182	105.2362	12,683	12,052	12,199		47			6.000	5.670	MON	60	723	08/28/2008	09/01/2038
31415Y-XT-1	FN 993590 - RMBS			4	1.A	262,200	101.7167	259,287	254,911	264,258		(543)			5.000	4.167	MON	1,062	12,746	05/22/2009	05/01/2039
31416L-SJ-6	FN AA3220 - RMBS			4	1.A	436,530	101.7167	430,113	422,854	435,061		(233)			5.000	4.334	MON	1,762	21,143	04/07/2009	04/01/2039
31416L-ZX-7	FN AA3457 - RMBS			4	1.A	61,718	101.7167	61,339	60,304	62,250		(92)			5.000	4.260	MON	251	3,015	03/13/2009	03/01/2039
31416M-KD-5	FN AA3891 - RMBS			4	1.A	19,293	101.5242	19,080	18,793	19,001		(18)			5.000	4.752	MON	78	940	08/31/2009	03/01/2039
31416R-GU-1	FN AA7410 - RMBS			4	1.A	194,532	101.7167	192,987	189,730	193,743		(71)			5.000	4.527	MON	791	9,486	05/29/2009	05/01/2039
31416X-LV-0	FN AB2139 - RMBS			4	1.A	96,545	97.6830	90,421	92,566	91,857		216			3.000	3.625	MON	231	2,777	03/24/2011	01/01/2026
31417C-3W-3	FN AB6212 - RMBS			4	1.A	2,597,506	91.0153	2,256,250	2,478,980	2,611,334		(4,034)			3.000	2.122	MON	6,197	74,369	09/20/2012	09/01/2042
31417C-7K-5	FN AB6297 - RMBS			4	1.A	2,285,258	88.3796	2,002,182	2,265,435	2,281,104		(465)			2.500	2.377	MON	4,720	56,636	01/04/2013	09/01/2042
31417C-F8-3	FN AB5590 - RMBS			4	1.A	561,667	94.1523	534,586	567,788	560,928		(65)			3.500	3.692	MON	1,656	19,873	09/13/2013	07/01/2042
31417E-UN-9	FN AB7788 - RMBS			4	1.A	2,054,065	88.3796	1,819,782	2,059,052	2,054,057		1			2.500	2.524	MON	4,290	51,476	01/29/2013	02/01/2043
31417K-SQ-1	FN AC1426 - RMBS			4	1.A	115,037	101.7167	114,210	112,283	115,440		(126)			5.000	4.370	MON	468	5,614	08/28/2009	08/01/2039
31417S-7M-6	FN AC6299 - RMBS			4	1.A	992,981	101.7167	965,091	948,803	1,003,737		(1,601)			5.000	3.825	MON	3,953	47,440	12/08/2009	12/01/2039
31417U-CB-9	FN AC7265 - RMBS			4	1.A	250,714	101.7167	246,692	242,529	252,624		(322)			5.000	4.133	MON	1,011	12,126	10/28/2009	11/01/2039
31417V-PR-8	FN AC8531 - RMBS			4	1.A	2,072,236	101.7167	2,031,743	1,997,452	2,095,853		(2,672)			5.000	3.964	MON	8,323	99,873	01/04/2010	12/01/2039
31417V-Q3-0	FN AC8573 - RMBS			4	1.A	224,529	101.7167	220,091	216,376	226,530		(249)			5.000	4.028	MON	902	10,819	01/28/2010	01/01/2040
31418A-ZS-0	FN MA1652 - RMBS			4	1.A	1,787,361	96.4058	1,664,849	1,726,918	1,771,710		(4,172)			3.500	2.733	MON	5,037	60,442	11/01/2013	11/01/2033
31418Q-FN-8	FN AD2872 - RMBS			4	1.A	17,541	98.9621	16,200	16,370	16,506		(146)			4.500	2.453	MON	61	737	09/23/2011	03/01/2025

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
31419J-N5-3	FN AE7611 - RMBS			4	1.A	100,886	97.7993	98,084	100,291	100,274		(85)			3.000	2.800	MON	251	3,009	08/26/2010	11/01/2025
31419K-VW-2	FN AE8728 - RMBS			4	1.A	143,600	97.7960	139,433	142,575	142,645		(164)			3.000	2.724	MON	356	4,277	08/31/2010	11/01/2025
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						1,151,456,610	XXX	1,034,754,085	1,149,423,563	1,150,786,257		(94,247)			XXX	XXX	XXX	2,923,942	33,521,779	XXX	XXX
31377T-VP-8	FN 386822 - CMBS/RMBS			4	1.A	27,347	99.5980	26,348	26,455	26,452		(245)			5.400	3.093	MON	119	1,429	02/25/2004	02/01/2024
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						27,347	XXX	26,348	26,455	26,452		(245)			XXX	XXX	XXX	119	1,429	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						1,182,857,065	XXX	1,061,690,510	1,180,810,017	1,182,170,493		(93,998)			XXX	XXX	XXX	3,214,932	34,482,738	XXX	XXX
00108W-AJ-9	AEP TEXAS INC			1,2	2.A FE	696,346	80.4840	452,320	562,000	686,410		(3,382)			4.150	2.894	MN	3,887	23,323	12/18/2020	05/01/2049
00206R-GL-0	AT&T INC			1,2	2.B FE	2,759,325	97.7770	2,444,425	2,500,000	2,635,731		(32,873)			4.100	2.617	FA	38,722	102,500	02/04/2020	02/15/2028
00115A-AF-6	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	25,188,037	84.2660	21,261,154	25,231,000	25,192,313		312			4.000	4.008	JD	84,103	1,009,240	08/24/2017	12/01/2046
00287Y-BX-6	ABBVIE INC			1,2	1.G FE	8,324,800	93.4340	8,429,615	9,022,000	8,379,286		37,411			3.200	4.588	MN	32,078	218,672	11/16/2023	11/21/2029
00115A-AH-2	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	1,490,578	79.8150	1,019,238	1,277,000	1,474,042		(5,852)			3.750	2.843	JD	3,991	47,888	02/03/2021	12/01/2047
00774M-AW-5	AERCAP IRELAND CAPITAL DAC		C	1,2	2.B FE	4,990,900	91.2900	4,564,500	5,000,000	4,993,526		1,227			3.000	3.029	AO	25,833	150,000	10/21/2021	10/29/2028
00115A-AJ-8	AEP TRANSMISSION COMPANY LLC			1,2	1.F FE	4,179,140	86.3680	3,094,565	3,583,000	4,122,611		(14,283)			4.250	3.338	MS	44,837	152,278	10/30/2019	09/15/2048
00774M-AX-3	AERCAP IRELAND CAPITAL DAC		C	1,2	2.B FE	5,082,100	87.0850	4,354,250	5,000,000	5,067,089		(7,444)			3.300	3.106	JJ	69,208	165,000	12/14/2021	01/30/2032
00115A-AM-1	AEP TRANSMISSION COMPANY LLC			1,2	1.G FE	4,998,200	78.9580	3,947,900	5,000,000	4,998,333		37			3.650	3.652	AO	45,625	182,500	03/30/2020	04/01/2050
00914A-AB-8	AIR LEASE CORP			1,2	2.B FE	2,799,432	96.6210	2,736,307	2,832,000	2,819,791		4,727			3.750	3.939	JD	8,850	106,200	05/16/2019	06/01/2026
00206R-BK-7	AT&T INC			1,2	2.B FE	3,530,355	86.5170	2,683,757	3,102,000	3,504,082		(12,865)			4.350	3.474	JD	5,997	134,937	11/30/2021	06/15/2045
009279-AA-8	AIRBUS SE		C	1,2	1.F FE	1,992,165	95.6490	1,813,505	1,896,000	1,938,875		(13,495)			3.150	2.371	AO	13,438	59,724	11/26/2019	04/10/2027
00206R-DQ-2	AT&T INC			1,2	2.B FE	991,124	98.9310	893,347	903,000	941,718		(12,568)			4.250	2.711	MS	12,793	38,378	11/26/2019	03/01/2027
01609W-AT-9	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	6,860,297	94.8020	5,929,865	6,255,000	6,605,834		(91,441)			3.400	1.816	JD	14,769	212,670	03/18/2021	12/06/2027
00206R-GG-1	AT&T INC				2.B FE	675,571	102.0790	663,514	650,000	656,884		(3,611)			7.000	6.350	AO	11,375	45,500	12/04/2017	10/01/2025
01882Y-AD-8	ALLIANT ENERGY FINANCE LLC			1,2	2.B FE	998,330	87.9280	879,280	1,000,000	998,762		128			3.600	3.618	MS	12,000	36,000	02/23/2022	03/01/2032
00206R-HQ-8	AT&T INC				2.B FE	12,293,735	100.0450	11,130,006	11,125,000	11,132,960		(92,456)			7.570	6.692	FA	350,901	842,163	02/18/1999	02/01/2024
03027X-AW-0	AMERICAN TOWER CORP			1,2	2.C FE	1,477,390	94.9240	1,278,626	1,347,000	1,437,482		(15,565)			3.800	2.458	FA	19,337	51,186	05/17/2021	08/15/2029
00206R-JJ-2	AT&T INC			1	2.B FE	2,461,761	94.9980	1,987,358	2,092,000	2,421,356		(10,403)			5.350	4.180	JD	4,974	111,922	10/22/2019	12/15/2043
03027X-AX-8	AMERICAN TOWER CORP			1,2	2.C FE	1,996,760	93.7570	1,875,140	2,000,000	1,998,549		452			2.750	2.775	JJ	25,361	55,000	09/30/2019	01/15/2027
00287Y-BD-0	ABBVIE INC			1,2	1.G FE	1,989,046	97.7900	2,061,413	2,108,000	1,992,494		2,210			4.875	5.273	MN	13,417	102,765	06/16/2022	11/14/2048
03027X-BM-1	AMERICAN TOWER CORP			1,2	2.C FE	1,900,121	86.0140	2,113,364	2,457,000	1,963,492		52,201			2.700	6.164	AO	14,005	66,339	10/11/2022	04/15/2031
00287Y-BX-6	ABBVIE INC			1,2	1.G FE	982,259	93.4340	1,022,168	1,094,000	984,118		1,859			3.200	5.203	MN	3,890	17,504	11/16/2023	11/21/2029
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS INC			1,2	2.A FE	4,986,200	84.7000	4,235,000	5,000,000	4,988,854		1,227			2.650	2.681	JJ	61,097	132,500	11/29/2021	01/15/2032
00914A-AT-9	AIR LEASE CORP			1,2	2.B FE	999,526	102.6240	1,036,502	1,010,000	1,001,528		1,864			5.850	6.092	JD	2,626	60,726	11/28/2022	12/15/2027
031162-DD-9	AMGEN INC			1,2	2.A FE	3,987,480	94.0310	3,761,240	4,000,000	3,990,628		1,660			3.000	3.050	FA	43,000	120,000	02/17/2022	02/22/2029
010392-FD-5	ALABAMA POWER CO			1	1.G FE	1,991,738	99.9470	1,480,215	1,481,000	1,947,946		(20,211)			5.500	3.118	MS	23,984	81,455	10/14/2021	03/15/2041
036752-AP-8	ELEVANCE HEALTH INC			1,2	2.B FE	1,992,300	86.8550	1,737,100	2,000,000	1,994,254		716			2.550	2.594	MS	15,017	51,000	03/08/2021	03/15/2031
010392-FL-7	ALABAMA POWER CO			1,2	1.E FE	8,357,871	86.1820	6,847,160	7,945,000	8,294,326		(11,519)			4.150	3.832	FA	124,560	329,718	01/19/2018	08/15/2044
037411-BJ-3	APACHE CORP			1,2	2.C FE	472,500	95.8730	479,365	500,000	479,060		4,661			4.875	6.107	MN	3,115	24,375	08/01/2022	11/15/2027
010392-FM-5	ALABAMA POWER CO			1,2	1.G FE	4,644,800	81.5590	4,077,950	5,000,000	4,699,486		8,682			3.750	4.181	MS	62,500	187,500	12/14/2016	03/01/2045
053484-AB-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	3,995,240	83.6410	3,345,640	4,000,000	3,996,175		433			2.050	2.063	JJ	37,811	82,000	09/08/2021	01/15/2032
010392-FP-8	ALABAMA POWER CO			1,2	1.G FE	6,714,978	87.5040	5,915,270	6,760,000	6,721,917		1,018			4.300	4.340	JJ	144,533	290,680	01/08/2016	01/02/2046
05352T-AA-7	AVANTOR FUNDING INC			1,2	3.B FE	952,500	96.2560	962,560	1,000,000	962,678		7,048			4.625	5.567	JJ	21,326	46,250	07/13/2022	07/15/2028
010392-FR-4	ALABAMA POWER CO			1,2	1.E FE	11,943,427	79.5330	10,010,819	12,587,000	12,018,442		13,991			3.700	3.995	JD	38,810	465,719	03/08/2018	12/01/2047
05366D-AA-6	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	2,998,788	102.9700	3,123,080	3,033,000	3,001,161		2,373			6.375	6.575	JJ	105,270		06/12/2023	07/15/2030
010392-FT-0	ALABAMA POWER CO			1,2	1.E FE	12,950,470	75.8770	9,859,457	12,994,000	12,954,441		938			3.450	3.468	AO	112,073	448,293	09/12/2019	10/01/2049

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
05368V-AA-4	AVIENT CORP			1,2	3.C FE	248,850	103.6980	259,245	250,000	248,908		58			7.125	7.209	FA	7,422		08/16/2023	08/01/2030
01609W-AT-9	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	4,177,902	94.8020	3,567,399	3,763,000	4,001,781		(62,464)			3.400	1.617	JD	8,885	127,942	02/23/2021	12/06/2027
05523R-AD-9	BAE SYSTEMS PLC		C	1,2	2.A FE	8,464,563	92.0620	7,535,275	8,185,000	8,370,050		(31,217)			3.400	2.950	AO	58,750	278,290	05/26/2022	04/15/2030
01609W-AY-8	ALIBABA GROUP HOLDING LTD		C	1,2	1.E FE	6,027,613	68.4620	4,361,029	6,370,000	6,061,454		13,542			2.700	3.066	FA	67,841	171,990	06/10/2021	02/09/2041
05578Q-AF-0	BPCE SA		C	2,5	2.B FE	9,500,000	81.4590	7,738,605	9,500,000	9,500,000					3.116	3.116	AO	59,204	296,020	10/12/2021	10/19/2032
01626P-AN-6	ALIMENTATION COUCHE-TARD INC			1,2	2.A FE	4,818,335	76.0760	3,423,420	4,500,000	4,802,098		(7,450)			3.800	3.402	JJ	74,100	171,000	09/27/2021	01/25/2050
05600L-AB-2	BMW FINANCE NV		C	1,2	1.F FE	999,020	98.0800	980,800	1,000,000	999,872		203			2.400	2.421	FA	9,133	24,000	08/07/2019	08/14/2024
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	8,299,021	92.8160	7,618,337	8,208,000	8,276,742		(3,987)			3.875	3.793	FA	113,972	318,060	08/22/2017	08/22/2037
058498-AT-3	BALL CORP			1	3.A FE	501,250	99.7610	498,805	500,000	500,663		(415)			5.250	5.157	JJ	13,125	26,250	07/13/2022	07/01/2025
023135-BN-5	AMAZON.COM INC			1,2	1.E FE	983,848	101.2190	894,776	884,000	908,845		(14,175)			5.200	3.457	JD	3,575	45,968	04/05/2018	12/03/2025
06051G-HT-9	BANK OF AMERICA CORP			1,2,5	1.E FE	2,000,000	96.2810	1,925,620	2,000,000	2,000,000					3.559	3.557	AO	13,445	71,180	04/17/2019	04/23/2027
023135-CJ-3	AMAZON.COM INC			1,2	1.D FE	5,459,085	87.6590	4,805,466	5,482,000	5,459,796		419			3.950	3.974	AO	46,917	216,539	04/11/2022	04/13/2052
06417X-AP-6	BANK OF NOVA SCOTIA			1	1.F FE	1,999,599	99.7080	1,995,157	2,001,000	1,999,754		155			4.850	4.862	FA	40,437	48,255	01/24/2023	02/01/2030
03027X-BJ-8	AMERICAN TOWER CORP			1,2	2.C FE	1,999,420	87.4350	1,748,700	2,000,000	1,999,633		87			1.500	1.505	JJ	12,583	30,000	11/17/2020	01/31/2028
075887-CJ-6	BECTON DICKINSON AND CO			1,2	2.B FE	1,980,461	89.3920	1,723,478	1,928,000	1,965,449		(5,576)			2.823	2.480	MN	6,199	54,427	03/26/2021	05/20/2030
03027X-CD-0	AMERICAN TOWER CORP			1,2	2.C FE	5,417,020	103.6100	5,683,009	5,485,000	5,419,890		2,870			5.550	5.712	JJ	182,651		08/21/2023	07/15/2033
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	4,978,050	82.9600	4,148,000	5,000,000	4,982,606		1,936			2.150	2.197	FA	40,611	107,500	08/09/2021	02/15/2032
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS INC			1,2	2.A FE	3,946,062	84.7000	4,070,682	4,806,000	3,950,259		4,196			2.650	5.411	JJ	58,727		12/12/2023	01/15/2032
09247X-AS-0	BLACKROCK INC			1,2	1.D FE	4,955,500	83.6000	4,180,000	5,000,000	4,963,640		4,032			2.100	2.198	FA	36,750	105,000	12/01/2021	02/25/2032
03040W-AJ-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	10,131,681	90.0230	8,255,109	9,170,000	9,938,299		(28,771)			4.300	3.670	JD	32,859	394,310	06/09/2016	12/01/2042
09659W-2P-8	BNP PARIBAS SA		C	2,5	1.G FE	6,396,713	84.7190	5,294,938	6,250,000	6,365,908		(14,248)			2.871	2.590	AO	35,888	179,438	12/14/2021	04/19/2032
03040W-AR-6	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	20,616,147	81.7510	16,956,792	20,742,000	20,629,485		2,517			3.750	3.783	MS	259,275	777,825	04/12/2018	09/01/2047
09659W-2T-0	BNP PARIBAS SA		C	2,5	1.G FE	5,000,000	92.5330	4,626,650	5,000,000	5,000,000					2.591	2.591	JJ	57,938	129,550	01/12/2022	01/20/2028
031162-BE-9	AMGEN INC			1	2.A FE	3,992,599	95.9600	4,173,300	4,349,000	4,006,071		11,025			4.950	5.660	AO	53,819	215,276	10/06/2022	10/01/2041
09659W-2V-5	BNP PARIBAS SA		C	2	1.D FE	2,991,114	100.6690	2,971,749	2,952,000	2,984,647		(6,467)			5.125	4.819	JJ	70,602	75,645	02/01/2023	01/13/2029
03522A-AH-3	ANHEUSER-BUSCH COMPANIES LLC			1,2	2.C FE	5,365,124	99.8040	5,072,039	5,082,000	5,289,383		(14,161)			4.700	4.241	FA	99,523	238,854	12/13/2017	02/01/2036
110122-CN-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	4,958,147	97.0580	4,721,872	4,865,000	4,900,164		(14,902)			3.200	2.280	JD	6,919	155,680	12/03/2019	06/15/2026
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	1.G FE	9,517,146	98.6610	7,706,411	7,811,000	9,374,986		(47,810)			4.900	3.559	FA	159,475	382,739	11/02/2021	02/01/2046
110122-DE-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,899,634	98.2590	3,410,570	3,471,000	3,695,236		(54,728)			3.900	2.158	FA	49,259	135,369	02/20/2020	02/20/2028
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	2,963,449	85.0580	2,212,359	2,601,000	2,924,278		(13,036)			3.750	2.880	JJ	44,976	97,538	11/23/2020	07/15/2042
110122-DU-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	996,370	88.8910	888,910	1,000,000	996,962		322			2.950	2.992	MS	8,686	29,500	02/15/2022	03/15/2032
035240-AG-5	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	12,342,600	100.2130	10,021,300	10,000,000	12,165,213		(86,273)			4.950	3.342	JJ	228,250	495,000	11/23/2021	01/15/2042
11135F-AQ-4	BROADCOM INC			1,2	2.C FE	2,987,330	95.5310	3,092,338	3,237,000	3,014,720		26,243			4.150	5.358	MN	17,165	134,336	12/14/2022	11/15/2030
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	6,978,141	101.6740	5,915,393	5,818,000	6,564,437		(146,718)			4.750	1.943	JJ	121,289	276,355	02/25/2021	01/23/2029
11135F-BR-1	BROADCOM INC			1,2	2.C FE	1,973,682	96.6370	2,069,965	2,142,000	1,984,283		10,602			4.000	5.630	AO	18,088	42,840	08/02/2023	04/15/2029
037833-AS-9	APPLE INC			1	1.B FE	2,697,732	99.2900	2,680,830	2,700,000	2,699,913		246			3.450	3.459	MN	14,231	93,150	04/29/2014	05/06/2024
11271L-AC-6	BROOKFIELD FINANCE INC			1,2	1.G FE	1,998,049	96.2550	1,795,156	1,865,000	1,955,813		(22,372)			3.900	2.553	JJ	31,519	72,735	02/02/2022	01/25/2028
039482-AB-0	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	1,477,627	93.3830	1,283,082	1,374,000	1,446,941		(11,223)			3.250	2.296	MS	11,660	44,655	03/17/2021	03/27/2030
120568-BC-3	BUNGE LIMITED FINANCE CORP			1,2	2.B FE	4,830,603	87.0220	4,170,964	4,793,000	4,822,585		(3,717)			2.750	2.654	MN	17,208	131,808	12/07/2021	05/14/2031
039483-AN-2	ARCHER-DANIELS-MIDLAND CO				1.F FE	899,000	107.6890	1,076,890	1,000,000	970,684		6,140			6.750	7.623	JD	3,000	67,500	08/13/1999	12/15/2027
12610#-AK-9	CBRE U.S. CORE PARTNERS REIT OPERATING,			1	2.B	2,500,000	91.5255	2,288,136	2,500,000	2,500,000					3.350	3.350	JD	5,816	83,750	03/09/2022	06/06/2029
053484-AB-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	8,999,476	83.6410	9,066,684	10,840,000	9,237,286		164,196			2.050	4.240	JJ	102,468	222,220	07/13/2022	01/15/2032
126408-HP-1	CSX CORP			1,2	1.G FE	1,974,676	91.3200	1,405,415	1,539,000	1,948,157		(11,071)			4.500	2.973	MS	20,392	69,255	07/19/2021	03/15/2049
053484-AD-3	AVALONBAY COMMUNITIES INC			1,2	1.G FE	4,988,800	101.9470	5,097,350	5,000,000	4,990,195		1,395			5.000	5.027	FA	94,444	172,222	05/24/2023	02/15/2033
12653C-AK-4	CNX RESOURCES CORP			1,2	3.B FE	996,250	101.0350	1,010,350	1,000,000	996,963		526			7.375	7.426	JJ	34,007	59,205	09/13/2022	01/15/2031

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
05369A-AA-9	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	796,173	92.0890	745,921	810,000	804,071		1,414			3.500	3.707	MN	4,725	28,350	12/01/2017	11/01/2027
12661P-AB-5	CSL FINANCE PLC		C	2	1.G FE	7,957,024	97.2160	7,985,322	8,214,000	7,969,826		12,259			4.050	4.682	AO	59,141	203,877	11/08/2023	04/27/2029
05369A-AL-5	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	997,490	90.6590	906,590	1,000,000	998,605		494			1.950	2.003	MS	5,471	19,500	09/15/2021	09/20/2026
12685J-AC-9	CABLE ONE INC			1,2	4.B FE	387,635	81.1030	405,515	500,000	391,392		3,757			4.000	8.199	MN	2,556	10,000	09/06/2023	11/15/2030
05523R-AD-9	BAE SYSTEMS PLC		C	1,2	2.A FE	1,482,359	92.0620	1,246,519	1,354,000	1,443,902		(13,751)			3.400	2.219	AO	9,719	46,036	02/23/2021	04/15/2030
134429-BG-3	CAMPBELL SOUP CO			1,2	2.B FE	1,370,808	97.9830	1,175,796	1,200,000	1,292,873		(22,262)			4.150	2.100	MS	14,663	49,800	05/27/2020	03/15/2028
05523R-AF-4	BAE SYSTEMS PLC		C	1,2	2.A FE	501	82.2410	411	500	501					1.900	1.873	FA	4	10	12/09/2020	02/15/2031
134429-BJ-7	CAMPBELL SOUP CO			1,2	2.B FE	4,319,400	86.6960	4,334,800	5,000,000	4,438,837		75,448			2.375	4.433	AO	22,101	118,750	05/24/2022	04/24/2030
05523U-AK-6	BAE SYSTEMS HOLDINGS INC			1	2.A FE	6,480,695	98.6320	6,411,080	6,500,000	6,498,291		2,161			3.800	3.835	AO	57,633	247,000	09/30/2014	10/07/2024
14040H-CG-8	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	7,960,893	75.9280	6,111,445	8,049,000	7,977,414		7,398			2.359	2.475	JJ	80,170	189,876	09/29/2021	07/29/2032
05578Q-AF-0	BPCE SA		C	2,5	2.B FE	1,000,000	81.4590	814,590	1,000,000	1,000,000					3.116	3.116	AO	6,232	31,160	10/12/2021	10/19/2032
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	4,000,000	98.2920	3,931,680	4,000,000	4,000,000					4.927	4.925	MN	27,920	197,080	05/05/2022	05/10/2028
057224-AK-3	BAKER HUGHES HOLDINGS LLC			1	1.G FE	7,869,978	106.9680	8,076,084	7,550,000	7,654,761		(17,051)			6.875	6.547	JJ	239,345	519,063	08/25/1999	01/15/2029
141781-BM-5	CARGILL INC			1,2	1.F FE	1,984,642	86.9430	1,912,746	2,200,000	2,026,103		24,184			2.125	3.534	AO	8,831	46,750	04/06/2022	04/23/2030
059438-AG-6	JPMORGAN CHASE & CO				1.G FE	771,255	104.1950	781,463	750,000	752,685		(1,590)			7.750	7.499	JJ	26,802	58,125	06/04/1999	07/15/2025
141781-BV-5	CARGILL INC			1,2	1.F FE	2,499,706	97.3180	2,445,601	2,513,000	2,503,940		2,527			3.625	3.742	AO	17,460	91,096	04/19/2022	04/22/2027
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.G FE	4,541,682	94.8940	3,827,075	4,033,000	4,313,374		(76,110)			3.593	1.575	JJ	64,403	144,906	12/10/2020	07/21/2028
143658-AH-5	CARNIVAL CORP				4.C FE	76,275	96.1060	96,106	100,000	78,897		2,622			6.650	13.617	JJ	3,066	3,325	04/21/2023	01/15/2028
06051G-HT-9	BANK OF AMERICA CORP			1,2,5	1.E FE	4,380,324	96.2810	3,754,959	3,900,000	4,109,947		(89,089)			3.559	1.190	AO	26,218	138,801	12/03/2020	04/23/2027
144285-AL-7	CARPENTER TECHNOLOGY CORP			1,2	3.B FE	800,146	100.3860	830,192	827,000	804,016		3,798			6.375	7.102	JJ	24,310	36,784	03/07/2023	07/15/2028
06051G-HW-2	BANK OF AMERICA CORP			1,2,5	1.G FE	150,000	97.4460	146,169	150,000	150,000					2.456	2.454	AO	706	3,684	10/17/2019	10/22/2025
150190-AB-2	CEDAR FAIR LP			1,2	4.C FE	936,190	98.0610	990,416	1,010,000	953,932		14,592			5.375	7.306	AO	11,461	54,288	10/13/2022	04/15/2027
06051G-JS-9	BANK OF AMERICA CORP			1,2	1.G FE	4,977,742	91.5970	4,518,480	4,933,000	4,945,789		(13,202)			1.734	1.630	JJ	37,779	85,538	07/15/2021	07/22/2027
161175-AY-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,997,445	99.0670	1,832,740	1,850,000	1,886,309		(26,611)			4.908	3.367	JJ	39,850	90,798	07/30/2019	07/23/2025
06406F-AC-7	BANK OF NEW YORK MELLON CORP			2	1.F FE	988,483	95.7730	974,011	1,017,000	1,006,906		4,084			2.800	3.244	MN	4,509	28,476	03/19/2019	05/04/2026
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	671,558	95.5230	716,423	750,000	683,307		9,331			4.500	6.372	AO	8,438	33,750	09/22/2022	10/01/2029
06406F-AE-3	BANK OF NEW YORK MELLON CORP			2	1.F FE	999,549	94.4100	1,033,790	1,095,000	1,062,050		11,741			2.450	3.662	FA	9,986	26,828	03/15/2018	08/17/2026
172967-NE-7	CITIGROUP INC			1,2,5	1.G FE	3,500,000	82.5260	2,888,410	3,500,000	3,500,000					2.520	2.520	MN	14,210	88,200	10/27/2021	11/03/2032
071813-AP-4	BAXTER INTERNATIONAL INC			1	2.B FE	1,141,660	105.5090	1,055,090	1,000,000	1,030,579		(8,685)			7.650	6.539	FA	31,875	76,500	02/04/1999	02/01/2027
17327C-AQ-6	CITIGROUP INC			1,2,5	1.G FE	2,000,000	85.3440	1,706,880	2,000,000	2,000,000					3.057	3.057	JJ	26,494	61,140	01/18/2022	01/25/2033
072732-AC-4	BAYER CORP			1	2.B FE	1,427,880	104.8920	1,573,380	1,500,000	1,478,987		4,243			6.650	7.047	FA	37,683	99,750	12/18/2007	02/15/2028
18972E-AB-1	CLYDESDALE ACQUISITION HOLDINGS INC			1,2	5.B FE	798,656	92.6840	832,302	898,000	799,452		796			8.750	11.226	AO	16,588		12/05/2023	04/15/2030
07274E-AG-8	BAYER US FINANCE LLC			1	2.B FE	14,097,805	98.0450	13,726,300	14,000,000	14,008,758		(11,089)			3.375	3.292	AO	108,938	472,500	11/03/2014	10/08/2024
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	13,651,073	89.7730	12,289,924	13,690,000	13,532,454		(34,861)			2.750	2.893	JJ	166,276	265,788	09/06/2023	01/22/2030
075887-BF-5	BECTON DICKINSON AND CO			1,2	2.B FE	7,647,804	98.4010	7,478,476	7,600,000	7,604,288		(5,538)			3.734	3.657	JD	12,613	283,784	12/05/2014	12/15/2024
20030N-DG-3	COMCAST CORP			1,2	1.G FE	2,698,150	93.6410	2,341,025	2,500,000	2,640,227		(21,457)			3.400	2.391	AO	21,250	85,000	03/30/2021	04/01/2030
075887-BX-6	BECTON DICKINSON AND CO			1,2	2.B FE	27,190,778	93.2710	19,966,523	21,407,000	26,859,106		(161,257)			4.669	3.107	JD	69,409	999,493	01/05/2022	06/06/2047
21036P-BE-7	CONSTELLATION BRANDS INC			1,2	2.C FE	1,987,096	93.0190	2,135,716	2,296,000	1,997,900		10,804			3.150	5.914	FA	30,135		10/03/2023	08/01/2029
0778FP-AH-2	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	5,010,550	70.8230	3,541,150	5,000,000	5,010,053		(224)			3.200	3.189	FA	60,444	160,000	08/12/2021	02/15/2052
21036P-BH-0	CONSTELLATION BRANDS INC			1,2	2.C FE	2,987,983	84.1170	2,746,420	3,265,000	3,011,417		22,281			2.250	3.355	FA	30,609	59,231	02/28/2023	08/01/2031
084653-E#-7	Berkshire Gas Company			1	1.G	5,200,000	73.7692	3,835,997	5,200,000	5,200,000					3.680	3.680	MS	63,787	191,360	04/23/2020	09/01/2050
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	3,984,560	84.6270	3,385,080	4,000,000	3,988,173		1,417			2.600	2.644	JD	4,622	104,000	05/18/2021	06/15/2031
084659-AF-8	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	10,362,300	92.6820	9,268,200	10,000,000	10,307,553		(9,175)			4.500	4.274	FA	187,500	450,000	03/03/2017	02/01/2045
227046-AA-7	CROCS INC			1,2	4.B FE	536,004	89.8330	538,998	600,000	550,323		7,875			4.250	6.133	MS	7,508	25,500	02/22/2022	03/15/2029
084659-AV-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	1,490,159	94.7240	1,270,249	1,341,000	1,447,908		(15,607)			3.700	2.330	JJ	22,879	49,617	03/24/2021	07/15/2030

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
22822V-AL-5	CROWN CASTLE INC			1,2	2.B FE	996,671	96.3450	1,029,928	1,069,000	1,000,299		3,628			4.300	5.767	FA	17,365		09/06/2023	02/15/2029
084659-BC-4	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	3,295,941	67.7280	2,235,024	3,300,000	3,296,332		87			2.850	2.856	MN	12,018	94,050	10/27/2020	05/15/2051
22822V-AN-1	CROWN CASTLE INC			1,2	2.B FE	3,993,487	89.5910	4,104,164	4,581,000	4,000,665		7,178			3.100	5.667	MN	18,146		11/29/2023	11/15/2029
091802-AB-4	B&D HOLDINGS INC			1	2.A FE	6,132,780	105.7330	6,343,980	6,000,000	6,040,508		(7,448)			7.050	6.873	JJ	211,500	423,000	02/01/1999	07/01/2028
24703T-AG-1	DELL INTERNATIONAL LLC			1,2	2.B FE	10,345,427	103.0260	10,663,191	10,350,000	10,313,387		(15,956)			5.300	5.352	AO	137,138	362,732	09/21/2023	10/01/2029
09659W-2T-0	BNP PARIBAS SA		C	2,5	1.G FE	1,991,000	92.5330	1,850,660	2,000,000	1,985,669		(2,786)			2.591	2.837	JJ	23,175	51,820	01/20/2022	01/20/2028
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.A FE	2,997,325	99.1480	2,505,470	2,527,000	2,791,419		(59,776)			4.375	1.790	JD	3,071	110,556	06/22/2020	06/21/2028
099724-AL-0	BORGWARNER INC			1,2	2.A FE	987,780	92.7110	857,577	925,000	958,430		(9,699)			2.650	1.534	JJ	12,256	24,513	12/02/2020	07/01/2027
25389J-AU-0	DIGITAL REALTY TRUST LP			1,2	2.B FE	7,738,031	93.9730	8,027,174	8,542,000	7,818,996		60,330			3.600	5.395	JJ	153,756	127,512	08/24/2023	07/01/2029
100743-AJ-2	BOSTON GAS CO			1	2.A FE	11,343,974	85.2250	9,413,101	11,045,000	11,290,478		(8,804)			4.487	4.309	FA	187,223	495,589	02/23/2017	02/15/2042
254687-FL-5	WALT DISNEY CO			1,2	1.G FE	1,994,420	88.8310	2,151,487	2,422,000	2,008,581		14,161			2.000	5.554	MS	16,147		10/05/2023	09/01/2029
10240*-AA-7	BOWIE ACQUISITIONS LLC			1	2.C PL	5,674,994	86.3994	4,903,160	5,674,994	5,674,994					3.920	3.920	JD	618	222,460	11/22/2019	09/30/2038
254687-FW-1	WALT DISNEY CO			1	1.G FE	2,993,402	92.6040	2,644,770	2,856,000	2,931,226		(17,953)			2.200	1.524	JJ	29,322	62,832	06/17/2020	01/13/2028
10373Q-AZ-3	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	2,464,049	97.0380	2,404,602	2,478,000	2,472,492		1,550			3.588	3.660	AO	19,017	88,911	03/09/2018	04/14/2027
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	1,980,418	99.7660	1,762,865	1,767,000	1,839,575		(35,827)			4.900	2.716	MS	26,456	86,583	11/26/2019	03/11/2026
110122-DL-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	4,129,742	91.0220	2,903,602	3,190,000	4,077,044		(25,776)			4.550	2.914	FA	52,817	145,145	11/30/2021	02/20/2048
25470D-BF-5	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	4,411,315	94.8640	4,310,620	4,544,000	4,439,177		16,828			4.125	4.615	MN	23,951	187,440	04/27/2022	05/15/2029
110122-DU-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	999,687	88.8910	1,037,358	1,167,000	1,004,437		4,750			2.950	5.045	MS	10,137		09/13/2023	03/15/2032
256677-AE-5	DOLLAR GENERAL CORP			1,2	2.B FE	2,455,925	96.9630	2,311,598	2,384,000	2,418,276		(10,507)			3.875	3.374	AO	19,502	92,380	04/01/2020	04/15/2027
110122-DW-5	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	10,454,535	78.5800	8,250,900	10,500,000	10,456,235		865			3.700	3.724	MS	114,392	388,500	02/15/2022	03/15/2052
256746-AH-1	DOLLAR TREE INC			1,2	2.B FE	1,983,346	97.8540	1,961,973	2,005,000	1,988,280		3,396			4.200	4.412	MN	10,760	84,210	07/22/2022	05/15/2028
11041R-AL-2	BAE SYSTEMS FINANCE INC			1	2.B FE	1,201,300	107.9900	1,079,900	1,000,000	1,059,828		(15,077)			7.500	5.594	JJ	37,500	75,000	04/11/2011	07/01/2027
26441C-BE-4	DUKE ENERGY CORP			1,2	2.B FE	5,619,947	93.9580	5,916,535	6,297,000	5,666,865		46,919			3.400	5.552	JD	9,515	107,049	07/06/2023	06/15/2029
11135F-BJ-9	BROADCOM INC			1,2	2.C FE	3,943,960	79.3640	3,174,560	4,000,000	3,948,182		2,156			3.500	3.602	FA	52,889	140,000	01/13/2022	02/15/2041
26442C-BB-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	2,996,550	86.9350	2,608,050	3,000,000	2,997,425		317			2.550	2.563	AO	16,150	76,500	03/29/2021	04/15/2031
11135F-BP-5	BROADCOM INC			1,2	2.C FE	8,071,500	82.1290	8,212,900	10,000,000	8,217,124		106,490			3.137	5.165	MN	40,084	313,700	08/15/2022	11/15/2035
267475-AD-3	DYCOM INDUSTRIES INC			1,2	3.C FE	920,000	92.6150	926,150	1,000,000	934,463		10,258			4.500	5.964	AO	9,500	45,000	07/29/2022	04/15/2029
11135F-BQ-3	BROADCOM INC			1,2	2.C FE	3,938,353	81.1550	4,418,078	5,444,000	4,028,034		70,504			3.187	6.140	MN	22,169	173,500	09/20/2022	11/15/2036
26884A-BM-4	ERP OPERATING LP			1,2	1.G FE	3,434,015	88.4900	2,875,925	3,250,000	3,383,277		(21,353)			2.500	1.762	FA	30,694	81,250	08/03/2021	02/15/2030
11259N-AA-2	BROOKFIELD CAPITAL FINANCE LLC			1,2	1.G FE	2,000,000	104.3730	2,087,460	2,000,000	2,000,000					6.087	6.087	JD	5,749	60,870	06/07/2023	06/14/2033
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	3,275,390	82.1840	2,728,509	3,320,000	3,284,970		4,226			1.850	2.000	FA	25,592	61,420	09/17/2021	08/01/2031
11271L-AB-8	BROOKFIELD FINANCE INC			1,2	1.G FE	3,938,302	87.2480	2,770,124	3,175,000	3,882,616		(19,949)			4.700	3.316	MS	41,866	149,225	02/11/2021	09/20/2047
26884T-AV-4	ERAC USA FINANCE LLC			1,2	2.A FE	993,784	99.5330	997,321	1,002,000	993,849		66			4.600	4.809	MN	7,682		12/15/2023	05/01/2028
11271L-AK-8	BROOKFIELD FINANCE INC			1,2	1.G FE	7,500,000	106.3850	7,978,875	7,500,000	7,500,000					6.350	6.349	JJ	35,719		11/27/2023	01/05/2034
29444U-BH-8	EQUINIX INC			1,2	2.B FE	3,169,673	84.9330	2,688,979	3,166,000	3,168,797		(405)			2.150	2.135	JJ	31,387	68,069	09/14/2021	07/15/2030
114259-AQ-7	BROOKLYN UNION GAS CO			1,2	2.A FE	985,390	77.5910	753,409	971,000	983,760		(310)			4.273	4.185	MS	12,217	41,491	03/15/2018	03/15/2048
30040W-AP-3	EVERSOURCE ENERGY			1,2	2.A FE	1,995,940	88.6320	1,772,640	2,000,000	1,996,600		355			3.375	3.399	MS	22,500	67,500	02/22/2022	03/01/2032
117043-AG-4	BRUNSWICK CORP			1	2.B FE	2,301,127	104.8370	2,411,251	2,300,000	2,300,372		(88)			7.125	7.120	FA	68,281	163,875	07/31/1997	08/01/2027
30161N-AX-9	EXELON CORP			1,2	2.B FE	3,285,415	95.5560	3,344,460	3,500,000	3,301,064		15,649			4.050	5.119	AO	29,925	70,875	05/31/2023	04/15/2030
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	10,659,800	92.4830	10,034,406	10,850,000	10,698,070		5,283			4.400	4.514	MS	140,568	477,400	10/15/2015	03/15/2042
337738-AU-2	FISERV INC			1,2	2.B FE	2,955,483	94.1830	3,014,798	3,201,000	3,004,267		30,591			3.500	4.784	JJ	56,018	112,035	05/18/2022	07/01/2029
12189L-AK-7	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	2,822,680	92.2970	2,584,316	2,800,000	2,819,610		(698)			4.375	4.319	MS	40,833	122,500	01/07/2019	09/01/2042
337738-BB-3	FISERV INC			1,2	2.B FE	1,997,056	92.6150	1,811,549	1,956,000	1,976,192		(5,958)			2.250	1.921	JD	3,668	44,010	05/27/2020	06/01/2027
12189L-AW-1	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	6,261,650	88.8850	4,444,250	5,000,000	6,145,905		(40,678)			4.150	2.700	AO	51,875	207,500	01/28/2021	04/01/2045
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	3,747,000	82.0090	3,075,338	3,750,000	3,747,620		277			2.300	2.309	AO	21,563	86,250	09/15/2021	10/01/2031

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
12189L-AZ-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	1,505,160	84.8520	1,117,501	1,317,000	1,485,476		(5,250)			3.900	3.096	FA	21,401	51,363	01/28/2020	08/01/2046
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	1,997,960	97.6280	1,952,560	2,000,000	1,999,466		414			2.850	2.872	AO	14,250	57,000	03/24/2020	04/01/2025
12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.D FE	2,485,932	86.7890	1,845,134	2,126,000	2,452,355		(9,031)			4.050	3.134	JD	3,827	86,103	02/06/2020	06/15/2048
341081-GP-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	3,998,360	100.9020	4,036,080	4,000,000	3,998,470		110			4.625	4.632	MN	23,639	90,958	05/15/2023	05/15/2030
12189L-BH-3	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	9,943,500	69.9390	6,993,900	10,000,000	9,945,998		1,207			2.875	2.903	JD	12,778	287,500	11/29/2021	06/15/2052
34501*-AB-9	Football Club Term Notes 2023-XV Trust			1	1.F FE	5,000,000	103.5173	5,175,863	5,000,000	5,000,000					5.370	5.449	OCT	65,633	142,454	03/28/2023	10/05/2029
125523-BX-7	CIGNA GROUP			1,2	2.A FE	3,567,852	98.9770	3,563,172	3,600,000	3,598,296		3,664			3.500	3.606	JD	5,600	126,000	08/05/2014	06/15/2024
361448-BF-9	GATX CORP			1,2	2.B FE	2,104,740	93.9340	2,285,414	2,433,000	2,145,377		34,948			4.000	6.242	JD	48,930	48,660	11/01/2022	06/30/2030
125523-CF-5	CIGNA GROUP			1,2	2.A FE	14,408,606	94.0780	10,721,129	11,396,000	14,228,686		(87,376)			4.800	3.216	JJ	252,231	547,008	01/14/2022	07/15/2046
36264F-AL-5	HALEON US CAPITAL LLC			1,2	2.B FE	4,963,650	94.6240	4,731,200	5,000,000	4,972,154		4,848			3.375	3.492	MS	45,469	168,750	03/21/2022	03/24/2029
12626P-AF-0	CRH AMERICA INC			1	2.A FE	2,051,400	107.2380	2,144,760	2,000,000	2,027,866		(2,016)			6.400	6.208	AO	27,022	128,000	11/04/2003	10/15/2033
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC			1,2	2.B FE	5,158,160	105.1360	5,312,522	5,053,000	5,152,670		(5,490)			5.857	5.470	MS	87,142	147,977	09/12/2023	03/15/2030
12626P-AM-5	CRH AMERICA INC			1,2	2.A FE	1,290,617	98.1760	1,232,109	1,255,000	1,261,289		(5,369)			3.875	3.419	MN	5,809	48,631	01/24/2018	05/18/2025
37045X-CY-0	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	3,010,542	90.9100	2,514,571	2,766,000	2,946,405		(26,512)			3.600	2.463	JD	2,766	99,576	07/13/2021	06/21/2030
12626P-AN-3	CRH AMERICA INC			1,2	2.A FE	6,898,966	99.8600	6,088,464	6,097,000	6,788,751		(20,291)			5.125	4.294	MN	37,323	312,471	04/02/2018	05/18/2045
37045X-DL-7	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	3,493,910	83.8930	2,936,255	3,500,000	3,495,316		561			2.700	2.720	JD	5,513	94,500	06/07/2021	06/10/2031
12636Y-AB-8	CRH AMERICA FINANCE INC			1,2	2.A FE	16,970,730	89.7500	14,590,658	16,257,000	16,878,199		(16,157)			4.400	4.139	MN	103,322	715,308	09/07/2017	05/09/2047
37045X-DR-4	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	999,020	92.1160	921,160	1,000,000	999,397		182			2.350	2.370	FA	8,160	23,500	01/06/2022	02/26/2027
12636Y-AC-6	CRH AMERICA FINANCE INC			1,2	2.A FE	2,984,512	96.6590	3,067,957	3,174,000	2,989,328		4,816			3.950	5.501	AO	30,298		11/15/2023	04/04/2028
37045X-DV-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	5,989,260	96.4650	5,787,900	6,000,000	5,991,627		1,387			4.300	4.330	AO	60,917	258,000	04/04/2022	04/06/2029
12636Y-AD-4	CRH AMERICA FINANCE INC			1,2	2.A FE	1,999,717	93.1300	1,887,745	2,027,000	2,002,520		541			4.500	4.583	AO	22,044	91,215	03/27/2018	04/04/2048
375558-BK-8	GILEAD SCIENCES INC			1,2	2.A FE	4,935,318	87.2240	3,618,924	4,149,000	4,882,292		(22,102)			4.150	3.063	MS	57,395	172,184	07/13/2021	03/01/2047
126408-GY-3	CSX CORP			1,2	1.G FE	16,130,507	87.5390	14,406,293	16,457,000	16,204,478		6,246			4.100	4.204	MS	198,673	674,737	03/30/2021	03/15/2044
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	2,992,817	95.3810	2,800,386	2,936,000	2,960,307		(7,951)			2.950	2.481	MS	28,871	86,612	09/25/2019	03/01/2027
126408-HM-8	CSX CORP			1,2	2.A FE	1,481,818	99.8820	1,438,301	1,440,000	1,463,140		(4,140)			4.250	3.891	MS	18,020	61,200	02/21/2019	03/15/2029
378272-AV-0	GLENCORE FUNDING LLC			1,2	2.A FE	8,893,811	99.8780	9,114,866	9,126,000	8,927,345		30,965			4.875	5.357	MS	134,704	395,314	03/13/2023	03/12/2029
126408-HN-6	CSX CORP			1,2	1.G FE	694,566	95.2640	574,442	603,000	686,136		(2,022)			4.750	3.871	MN	3,660	28,643	07/11/2019	11/15/2048
378272-BG-2	GLENCORE FUNDING LLC			1,2	2.A FE	2,430,075	84.9440	2,123,600	2,500,000	2,443,233		6,443			2.625	2.956	MS	17,865	65,625	12/08/2021	09/23/2031
126408-HR-7	CSX CORP			1,2	2.A FE	4,963,405	75.6580	3,288,853	4,347,000	4,916,726		(15,730)			3.350	2.635	MS	42,878	145,625	12/10/2020	09/15/2049
38141G-YG-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	5,000,000	90.7040	4,535,200	5,000,000	5,000,000					1.542	1.542	MS	23,773	77,100	06/07/2021	09/10/2027
12661P-AB-5	CSL FINANCE PLC		C	2	1.G FE	994,614	97.2160	1,010,074	1,039,000	998,328		3,714			4.050	4.895	AO	7,481	21,040	06/09/2023	04/27/2029
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	5,000,000	82.2230	4,111,150	5,000,000	5,000,000					2.383	2.383	JJ	52,956	119,150	07/14/2021	07/21/2032
12661P-AC-3	CSL FINANCE PLC		C	1,2	1.G FE	3,937,636	97.3190	4,095,184	4,208,000	3,957,646		20,010			4.250	5.138	AO	31,794	178,840	02/28/2023	04/27/2032
398905-AN-9	GROUP 1 AUTOMOTIVE INC			1,2	3.B FE	618,765	92.7660	649,362	700,000	623,200		4,435			4.000	6.807	FA	10,578		09/06/2023	08/15/2028
126650-BR-0	CVS HEALTH CORP			1	2.B FE	1,058,900	106.2210	1,062,210	1,000,000	1,043,261		(1,665)			6.125	5.704	MS	18,035	61,250	12/10/2010	09/15/2039
404119-BT-5	HCA INC			1,2	2.C FE	983,501	100.5090	886,489	882,000	916,363		(16,787)			5.250	3.177	JD	2,058	46,305	10/16/2019	06/15/2026
133434-AD-2	CAMERON LNG LLC			1,2	1.F FE	4,400,000	84.8550	3,733,620	4,400,000	4,400,000					3.701	3.701	JJ	75,089	162,844	12/05/2019	01/15/2039
404119-BU-2	HCA INC			1,2	2.C FE	2,949,788	98.9650	2,746,279	2,775,000	2,844,518		(24,900)			4.500	3.492	FA	47,175	124,875	07/10/2019	02/15/2027
134429-BF-5	CAMPBELL SOUP CO			1,2	2.B FE	1,986,885	98.4590	1,843,152	1,872,000	1,896,450		(22,888)			3.950	2.666	MS	21,772	73,944	11/20/2019	03/15/2025
404119-CJ-6	HCA INC			1,2	2.C FE	4,632,900	92.2450	4,612,250	5,000,000	4,712,348		47,994			3.375	4.632	MS	49,688	168,750	04/27/2022	03/15/2029
134429-BG-3	CAMPBELL SOUP CO			1,2	2.B FE	6,699,462	97.9830	5,588,950	5,704,000	6,279,118		(139,889)			4.150	1.513	MS	69,700	236,716	12/11/2020	03/15/2028
41242*-CG-5	Hardwood Funding LLC			1	1.G FE	2,000,000	101.3254	2,026,507	2,000,000	2,000,000					4.920	4.920	JD	6,560	49,200	06/07/2023	06/07/2031
134429-BK-4	CAMPBELL SOUP CO			1,2	2.B FE	5,136,774	69.0540	3,637,765	5,268,000	5,143,031		2,961			3.125	3.260	AO	30,639	164,625	11/16/2021	04/24/2050
413875-AW-5	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	2,978,150	98.7830	2,517,979	2,549,000	2,811,298		(59,447)			4.400	1.845	JD	4,985	112,156	02/22/2021	06/15/2028
136375-BD-3	CANADIAN NATIONAL RAILWAY CO			1	1.F FE	3,100,120	109.9520	3,243,584	2,950,000	2,996,502		(8,616)			6.900	6.492	JJ	93,859	203,550	12/04/2003	07/15/2028

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
431318-AS-3	HILCORP ENERGY I LP			1,2	3.B FE	420,143	99.8060	449,127	450,000	425,312		4,084			6.250	7.629	MN	4,688	28,125	09/22/2022	11/01/2028
136375-CV-2	CANADIAN NATIONAL RAILWAY CO			1,2	1.F FE	8,344,237	93.0620	6,681,852	7,180,000	8,293,556		(28,243)			4.450	3.503	JJ	142,892	319,510	03/01/2022	01/20/2049
44891A-CE-5	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	995,386	102.8680	999,877	972,000	993,468		(1,918)			5.800	5.371	AO	14,094	28,345	04/25/2023	04/01/2030
136385-AT-8	CANADIAN NATURAL RESOURCES LTD			1,2	2.A FE	4,711,938	99.3710	4,670,437	4,700,000	4,700,057		(1,656)			3.800	3.768	AO	37,704	178,600	04/02/2014	04/15/2024
45344L-AA-1	CRESCENT ENERGY FINANCE LLC			1,2	3.C FE	505,000	101.2410	506,205	500,000	502,981		(1,139)			7.250	6.968	MN	6,042	36,250	02/07/2022	05/01/2026
13645R-BH-6	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	7,446,300	72.3800	5,428,500	7,500,000	7,448,629		1,137			3.100	3.137	JD	18,729	232,500	11/17/2021	12/02/2051
458140-CF-5	INTEL CORP			1,2	1.F FE	6,476,584	103.7810	6,753,030	6,507,000	6,477,982		1,399			5.125	5.211	FA	130,614	51,250	09/12/2023	02/10/2030
141781-AC-8	CARGILL INC				1.F FE	13,366,489	103.5910	12,948,875	12,500,000	12,614,255		(59,579)			7.375	6.811	AO	230,469	921,875	02/17/1999	10/01/2025
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	999,335	86.4120	1,025,710	1,187,000	1,021,784		21,516			2.100	4.619	JD	1,108	24,927	12/14/2022	06/15/2030
141781-AE-4	CARGILL INC				1.F FE	7,747,810	105.8290	7,408,030	7,000,000	7,143,500		(47,667)			7.500	6.647	MS	175,000	525,000	02/01/1999	09/01/2026
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	992,407	80.2390	846,521	1,055,000	1,002,704		5,312			1.850	2.487	MS	5,747	19,518	01/13/2022	09/15/2032
141781-BW-3	CARGILL INC			1,2	1.F FE	1,998,992	95.1260	2,002,402	2,105,000	1,999,161		169			4.000	4.727	JD	2,105		12/21/2023	06/22/2032
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	9,999,389	99.6000	9,969,960	10,010,000	10,001,782		1,308			4.350	4.367	JD	19,353	435,435	05/12/2022	06/15/2029
141781-BZ-6	CARGILL INC			1,2	1.F FE	4,430,336	102.6070	4,407,997	4,296,000	4,420,215		(10,120)			5.125	4.710	AO	48,927	220,170	02/07/2023	10/11/2032
46284V-AF-8	IRON MOUNTAIN INC			1,2	3.C FE	885,000	94.4480	944,480	1,000,000	904,254		13,261			4.875	6.937	MS	14,354	48,750	07/13/2022	09/15/2029
141784-BH-0	CARGILL INC				1.F FE	2,198,599	106.2470	2,310,872	2,175,000	2,182,134		(1,373)			6.875	6.786	MN	24,922	149,531	02/04/1999	05/01/2028
46647P-DA-1	JPMORGAN CHASE & CO			1,2,5	1.E FE	5,000,000	98.3430	4,917,150	5,000,000	5,000,000					4.323	4.321	AO	39,027	216,150	04/19/2022	04/26/2028
144141-CV-8	DUKE ENERGY PROGRESS LLC			1	1.F FE	7,663,658	103.9870	6,568,859	6,317,000	7,264,301		(65,337)			5.700	4.029	AO	90,017	360,069	02/22/2017	04/01/2035
46647P-DF-0	JPMORGAN CHASE & CO			1,2,5	1.E FE	4,000,000	97.8310	3,913,240	4,000,000	4,000,000					4.565	4.565	JD	8,623	182,600	06/07/2022	06/14/2030
14448C-AQ-7	CARRIER GLOBAL CORP			1,2	2.B FE	997,901	89.5300	857,697	958,000	985,687		(4,369)			2.722	2.195	FA	9,851	26,077	02/22/2021	02/15/2030
48121@-AP-6	JRD Holdings, LLC			1	2.B PL	4,000,000	80.6619	3,226,474	4,000,000	4,000,000					2.830	2.830	AO	24,212	113,200	10/01/2021	10/14/2033
14448C-AR-5	CARRIER GLOBAL CORP			1,2	2.B FE	17,591,940	80.5550	13,496,185	16,754,000	17,512,233		(37,129)			3.377	3.014	AO	135,159	565,783	12/01/2021	04/05/2040
49271V-AJ-9	KEURIG DR PEPPER INC			1,2	2.B FE	1,962,411	91.9250	2,127,145	2,314,000	1,970,065		7,654			3.200	6.062	MN	12,341	37,024	10/26/2023	05/01/2030
15189X-BD-9	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	999,879	103.1450	1,032,481	1,001,000	999,948		69			5.200	5.225	AO	14,893		09/13/2023	10/01/2028
49446R-AW-9	KIMCO REALTY OP LLC			1,2	2.A FE	1,995,314	86.7190	2,183,584	2,518,000	2,059,650		53,589			2.700	6.023	AO	16,997	67,986	10/14/2022	10/01/2030
161175-CA-0	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	4,998,729	67.3170	3,520,679	5,230,000	5,008,788		4,018			3.900	4.155	JD	16,998	203,970	05/18/2021	06/01/2052
49461M-AA-8	KINETIK HOLDINGS LP			1,2	3.A FE	466,305	98.0430	490,215	500,000	470,742		3,477			5.875	7.018	JD	1,306	29,375	09/22/2022	06/15/2030
17252M-AN-0	CINTAS NO 2 CORP			1,2	1.G FE	3,373,056	97.8910	3,216,698	3,286,000	3,324,884		(12,657)			3.700	3.270	AO	30,396	121,582	10/28/2019	04/01/2027
50077L-AV-8	KRAFT HEINZ FOODS CO			1,2	2.B FE	3,616,742	95.5180	3,667,891	3,840,000	3,656,284		24,787			3.750	4.641	AO	36,000	144,000	05/19/2022	04/01/2030
17252M-AQ-3	CINTAS NO 2 CORP			1,2	1.G FE	1,998,860	96.6780	1,933,560	2,000,000	1,999,016		98			4.000	4.007	MN	13,333	80,000	04/26/2022	05/01/2032
501044-DE-8	KROGER CO			1,2	2.A FE	1,983,462	94.5630	1,836,413	1,942,000	1,959,117		(6,460)			2.650	2.291	AO	10,864	51,463	02/06/2020	10/15/2026
172967-CC-3	CITIGROUP INC				2.B FE	513,745	105.5110	527,555	500,000	507,302		(538)			6.000	5.803	AO	5,083	30,000	02/19/2004	10/31/2033
50220P-AC-7	LSEGA FINANCING PLC		C	1,2	1.G FE	9,830,759	89.3470	9,803,153	10,972,000	10,123,045		179,125			2.000	3.993	AO	51,812	219,440	05/26/2022	04/06/2028
172967-NU-1	CITIGROUP INC			1,2,5	1.G FE	3,000,000	97.9250	2,937,750	3,000,000	3,000,000					4.910	4.909	MN	15,139	147,300	05/17/2022	05/24/2033
50220P-AD-5	LSEGA FINANCING PLC		C	1,2	1.G FE	5,093,450	85.9490	4,297,450	5,000,000	5,072,616		(9,426)			2.500	2.275	AO	29,514	125,000	10/04/2021	04/06/2031
191219-BE-3	COCA-COLA REFRESHMENTS USA LLC			1	1.E FE	317,901	109.3460	328,038	300,000	305,828		(1,035)			6.750	6.267	MS	5,963	20,250	05/07/2004	09/15/2028
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	1,979,762	90.4640	1,999,254	2,210,000	2,001,863		22,101			2.900	4.734	JD	2,848	64,090	04/04/2023	12/15/2029
191241-AH-1	COCA-COLA FEMSA SAB DE CV		C	1,2	1.G FE	4,973,118	89.7730	4,543,412	5,061,000	4,962,366		(1,477)			2.750	3.065	JJ	61,470	107,553	09/06/2023	01/22/2030
527298-BR-3	LEVEL 3 FINANCING INC			1,2	5.A FE	457,500	49.6820	248,410	500,000	468,372		5,979			4.250	5.870	JJ	10,625	21,250	02/17/2022	07/01/2028
195869-AD-4	COLONIAL PIPELINE CO			1	1.G FE	2,561,960	114.9830	2,299,660	2,000,000	2,239,749		(27,420)			8.375	6.196	MN	27,917	167,500	06/17/2004	11/01/2030
548661-DU-8	LOWE'S COMPANIES INC			1,2	2.A FE	5,269,524	99.5120	5,136,809	5,162,000	5,250,088		(12,530)			4.500	4.178	AO	49,039	232,290	05/26/2022	04/15/2030
20030N-BP-5	COMCAST CORP			1,2	1.G FE	8,089,471	96.3350	7,350,361	7,630,000	7,942,960		(22,241)			4.400	3.939	FA	126,828	335,720	01/26/2017	08/15/2035
548661-EA-1	LOWE'S COMPANIES INC			1,2	2.A FE	2,988,906	87.6400	2,591,515	2,957,000	2,981,023		(3,093)			2.625	2.498	AO	19,405	77,621	05/19/2021	04/01/2031
20030N-BQ-3	COMCAST CORP			1,2	1.G FE	9,077,633	93.8380	6,768,535	7,213,000	8,954,738		(58,065)			4.600	3.042	FA	125,346	331,798	11/02/2021	08/15/2045
55342U-AH-7	MPT OPERATING PARTNERSHIP LP			1,2	3.C FE	459,375	82.0360	410,180	500,000	469,480		6,837			5.000	6.858	AO	5,278	25,000	06/30/2022	10/15/2027

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
20030N-BZ-3	COMCAST CORP			1,2	1.G FE	15,926,236	84.4540	12,931,596	15,312,000	15,889,899		(17,376)			4.000	3.743	FA	231,381	612,480	09/22/2021	08/15/2047
559222-AV-6	MAGNA INTERNATIONAL INC			1,2	1.G FE	7,601,269	87.5440	6,497,516	7,422,000	7,549,754		(19,111)			2.450	2.151	JD	8,082	181,839	06/03/2021	06/15/2030
20030N-CJ-8	COMCAST CORP			1,2	1.G FE	9,951,500	89.4700	8,947,000	10,000,000	9,962,285		1,953			3.900	3.935	MS	130,000	390,000	02/08/2018	03/01/2038
571676-AA-3	MARS INC			1,2	1.E FE	1,986,420	97.3270	1,946,540	2,000,000	1,996,930		2,381			2.700	2.826	AO	13,500	54,000	05/16/2019	04/01/2025
20030N-DL-2	COMCAST CORP			1,2	1.G FE	5,954,880	66.6580	3,999,480	6,000,000	5,958,283		1,015			2.800	2.837	JJ	77,467	168,000	05/20/2020	01/15/2051
571676-AB-1	MARS INC			1,2	1.E FE	10,951,686	92.3650	10,761,446	11,651,000	11,078,746		78,654			3.200	4.098	AO	93,208	372,832	05/25/2022	04/01/2030
20030N-ED-9	COMCAST CORP			1,2	1.G FE	975,659	100.5200	1,020,278	1,015,000	976,619		960			4.550	5.417	JJ	29,762		11/13/2023	01/15/2029
571903-BL-6	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	4,940,718	100.6430	5,080,459	5,048,000	4,948,656		7,938			4.900	5.332	AO	52,219	136,044	08/10/2023	04/15/2029
202795-JP-6	COMMONWEALTH EDISON CO			1,2	1.F FE	6,298,311	84.0980	5,340,223	6,350,000	6,303,169		1,055			4.000	4.047	MS	84,667	254,000	02/11/2019	03/01/2049
573284-AW-6	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	2,758,914	85.1810	2,299,887	2,700,000	2,745,339		(5,682)			2.400	2.150	JJ	29,880	64,800	07/22/2021	07/15/2031
202795-JR-2	COMMONWEALTH EDISON CO			1,2	1.F FE	4,984,800	86.4880	4,324,400	5,000,000	4,990,258		1,456			2.200	2.234	MS	36,667	110,000	02/18/2020	03/01/2030
59523U-AR-8	MID-AMERICA APARTMENTS LP			1,2	1.G FE	5,926,313	87.6640	6,012,874	6,859,000	5,975,836		49,523			2.750	5.206	MS	55,539	94,311	08/02/2023	03/15/2030
205887-AR-3	CONAGRA BRANDS INC			1	2.C FE	1,792,420	107.8190	2,156,380	2,000,000	1,928,887		11,908			7.000	7.913	AO	35,000	140,000	08/10/1999	10/01/2028
59523U-AS-6	MID-AMERICA APARTMENTS LP			1,2	1.G FE	1,982,048	81.3700	1,993,565	2,450,000	2,005,353		23,305			1.700	4.731	FA	15,734	20,791	12/19/2023	02/15/2031
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	8,182,458	97.8080	6,354,586	6,497,000	7,978,560		(79,694)			5.300	3.291	MN	57,390	344,341	06/22/2021	11/01/2038
59524Q-AA-3	MID-ATLANTIC INTERSTATE TRANSMISSION LLC			1,2	2.A FE	2,995,546	96.7000	2,556,748	2,644,000	2,839,300		(44,737)			4.100	2.215	MN	13,852	108,404	05/27/2020	05/15/2028
205887-CE-0	CONAGRA BRANDS INC			1,2	2.C FE	3,988,570	96.8750	2,869,438	2,962,000	3,936,037		(25,372)			5.400	3.402	MN	26,658	159,948	11/18/2021	11/01/2048
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	4,064,670	87.5810	4,160,098	4,750,000	4,069,289		4,619			2.559	5.322	FA	42,543		12/12/2023	02/25/2030
207597-EL-5	CONNECTICUT LIGHT AND POWER CO			1,2	1.E FE	19,240,351	85.3440	16,436,401	19,259,000	19,241,234		170			4.000	4.005	AO	192,590	770,360	05/15/2018	04/01/2048
609207-AT-2	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	2,994,034	90.3480	3,011,299	3,333,000	3,055,978		37,666			2.750	4.273	AO	19,859	91,658	04/29/2022	04/13/2030
208251-AE-8	CONOCOPHILLIPS CO			1	1.F FE	946,140	111.4760	1,114,760	1,000,000	980,744		2,880			6.950	7.397	AO	14,672	69,500	06/07/1999	04/15/2029
617446-8P-7	MORGAN STANLEY			1,2,5	1.E FE	3,471,866	92.1480	3,753,188	4,073,000	3,548,816		67,168			3.622	6.130	AO	36,881	147,524	11/04/2022	04/01/2031
20826F-AD-8	CONOCOPHILLIPS CO			1,2	1.F FE	12,964,350	98.1840	12,273,000	12,500,000	12,534,533		(53,983)			3.350	2.901	MN	53,507	418,750	01/28/2015	11/15/2024
61747Y-ED-3	MORGAN STANLEY			1,2,5	1.E FE	5,000,000	81.7120	4,085,600	5,000,000	5,000,000					2.239	2.239	JJ	49,756	111,950	07/15/2021	07/21/2032
209111-FY-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	10,443,940	83.6960	7,222,965	8,630,000	10,314,772		(43,640)			3.950	2.872	AO	85,221	340,885	12/10/2020	04/01/2050
61747Y-EH-4	MORGAN STANLEY			1,2,5	1.E FE	4,500,000	82.9380	3,732,210	4,500,000	4,500,000					2.511	2.511	AO	22,285	112,995	10/14/2021	10/20/2032
209111-GC-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	7,500,000	71.0200	5,326,500	7,500,000	7,500,000					3.200	3.200	JD	20,000	240,000	11/29/2021	12/01/2051
62954H-AV-0	NXP BV		C	1,2	2.A FE	3,741,817	97.1660	3,595,142	3,700,000	3,693,929		(13,191)			4.300	4.255	JD	5,745	107,156	07/11/2023	06/18/2029
21036P-AT-5	CONSTELLATION BRANDS INC			1,2	2.C FE	18,970,634	89.0970	13,756,577	15,440,000	18,759,427		(97,646)			4.500	3.170	MN	100,360	694,800	11/05/2021	05/09/2047
637417-AL-0	NNN REIT INC			1,2	2.A FE	2,951,366	96.8550	2,542,444	2,625,000	2,834,010		(43,002)			4.300	2.436	AO	23,829	112,875	03/17/2021	10/15/2028
210371-AF-7	EXELON CORP			1	2.B FE	25,292,415	113.4740	23,262,170	20,500,000	22,796,432		(210,874)			7.600	5.867	AO	389,500	1,558,000	01/18/2005	04/01/2032
637417-AN-6	NNN REIT INC			1,2	2.A FE	11,120,048	86.2340	10,472,257	12,144,000	11,087,432		(8,615)			2.500	4.002	AO	64,093	125,000	12/11/2023	04/15/2030
224044-AG-2	COX COMMUNICATIONS INC				2.B FE	2,118,320	102.5040	2,050,080	2,000,000	2,013,158		(8,306)			7.625	7.140	JD	6,778	152,500	12/21/1995	06/15/2025
655664-AS-9	NORDSTROM INC			1,2	3.A FE	705,810	93.5340	748,272	800,000	714,532		8,722			4.000	7.838	MS	9,422	16,000	08/16/2023	03/15/2027
224044-CJ-4	COX COMMUNICATIONS INC			1,2	2.B FE	1,895,411	95.1140	1,808,117	1,901,000	1,898,777		566			3.500	3.535	FA	25,135	66,535	08/29/2017	08/15/2027
66977W-AP-4	NOVA CHEMICALS CORP			1,2	3.C FE	458,750	98.0850	490,425	500,000	479,402		14,065			5.000	8.336	MN	4,167	25,000	06/30/2022	05/01/2025
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	1,998,468	84.6270	2,009,891	2,375,000	1,999,838		1,370			2.600	5.182	JD	2,744		12/18/2023	06/15/2031
674003-C@-5	Oaktree Capital Management L.P.			1	1.G FE	2,000,000	77.9108	1,558,215	2,000,000	2,000,000					3.060	3.060	JJ	27,030	61,200	10/14/2021	01/12/2037
224044-CS-4	COX COMMUNICATIONS INC			1,2	2.B FE	998,730	104.2810	1,042,810	1,000,000	998,771		41			5.700	5.717	JD	2,533	27,708	06/12/2023	06/15/2033
68233J-CN-2	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	956,260	98.7580	987,580	1,000,000	957,534		1,274			4.300	5.404	MN	5,494	21,978	11/07/2023	05/15/2028
225401-AT-5	UBS GROUP AG		C	1,2,5	1.G FE	4,705,875	91.6260	4,306,422	4,700,000	4,696,307		(3,353)			1.305	1.343	FA	25,386	61,335	02/09/2021	02/02/2027
68389X-CH-6	ORACLE CORP			1,2	2.B FE	7,093,128	107.4930	7,546,009	7,020,000	7,092,095		(1,081)			6.150	5.934	MN	62,361	184,500	11/13/2023	11/09/2029
22822V-AG-6	CROWN CASTLE INC			1,2	2.B FE	4,986,050	98.3350	4,916,750	5,000,000	4,998,583		2,074			3.200	3.243	MS	53,333	160,000	07/25/2017	09/01/2024
68389X-CN-3	ORACLE CORP			1,2	2.B FE	1,999,621	99.5060	1,996,090	2,006,000	2,000,658		1,037			4.650	4.699	MN	14,251	69,959	02/02/2023	05/06/2030
22822V-BB-6	CROWN CASTLE INC			1,2	2.B FE	999,725	98.7410	989,385	1,002,000	999,931		206			4.800	4.850	MS	16,032	16,700	04/24/2023	09/01/2028

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
69349L-AR-9	PNC BANK NA				1.G FE	5,863,260	96.3340	5,780,040	6,000,000	5,892,569		20,757			4.050	4.488	JJ	104,625	243,000	07/27/2022	07/26/2028
239753-DL-7	TARGET CORP				1.F FE	943,830	109.1280	982,152	900,000	913,439		(2,460)			6.650	6.270	FA	24,938	59,850	11/07/2001	08/01/2028
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC			1,2	3.C FE	1,000,000	103.1370	1,031,370	1,000,000	1,000,000					7.000	7.002	JJ	21,194		09/06/2023	01/15/2032
244199-BF-1	DEERE & CO			2	1.F FE	3,591,335	90.0210	3,366,785	3,740,000	3,620,894		4,232			3.900	4.149	JD	8,914	145,860	01/12/2016	06/09/2042
72147K-AJ-7	PILGRIMS PRIDE CORP			1,2	2.C FE	859,550	90.3420	903,420	1,000,000	876,225		13,108			4.250	6.403	AO	8,972	42,500	09/19/2022	04/15/2031
24703D-BF-7	DELL INTERNATIONAL LLC			1,2	2.B FE	8,062,304	75.7250	6,171,588	8,150,000	8,069,065		3,499			3.375	3.450	JD	12,225	275,063	12/20/2021	12/15/2041
74340X-CA-7	PROLOGIS LP			1,2	1.G FE	2,982,962	83.1420	3,265,818	3,928,000	3,093,531		94,448			1.750	5.399	FA	28,642	68,740	10/26/2022	02/01/2031
251566-AA-3	DEUTSCHE TELEKOM AG		C	1,2	2.A FE	7,511,850	80.0910	5,606,370	7,000,000	7,487,189		(12,135)			3.625	3.223	JJ	112,778	253,750	12/14/2021	01/21/2050
74460D-AJ-8	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	1,999,460	85.4630	1,709,260	2,000,000	1,999,566		50			2.250	2.253	MN	6,500	45,000	11/04/2021	11/09/2031
25156P-AR-4	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1	2.A FE	3,943,527	95.5630	3,103,886	3,248,000	3,894,597		(25,309)			4.875	3.398	MS	50,581	158,340	01/12/2022	03/06/2042
74460W-AF-4	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	2,993,299	103.3270	3,078,111	2,979,000	2,992,403		(896)			5.125	5.022	JJ	65,735		08/09/2023	01/15/2029
25156P-BB-8	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.A FE	1,000,498	99.1480	996,437	1,005,000	1,002,743		447			4.375	4.431	JD	1,221	43,969	06/14/2018	06/21/2028
75281A-BJ-7	RANGE RESOURCES CORP			1,2	3.C FE	1,042,500	104.1360	1,041,360	1,000,000	1,041,327		(1,173)			8.250	7.722	JJ	38,042	41,250	04/21/2023	01/15/2029
25156P-BC-6	DEUTSCHE TELEKOM INTERNATIONAL FINANCE B		C	1,2	2.A FE	5,746,840	96.9030	5,586,458	5,765,000	5,748,260		788			4.750	4.778	JD	7,607	273,838	08/15/2022	06/21/2038
75281A-BK-4	RANGE RESOURCES CORP			1,2	3.C FE	493,125	92.6170	463,085	500,000	494,528		748			4.750	4.959	FA	8,972	23,750	02/09/2022	02/15/2030
25243Y-AZ-2	DIAGEO CAPITAL PLC		C	1,2	1.G FE	2,395,185	97.8860	2,317,940	2,368,000	2,380,847		(2,803)			3.875	3.733	MN	10,960	91,760	06/05/2018	05/18/2028
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	2,245,920	98.1910	2,015,861	2,053,000	2,131,268		(29,438)			4.125	2.564	AO	17,878	84,686	12/12/2019	10/15/2026
25245B-AA-5	DIAGEO INVESTMENT CORP			1	1.G FE	1,497,702	91.1300	1,284,933	1,410,000	1,485,657		(2,793)			4.250	3.840	MN	8,323	59,925	05/16/2019	05/11/2042
78016F-ZS-6	ROYAL BANK OF CANADA			1	1.E FE	1,999,980	98.9110	1,978,220	2,000,000	1,999,994		4			4.240	4.240	FA	34,862	85,978	07/25/2022	08/03/2027
25389J-AT-3	DIGITAL REALTY TRUST LP			1,2	2.B FE	4,631,077	97.8980	3,795,505	3,877,000	4,327,584		(100,621)			4.450	1.633	JJ	79,554	172,527	12/03/2020	07/15/2028
78351M-AA-0	RYAN SPECIALTY LLC			1,2	4.A FE	89,000	93.4510	93,451	100,000	89,918		918			4.375	6.402	FA	1,823	2,188	04/21/2023	02/01/2030
25389J-AV-8	DIGITAL REALTY TRUST LP			1,2	2.B FE	741,488	101.9790	764,843	750,000	742,804		1,316			5.550	5.820	JJ	19,194	20,813	03/08/2023	01/15/2028
78355H-KN-8	RYDER SYSTEM INC			1,2	2.B FE	1,998,380	97.8830	1,957,660	2,000,000	1,999,779		326			2.500	2.517	MS	16,667	50,000	08/01/2019	09/01/2024
254687-ET-9	WALT DISNEY CO			1	1.G FE	10,290,700	104.8350	8,617,437	8,220,000	10,172,327		(66,086)			5.400	3.695	AO	110,970	443,880	03/03/2022	10/01/2043
808513-BA-2	CHARLES SCHWAB CORP			1,2	1.F FE	2,990,801	93.7090	3,022,115	3,225,000	3,024,111		32,254			3.250	4.567	MN	11,355	104,813	12/16/2022	05/22/2029
254687-EV-4	WALT DISNEY CO			1,2	1.G FE	3,889,800	96.4790	2,894,370	3,000,000	3,826,985		(29,591)			4.750	2.932	MS	41,958	142,500	11/03/2021	09/15/2044
808513-BC-8	CHARLES SCHWAB CORP			1,2	1.F FE	1,978,740	100.4490	1,974,827	1,966,000	1,977,211		(1,480)			4.625	4.516	MS	25,005	90,928	12/14/2022	03/22/2030
254687-EX-0	WALT DISNEY CO			1,2	1.G FE	4,241,015	98.2460	3,993,700	4,065,000	4,216,902		(4,095)			4.950	4.671	AO	42,479	201,218	01/04/2017	10/15/2045
80874D-AA-4	SCIENTIFIC GAMES HOLDINGS LP			1,2	4.C FE	1,094,265	93.4640	1,028,104	1,100,000	1,095,087		603			6.625	6.712	MS	24,292	72,875	08/17/2022	03/01/2030
254687-FB-7	WALT DISNEY CO			1,2	1.G FE	10,471,051	95.9080	10,096,235	10,527,000	10,478,419		1,148			4.750	4.783	MN	63,893	500,033	04/06/2017	11/15/2046
81180W-BD-2	SEAGATE HDD CAYMAN		C	1,2	3.B FE	1,040,785	89.4410	1,162,733	1,300,000	1,066,153		24,524			4.125	7.456	JJ	24,727	53,625	12/16/2022	01/15/2031
254687-FM-3	WALT DISNEY CO			1,2	1.G FE	2,779,147	68.7200	1,966,079	2,861,000	2,783,201		2,015			2.750	2.901	MS	26,226	78,678	12/28/2021	09/01/2049
81685V-AA-1	SEMPRA INFRASTRUCTURE PARTNERS LP			1,2	2.C FE	986,190	82.2650	822,650	1,000,000	988,554		1,218			3.250	3.414	JJ	14,986	32,500	01/11/2022	01/15/2032
25468P-CR-5	DIS 4.125 12/01/41 MTN			1	1.G FE	15,496,964	89.7210	13,353,176	14,883,000	15,382,092		(19,030)			4.125	3.864	JD	51,160	613,924	04/13/2018	12/01/2041
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP			1,2	4.C FE	954,916	100.2460	1,002,460	1,000,000	956,495		1,579			7.250	8.044	MN	9,264	38,667	09/05/2023	05/15/2031
25468P-CX-2	DIS 3.700 12/01/42 MTN			1	1.G FE	8,752,489	84.6640	7,668,865	9,058,000	8,811,205		8,648			3.700	3.905	JD	27,929	335,146	06/13/2017	12/01/2042
835495-AP-7	SONOCO PRODUCTS CO			1,2	2.B FE	4,990,900	85.3380	4,266,900	5,000,000	4,992,491		814			2.850	2.871	FA	59,375	142,500	01/11/2022	02/01/2032
25470D-AT-6	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	6,204,700	86.2990	4,314,950	5,000,000	6,131,432		(30,157)			5.200	3.734	MS	72,944	260,000	06/29/2021	09/20/2047
842587-DS-3	SOUTHERN CO			1,2	2.B FE	2,999,970	104.0770	3,122,310	3,000,000	2,999,996		26			5.500	5.500	MS	51,792		09/05/2023	03/15/2029
256677-AE-5	DOLLAR GENERAL CORP			1,2	2.B FE	2,946,286	96.9630	2,773,142	2,860,000	2,901,120		(12,605)			3.875	3.374	AO	23,396	110,825	04/01/2020	04/15/2027
845467-AR-0	SOUTHWESTERN ENERGY CO			1,2	3.A FE	2,012,543	97.3690	2,013,591	2,068,000	2,017,953		6,437			5.375	5.921	FA	46,315	89,655	03/07/2023	02/01/2029
256677-AG-0	DOLLAR GENERAL CORP			1,2	2.B FE	985,830	92.1570	841,393	913,000	964,306		(7,816)			3.500	2.487	AO	7,811	31,955	03/05/2021	04/03/2030
855244-AU-3	STARBUCKS CORP			1,2	2.A FE	991,443	90.8800	725,222	798,000	981,403		(4,750)			4.450	3.123	FA	13,415	35,511	11/02/2021	08/15/2049
256677-AH-8	DOLLAR GENERAL CORP			1,2	2.B FE	27,721,862	79.2990	17,997,701	22,696,000	27,377,091		(120,683)			4.125	2.969	AO	228,851	936,210	11/23/2021	04/03/2050
872540-AT-6	TJX COMPANIES INC			1,2	1.F FE	5,285,743	96.6710	4,947,622	5,118,000	5,250,340		(19,626)			3.875	3.395	AO	41,868	198,323	04/12/2022	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
256746-AH-1	DOLLAR TREE INC			1,2	2.B FE	799,883	97.8540	784,789	802,000	800,985		207			4.200	4.232	MN	4,304	33,684	04/05/2018	05/15/2028
87264A-BD-6	T-MOBILE USA INC			1,2	2.B FE	1,999,140	97.0400	1,940,800	2,000,000	1,999,558		124			3.750	3.757	AO	15,833	75,000	04/02/2020	04/15/2027
256746-AK-4	DOLLAR TREE INC			1,2	2.B FE	10,971,222	69.4880	7,911,904	11,386,000	10,976,148		4,685			3.375	3.561	JD	32,023	384,278	04/11/2023	12/01/2051
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	2,995,021	101.5080	2,458,524	2,422,000	2,776,380		(72,540)			5.000	1.714	MN	11,774	121,100	12/04/2020	11/26/2028
257469-AG-1	DOMINION ENERGY INC			1	2.B FE	14,228,266	106.3480	13,506,196	12,700,000	13,471,952		(63,937)			6.750	5.868	JD	38,100	857,250	01/14/2005	12/15/2032
89236T-HG-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,999,060	89.3290	1,786,580	2,000,000	1,999,505		133			1.150	1.157	FA	8,817	23,000	08/11/2020	08/13/2027
26138E-AY-5	KEURIG DR PEPPER INC			1,2	2.B FE	983,352	88.7590	1,069,546	1,205,000	988,861		4,392			4.420	5.850	JD	2,367	53,261	10/03/2022	12/15/2046
89788J-AA-7	TRUIST BANK			2	1.F FE	2,993,820	95.5320	2,865,960	3,000,000	2,998,488		1,248			1.500	1.543	MS	13,875	45,000	03/04/2020	03/10/2025
26441C-AP-0	DUKE ENERGY CORP			1,2	2.B FE	6,919,790	91.5600	5,876,321	6,418,000	6,860,296		(12,623)			4.800	4.301	JD	13,692	308,064	06/07/2021	12/15/2045
902133-AY-3	TYCO ELECTRONICS GROUP SA		C	1,2	1.G FE	999,328	86.6880	879,883	1,015,000	1,002,006		1,420			2.500	2.677	FA	10,361	25,375	02/02/2022	02/04/2032
26441C-BM-6	DUKE ENERGY CORP			1,2	2.B FE	4,223,758	76.6940	3,148,289	4,105,000	4,213,688		(4,809)			3.300	3.098	JD	6,021	135,465	11/04/2021	06/15/2041
90352J-AC-7	UBS GROUP AG		C	2	1.G FE	4,968,703	96.5010	4,109,013	4,258,000	4,628,216		(111,100)			4.253	1.482	MS	49,297	181,093	11/19/2020	03/23/2028
26442C-AM-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	4,699,680	88.5550	3,542,200	4,000,000	4,642,323		(27,491)			4.250	3.056	JD	7,556	170,000	11/15/2021	12/15/2041
90383*-AA-6	US RE Company, LLC			1	1.G PL	10,000,000	102.5469	10,254,692	10,000,000	10,000,000					5.970	5.970	MS	175,783	598,658	09/15/2022	09/15/2029
26442C-AP-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	8,268,219	80.1250	5,700,894	7,115,000	8,175,967		(37,002)			3.750	2.801	JD	22,234	266,813	12/13/2021	06/01/2045
907818-FJ-2	UNION PACIFIC CORP			1,2	1.G FE	2,994,342	93.4650	2,760,021	2,953,000	2,971,602		(6,106)			2.150	1.928	FA	25,749	63,490	02/27/2020	02/05/2027
26442C-AR-5	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	7,273,402	81.2170	4,791,803	5,900,000	7,146,054		(42,221)			3.875	2.596	MS	67,317	228,625	11/24/2020	03/15/2046
90932L-AG-2	UNITED AIRLINES INC			1,2	3.B FE	1,001,250	97.5320	975,320	1,000,000	1,000,658		(347)			4.375	4.336	AO	9,236	43,750	02/04/2022	04/15/2026
26442C-BH-6	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	6,978,090	76.6600	5,366,200	7,000,000	6,978,931		427			3.550	3.567	MS	73,169	248,500	03/01/2022	03/15/2052
91159H-HX-1	US BANCORP			2	1.G FE	999,020	98.2090	982,090	1,000,000	999,881		196			2.400	2.421	JJ	10,067	24,000	07/24/2019	07/30/2024
26442U-AK-0	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	8,417,173	62.9780	5,331,088	8,465,000	8,420,910		1,149			2.500	2.527	FA	79,947	211,625	08/17/2020	08/15/2050
913017-CY-3	RTX CORP			1,2	2.A FE	1,968,077	97.6880	1,624,551	1,663,000	1,848,503		(38,311)			4.125	1.612	MN	8,575	68,599	10/27/2020	11/16/2028
26442U-AQ-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	4,248,980	103.3490	4,392,333	4,250,000	4,249,090		110			5.250	5.253	MS	65,698	115,281	03/06/2023	03/15/2033
92047W-AD-3	VALVOLINE INC			1,2	4.A FE	449,407	99.4530	465,440	468,000	452,155		2,173			4.250	4.898	AO	4,199	19,890	09/23/2022	02/15/2030
26444H-AL-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	5,965,800	68.4370	4,106,220	6,000,000	5,967,356		734			3.000	3.029	JD	8,000	180,000	11/29/2021	12/15/2051
92343V-GH-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,998,650	90.4040	2,712,120	3,000,000	2,999,162		188			2.100	2.107	MS	17,325	63,000	03/11/2021	03/22/2028
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	4,670,114	98.0080	4,592,655	4,686,000	4,683,049		2,279			3.150	3.202	AO	36,902	147,609	12/12/2017	04/01/2025
927804-FZ-2	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	1,990,444	96.9920	1,703,180	1,756,000	1,883,276		(30,301)			3.800	1.909	AO	16,682	66,728	05/14/2020	04/01/2028
26875P-AN-1	EOG RESOURCES INC			1,2	1.G FE	6,776,402	92.0420	6,140,122	6,671,000	6,745,950		(5,555)			3.900	3.772	AO	65,042	260,169	11/30/2017	04/01/2035
927804-GH-1	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	3,999,483	97.6860	3,919,162	4,012,000	4,002,908		2,481			3.750	3.822	MN	19,224	150,450	05/16/2022	05/15/2027
26882P-AR-3	ERAC USA FINANCE LLC			1	2.A FE	1,498,470	112.5180	1,687,770	1,500,000	1,499,201		52			6.700	6.707	JD	8,375	100,500	05/25/2004	06/01/2034
92837T-AA-0	VIRTUSA CORP			1,2	5.A FE	985,100	85.9500	859,500	1,000,000	988,603		1,843			7.125	7.404	JD	3,167	71,250	02/08/2022	12/15/2028
26884A-BL-6	ERP OPERATING LP			1,2	1.G FE	2,990,214	92.3540	3,100,324	3,357,000	3,012,251		22,037			3.000	5.169	JJ	50,355		08/02/2023	07/01/2029
92838*-AA-3	VistaJet 2022-1 EETC Class A		C	1	2.A PL	2,092,477	99.7371	2,086,975	2,092,477	2,092,477					6.850	6.847	AO	34,241	162,048	08/18/2022	10/05/2030
26884T-AL-6	ERAC USA FINANCE LLC			1,2	2.A FE	3,494,050	98.6420	3,452,470	3,500,000	3,499,425		637			3.850	3.869	MN	17,218	134,750	05/19/2014	11/15/2024
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	3,985,800	88.1370	3,525,480	4,000,000	3,991,894		1,996			1.625	1.679	MN	6,681	65,040	11/17/2020	11/24/2027
26884T-AS-1	ERAC USA FINANCE LLC			1,2	2.A FE	10,284,530	87.7020	7,609,026	8,676,000	10,188,807		(46,293)			4.200	3.111	MN	60,732	364,392	11/22/2021	11/01/2046
95000U-2U-6	WELLS FARGO & CO			1,2,5	2.A FE	1,000,000	87.4540	874,540	1,000,000	1,000,000					3.350	3.350	MS	11,074	33,500	02/23/2022	03/02/2033
26884T-AX-0	ERAC USA FINANCE LLC			1,2	2.A FE	995,000	105.1540	1,051,540	1,000,000	995,046		46			5.400	5.434	MN	9,000	27,000	04/26/2023	05/01/2053
95000U-2V-4	WELLS FARGO & CO			1,2,5	2.A FE	5,000,000	95.4350	4,771,750	5,000,000	5,000,000					3.526	3.525	MS	47,503	176,300	03/17/2022	03/24/2028
277432-AB-6	EASTMAN CHEMICAL CO				2.B FE	10,169,000	100.0340	10,003,400	10,000,000	10,000,540		(13,910)			7.250	7.103	JJ	334,306	725,000	01/29/1999	01/15/2024
96145D-AH-8	WRKCO INC			1,2	2.B FE	1,995,466	96.5770	1,731,626	1,793,000	1,916,201		(29,474)			4.000	2.177	MS	21,118	71,720	04/05/2021	03/15/2028
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.B FE	15,068,648	90.9490	11,429,561	12,567,000	14,849,981		(89,018)			4.800	3.446	MS	201,072	603,216	10/05/2021	09/01/2042
98310W-AQ-1	TRAVEL + LEISURE CO			1,2	3.C FE	101,706	89.4510	107,341	120,000	103,801		2,022			4.625	7.392	MS	1,850	5,550	12/15/2022	03/01/2030
278062-AE-4	EATON CORP			1	1.G FE	21,546,346	91.9860	20,540,474	22,330,000	21,702,758		20,768			4.150	4.369	MN	151,875	926,695	05/23/2016	11/02/2042

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
984851-AF-2	YARA INTERNATIONAL ASA		C	1,2	2.B FE	6,993,153	97.5380	6,583,815	6,750,000	6,927,441		(38,261)			4.750	4.059	JD	26,719	320,625	03/30/2022	06/01/2028
278865-BN-9	ECOLAB INC			1,2	1.G FE	9,975,500	68.3290	6,832,900	10,000,000	9,976,617		553			2.700	2.712	JD	12,000	270,000	12/06/2021	12/15/2051
988498-AL-5	YUM! BRANDS INC			1,2	3.C FE	897,670	96.8230	968,230	1,000,000	912,222		11,541			4.750	6.533	JJ	21,903	47,500	09/22/2022	01/15/2030
29366M-AE-8	ENTERGY ARKANSAS LLC			1,2	1.F FE	7,981,969	102.6610	8,240,598	8,027,000	7,983,563		1,595			5.300	5.372	MS	158,355		08/14/2023	09/15/2033
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	2,971,145	90.6910	2,418,729	2,667,000	2,888,152		(34,421)			3.550	2.066	MS	26,563	94,679	07/20/2021	03/20/2030
29379V-BA-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	16,888,916	96.2190	15,594,213	16,207,000	16,790,635		(18,172)			4.850	4.569	MS	231,445	786,040	06/21/2018	03/15/2044
98956P-AV-4	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	6,013,200	85.5410	5,132,460	6,000,000	6,010,671		(1,249)			2.600	2.574	MN	16,033	156,000	12/07/2021	11/24/2031
29379V-BC-6	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	12,565,467	98.5020	11,772,959	11,952,000	12,478,591		(15,251)			5.100	4.758	FA	230,275	609,552	07/25/2017	02/15/2045
Q9496@-AA-0	WR Carpenter No. 1 Pty Ltd		C	1	2.C PL	4,881,768	84.5332	4,126,714	4,881,768	4,881,768					5.760	5.760	FMAN	46,865	281,190	10/28/2021	11/01/2036
30306V-A@-8	FLNG LIQUEFACTION 3, LLC			1	2.C FE	4,305,000	86.7465	3,734,439	4,305,000	4,305,000					4.360	4.360	JD	96,681	187,698	07/24/2019	06/30/2039
31428X-AT-3	FEDEX CORP			1	2.B FE	3,934,020	83.2510	3,055,312	3,670,000	3,916,039		(9,377)			3.875	3.386	FA	59,255	142,213	01/13/2022	08/01/2042
31428X-AX-4	FEDEX CORP			1	2.B FE	5,878,125	101.4760	5,581,180	5,500,000	5,733,503		(18,181)			4.900	4.373	JJ	124,269	269,500	06/24/2014	01/15/2034
31428X-BB-1	FEDEX CORP			1	2.B FE	14,019,696	84.3460	13,244,009	15,702,000	14,281,478		38,301			4.100	4.786	FA	268,243	643,782	07/05/2022	02/01/2045
31428X-BE-5	FEDEX CORP			1,2	2.B FE	20,496,927	92.1610	16,297,751	17,684,000	20,336,736		(81,214)			4.750	3.720	MN	107,332	839,990	02/25/2022	11/15/2045
31428X-BG-0	FEDEX CORP			1,2	2.B FE	5,990,250	89.6250	4,481,250	5,000,000	5,919,704		(28,317)			4.550	3.352	AO	56,875	227,500	06/08/2021	04/01/2046
31428X-BV-7	FEDEX CORP			1,2	2.B FE	5,573,750	92.6330	4,631,650	5,000,000	5,374,035		(66,428)			3.100	1.633	FA	62,861	155,000	12/08/2020	08/05/2029
31428X-CE-4	FEDEX CORP			1,2	2.B FE	11,718,030	77.4040	11,294,792	14,592,000	11,860,486		97,741			3.250	4.854	MN	60,597	474,240	08/01/2022	05/15/2041
31620M-AU-0	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	11,918,600	84.7130	8,471,300	10,000,000	11,805,743		(54,442)			4.500	3.339	FA	170,000	450,000	11/16/2021	08/15/2046
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	5,998,516	84.5360	5,102,593	6,036,000	6,008,275		3,512			2.250	2.320	MS	45,270	135,810	02/23/2021	03/01/2031
337738-AU-2	FISERV INC			1,2	2.B FE	2,980,014	94.1830	2,586,265	2,746,000	2,903,395		(27,854)			3.500	2.334	JJ	48,055	96,110	03/05/2021	07/01/2029
337738-AV-0	FISERV INC			1,2	2.B FE	5,921,716	88.3490	4,287,577	4,853,000	5,860,993		(26,066)			4.400	3.188	JJ	106,766	213,532	09/13/2021	07/01/2049
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC			1,2	2.B FE	2,058,045	98.3090	1,903,262	1,936,000	1,958,632		(16,839)			4.350	3.418	JJ	38,833	84,216	07/11/2017	07/15/2025
341081-ER-4	FLORIDA POWER & LIGHT CO			1	1.E FE	5,025,900	108.2240	5,411,200	5,000,000	5,013,955		(1,032)			5.950	5.912	AO	74,375	297,500	10/20/2003	10/01/2033
341081-FG-7	FLORIDA POWER & LIGHT CO			1,2	1.E FE	4,521,451	88.6410	3,758,378	4,240,000	4,462,814		(8,680)			4.050	3.648	JD	14,310	171,720	05/23/2016	06/01/2042
341081-FQ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	2,068,080	85.3090	1,791,489	2,100,000	2,071,643		682			3.950	4.038	MS	27,650	82,950	06/14/2018	03/01/2048
341081-FR-3	FLORIDA POWER & LIGHT CO			1,2	1.D FE	11,989,320	87.4000	10,488,000	12,000,000	11,990,787		215			4.125	4.130	JD	41,250	495,000	05/03/2018	06/01/2048
341081-FU-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	10,094,647	85.6000	8,645,600	10,100,000	10,095,195		109			3.990	3.993	MS	134,330	402,990	02/21/2019	03/01/2049
34110Q-AL-2	DUKE ENERGY FLORIDA LLC			1	2.A FE	1,062,380	106.7020	1,067,020	1,000,000	1,019,536		(4,087)			6.750	6.201	FA	28,125	67,500	12/21/2007	02/01/2028
361448-BK-8	GATX CORP			1,2	2.B FE	3,470,242	98.0700	3,446,180	3,514,000	3,474,976		3,338			4.900	5.052	MS	50,699	188,926	08/11/2022	03/15/2033
361448-BM-4	GATX CORP			1,2	2.B FE	2,990,250	103.8680	3,116,040	3,000,000	2,990,495		245			6.050	6.092	MS	56,971		09/06/2023	03/15/2034
361448-BN-2	GATX CORP			1,2	2.B FE	5,334,850	110.2510	5,512,550	5,000,000	5,333,249		(1,601)			6.900	6.009	MN	56,542		12/05/2023	05/01/2034
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC			1,2	2.B FE	8,000,000	106.6450	8,531,600	8,000,000	8,000,000					5.905	5.905	MN	51,177	472,400	11/09/2022	11/22/2032
369604-BF-9	GENERAL ELECTRIC CO			1	2.B FE	3,891,956	85.0740	3,147,738	3,700,000	3,850,861		(5,409)			4.125	3.819	AO	34,765	152,625	03/04/2015	10/09/2042
36962G-3P-7	GENERAL ELECTRIC CO				2.B FE	13,421,220	110.0820	12,109,020	11,000,000	12,770,898		(90,069)			5.875	4.332	JJ	299,788	646,250	07/28/2015	01/14/2038
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	998,910	89.8150	898,150	1,000,000	999,314		151			2.400	2.417	AO	5,400	24,000	04/06/2021	04/10/2028
37045X-DR-4	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	1,998,040	92.1160	1,842,320	2,000,000	1,998,794		364			2.350	2.370	FA	16,319	47,000	01/06/2022	02/26/2027
375558-BA-0	GILEAD SCIENCES INC			1,2	2.A FE	15,765,924	92.5340	12,331,081	13,326,000	15,607,199		(78,153)			4.500	3.330	FA	249,863	599,670	01/13/2022	02/01/2045
375558-BD-4	GILEAD SCIENCES INC			1,2	2.A FE	6,278,950	95.4030	4,770,150	5,000,000	6,198,121		(37,744)			4.750	3.207	MS	79,167	237,500	10/22/2021	03/01/2046
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	1,291,829	95.3810	1,184,632	1,242,000	1,263,739		(7,107)			2.950	2.326	MS	12,213	36,639	11/26/2019	03/01/2027
377372-AN-7	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	2,699,784	98.7310	2,665,737	2,700,000	2,699,895		22			3.875	3.876	MN	13,369	104,625	05/10/2018	05/15/2028
38141G-CU-6	GOLDMAN SACHS GROUP INC			1	2.A FE	2,516,515	109.9110	2,747,775	2,500,000	2,508,638		(695)			6.125	6.075	FA	57,847	153,125	02/25/2004	02/15/2033
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	994,450	94.9950	1,021,196	1,075,000	1,006,280		11,048			3.814	5.498	AO	7,745	41,001	12/02/2022	04/23/2029
38141G-XM-1	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	3,000,000	92.1280	2,763,840	3,000,000	3,000,000					1.093	1.093	JD	2,004	32,790	12/04/2020	12/09/2026
38141G-YA-6	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	2,000,000	92.1840	1,843,680	2,000,000	2,000,000					1.431	1.431	MS	8,904	28,620	03/01/2021	03/09/2027
38141G-YM-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	9,975,700	91.4820	9,148,200	10,000,000	9,967,198		(4,160)			1.948	2.068	AO	37,878	194,800	12/01/2021	10/21/2027

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
40052V-AC-8	GRUPO BIMBO SAB DE CV		C	1	2.A FE	3,686,715	99.6930	3,688,641	3,700,000	3,699,229		1,540			3.875	3.919	JD	1,593	143,375	06/25/2014	06/27/2024
40052V-AD-6	GRUPO BIMBO SAB DE CV		C	1	2.A FE	6,579,868	92.2680	5,002,771	5,422,000	6,507,439		(35,747)			4.875	3.498	JD	2,937	264,323	12/06/2021	06/27/2044
404119-BU-2	HCA INC			1,2	2.C FE	2,896,665	98.9650	2,482,042	2,508,000	2,698,113		(70,519)			4.500	1.539	FA	42,636	112,860	02/19/2021	02/15/2027
404119-BV-0	HCA INC			1,2	2.C FE	5,176,967	96.2810	3,835,835	3,984,000	5,105,350		(30,713)			5.500	3.674	JD	9,739	219,120	10/27/2021	06/15/2047
404119-BY-4	HCA INC			1,2	2.C FE	4,821,324	95.3670	3,747,923	3,930,000	4,739,591		(41,067)			5.125	3.361	JD	8,952	201,413	12/21/2021	06/15/2039
404119-BZ-1	HCA INC			1,2	2.C FE	8,707,132	93.0600	6,377,402	6,853,000	8,622,883		(42,845)			5.250	3.662	JD	15,990	359,783	01/06/2022	06/15/2049
404119-CS-6	HCA INC			1,2	2.C FE	3,937,040	84.6780	3,387,120	4,000,000	3,940,916		2,223			4.375	4.495	MS	51,528	175,000	03/02/2022	03/15/2042
404121-AJ-4	HCA INC			1,2	2.C FE	997,345	102.3400	1,031,587	1,008,000	997,920		574			5.625	5.873	MS	18,900		09/13/2023	09/01/2028
4041A2-AF-1	HBOS PLC		C		2.A FE	10,864,230	96.1990	10,581,890	11,000,000	10,928,394		5,184			6.000	6.089	MN	110,000	660,000	11/05/2003	11/01/2033
413875-AN-5	L3HARRIS TECHNOLOGIES INC			1	2.B FE	7,459,050	109.5250	8,214,375	7,500,000	7,469,015		1,012			6.150	6.190	JD	20,500	461,250	11/30/2010	12/15/2040
413875-AT-2	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	14,671,104	98.8570	11,071,984	11,200,000	14,444,097		(108,811)			5.054	3.147	AO	100,631	566,048	11/16/2021	04/27/2045
423012-AE-3	HEINEKEN NV		C	1	2.A FE	2,436,598	86.3350	2,650,485	3,070,000	2,458,779		17,761			4.000	5.749	AO	30,700	122,800	09/28/2022	10/01/2042
423012-AG-8	HEINEKEN NV		C	1,2	2.A FE	5,300,250	89.2780	4,463,900	5,000,000	5,261,443		(6,940)			4.350	3.998	MS	55,583	217,500	10/11/2017	03/29/2047
437076-BC-5	HOME DEPOT INC			1,2	1.F FE	1,973,200	99.7570	1,995,140	2,000,000	1,999,622		3,045			3.750	3.907	FA	28,333	75,000	09/13/2013	02/15/2024
437076-BF-8	HOME DEPOT INC			1,2	1.F FE	13,456,859	92.9390	9,977,002	10,735,000	13,279,590		(88,754)			4.400	2.873	MS	139,078	472,340	12/20/2021	03/15/2045
437076-BH-4	HOME DEPOT INC			1,2	1.F FE	4,409,855	90.5230	3,159,253	3,490,000	4,331,191		(27,841)			4.250	2.768	AO	37,081	148,325	02/04/2021	04/01/2046
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	993,130	98.5670	985,670	1,000,000	996,276		671			3.900	3.984	JD	2,708	39,000	11/27/2018	12/06/2028
437076-BX-9	HOME DEPOT INC			1,2	1.F FE	4,880,600	94.4940	4,437,438	4,696,000	4,863,169		(3,829)			4.500	4.264	JD	14,675	211,320	01/03/2019	12/06/2048
437076-BZ-4	HOME DEPOT INC			1,2	1.F FE	5,559,826	74.5180	3,881,643	5,209,000	5,528,451		(8,524)			3.125	2.787	JD	7,235	162,781	02/28/2020	12/15/2049
448055-AP-8	CENOVUS ENERGY INC			1,2	2.B FE	899,451	95.7790	862,011	900,000	899,706		48			4.400	4.407	AO	8,360	39,600	03/13/2019	04/15/2029
454889-AR-7	INDIANA MICHIGAN POWER CO			1,2	1.G FE	13,345,689	76.5210	10,611,932	13,868,000	13,405,759		11,430			3.750	3.967	JJ	260,025	520,050	04/27/2018	07/01/2047
454889-AS-5	INDIANA MICHIGAN POWER CO			1,2	1.G FE	2,093,385	96.5100	2,026,710	2,100,000	2,096,818		655			3.850	3.888	MN	10,331	80,850	04/30/2018	05/15/2028
456873-AE-8	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.A FE	997,739	97.2500	963,748	991,000	993,232		(1,017)			3.500	3.387	MS	9,635	34,685	04/10/2019	03/21/2026
458140-AU-4	INTEL CORP			1,2	1.F FE	1,187,477	95.7170	1,165,833	1,218,000	1,207,076		4,359			2.600	2.993	MN	3,695	31,668	04/03/2019	05/19/2026
458140-BH-2	INTEL CORP			1,2	1.F FE	6,127,500	90.0610	5,403,660	6,000,000	6,078,669		(12,985)			2.450	2.201	MN	18,783	147,000	02/10/2020	11/15/2029
458140-BL-3	INTEL CORP			1,2	1.F FE	22,126,158	97.3530	18,411,399	18,912,000	21,817,549		(146,543)			4.600	3.301	MS	231,987	869,952	11/09/2021	03/25/2040
45866F-AH-7	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	3,958,949	89.7620	2,951,375	3,288,000	3,924,936		(17,397)			4.250	3.106	MS	38,817	139,740	01/04/2022	09/21/2048
45866F-AL-8	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	5,020,800	71.5860	3,579,300	5,000,000	5,019,796		(500)			3.000	2.978	JD	6,667	150,000	12/09/2021	06/15/2050
460146-CK-7	INTERNATIONAL PAPER CO			1,2	2.B FE	2,827,727	92.2210	2,050,995	2,224,000	2,786,093		(20,104)			4.800	3.093	JD	4,745	106,752	11/19/2021	06/15/2044
460146-CM-3	INTERNATIONAL PAPER CO			1,2	2.B FE	4,871,800	99.9950	4,999,750	5,000,000	4,910,434		5,432			5.000	5.206	MS	73,611	250,000	07/21/2015	09/15/2035
46647P-BD-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,975,091	94.0530	1,696,716	1,804,000	1,920,154		(20,108)			3.702	2.411	MN	10,203	66,784	03/15/2021	05/06/2030
46647P-CB-0	JPMORGAN CHASE & CO			1,2,5	1.E FE	2,000,000	92.2830	1,845,660	2,000,000	2,000,000					1.578	1.578	AO	6,049	31,560	04/15/2021	04/22/2027
476556-DD-4	JERSEY CENTRAL POWER & LIGHT CO			1,2	2.A FE	2,794,786	84.8080	2,696,046	3,179,000	2,841,132		33,815			2.750	4.308	MS	29,141	87,423	08/12/2022	03/01/2032
49271V-AC-4	KEURIG DR PEPPER INC			1,2	2.B FE	9,438,344	93.9800	7,200,748	7,662,000	9,251,268		(90,250)			4.985	3.130	MN	38,195	381,951	01/20/2022	05/25/2038
49271V-AD-2	KEURIG DR PEPPER INC			1,2	2.B FE	8,464,449	98.3950	6,299,248	6,402,000	8,353,039		(53,352)			5.085	3.243	MN	32,554	325,542	11/19/2021	05/25/2048
49271V-AJ-9	KEURIG DR PEPPER INC			1,2	2.B FE	2,469,356	91.9250	2,146,449	2,335,000	2,430,493		(14,359)			3.200	2.472	MN	12,453	74,720	03/24/2021	05/01/2030
49271V-AP-5	KEURIG DR PEPPER INC			1,2	2.B FE	4,999,633	97.4550	4,881,521	5,009,000	5,001,648		1,225			3.950	3.981	AO	41,769	197,856	04/07/2022	04/15/2029
49271V-AQ-3	KEURIG DR PEPPER INC			1,2	2.B FE	1,998,837	96.2530	2,186,868	2,272,000	2,004,152		5,314			4.050	5.867	AO	19,426		10/12/2023	04/15/2032
494550-BU-9	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	5,954,220	95.1220	5,707,320	6,000,000	5,961,409		1,018			5.500	5.553	MS	110,000	330,000	12/13/2016	03/01/2044
494550-BW-5	KINDER MORGAN ENERGY PARTNERS LP			1,2	2.B FE	5,806,892	93.8270	5,569,571	5,936,000	5,824,865		2,814			5.400	5.553	MS	106,848	320,544	12/13/2016	09/01/2044
494568-AH-4	KINDER MORGAN INC			1,2	2.B FE	3,042,132	96.5570	2,699,734	2,796,000	3,016,832		(5,923)			5.550	4.940	JD	12,932	155,178	04/18/2019	06/01/2045
50075N-AZ-7	MONDELEZ INTERNATIONAL INC				2.A FE	7,483,630	108.7180	7,610,260	7,000,000	7,363,826		(13,136)			6.500	5.992	FA	179,472	455,000	03/30/2011	02/09/2040
50076Q-AE-6	KRAFT HEINZ FOODS CO				2.B FE	9,855,705	96.6590	10,014,839	10,361,000	9,879,150		14,958			5.000	5.402	JD	38,854	518,050	07/27/2022	06/04/2042
50077L-AM-8	KRAFT HEINZ FOODS CO			1,2	2.B FE	14,661,270	98.0180	13,232,430	13,500,000	14,609,189		(30,808)			5.200	4.587	JJ	323,700	702,000	03/30/2022	07/15/2045
501044-BV-2	KROGER CO			1	2.A FE	2,588,928	114.1620	2,408,818	2,110,000	2,315,706		(29,455)			8.000	5.958	MS	49,702	168,800	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-DG-3	KROGER CO			1,2	2.A FE	10,527,000	88.6300	8,863,000	10,000,000	10,504,697		(13,367)			4.450	4.105	FA	185,417	445,000	04/05/2022	02/01/2047
501044-DK-4	KROGER CO			1,2	2.A FE	2,987,111	89.7560	2,232,232	2,487,000	2,952,384		(12,602)			4.650	3.479	JJ	53,325	115,646	02/23/2021	01/15/2048
50220P-AC-7	LSEGA FINANCING PLC		C	1,2	1.G FE	5,045,808	89.3470	4,407,488	4,933,000	5,005,661		(16,993)			2.000	1.627	AO	23,295	98,660	08/19/2021	04/06/2028
502431-AM-1	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	959,240	98.8410	802,589	812,000	901,259		(20,317)			4.400	1.681	JD	1,588	35,728	02/04/2021	06/15/2028
532457-AM-0	ELI LILLY AND CO				1.E FE	423,864	103.2790	361,477	350,000	357,956		(5,270)			7.125	5.433	JD	2,078	24,938	03/29/2004	06/01/2025
532457-BV-9	ELI LILLY AND CO			1,2	1.E FE	1,999,915	96.1920	1,926,726	2,003,000	2,001,298		294			3.375	3.393	MS	19,905	67,601	02/20/2019	03/15/2029
539830-AR-0	LOCKHEED MARTIN CORP			1	1.G FE	2,697,798	113.2940	3,058,938	2,700,000	2,699,007		51			6.150	6.154	MS	55,350	166,050	12/18/2006	09/01/2036
539830-BD-0	LOCKHEED MARTIN CORP			1,2	1.G FE	3,487,340	86.1710	2,666,131	3,094,000	3,439,709		(11,816)			3.800	3.066	MS	39,191	117,572	10/07/2019	03/01/2045
539830-BK-4	LOCKHEED MARTIN CORP			1,2	1.G FE	6,934,410	99.0310	6,932,170	7,000,000	6,953,679		2,731			4.500	4.571	MN	40,250	315,000	11/16/2015	05/15/2036
539830-BW-8	LOCKHEED MARTIN CORP			1,2	1.G FE	2,974,770	106.1300	3,183,900	3,000,000	2,976,818		1,913			5.250	5.359	JJ	72,625	114,188	11/07/2022	01/15/2033
548661-AK-3	LOWE'S COMPANIES INC				2.A FE	3,981,235	108.5220	4,340,880	4,000,000	3,994,090		925			6.500	6.534	MS	76,556	260,000	08/27/1999	03/15/2029
548661-CL-9	LOWE'S COMPANIES INC			1	2.A FE	3,638,145	106.3010	3,720,535	3,500,000	3,592,519		(4,872)			5.800	5.509	AO	42,856	203,000	03/30/2011	10/15/2036
548661-DJ-3	LOWE'S COMPANIES INC			1,2	2.A FE	2,976,834	88.0790	2,197,571	2,495,000	2,947,849		(14,729)			4.375	3.190	MS	32,140	109,156	12/29/2021	09/15/2045
548661-DN-4	LOWE'S COMPANIES INC			1,2	2.A FE	7,062,240	79.0770	4,744,620	6,000,000	6,966,072		(32,109)			3.700	2.716	AO	46,867	222,000	12/01/2020	04/15/2046
548661-DQ-7	LOWE'S COMPANIES INC			1,2	2.A FE	14,824,185	82.4830	10,501,736	12,732,000	14,701,036		(58,518)			4.050	3.100	MN	83,076	515,646	11/15/2021	05/03/2047
548661-DV-6	LOWE'S COMPANIES INC			1,2	2.A FE	1,983,233	97.7050	1,939,444	1,985,000	1,983,459		60			5.000	5.007	AO	20,953	99,250	06/09/2022	04/15/2040
548661-DZ-7	LOWE'S COMPANIES INC			1,2	2.A FE	5,228,800	68.1060	3,405,300	5,000,000	5,212,749		(5,435)			3.000	2.771	AO	31,667	150,000	12/10/2020	10/15/2050
548661-EA-1	LOWE'S COMPANIES INC			1,2	2.A FE	3,488,861	87.6400	3,029,715	3,457,000	3,480,962		(3,085)			2.625	2.517	AO	22,687	90,746	05/19/2021	04/01/2031
55903V-BD-4	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	5,000,000	88.1680	4,408,400	5,000,000	5,000,000					5.050	5.050	MS	74,347	252,500	03/09/2022	03/15/2042
571676-AB-1	MARS INC			1,2	1.E FE	3,033,071	92.3650	2,831,911	3,066,000	3,039,584		3,736			3.200	3.354	AO	24,528	98,112	03/24/2022	04/01/2030
571676-AD-7	MARS INC			1,2	1.E FE	12,125,916	87.7190	10,537,683	12,013,000	12,117,485		(5,339)			3.875	3.796	AO	116,376	465,504	02/25/2022	04/01/2039
571676-AF-2	MARS INC			1,2	1.E FE	26,055,355	84.3500	18,832,825	22,327,000	25,735,337		(91,878)			3.950	3.061	AO	220,479	881,917	02/25/2022	04/01/2049
571676-AQ-8	MARS INC			1,2	1.E FE	8,087,462	62.4080	5,096,237	8,166,000	8,093,572		1,902			2.450	2.496	JJ	91,697	200,067	12/01/2020	07/16/2050
571903-BE-2	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	979,332	98.3230	1,039,274	1,057,000	988,874		8,470			4.625	5.838	JD	2,173	48,886	11/15/2022	06/15/2030
571903-BF-9	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	2,437,466	89.1660	2,461,873	2,761,000	2,473,623		25,492			3.500	4.977	AO	20,401	96,635	07/27/2022	10/15/2032
571903-BG-7	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	4,179,800	86.7340	4,336,700	5,000,000	4,284,257		78,750			2.850	5.239	AO	30,083	142,500	08/31/2022	04/15/2031
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	2,999,483	95.9510	2,885,247	3,007,000	3,003,713		762			3.500	3.530	JD	4,678	105,245	12/06/2017	12/15/2027
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	4,793,280	88.1900	3,527,600	4,000,000	4,748,590		(21,385)			4.250	3.119	JD	7,556	170,000	11/10/2021	12/15/2047
573284-AV-8	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	9,222,550	88.1540	9,617,601	10,910,000	9,435,393		198,217			2.500	5.067	MS	80,310	272,750	12/01/2022	03/15/2030
573284-AW-6	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	2,498,425	85.1810	2,129,525	2,500,000	2,498,793		144			2.400	2.407	JJ	27,667	60,000	06/21/2021	07/15/2031
58013M-ER-1	MCDONALD'S CORP			1	2.A FE	7,473,394	83.0530	5,332,003	6,420,000	7,363,192		(36,905)			3.625	2.649	MN	38,788	232,725	12/03/2020	05/01/2043
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	28,127,732	98.7190	27,532,729	27,890,000	28,054,162		(10,767)			4.700	4.633	JD	80,106	1,310,830	12/02/2015	12/09/2035
58013M-FA-7	MCDONALD'S CORP			1,2	2.A FE	12,764,400	98.5780	9,857,800	10,000,000	12,592,943		(83,128)			4.875	3.195	JD	29,792	487,500	11/23/2021	12/09/2045
58013M-FC-3	MCDONALD'S CORP			1,2	2.A FE	3,993,440	91.8260	3,673,040	4,000,000	3,994,245		139			4.450	4.460	MS	59,333	178,000	03/16/2018	03/01/2047
58013M-FK-5	MCDONALD'S CORP			1,2	2.A FE	2,660,510	80.3680	2,084,746	2,594,000	2,654,966		(1,492)			3.625	3.484	MS	31,344	94,033	01/08/2020	09/01/2049
581557-AM-7	MCKESSON CORP			1	2.A FE	6,003,350	108.8690	5,443,450	5,000,000	5,234,962		(65,480)			7.650	5.997	MS	127,500	382,500	01/26/2005	03/01/2027
585055-BU-9	MEDTRONIC INC			1	1.G FE	8,516,320	97.3960	7,791,680	8,000,000	8,453,317		(13,003)			4.625	4.218	MS	108,944	370,000	09/18/2018	03/15/2045
58933Y-AT-2	MERCK & CO INC			1,2	1.E FE	5,013,300	85.0770	4,253,850	5,000,000	5,010,872		(347)			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	7,720,609	90.9800	6,875,359	7,557,000	7,690,919		(6,727)			3.900	3.742	MS	93,329	294,723	04/02/2019	03/07/2039
590188-JB-5	BANK OF AMERICA CORP				1.G FE	1,056,180	107.5690	1,075,690	1,000,000	1,017,450		(3,331)			6.750	6.291	JD	5,625	67,500	06/28/2004	06/01/2028
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	45,498,943	91.9620	41,447,273	45,070,000	45,368,438		(19,931)			3.450	3.382	FA	617,647	1,554,915	09/09/2016	08/08/2036
594918-CA-0	MICROSOFT CORP			1,2	1.A FE	2,300,794	96.8070	2,233,337	2,307,000	2,301,690		133			4.250	4.266	FA	39,491	98,048	01/30/2017	02/06/2047
59523U-AQ-0	MID-AMERICA APARTMENTS LP			1,2	1.G FE	2,708,511	97.2970	2,805,073	2,883,000	2,728,382		19,871			3.950	5.137	MS	33,531	93,240	04/19/2023	03/15/2029
59523U-AS-6	MID-AMERICA APARTMENTS LP			1,2	1.G FE	1,984,280	81.3700	1,996,820	2,454,000	1,985,916		1,636			1.700	4.906	FA	15,760		12/19/2023	02/15/2031
595620-AP-0	MIDAMERICAN ENERGY CO			1,2	1.F FE	15,107,993	87.2590	11,992,877	13,744,000	14,993,294		(40,483)			4.250	3.620	MN	97,353	584,120	02/10/2021	05/01/2046

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
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1.F FE	5,200,657	83.5180	4,349,617	5,208,000	5,201,772		157			3.950	3.958	FA	85,715	205,716	01/23/2017	08/01/2047
595620-AU-9	MIDAMERICAN ENERGY CO			1,2	1.F FE	6,393,000	87.5250	5,251,500	6,000,000	6,356,557		(8,315)			4.250	3.877	JJ	117,583	255,000	03/29/2019	07/15/2049
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY LLC			1,2	2.B FE	697,861	99.4140	681,980	686,000	686,430		(2,585)			3.900	3.513	AO	6,689	26,754	04/02/2019	04/01/2024
609207-AW-5	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	4,817,650	67.1320	3,356,600	5,000,000	4,830,869		4,207			2.625	2.806	MS	42,656	131,250	09/30/2020	09/04/2050
617446-8G-7	MORGAN STANLEY			1,2,5	1.G FE	1,976,621	97.4120	1,662,823	1,707,000	1,889,184		(33,691)			4.431	2.191	JJ	33,196	75,637	05/06/2021	01/23/2030
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	2,987,438	95.3510	2,570,663	2,696,000	2,873,145		(41,374)			3.772	2.077	JJ	44,350	101,693	03/04/2021	01/24/2029
61746B-EF-9	MORGAN STANLEY			1	1.G FE	2,963,620	97.0000	2,524,910	2,603,000	2,786,393		(58,582)			3.625	1.264	JJ	42,199	94,359	12/04/2020	01/20/2027
61747Y-EH-4	MORGAN STANLEY			1,2,5	1.E FE	1,000,000	82.9380	829,380	1,000,000	1,000,000					2.511	2.511	AO	4,952	25,110	10/14/2021	10/20/2032
62954H-AL-2	NXP BV		C	1,2	2.A FE	5,006,000	74.7360	3,736,800	5,000,000	5,005,542		(233)			3.125	3.117	FA	59,028	156,250	12/01/2021	02/15/2042
62954H-AV-0	NXP BV		C	1,2	2.A FE	6,976,570	97.1660	5,865,911	6,037,000	6,692,287		(117,797)			4.300	2.091	JD	9,374	259,591	08/02/2021	06/18/2029
62954H-BA-5	NXP BV		C	1,2	2.A FE	2,964,483	85.0530	2,531,177	2,976,000	2,966,880		1,112			2.500	2.546	MN	10,333	74,400	10/29/2021	05/11/2031
637432-BS-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.E FE	75,803	106.4139	79,810	75,000	75,119		(36)			7.350	7.287	MN	919	6,202	12/13/1996	11/01/2026
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	994,113	95.8350	967,934	1,010,000	1,002,706		1,623			3.400	3.591	FA	13,736	34,340	04/06/2018	02/07/2028
637432-NT-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	2,098,797	87.1940	1,836,306	2,106,000	2,099,348		143			4.300	4.321	MS	26,664	90,558	01/28/2019	03/15/2049
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	5,768,573	86.7000	4,985,250	5,750,000	5,761,876		(1,819)			2.400	2.363	MS	40,633	138,000	02/06/2020	03/15/2030
637432-PA-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	3,999,959	106.0190	4,242,880	4,002,000	3,999,192		40			5.800	5.810	JJ	107,031	164,415	10/20/2022	01/15/2033
641062-AF-1	NESTLE HOLDINGS INC			1,2	1.D FE	3,998,633	97.2900	3,909,112	4,018,000	4,007,964		1,907			3.625	3.683	MS	39,245	145,653	09/17/2018	09/24/2028
644188-BF-0	NEW ENGLAND POWER CO			1,2	1.G FE	2,200,071	78.8920	1,747,458	2,215,000	2,201,937		328			3.800	3.838	JD	6,079	84,170	11/30/2017	12/05/2047
651229-AW-6	NEWELL BRANDS INC			1,2	3.C FE	3,169,946	98.4650	3,017,952	3,065,000	3,123,811		19,795			5.200	4.190	AO	39,845	140,224	12/20/2016	04/01/2026
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	1,985,581	96.3820	1,894,870	1,966,000	1,973,423		(2,222)			3.550	3.421	MN	11,632	69,793	01/12/2018	05/01/2027
65364U-AE-6	NIAGARA MOHAWK POWER CORP			1	2.A FE	5,891,268	82.4610	5,203,289	6,310,000	5,969,352		11,173			4.119	4.548	MN	23,825	259,909	11/16/2015	11/28/2042
65364U-AH-9	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	27,820,916	91.2170	25,180,453	27,605,000	27,749,721		(11,257)			4.278	4.214	AO	295,235	1,180,942	07/28/2017	10/01/2034
65364U-AK-2	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	2,950,754	98.1180	2,914,105	2,970,000	2,967,395		3,373			3.508	3.628	AO	26,047	104,188	09/11/2018	10/01/2024
65364U-AP-1	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	7,500,000	65.2990	4,897,425	7,500,000	7,500,000					3.025	3.025	JD	2,521	226,875	06/23/2020	06/27/2050
655664-AH-3	NORDSTROM INC				3.A FE	1,045,630	101.6250	1,016,250	1,000,000	1,013,927		(2,790)			6.950	6.565	MS	20,464	69,500	06/03/2004	03/15/2028
665772-CJ-6	NORTHERN STATES POWER CO			1,2	1.E FE	6,683,712	79.5960	5,773,098	7,253,000	6,775,160		17,193			3.400	3.901	FA	93,161	246,602	03/07/2018	08/15/2042
665772-CQ-0	NORTHERN STATES POWER CO			1,2	1.E FE	16,751,308	78.8250	13,337,190	16,920,000	16,773,958		3,815			3.600	3.655	MS	179,352	609,120	09/06/2017	09/15/2047
665789-AZ-6	NORTHERN STATES POWER CO (WISCONSIN)			1,2	1.E FE	5,028,550	73.7600	3,688,000	5,000,000	5,024,983		(660)			3.750	3.718	JD	15,625	187,500	11/28/2017	12/01/2047
666807-BH-4	NORTHROP GRUMMAN CORP			1	2.A FE	16,051,012	95.7460	13,468,590	14,067,000	15,824,575		(60,458)			4.750	3.829	JD	55,682	668,183	03/03/2022	06/01/2043
666807-BJ-0	NORTHROP GRUMMAN CORP			1,2	2.A FE	6,115,150	83.8910	4,194,550	5,000,000	6,006,797		(36,118)			3.850	2.591	AO	40,639	192,500	12/01/2020	04/15/2045
666807-BP-6	NORTHROP GRUMMAN CORP			1,2	2.A FE	34,228,934	85.9250	26,723,534	31,101,000	33,960,316		(85,649)			4.030	3.433	AO	264,600	1,253,370	04/18/2022	10/15/2047
666807-BT-8	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,967,119	101.5040	1,591,583	1,568,000	1,921,736		(16,749)			5.150	3.308	MN	13,459	80,752	03/15/2021	05/01/2040
674599-CL-7	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	12,874,485	71.5050	9,206,269	12,875,000	12,875,192		(5)			4.100	4.100	FA	199,419	527,875	03/21/2019	02/15/2047
677415-CU-3	OHIO POWER CO			1,2	1.G FE	7,464,075	67.9150	5,093,625	7,500,000	7,465,940		786			2.900	2.924	AO	54,375	217,500	09/09/2021	10/01/2051
68233D-AT-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1	1.F FE	2,146,840	114.2960	2,285,920	2,000,000	2,071,366		(6,296)			7.000	6.440	MN	23,333	140,000	09/09/2002	05/01/2032
68389X-BE-4	ORACLE CORP			1,2	2.B FE	7,174,261	89.0350	6,355,318	7,138,000	7,164,394		(1,920)			3.900	3.858	MN	35,571	278,382	04/11/2018	05/15/2035
68389X-BM-6	ORACLE CORP			1,2	2.B FE	1,995,943	94.8590	1,983,502	2,091,000	2,055,867		13,052			2.650	3.346	JJ	25,551	55,412	02/07/2019	07/15/2026
68389X-BN-4	ORACLE CORP			1,2	2.B FE	3,989,856	94.9960	3,720,043	3,916,000	3,946,257		(7,758)			3.250	3.024	MN	16,262	127,270	12/06/2017	11/15/2027
68389X-BP-9	ORACLE CORP			1,2	2.B FE	6,973,680	85.0950	5,956,650	7,000,000	6,979,996		1,075			3.800	3.827	MN	33,989	266,000	11/07/2017	11/15/2037
68389X-BW-4	ORACLE CORP			1,2	2.B FE	10,098,310	79.9720	7,597,340	9,500,000	10,043,244		(26,282)			3.600	3.137	AO	85,500	342,000	11/09/2021	04/01/2040
68389X-CJ-2	ORACLE CORP			1,2	2.B FE	6,189,088	108.7430	6,742,066	6,200,000	6,190,026		820			6.250	6.274	MN	55,972	387,500	11/07/2022	11/09/2032
693304-AY-3	PECO ENERGY CO			1,2	1.E FE	4,994,950	68.2610	3,413,050	5,000,000	4,995,371		117			2.800	2.805	JD	6,222	140,000	06/01/2020	06/15/2050
69351U-AV-5	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	3,961,650	88.1490	3,511,856	3,984,000	3,963,998		463			4.150	4.183	JD	7,348	165,336	06/11/2018	06/15/2048
69352P-AL-7	PPL CAPITAL FUNDING INC			1,2	2.A FE	1,289,097	95.8950	1,295,541	1,351,000	1,333,116		7,089			3.100	3.688	MN	5,351	41,881	02/14/2017	05/15/2026
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	36,007,104	95.9360	33,307,060	34,718,000	35,557,519		(64,460)			4.200	3.914	MN	162,017	1,458,156	07/12/2017	11/21/2034

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
713291-AH-5	PEPCO HOLDINGS LLC			1	2.A FE	14,718,020	112.7330	13,527,960	12,000,000	13,334,132		(116,420)			7.450	5.793	FA	337,733	894,000	01/21/2005	08/15/2032
713448-BZ-0	PEPSICO INC			1	1.E FE	1,998,912	90.7530	1,742,458	1,920,000	1,982,909		(2,375)			4.000	3.750	MS	24,747	76,800	04/29/2016	03/05/2042
713448-EG-9	PEPSICO INC			1	1.E FE	3,206,293	112.2450	3,928,575	3,500,000	3,394,115		16,087			7.000	7.721	MS	81,667	245,000	08/13/1999	03/01/2029
713448-EU-8	PEPSICO INC			1,2	1.E FE	3,949,118	84.1000	3,338,770	3,970,000	3,950,681		433			3.625	3.654	MS	40,775	143,913	03/17/2020	03/19/2050
717081-DV-2	PFIZER INC			1	1.F FE	1,886,438	95.9230	1,861,865	1,941,000	1,921,432		7,655			2.750	3.186	JD	4,152	53,378	02/26/2019	06/03/2026
717081-EC-3	PFIZER INC			1	1.F FE	43,339,196	94.3460	41,021,641	43,480,000	43,378,293		4,419			4.000	4.023	JD	77,298	1,739,200	11/15/2016	12/15/2036
717081-ED-1	PFIZER INC			1	1.F FE	10,253,400	88.9870	8,898,700	10,000,000	10,222,979		(5,784)			4.125	3.976	JD	18,333	412,500	03/19/2018	12/15/2046
717081-EP-4	PFIZER INC			1,2	1.F FE	2,995,674	97.3700	2,935,706	3,015,000	3,005,058		1,900			3.600	3.677	MS	31,959	108,540	09/12/2018	09/15/2028
720186-AM-7	PIEDMONT NATURAL GAS COMPANY INC			1,2	2.A FE	3,304,361	69.7870	2,207,363	3,163,000	3,294,014		(3,505)			3.350	3.108	JD	8,830	105,961	12/01/2020	06/01/2050
737679-DE-7	POTOMAC ELECTRIC POWER CO			1,2	1.F FE	21,522,050	89.1680	18,655,729	20,922,000	21,420,236		(17,686)			4.150	3.968	MS	255,655	868,263	03/05/2018	03/15/2043
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC			1	2.C PL	3,338,310	83.0227	2,771,556	3,338,310	3,338,310					3.550	3.551	MJSD	30,148	118,510	10/31/2019	05/01/2039
74170*-BZ-1	Prime Property Fund, LLC			1	1.G	6,000,000	104.7344	6,284,065	6,000,000	6,000,000					5.690	5.690	MS	100,523	170,700	03/15/2023	03/15/2035
742718-CB-3	PROCTER & GAMBLE CO			1	1.D FE	2,196,610	109.4730	2,189,460	2,000,000	2,126,453		(10,052)			5.500	4.686	FA	45,833	110,000	11/19/2015	02/01/2034
742718-DF-3	PROCTER & GAMBLE CO			1	1.D FE	11,223,675	112.0190	10,372,959	9,260,000	10,660,917		(78,939)			5.550	4.056	MS	165,600	513,930	11/17/2015	03/05/2037
742718-FG-9	PROCTER & GAMBLE CO			1	1.D FE	2,000,945	95.7880	1,921,507	2,006,000	2,003,543		715			2.800	2.840	MS	14,978	56,168	03/23/2020	03/25/2027
742718-FJ-3	PROCTER & GAMBLE CO			1	1.D FE	11,940,360	89.3730	10,724,760	12,000,000	11,948,618		2,296			3.550	3.585	MS	113,600	426,000	03/23/2020	03/25/2040
74340X-BH-3	PROLOGIS LP			1,2	1.G FE	1,098,134	96.6680	898,046	929,000	1,028,956		(21,582)			3.875	1.376	MS	10,600	35,999	09/30/2020	09/15/2028
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	8,939,790	87.5200	7,876,800	9,000,000	8,961,271		5,652			2.250	2.324	AO	42,750	202,500	02/03/2020	04/15/2030
74460D-AH-2	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	2,998,881	89.2600	3,157,126	3,537,000	3,011,444		12,564			1.950	5.478	MN	9,963		11/10/2023	11/09/2028
74460D-AJ-8	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	2,999,190	85.4630	2,563,890	3,000,000	2,999,349		75			2.250	2.253	MN	9,750	67,500	11/04/2021	11/09/2031
74460W-AF-4	PUBLIC STORAGE OPERATING CO			1,2	1.F FE	997,766	103.3270	1,026,037	993,000	997,468		(299)			5.125	5.022	JJ	21,912		08/09/2023	01/15/2029
745332-CK-0	PUGET SOUND ENERGY INC			1,2	1.F FE	10,000,000	67.0020	6,700,200	10,000,000	10,000,000					2.893	2.893	MS	85,183	289,300	09/08/2021	09/15/2051
75513E-CG-4	RTX CORP			1,2	2.A FE	5,299,735	99.5120	5,274,136	5,300,000	5,300,002		(185)			3.200	3.199	MS	49,938	169,600	03/29/2017	03/15/2024
75513E-CK-5	RTX CORP			1,2	2.A FE	13,671,489	87.4580	11,644,158	13,314,000	13,625,925		(8,193)			4.350	4.188	AO	122,267	579,159	07/18/2017	04/15/2047
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	496,853	98.1910	442,841	451,000	469,411		(6,939)			4.125	2.456	AO	3,927	18,604	11/21/2019	10/15/2026
756109-AW-4	REALTY INCOME CORP			1,2	1.G FE	6,744,138	93.4550	5,878,320	6,290,000	6,561,499		(48,442)			3.250	2.364	JD	9,086	204,425	02/05/2020	06/15/2029
756109-BL-7	REALTY INCOME CORP			1,2	1.G FE	4,251,000	85.1850	4,259,250	5,000,000	4,328,281		59,085			2.850	4.706	JD	6,333	142,500	09/07/2022	12/15/2032
756109-BT-0	REALTY INCOME CORP			1,2	1.G FE	23,496,374	100.1440	24,005,518	23,971,000	23,527,004		30,630			4.900	5.148	JJ	838,519		04/05/2023	07/15/2033
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	1,997,396	98.5730	1,991,175	2,020,000	2,018,278		3,486			2.750	2.929	JD	772	55,550	07/11/2017	06/26/2024
75625Q-AE-9	RECKITT BENCKISER TREASURY SERVICES PLC		C	1,2	1.G FE	6,933,326	94.9120	5,997,489	6,319,000	6,637,140		(95,895)			3.000	1.398	JD	2,633	189,570	11/06/2020	06/26/2027
75884R-AZ-6	REGENCY CENTERS LP			1,2	2.A FE	2,997,090	89.6340	2,689,020	3,000,000	2,998,278		273			2.950	2.961	MS	26,058	88,500	08/13/2019	09/15/2029
760759-AT-7	REPUBLIC SERVICES INC			1,2	2.A FE	5,132,378	98.0850	4,557,029	4,646,000	4,907,197		(59,917)			3.950	2.498	MN	23,449	183,517	01/31/2020	05/15/2028
76169#-AS-2	Reyes Holdings, L.L.C			1	1.G PL	2,000,000	100.4382	2,008,763	2,000,000	2,000,000					4.880	4.880	MN	11,929	48,800	05/17/2023	05/17/2031
775109-BB-6	ROGERS COMMUNICATIONS INC			1,2	2.C FE	6,857,799	93.7350	5,578,170	5,951,000	6,714,160		(24,892)			5.000	4.049	MS	87,612	297,550	07/25/2017	03/15/2044
775109-BF-7	ROGERS COMMUNICATIONS INC			1,2	2.C FE	1,976,965	94.8900	2,002,179	2,110,000	2,065,479		14,439			2.900	3.681	MN	7,819	61,190	03/17/2017	11/15/2026
775109-BG-5	ROGERS COMMUNICATIONS INC			1,2	2.C FE	1,972,713	83.4460	1,432,768	1,717,000	1,956,867		(6,503)			4.300	3.432	FA	27,892	73,831	06/24/2021	02/15/2048
775109-BN-0	ROGERS COMMUNICATIONS INC			1,2	2.C FE	11,381,665	84.6710	8,949,725	10,570,000	11,307,939		(18,374)			4.350	3.899	MN	76,633	459,795	09/26/2019	05/01/2049
775109-CJ-8	ROGERS COMMUNICATIONS INC			1,2	2.C FE	4,949,850	88.4350	4,421,750	5,000,000	4,953,021		1,871			4.500	4.577	MS	66,250	380,000	03/07/2022	03/15/2042
775371-AU-1	ROHM AND HAAS CO			1	2.B FE	1,183,488	112.6780	1,059,173	940,000	1,026,745		(12,911)			7.850	5.874	JJ	34,025	73,790	02/13/2004	07/15/2029
78016E-YH-4	ROYAL BANK OF CANADA			1	1.E FE	1,994,369	84.3660	2,090,589	2,478,000	1,998,197		3,828			2.300	5.358	MN	9,182		11/30/2023	11/03/2031
78016H-ZQ-6	ROYAL BANK OF CANADA			1	1.E FE	6,999,200	101.8970	7,147,056	7,014,000	7,000,047		847			5.000	5.027	MN	57,476	180,221	04/24/2023	05/02/2033
78355H-KN-8	RYDER SYSTEM INC			1,2	2.B FE	999,190	97.8830	978,830	1,000,000	999,889		163			2.500	2.517	MS	8,333	25,000	08/01/2019	09/01/2024
78355H-KY-4	RYDER SYSTEM INC			1,2	2.A FE	993,659	111.0850	1,106,407	996,000	993,715		56			6.600	6.631	JD	10,956		10/30/2023	12/01/2033
78516F-AA-7	SABAL TRAIL TRANSMISSION LLC			1,2	2.A FE	1,200,000	96.7450	1,160,940	1,200,000	1,200,000					4.246	4.246	MN	8,492	50,952	04/26/2018	05/01/2028
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	2,038,100	94.3500	1,887,000	2,000,000	2,016,497		(5,690)			2.350	2.044	AO	9,922	47,000	01/31/2020	10/15/2026

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
82620K-AT-0	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	21,939,514	90.9830	18,371,287	20,192,000	21,726,900		(41,761)			4.200	3.706	MS	247,352	848,064	10/23/2019	03/16/2047
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	998,660	85.3350	853,350	1,000,000	999,008		126			2.150	2.165	MS	6,569	21,500	03/02/2021	03/11/2031
835495-AP-7	SONOCO PRODUCTS CO			1,2	2.B FE	3,656,720	85.3380	3,669,534	4,300,000	3,738,385		55,624			2.850	4.820	FA	51,063	122,550	07/05/2022	02/01/2032
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	571,175	113.2190	566,095	500,000	532,641		(3,115)			6.625	5.609	FA	13,802	33,125	02/12/2004	02/01/2032
852060-AD-4	SPRINT CAPITAL CORP			1	2.B FE	993,796	108.4060	998,419	921,000	993,293		(502)			6.875	5.036	MN	8,091		12/14/2023	11/15/2028
852060-AT-9	SPRINT CAPITAL CORP			1	2.B FE	1,973,879	123.3960	1,994,079	1,616,000	1,953,994		(19,886)			8.750	5.542	MS	41,634	70,700	05/15/2023	03/15/2032
854502-AA-9	STANLEY BLACK & DECKER INC			1	2.A FE	6,668,083	97.3670	5,164,346	5,304,000	6,561,587		(55,550)			5.200	3.334	MS	91,936	275,808	01/19/2022	09/01/2040
854502-AL-5	STANLEY BLACK & DECKER INC			1,2	2.A FE	15,948,706	85.1100	13,610,791	15,992,000	15,964,840		3,986			2.300	2.329	MS	108,301	367,816	03/25/2021	03/15/2030
854502-AN-1	STANLEY BLACK & DECKER INC			1,2	2.A FE	10,671,645	61.7240	6,604,468	10,700,000	10,673,727		652			2.750	2.763	MN	37,599	294,250	10/29/2020	11/15/2050
855244-AS-8	STARBUCKS CORP			1,2	2.A FE	21,456,853	91.2860	15,682,022	17,179,000	21,176,293		(108,032)			4.500	3.128	MN	98,779	773,055	11/15/2021	11/15/2048
855244-AU-3	STARBUCKS CORP			1,2	2.A FE	21,083,204	90.8800	15,187,866	16,712,000	20,854,276		(108,741)			4.450	3.033	FA	280,947	743,684	11/09/2021	08/15/2049
863667-AJ-0	STRYKER CORP			1,2	2.A FE	16,504,425	96.5970	14,991,854	15,520,000	16,350,805		(22,927)			4.625	4.245	MS	211,352	717,800	03/31/2016	03/15/2046
867224-AB-3	SUNCOR ENERGY INC			1,2	2.A FE	23,040,768	79.2350	18,343,695	23,151,000	23,051,312		2,053			4.000	4.027	MN	118,327	926,040	04/12/2018	11/15/2047
870836-AC-7	UBS AG (STAMFORD BRANCH)				2.A FE	3,364,536	102.9040	2,881,312	2,800,000	2,867,843		(41,021)			7.500	5.829	JJ	96,833	210,000	07/21/2004	07/15/2025
870845-AC-8	UBS AG (STAMFORD BRANCH)				2.A FE	1,156,138	104.0220	1,040,220	1,000,000	1,032,378		(10,801)			7.750	6.408	MS	25,833	77,500	12/21/2007	09/01/2026
872540-AQ-2	TJX COMPANIES INC			1,2	1.F FE	2,480,498	94.8540	2,534,499	2,672,000	2,609,811		21,676			2.250	3.155	MS	17,702	60,120	07/11/2017	09/15/2026
87264A-AX-3	T-MOBILE USA INC			1,2	2.B FE	12,415,878	90.5320	9,917,781	10,955,000	12,271,181		(62,268)			4.375	3.385	AO	101,182	479,281	09/29/2021	04/15/2040
87264A-BD-6	T-MOBILE USA INC			1,2	2.B FE	1,193,144	97.0400	1,021,831	1,053,000	1,125,345		(22,459)			3.750	1.489	AO	8,336	39,488	12/07/2020	04/15/2027
87264A-CS-2	T-MOBILE USA INC			1,2	2.B FE	4,996,700	89.6500	4,482,500	5,000,000	4,997,936		368			2.400	2.408	MS	35,333	120,000	12/01/2021	03/15/2029
87305Q-CF-6	TTX CO			1	1.F FE	5,981,580	99.4480	5,966,880	6,000,000	5,999,918		2,133			4.150	4.187	JJ	114,817	249,000	12/04/2013	01/15/2024
87305Q-CR-0	TTX CO			1,2	1.F FE	5,886,563	106.9100	6,147,325	5,750,000	5,885,631		(931)			5.750	5.433	MN	35,818		11/28/2023	11/22/2033
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	598,510	101.5080	491,299	484,000	554,817		(14,496)			5.000	1.714	MN	2,353	24,200	12/04/2020	11/26/2028
874060-AZ-9	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	5,101,150	71.5680	3,578,400	5,000,000	5,096,314		(2,390)			3.175	3.067	JJ	75,847	158,750	11/19/2021	07/09/2050
87612E-BE-5	TARGET CORP			1	1.F FE	1,978,349	96.3010	1,978,986	2,055,000	2,028,441		11,033			2.500	3.090	AO	10,846	51,375	03/12/2019	04/15/2026
879385-AD-4	TELEFONICA EUROPE BV		C	1	2.C FE	1,087,866	117.2930	1,055,637	900,000	980,973		(9,335)			8.250	6.569	MS	21,863	74,250	06/03/2004	09/15/2030
87971M-BH-5	TELUS CORP			1,2	2.B FE	19,853,109	89.3350	17,055,838	19,092,000	19,784,489		(17,774)			4.600	4.347	MN	109,779	878,232	10/17/2019	11/16/2048
87971M-BK-8	TELUS CORP			1,2	2.B FE	16,660,971	83.7760	13,601,034	16,235,000	16,623,272		(9,278)			4.300	4.142	JD	31,027	698,105	07/24/2019	06/15/2049
882384-AE-0	TEXAS EASTERN TRANSMISSION LP			1,2	1.G FE	7,174,247	82.4690	5,960,035	7,227,000	7,180,332		1,108			4.150	4.193	JJ	138,297	299,921	01/22/2018	01/15/2048
886546-AB-6	TIFFANY & CO			1,2	1.D FE	4,005,971	98.7350	3,949,400	4,000,000	4,000,482		(854)			3.800	3.780	AO	38,000	152,000	05/08/2015	10/01/2024
89153V-AG-4	TOTALENERGIES CAPITAL INTERNATIONAL SA		C	1	1.E FE	2,772,620	99.9130	2,797,564	2,800,000	2,799,879		3,145			3.700	3.816	JJ	47,771	103,600	09/11/2013	01/15/2024
893045-AE-4	TRANS ALLEGHENY INTERSTATE LINE CO			1,2	2.A FE	7,993,920	97.9330	7,834,640	8,000,000	7,999,061		633			3.850	3.859	JD	25,667	308,000	12/08/2014	06/01/2025
89352H-AB-5	TRANSCANADA PIPELINES LTD			1	2.B FE	2,740,422	103.2980	2,332,469	2,258,000	2,609,064		(21,590)			5.850	4.208	MS	38,894	132,093	02/23/2017	03/15/2036
89352H-AM-1	TRANSCANADA PIPELINES LTD			1,2	2.B FE	10,871,816	94.6580	9,438,349	9,971,000	10,564,355		(48,302)			4.625	3.894	MS	153,720	461,159	11/07/2017	03/01/2034
89352H-AZ-2	TRANSCANADA PIPELINES LTD			1,2	2.B FE	2,692,656	95.7560	2,585,412	2,700,000	2,693,163		131			5.100	5.118	MS	40,545	137,700	10/10/2018	03/15/2049
893574-AF-0	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.A FE	2,187,863	88.4650	2,060,350	2,329,000	2,210,891		3,840			4.450	4.868	FA	43,184	103,641	03/07/2017	08/01/2042
902613-AE-8	UBS GROUP AG		C	2	1.G FE	4,979,000	79.7040	3,985,200	5,000,000	4,984,022		1,786			2.095	2.138	FA	40,736	104,750	02/18/2021	02/11/2032
902613-AT-5	UBS GROUP AG		C	2,5	1.G FE	2,000,000	96.3960	1,927,920	2,000,000	2,000,000					4.988	4.987	FA	40,458	99,760	08/01/2022	08/05/2033
902613-BB-3	UBS GROUP AG		C		1.G FE	13,587,280	98.6490	11,436,379	11,593,000	12,462,863		(371,641)			4.550	1.220	AO	106,962	527,482	12/11/2020	04/17/2026
90352J-AC-7	UBS GROUP AG		C	2	1.G FE	22,202,977	96.5010	18,601,533	19,276,000	20,852,525		(471,583)			4.253	1.639	MS	223,170	819,808	03/04/2021	03/23/2028
90383*-AA-6	US RE Company, LLC			1	1.G PL	4,000,000	102.5469	4,101,877	4,000,000	4,000,000					5.970	5.970	MS	70,313	239,463	09/15/2022	09/15/2029
904764-AH-0	UNILEVER CAPITAL CORP			1	1.E FE	5,204,700	111.4620	5,573,100	5,000,000	5,100,132		(8,501)			5.900	5.610	MN	37,694	295,000	01/22/2004	11/15/2032
904764-AS-6	UNILEVER CAPITAL CORP			1	1.E FE	2,969,669	98.1850	2,867,002	2,920,000	2,931,141		(6,805)			3.100	2.851	JJ	37,968	90,520	11/28/2017	07/30/2025
904764-BC-0	UNILEVER CAPITAL CORP			1,2	1.E FE	1,967,649	96.9950	1,935,050	1,995,000	1,981,691		2,860			3.500	3.672	MS	19,202	69,825	09/14/2018	03/22/2028
907818-DZ-8	UNION PACIFIC CORP			1,2	1.G FE	7,870,904	84.4930	6,415,553	7,593,000	7,831,280		(7,435)			4.150	3.926	JJ	145,300	315,110	02/15/2018	01/15/2045
907818-EB-0	UNION PACIFIC CORP			1,2	1.G FE	22,475,900	88.2900	20,580,399	23,310,000	22,761,729		38,830			3.375	3.632	FA	327,797	786,713	08/06/2015	02/01/2035

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
907818-EK-0	UNION PACIFIC CORP			1,2	1.G FE	19,757,144	74.9440	13,463,690	17,965,000	19,630,436		(53,908)			3.350	2.785	FA	227,357	601,828	12/02/2021	08/15/2046
907818-FN-3	UNION PACIFIC CORP			1,2	1.G FE	18,834,863	67.4460	12,830,253	19,023,000	18,843,224		2,423			2.973	3.015	MS	164,953	565,554	09/16/2020	09/16/2062
907818-FW-3	UNION PACIFIC CORP			1,2	1.G FE	4,999,000	71.0240	3,551,200	5,000,000	4,999,049		21			2.950	2.951	MS	45,479	147,500	09/07/2021	03/10/2052
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1.F FE	3,801,533	97.9340	3,736,182	3,815,000	3,813,188		2,026			2.800	2.856	MN	13,649	106,820	11/09/2017	11/15/2024
911312-BN-5	UNITED PARCEL SERVICE INC			1,2	1.F FE	12,797,827	84.7100	11,662,873	13,768,000	12,904,686		20,766			3.750	4.167	MN	65,972	516,300	05/23/2018	11/15/2047
91159H-JJ-0	US BANCORP			1,2,5	1.G FE	7,000,000	103.2090	7,224,630	7,000,000	7,000,000					5.850	5.849	AO	79,625	409,500	10/18/2022	10/21/2033
913017-BP-3	RTX CORP			1	2.A FE	6,663,855	108.9900	5,994,450	5,500,000	6,290,708		(37,065)			6.125	4.745	JJ	155,337	336,875	10/07/2010	07/15/2038
913017-BT-5	RTX CORP			1	2.A FE	1,598,155	91.1220	1,119,889	1,229,000	1,557,375		(13,662)			4.500	2.656	JD	4,609	55,305	12/04/2020	06/01/2042
913017-CA-5	RTX CORP			1,2	2.A FE	13,269,895	85.3330	11,519,955	13,500,000	13,308,513		5,228			4.150	4.250	MN	71,588	560,250	07/22/2015	05/15/2045
913017-CP-2	RTX CORP			1,2	2.A FE	7,531,781	83.4110	5,367,498	6,435,000	7,470,671		(30,903)			4.050	3.065	MN	41,264	260,618	12/22/2021	05/04/2047
913017-CX-5	RTX CORP			1,2	2.A FE	7,600,020	91.5110	5,490,660	6,000,000	7,515,612		(40,894)			4.625	3.135	MN	34,688	277,500	11/23/2021	11/16/2048
91324P-BQ-4	UNITEDHEALTH GROUP INC			1,2	1.F FE	3,863,013	109.8750	2,961,131	2,695,000	3,764,709		(49,378)			5.950	2.919	FA	60,578	160,353	12/21/2021	02/15/2041
91324P-CV-2	UNITEDHEALTH GROUP INC			1	1.F FE	1,582,907	97.1370	1,534,765	1,580,000	1,580,869		(375)			3.100	3.074	MS	14,422	48,980	01/19/2018	03/15/2026
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	2,998,445	95.0630	2,757,778	2,901,000	2,949,566		(12,073)			2.950	2.484	AO	18,067	85,580	10/16/2019	10/15/2027
91324P-DS-8	UNITEDHEALTH GROUP INC			1	1.F FE	2,999,190	92.8900	2,786,700	3,000,000	2,999,541		74			2.875	2.878	FA	32,583	86,250	07/23/2019	08/15/2029
92343V-BZ-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,041,300	96.5820	4,829,100	5,000,000	5,026,159		(1,955)			5.050	4.983	MS	74,347	252,500	03/18/2014	03/15/2034
92343V-CK-8	VERIZON COMMUNICATIONS INC			1	2.A FE	6,721,421	95.5350	5,008,900	5,243,000	6,635,920		(41,370)			4.862	3.203	FA	92,053	254,915	11/18/2021	08/21/2046
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,664,941	96.3040	4,786,309	4,970,000	4,762,098		14,238			4.400	4.902	MN	36,447	218,680	01/11/2016	11/01/2034
92343V-FT-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	18,379,795	72.1160	12,997,467	18,023,000	18,334,602		(15,182)			2.650	2.521	MN	54,394	477,610	12/14/2020	11/20/2040
92343V-GK-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	16,491,002	79.8300	13,723,575	17,191,000	16,513,329		20,696			3.400	3.671	MS	160,736	584,494	05/13/2022	03/22/2041
925524-AH-3	PARAMOUNT GLOBAL			1	2.C FE	1,809,060	108.3840	1,625,760	1,500,000	1,627,873		(15,281)			7.875	6.273	JJ	49,547	118,125	11/07/2003	07/30/2030
927804-FA-7	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	5,683,440	107.2740	4,559,145	4,250,000	5,149,776		(58,015)			6.000	3.793	JJ	117,583	255,000	12/17/2012	01/15/2036
927804-FP-4	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	997,455	91.7460	800,025	872,000	976,421		(3,674)			4.650	3.766	FA	15,318	40,548	08/30/2017	08/15/2043
927804-FT-6	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	1,188,204	85.6470	984,084	1,149,000	1,182,796		(1,021)			4.200	3.991	MN	6,166	48,258	02/16/2018	05/15/2045
927804-FY-5	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	3,788,924	80.0920	3,034,686	3,789,000	3,789,127		(3)			3.800	3.800	MS	42,395	143,982	10/05/2017	09/15/2047
927804-GA-6	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	1,998,644	90.5600	1,820,256	2,010,000	1,999,662		217			4.600	4.635	JD	7,705	92,460	11/26/2018	12/01/2048
927804-GD-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	1,699,506	61.6470	1,064,644	1,727,000	1,701,451		655			2.450	2.526	JD	1,881	42,312	12/01/2020	12/15/2050
927804-GF-5	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	24,825,450	68.2850	17,071,250	25,000,000	24,832,885		3,756			2.950	2.985	MN	94,236	737,500	01/05/2022	11/15/2051
92826C-AF-9	VISA INC			1,2	1.D FE	3,518,481	93.2780	3,108,956	3,333,000	3,493,789		(4,684)			4.300	3.964	JD	6,768	143,319	03/06/2018	12/14/2045
928563-AK-1	VMWARE LLC			1,2	2.C FE	2,497,405	87.7620	2,204,581	2,512,000	2,502,153		2,020			1.800	1.889	FA	17,082	45,216	08/13/2021	08/15/2028
928563-AL-9	VMWARE LLC			1,2	2.C FE	5,017,908	82.7610	5,131,182	6,200,000	5,172,686		109,169			2.200	4.824	FA	51,529	136,400	07/22/2022	08/15/2031
92857T-AH-0	VODAFONE GROUP PLC		C	1	2.B FE	1,197,590	114.6680	1,146,680	1,000,000	1,077,881		(10,135)			7.875	6.321	FA	29,750	78,750	11/05/2003	02/15/2030
928668-BL-5	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	2,597,796	92.8790	2,405,566	2,590,000	2,592,966		(1,605)			1.250	1.186	MN	3,327	32,375	12/11/2020	11/24/2025
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC			1,2	2.A FE	986,594	102.6320	1,016,057	990,000	986,669		75			5.650	5.731	MS	16,936		11/30/2023	09/12/2028
92940P-AE-4	WRKCO INC			1,2	2.B FE	2,357,076	95.5050	1,981,729	2,075,000	2,246,618		(39,275)			3.900	1.829	JD	6,744	80,925	02/18/2021	06/01/2028
931142-CB-7	WALMART INC				1.C FE	2,980,440	109.1480	3,274,440	3,000,000	2,988,023		725			5.250	5.296	MS	52,500	157,500	12/09/2010	09/01/2035
931142-EB-5	WALMART INC			1,2	1.C FE	1,996,578	95.2040	1,870,759	1,965,000	1,989,929		(1,325)			3.950	3.832	JD	647	77,618	07/09/2018	06/28/2038
94973V-AH-0	ELEVANCE HEALTH INC			1	2.B FE	3,818,388	107.3720	3,865,392	3,600,000	3,722,856		(7,976)			5.950	5.530	JD	9,520	214,200	05/12/2005	12/15/2034
94974B-GH-7	WELLS FARGO & CO				2.A FE	13,494,776	97.7810	13,239,547	13,540,000	13,534,221		4,942			3.000	3.039	FA	148,940	406,200	02/11/2015	02/19/2025
95000U-2G-7	WELLS FARGO & CO			1,2,5	2.A FE	2,496,499	88.8570	2,129,902	2,397,000	2,471,620		(11,822)			2.879	2.305	AO	11,693	69,010	11/10/2021	10/30/2030
960413-AS-1	WESTLAKE CORP			1,2	2.B FE	3,133,900	91.7320	2,293,300	2,500,000	3,097,054		(17,753)			5.000	3.448	FA	47,222	125,000	11/15/2021	08/15/2046
960413-AY-8	WESTLAKE CORP			1,2	2.B FE	1,999,905	70.7560	1,462,527	2,067,000	2,005,871		2,575			2.875	3.094	FA	22,450	59,426	08/11/2021	08/15/2041
961548-AY-0	WESTROCK MWV LLC			1	2.B FE	4,403,644	116.2680	5,348,328	4,600,000	4,497,492		10,177			7.950	8.372	FA	138,153	365,700	02/14/2005	02/15/2031
96949L-AC-9	WILLIAMS COMPANIES INC			1,2	2.B FE	3,989,185	94.2590	3,732,656	3,960,000	3,986,105		(675)			5.100	5.049	MS	59,466	201,960	10/02/2018	09/15/2045
976843-BJ-0	WISCONSIN PUBLIC SERVICE CORP			1,2	1.F FE	6,413,607	92.7570	4,730,607	5,100,000	6,325,968		(42,484)			4.752	3.143	MN	40,392	242,352	11/23/2021	11/01/2044

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
976843-BN-1	WISCONSIN PUBLIC SERVICE CORP			1,2	1.F FE	14,972,850	66.2470	9,937,050	15,000,000	14,974,213		597			2.850	2.859	JD	35,625	427,500	11/10/2021	12/01/2051
984851-AF-2	YARA INTERNATIONAL ASA		C	1,2	2.B FE	2,799,288	97.5380	2,340,912	2,400,000	2,652,438		(57,367)			4.750	2.100	JD	9,500	114,000	05/21/2021	06/01/2028
984851-AH-8	YARA INTERNATIONAL ASA		C	1,2	2.B FE	5,604,773	111.6270	5,824,697	5,218,000	5,579,854		(24,919)			7.378	6.323	MN	50,262	384,984	03/16/2023	11/14/2032
98956P-AT-9	ZIMMER BIOMET HOLDINGS INC			1,2	2.B FE	1,992,366	90.6910	1,850,096	2,040,000	2,001,705		5,340			3.550	3.893	MS	20,318	72,420	03/23/2022	03/20/2030
P4001#-AA-8	E LICA MESA LA PAZ, S. DE R. L. DE C. V.		D		2.C PL	4,552,634	92.5276	4,212,442	4,552,634	4,552,612		1			5.980	5.980	MJSD	8,319	272,247	04/27/2018	12/20/2044
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						3,878,029,076	XXX	3,375,219,149	3,727,942,682	3,845,710,473		(6,494,982)			XXX	XXX	XXX	37,924,744	143,204,580	XXX	XXX
126694-HK-7	CWHL 2005-25 A6 - CMO/RMBS			4	1.D	889,390	50.3345	504,217	1,001,732	453,586		(16,484)			5.500	9.852	MON	4,591	51,139	11/18/2005	11/25/2035
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS			4	1.A FE	1,984,891	89.6807	1,880,041	2,096,372	1,917,661		(69,529)			2.000	0.344	MON	699	41,927	02/14/2022	02/26/2052
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS			4	1.A FM	1,217,630	65.2462	849,446	1,301,908	852,078		(29,423)			5.500	6.869	MON	5,967	71,605	12/05/2005	01/25/2036
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS			4	1.A FM	35,972	92.5873	34,570	37,338	36,514		(15)			5.500	6.295	MON	171	2,054	06/21/2004	07/25/2034
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS			4	1.A FM	485,225	65.7524	331,027	503,445	350,447		(13,208)			5.500	5.518	MON	2,307	27,690	11/09/2005	09/25/2035
929227-2X-3	WAMU 2003-S5 119 - CMO/RMBS			4	1.D	74,732	96.4062	75,377	78,187	76,929		(73)			5.500	5.971	MON	358	4,300	05/21/2003	06/25/2033
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS			4	1.A FM	700,305	97.6706	735,966	753,519	728,582		(1,193)			5.500	6.949	MON	3,454	41,387	05/14/2004	06/25/2034
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						5,388,145	XXX	4,410,644	5,772,501	4,415,797		(129,925)			XXX	XXX	XXX	17,548	240,101	XXX	XXX
05604F-AC-9	BWAY 2013-1515 A2 - CMBS			2	1.A FE	6,149,957	93.7148	5,622,887	6,000,000	6,013,006		(14,730)			3.454	3.216	MON	17,272	207,258	02/26/2013	03/10/2033
05550M-AV-6	BBCMS 2019-C3 XA - CMBS			3	1.A FE	1,904,467	5.3515	970,928		1,067,660		(206,238)			1.309	3.945	MON	19,792	250,748	05/20/2019	05/17/2052
126650-AW-0	CVSPAS NOTES CTF - CMBS			4	2.B	2,953,260	99.4300	3,022,451	3,039,778	3,022,993		5,247			5.298	5.758	MON	9,394	161,047	10/17/2005	01/11/2027
17328F-BB-0	CGCMT 2019-GC41 XA - CMBS			3	1.A FE	977,320	3.8764	464,030		528,489		(110,803)			1.167	3.673	MON	11,646	131,165	08/06/2019	08/10/2056
17322M-AV-8	CGCMT 2014-GC21 A4 - CMBS			4	1.A FE	563,596	100.0000	540,802	540,802	541,075		(3,369)			3.575	2.865	MON	1,611	19,334	03/09/2016	05/10/2047
33768N-AA-0	FKH 2022-SFR1 A - CMBS			4	1.A FE	3,973,161	95.9535	3,812,549	3,973,330	3,970,973		(1,333)			4.145	4.141	MON	13,725	164,695	04/05/2022	05/19/2039
36228C-UV-3	GSMS 2005-ROCK A - CMBS			4	1.A FE	1,020,083	98.0936	980,936	1,000,000	1,001,825		(1,491)			5.366	5.258	MON	4,472	53,660	05/17/2005	05/03/2032
61769J-BB-6	MSC 2019-H6 XA - CMBS			3	1.A FE	1,935,900	5.0890	963,457		1,110,539		(221,273)			1.287	3.135	MON	20,310	258,198	06/07/2019	06/17/2052
36251F-AW-6	GSMS 2015-GC28 A5 - CMBS			4	1.A FE	1,554,375	97.7244	1,465,866	1,500,000	1,505,327		(6,248)			3.396	2.978	MON	4,245	50,940	03/16/2015	02/12/2048
74331U-AC-2	PROG 22SFR3 B - CMBS			4	1.D FE	2,996,041	93.3656	2,913,008	3,120,000	3,033,568		22,456			3.600	4.495	MON	9,360	112,320	04/05/2022	04/17/2039
67117K-AA-2	OAHS 221 FRN - CMBS			4	1.F FE	9,999,400	92.0117	9,201,170	10,000,000	9,998,340		51			6.815	6.817	MN	87,081	681,500	06/27/2022	11/15/2040
74332X-AA-9	PROG 22SFR4 A - CMBS			4	1.A FE	2,989,295	95.5007	2,855,791	2,990,335	2,988,668		(158)			4.438	4.426	MON	11,059	132,711	04/20/2022	05/17/2041
92890K-BB-0	WFRBS 2014-C22 ASB - CMBS			4	1.A FE	133,038	99.0512	125,650	126,853	127,000		(467)			3.464	2.744	MON	366	4,394	12/16/2014	09/17/2057
74332X-AC-5	PROG 22SFR4 B - CMBS			4	1.D FE	3,899,550	95.6189	3,729,136	3,900,000	3,899,115		(267)			4.788	4.772	MON	15,561	186,732	04/20/2022	05/17/2041
74334D-AA-1	PROG 22SFR6 A - CMBS			4	1.A FE	2,496,277	96.4604	2,408,009	2,496,372	2,494,163		(2,121)			4.451	4.459	MON	3,704	111,114	07/25/2022	07/19/2039
95002M-AY-5	WFCM 2019-C52 XA - CMBS			3	1.A FE	922,049	6.1316	464,033		510,417		(104,179)			1.748	4.131	MON	11,023	126,750	08/06/2019	08/16/2052
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						44,467,769	XXX	39,540,704	38,687,469	41,813,157		(644,923)			XXX	XXX	XXX	240,620	2,652,565	XXX	XXX
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T			1	1.F FE	1,372,500	91.5620	1,256,688	1,372,500	1,372,500					3.650	3.649	FA	18,925	50,096	01/04/2017	08/15/2030
01627A-AC-2	ADC 221 A2 - ABS			4	1.G FE	2,385,464	100.6640	2,486,402	2,470,000	2,387,031		1,146			6.350	6.631	MON	6,971	157,281	11/07/2022	10/15/2047
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR			1	1.G FE	683,996	91.4650	621,250	679,222	681,763		(448)			3.200	3.095	JD	966	21,735	11/06/2017	12/15/2029
02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST 202			1	1.F FE	9,482,696	83.2760	7,881,048	9,463,768	9,480,026		(1,080)			2.875	2.848	JJ	128,484	272,083	10/26/2021	01/11/2036
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR			1	1.F FE	1,385,534	90.1810	1,248,365	1,384,288	1,385,095		(102)			3.350	3.335	AO	9,790	46,374	01/12/2018	04/15/2031
03666L-AL-6	ANTR 201R A1R - CDO			4,5	1.A FE	3,000,000	99.2239	2,976,718	3,000,000	3,000,000					7.134	7.193	JAJO	41,612	196,103	11/16/2021	10/24/2033
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO			1	1.E FE	3,162,885	88.8420	2,809,970	3,162,885	3,162,885					2.000	2.000	JD	3,690	63,258	03/04/2020	12/10/2029
039937-AE-7	ARES LXIII B1 - CDO			4,5	1.C FE	4,000,000	99.3783	3,975,134	4,000,000	4,000,000					7.276	7.419	JAJO	43,823	271,478	03/10/2022	04/20/2035
30295#-AA-5	Fidelity Real Estate Company LLC CTL			1	1.E	4,564,270	79.9129	3,647,440	4,564,270	4,564,270					2.800	2.787	MON	11,036	129,038	03/04/2020	04/30/2040
05072M-AG-8	AUDAX 4 AR - CDO		C	4,5	1.A FE	3,000,000	101.0861	3,032,583	3,000,000	3,000,000					7.966	8.034	JAJO	48,459	118,005	03/17/2023	04/20/2035
477143-AH-4	JBLU AA - ABS			1	1.G FE	1,634,214	84.4100	1,379,440	1,634,214	1,634,214					2.750	2.742	MON	5,742	44,941	10/29/2019	11/15/2033

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
06762V-AD-8	BABSN 2022-III C - CDO			4,5	1.F FE	2,000,000	100.6053	2,012,106	2,000,000	2,000,000					9.166	9.261	JAJO	37,172	174,419	09/01/2022	10/22/2035
54143M-AA-4	AMZN 1 A1C - CMBS			1	1.D FE	5,067,024	83.3151	4,221,596	5,067,024	5,067,024					2.654	2.654	MON	7,845	134,492	10/30/2020	10/10/2042
06762V-AE-6	BABSN 2022-III D - CDO			4,5	2.C FE	2,500,000	101.3143	2,532,856	2,500,000	2,500,000					10.616	10.746	JAJO	53,816	255,483	09/01/2022	10/22/2035
74353#-AA-2	Amazon.com Inc. CTL 3.366% due 10/10/204			1	1.E	4,677,510	88.3100	4,130,707	4,677,510	4,677,510					3.366	3.366	MON	9,184	158,405	04/24/2020	10/10/2042
06762Y-AA-8	BABSN 2022-III E - CDO			4,5	3.C FE	990,000	100.7056	1,007,056	1,000,000	970,644		(20,632)			13.646	10.888	JAJO	27,671	133,503	09/01/2022	10/22/2035
90932L-AJ-6	UNITED AIRLINES INC - ABS			1	1.F FE	4,482,000	101.5330	4,550,709	4,482,000	4,482,000					5.800	5.799	JJ	137,921		08/30/2023	07/15/2037
06763F-AC-4	BABSN 2023-II B1 - CDO		C	4,5	1.C FE	2,000,000	100.1587	2,003,175	2,000,000	2,000,000					8.009	7.971	JAJO	76,529		05/31/2023	07/21/2036
08179X-AW-5	BSP II AR2 - CDO			4,5	1.A FE	516,081	99.9786	515,971	516,081	516,081					6.415	6.535	JAJO	7,203	30,231	02/17/2021	07/16/2029
09628W-BA-9	BLUEM 162RR BR2 - CDO			4,5	1.F FE	2,000,000	99.4965	1,989,931	2,000,000	2,000,000					7.879	7.961	FMAN	18,384	149,688	09/01/2021	08/20/2032
12327B-AA-4	BJETS 211 A - ABS			4	1.F FE	948,349	92.7672	879,766	948,358	948,351		1			2.162	2.162	MON	911	20,504	03/02/2021	04/15/2036
12510H-AN-0	CAUTO 211 A4 - ABS			4	1.E FE	994,280	73.4104	764,924	1,041,983	1,002,478		7,304			2.760	3.358	MON	1,278	28,760	02/10/2022	08/15/2051
12510H-AP-5	CAUTO 221 A1 - ABS			4	1.A FE	4,649,597	89.2910	4,152,031	4,650,000	4,649,653		47			3.350	3.375	MON	6,923	155,968	03/08/2022	03/15/2052
12510H-AQ-3	CAUTO 221 A2 - ABS			2	1.E FE	986,112	86.5197	853,301	986,250	986,143		29			3.700	3.731	MON	1,622	36,498	03/08/2022	03/15/2052
14318Q-AG-5	CGMS 235 C - CDO		C	4,5	1.F FE	500,000	99.4945	497,472	500,000	500,000					3.000	8.346	JAJO	458		11/10/2023	01/28/2036
14318Q-AJ-9	CGMS 235 D - CDO		C	4,5	2.C FE	500,000	99.2433	496,216	500,000	500,000					5.100	10.233	JAJO	779		11/10/2023	01/28/2036
15673E-AA-1	CERB XXVIII A - CDO			4,5	1.A FE	1,836,320	99.7443	1,831,626	1,836,320	1,836,320					7.395	6.639	JAJO	29,479	125,763	09/24/2020	10/15/2031
17150E-AA-9	CHMML 2 A1 - CDO		C	4,5	1.A FE	2,000,000	100.1223	2,002,447	2,000,000	2,000,000					7.694	7.761	JAJO	32,913	74,372	03/16/2023	10/01/2032
171512-AE-6	CHMML IV B - CDO			4,5	1.C FE	1,094,063	99.8991	1,165,823	1,167,000	1,119,911		20,648			8.224	9.776	JAJO	18,661	89,146	09/28/2022	01/23/2032
17295F-AC-8	CITZN 2023-2 A2B - ABS			4,5	1.A FE	4,000,000	100.1705	4,006,821	4,000,000	4,000,000					6.068	6.154	MON	11,463	61,164	09/06/2023	10/15/2026
19521U-AA-1	CLGIX 2021-1 A2 - ABS			4	1.G FE	4,999,724	90.3512	4,517,562	5,000,000	4,997,344		(2,383)			3.300	3.263	MON	2,750	165,000	12/14/2021	12/26/2051
20633K-AA-6	TUNES 221 A2 - ABS			4	1.E FE	3,999,527	101.1374	4,142,588	4,096,000	4,017,783		18,250			6.500	7.107	JAJO	52,508	220,388	12/08/2022	01/20/2073
24460X-AC-4	DPATH 2021-2 B1 - CDO			4,5	1.C FE	5,000,000	97.5446	4,877,230	5,000,000	5,000,000					7.655	7.735	JAJO	81,871	350,016	12/06/2021	01/17/2034
26245X-AL-1	DRSLF 86 A1R - CDO			4,5	1.A FE	3,000,000	99.7800	2,993,400	3,000,000	3,000,000					6.764	6.823	JAJO	42,841	183,545	06/10/2021	07/17/2034
26253W-AC-2	DTAOT 214 B - ABS			4	1.A FE	7,932,536	99.1874	7,868,850	7,933,316	7,933,231		308			1.020	1.027	MON	3,596	80,920	11/02/2021	05/15/2026
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS			1	1.D FE	2,884,229	83.4660	2,932,003	3,512,812	2,891,520		7,291			1.875	5.111	FA	23,968	32,933	06/21/2023	08/20/2035
33938M-AA-7	FLX 2021-1 A2 - ABS			4	1.G FE	4,999,667	89.8485	4,524,771	5,036,000	5,013,572		7,240			3.250	3.436	MON	2,728	163,670	11/23/2021	11/27/2051
344928-AC-0	FORDO 2023-A A2B - ABS			4,5	1.A FE	2,950,012	100.1723	2,955,096	2,950,012	2,950,012					6.058	6.129	MON	8,440	123,156	03/28/2023	03/15/2026
34532P-AA-8	FORDR 2019-REV1 A - ABS			4	1.A FE	9,247,500	99.9264	8,993,377	9,000,000	9,005,022		(132,114)			3.520	2.091	MON	14,080	316,800	02/23/2022	07/15/2030
34964R-AE-3	FCO XIX B - CDO			4,5	1.C FE	4,000,000	100.4563	4,018,252	4,000,000	4,000,000					8.994	9.092	JAJO	76,948	360,140	08/10/2022	10/17/2033
362583-AC-0	GMCAR 2023-2 A2B - ABS			4,5	1.A FE	4,074,983	100.1541	4,081,261	4,074,983	4,074,983					6.088	6.179	MON	9,648	165,791	04/04/2023	05/18/2026
448978-AC-0	HALST 2022-C A2B - ABS			4,5	1.A FE	996,546	100.0493	997,038	996,546	996,546					6.038	6.089	MON	2,842	55,832	09/12/2022	01/15/2025
44918C-AC-6	HART 2023-C A2B - ABS			4,5	1.A FE	3,246,591	100.2237	3,246,246	3,239,000	3,246,225		(367)			5.968	5.828	MON	9,129		12/19/2023	01/15/2027
45783N-AA-5	INSTR 2021-1 A - ABS			1	1.F FE	1,734,396	87.3785	1,516,314	1,735,340	1,734,357		22			2.300	2.303	MON	1,774	39,953	02/03/2021	02/16/2054
46604C-AE-6	IVYH 20 C - CDO		C	4,5	1.F FE	1,000,000	100.3550	1,003,550	1,000,000	1,000,000					9.616	9.234	JAJO	19,499	57,381	02/13/2023	04/20/2035
46604C-AG-1	IVYH 20 D - CDO		C	4,5	2.C FE	1,000,000	100.4407	1,004,407	1,000,000	1,000,000					11.794	11.948	JAJO	23,915	70,764	02/13/2023	04/20/2035
46604E-AL-6	IVYH IX-R CRR - CDO			4,5	1.G FE	2,000,000	96.3467	1,926,934	2,000,000	2,000,000					8.212	8.288	JAJO	31,935	153,219	02/14/2022	04/24/2034
46604E-AN-2	IVYH IX-R DRR - CDO			4,5	2.C FE	2,000,000	91.0377	1,820,753	2,000,000	2,000,000					9.362	9.477	JAJO	36,408	176,475	02/14/2022	04/24/2034
50203V-AL-5	LJVI I D - CDO			4,5	2.C FE	4,335,210	92.4960	4,050,399	4,379,000	4,431,223		44,322			9.710	9.540	JAJO	74,410	406,661	03/10/2022	04/28/2034
50204H-AW-1	LCM 38-R B1R - CDO		C	4,5	1.C FE	1,000,000	99.9308	999,308	1,000,000	1,000,000					7.994	8.055	JAJO	17,098	8,595	08/24/2023	10/15/2036
50204H-BA-8	LCM 38-R CR - CDO		C	4,5	1.F FE	1,000,000	98.1139	981,139	1,000,000	1,000,000					8.494	8.566	JAJO	18,167	9,137	08/24/2023	10/15/2036
50204H-BC-4	LCM 38-R DR - CDO		C	4,5	2.C FE	1,242,500	101.3984	1,259,875	1,242,500	1,242,500					10.644	10.766	JAJO	28,287	14,247	08/24/2023	10/15/2036
50204N-AJ-7	LCM 39 C - CDO			4,5	1.F FE	2,000,000	100.5969	2,011,939	2,000,000	2,000,000					9.394	9.434	JAJO	40,185	174,599	09/16/2022	10/16/2034
50204N-AN-8	LCM 39 D - CDO			4,5	2.C FE	2,000,000	100.1866	2,003,732	2,000,000	2,000,000					11.144	11.231	JAJO	47,671	209,599	09/16/2022	10/16/2034
50204Q-AA-9	LCM 39 E - CDO			4,5	3.C FE	684,835	100.5478	728,972	725,000	691,130		4,807			14.224	15.353	JAJO	22,057	98,310	09/16/2022	10/16/2034
55819P-AQ-2	MDPK 36R B1R - CDO			4,5	1.C FE	5,000,000	98.9350	4,946,748	5,000,000	5,000,000					7.294	7.363	JAJO	78,004	333,752	02/25/2022	04/16/2035

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
55822G-AJ-3	MDPK 57 C1 - CDO			4,5	1.F FE	6,000,000	100.1931	6,011,583	6,000,000	6,000,000					8.187	8.260	JAJO	90,062	562,097	05/24/2022	07/27/2034
55953Y-AC-0	MAGNE XXXIII B1 - CDO			4,5	1.C FE	4,000,000	100.1115	4,004,462	4,000,000	4,000,000					7.766	7.834	JAJO	62,989	346,059	05/23/2022	07/20/2035
55953Y-AE-6	MAGNE XXXIII C - CDO		C	4,5	1.F FE	3,000,000	99.7104	2,991,312	3,000,000	3,000,000					8.166	8.241	JAJO	49,675	275,477	05/23/2022	07/20/2035
55953Y-AG-1	MAGNE XXXIII D - CDO		C	4,5	2.C FE	2,000,000	100.1416	2,002,831	2,000,000	2,000,000					9.316	9.415	JAJO	37,781	214,191	05/23/2022	07/20/2035
56847P-AA-1	MFIT 2019-PVT Class A - ABS			1	1.C PL	2,998,702	95.6621	2,869,863	3,000,000	2,998,989		74			3.470	3.474	MON	3,181	104,100	12/16/2019	12/20/2034
59966P-AC-6	MLFPK 1 B - CDO			4,5	1.C FE	8,000,000	99.7249	7,977,994	8,000,000	8,000,000					7.516	7.579	JAJO	121,923	555,123	05/12/2022	07/20/2035
59966P-AG-7	MLFPK 1 D - CDO			4,5	2.C FE	3,000,000	100.0628	3,001,885	3,000,000	3,000,000					9.216	9.313	JAJO	56,063	259,879	05/12/2022	07/20/2035
617924-AG-0	MSEV 2218 C - CDO			4,5	1.F FE	3,000,000	100.5538	3,016,613	3,000,000	3,000,000					9.166	9.220	JAJO	55,759	261,207	09/09/2022	10/22/2035
617924-AJ-4	MSEV 2218 D - CDO			4,5	2.C FE	1,000,000	100.6997	1,006,997	1,000,000	1,000,000					10.416	10.499	JAJO	21,121	99,951	09/09/2022	10/22/2035
617936-AG-4	MSEV 2320 C - CDO			4,5	1.F FE	1,000,000	99.3966	993,966	1,000,000	1,000,000					8.279	8.313	JAJO	4,370		11/08/2023	01/21/2037
62954J-AB-0	NPRL 2019-1 A2 - ABS			4	1.F FE	996,584	93.0479	927,306	996,590	996,590					3.241	3.263	MON	987	32,299	08/22/2019	09/20/2049
62954J-AC-8	NPRL 2019-1 B1 - ABS			4	2.B FE	993,390	92.3761	923,761	1,000,000	997,212		945			4.313	4.463	MON	1,318	68,736	08/22/2019	09/20/2049
65480M-AC-7	NAROT 2023-B - ABS			4,5	1.A FE	3,590,742	100.1137	3,589,075	3,585,000	3,590,398		(344)			5.898	5.817	MON	9,038		12/19/2023	05/15/2026
65480W-AC-5	NAROT 2023-A A2B - ABS			4,5	1.A FE	968,945	100.0874	969,792	968,945	968,945					5.988	6.062	MON	2,740	36,285	04/18/2023	02/17/2026
67111D-AS-5	OZLM 15R A2A - CDO			4,5	1.C FE	2,700,000	99.4121	2,684,127	2,700,000	2,700,000					7.427	7.487	JAJO	40,665	184,022	02/14/2020	04/20/2033
67181D-AA-9	OAKIG 2020-1 A1 - CMBS			4	1.A FE	2,652,241	90.9319	2,411,829	2,652,346	2,652,305		21			1.850	1.851	MON	1,499	49,068	11/06/2020	11/21/2050
67389D-AG-6	OAKCL 2023-1 C - CDO		C	4,5	1.F FE	2,000,000	100.3584	2,007,169	2,000,000	2,000,000					8.694	8.793	JAJO	37,190	93,895	02/15/2023	04/15/2036
67400E-AS-3	OAKCL 2019-3 BR - CDO			4,5	1.C FE	2,000,000	99.8016	1,996,031	2,000,000	2,000,000					7.427	7.491	JAJO	30,122	136,312	08/25/2021	10/20/2034
67400E-AW-4	OAKCL 2019-3 CR - CDO			4,5	1.F FE	2,000,000	99.7886	1,995,773	2,000,000	2,000,000					7.927	7.990	JAJO	32,150	146,451	08/25/2021	10/20/2034
67402R-AC-7	OAKCL 2022-2 A2 - CDO			4,5	1.A FE		100.0000								7.694	7.677	JAJO	26,929		06/06/2022	07/15/2033
67402R-AE-3	OAKCL 2022-2 B - CDO			4,5	1.C FE		100.0000								8.144	8.131	JAJO	42,755		06/06/2022	07/15/2033
67402R-AN-3	OAKCL 222R A2R - CDO		C	4,5	1.A	2,000,000	100.0000	2,000,000	2,000,000	2,000,000					1.800	7.235	JAJO			12/18/2023	07/15/2033
67402R-AQ-6	OAKCL 222R BR - CDO		C	4,5	1.C	1,500,000	100.0000	1,500,000	1,500,000	1,500,000					2.150	2.181	JAJO			12/18/2023	07/15/2033
675937-AJ-5	OCT62 62 C - CDO			4,5	1.F FE	2,500,000	101.1717	2,529,291	2,500,000	2,500,000					9.366	9.466	JAJO	47,480	198,304	10/28/2022	01/22/2036
68784E-AD-0	OSCAR 2019-2 A4 - ABS		D	4	1.A FE	1,050,163	99.2071	998,652	1,006,634	1,011,798		(7,974)			2.680	0.723	MON	1,574	26,978	03/23/2021	09/10/2026
68784Y-AF-1	OSCAR X A4 - ABS		D	4	1.A	396,203	99.6435	376,005	377,350	379,005		(3,938)			3.270	0.023	MON	720	12,339	03/23/2021	05/11/2026
70806C-AG-7	PNTPK 5 B - CDO			4,5	1.C FE	2,000,000	100.2060	2,004,121	2,000,000	2,000,000					9.044	9.038	JAJO	38,688	165,897	09/23/2022	10/15/2033
70806F-AA-3	PNTPK 7 A1A - CDO			4,5	1.A	1,000,000	99.7813	997,813	1,000,000	1,000,000					8.051	8.005	JAJO	35,557		06/23/2023	07/20/2035
70806F-AC-9	PNTPK 7 A2 - CDO			4,5	1.A	3,000,000	99.9836	2,999,507	3,000,000	3,000,000					8.546	8.518	JAJO	113,235		06/23/2023	07/20/2035
70806F-AG-0	PNTPK 7 C - CDO			4,5	1.F	2,000,000	100.9020	2,018,041	2,000,000	2,000,000					10.046	10.049	JAJO	88,740		06/23/2023	07/20/2035
78486A-AA-4	STWD 21SIF1 A - CDO			4,5	1.A FE	1,000,000	100.0366	1,000,366	1,000,000	1,000,000					7.155	7.110	JAJO	15,305	64,948	02/23/2021	04/15/2032
81124N-AE-0	SCUL 30 B1 - CDO			4,5	1.C FE	4,000,000	100.2302	4,009,209	4,000,000	4,000,000					8.016	8.088	JAJO	65,017	357,845	05/19/2022	07/20/2035
827304-AA-4	SLVRR 2019-1 A - ABS		C	4	2.A FE	1,411,659	84.5831	1,194,028	1,411,663	1,411,661		1			3.967	4.000	MON	2,489	56,001	06/27/2019	07/15/2044
87168R-AG-0	SYMP 36 C - CDO			4,5	1.F FE	4,000,000	100.5053	4,020,212	4,000,000	4,000,000					9.248	9.342	JAJO	70,905	368,560	08/16/2022	10/24/2035
87168R-AJ-4	SYMP 36 D - CDO			4,5	2.C FE	4,000,000	100.7544	4,030,174	4,000,000	4,000,000					10.648	10.779	JAJO	81,638	429,538	08/16/2022	10/24/2035
87170A-AQ-1	SYMP 34 B1R - CDO		C	4,5	1.C FE	1,000,000	100.3357	1,003,357	1,000,000	1,000,000					8.048	8.118	JAJO	15,426	19,796	07/13/2023	07/24/2036
89656R-AA-8	TRL 221 A - ABS			4	1.F FE	4,753,148	94.1183	4,473,775	4,753,352	4,753,193		3			4.550	4.550	MON	7,209	216,481	04/20/2022	05/19/2052
913318-AE-1	UNPPK 1 B - CDO			4,5	1.C FE	4,250,000	99.6604	4,235,569	4,250,000	4,250,000					7.416	7.478	JAJO	63,910	290,600	04/12/2022	04/20/2035
91734K-AE-7	BLKMM 2021-1 B - CDO			4,5	1.C FE	5,000,000	97.4821	4,874,105	5,000,000	5,000,000					7.555	7.634	JAJO	80,802	344,961	12/08/2021	01/17/2034
91734K-AG-2	BLKMM 2021-1 C - CDO			4,5	1.G FE	5,000,000	97.0882	4,854,411	5,000,000	5,000,000					8.255	8.345	JAJO	88,288	380,350	12/08/2021	01/17/2034
91862@-AB-0	LIFE SETTLEMENTS ABS (CLASS B) - ABS			1	2.B PL	2,632,221	95.7544	2,520,468	2,632,221	2,632,221					4.750	4.750	MON	5,557	126,464	10/04/2021	05/15/2030
91864#-AA-8	VPC Asset Backed Opportunistic Credit Fu			4	1.G PL	1,888,345	101.9841	1,925,812	1,888,345	1,888,345					4.250	4.251	JAJO	20,009	46,138	12/22/2023	03/17/2026
91864#-AB-6	VPC Asset Backed Opportunistic Credit Fu			4	2.B PL	1,264,492	97.4261	1,231,946	1,264,492	1,264,492					5.250	5.251	JAJO	16,551	34,196	12/22/2023	03/17/2026
92891L-AL-6	VOYA 223R CR - CDO		C	4,5	1.F FE	5,000,000	99.8242	4,991,212	5,000,000	5,000,000					8.316	8.394	JAJO	84,313		08/31/2023	10/20/2036
97064G-AA-1	WESTF 2021-A A - ABS			4	1.F FE	3,632,064	82.7875	3,007,051	3,632,253	3,632,077		5			3.104	3.104	MON	5,011	112,745	05/07/2021	05/15/2046

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
98164Q-AC-2	WOART 2023-B A2B - ABS			4,5	1.A FE	858,145	100.1271	859,235	858,145	858,145					6.048	6.125	MON	2,451	33,366	04/11/2023	11/16/2026
PPES7T-5A-5	CIP VIII Holdings SPV, L.P. Incorporated			4	1.F	4,872,897	97.4202	4,756,927	4,882,897	4,979,497		29,900			8.100	7.293	FMAN	34,058	378,820	06/06/2022	11/11/2026
PPFQLT-V4-7	Churchill JR Capital Opp RN Feeder Fund			4	2.C	2,807,579	102.3306	2,873,011	2,807,579	2,807,579					4.000	3.880	MJSD	27,771	65,432	10/19/2023	06/23/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						283,458,670	XXX	273,997,982	284,191,993	283,421,797		(27,017)			XXX	XXX	XXX	3,311,489	14,124,579	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						4,211,343,659	XXX	3,693,168,478	4,056,594,646	4,175,361,224		(7,296,847)			XXX	XXX	XXX	41,494,401	160,221,825	XXX	XXX
06055H-AB-9	BANK OF AMERICA CORP			2	2.B FE	1,000,000	100.1850	1,001,850	1,000,000	1,000,000					6.125	6.125	JAJO	10,889	61,250	04/19/2022	12/29/2049
29250N-AW-5	ENBRIDGE INC			2,5	2.C FE	971,859	92.7810	878,636	947,000	960,672		(2,818)			6.250	5.854	MS	19,729	59,188	08/19/2019	03/01/2078
29250N-BN-4	ENBRIDGE INC			2	2.C FE	1,000,000	98.5870	985,870	1,000,000	1,000,000					7.375	7.375	JJ	34,007	60,434	09/15/2022	01/15/2083
65339K-CB-4	NEXTERA ENERGY CAPITAL HOLDINGS INC			2	2.B FE	5,000,000	85.2150	4,260,750	5,000,000	5,000,000					3.800	3.799	MS	55,944	190,000	12/09/2021	03/15/2082
693475-BD-6	PNC FINANCIAL SERVICES GROUP INC			2	2.B FE	984,455	95.0240	933,136	982,000	983,815		(473)			6.000	5.938	FMAN	7,529	58,920	07/26/2022	12/29/2049
693475-BF-1	PNC FINANCIAL SERVICES GROUP INC			2	2.B FE	3,000,000	97.6830	2,930,490	3,000,000	3,000,000					6.200	6.200	MJSD	8,267	186,000	08/16/2022	12/29/2049
808513-CB-9	CHARLES SCHWAB CORP			2	2.C FE	4,761,250	90.7040	4,535,200	5,000,000	4,767,651		4,039			5.000	5.331	MJSD	20,833	250,000	06/02/2022	12/29/2049
89356B-AC-2	TRANSCANADA TRUST			2,5	2.C FE	1,948,314	89.3160	1,756,846	1,967,000	1,948,566		62			5.300	5.353	MS	30,696	104,251	09/11/2019	03/15/2077
902973-BC-9	US BANCORP			2	2.B FE	1,992,300	78.9130	1,807,108	2,290,000	2,075,471		61,090			3.700	7.157	JAJO	17,887	84,730	08/11/2022	01/15/2027
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						20,658,177	XXX	19,089,885	21,186,000	20,736,174		61,900			XXX	XXX	XXX	205,782	1,054,773	XXX	XXX
638611-AA-1	NATIONWIDE FINANCIAL SERVICES CAPITAL TR			1	2.B FE	15,186,038	102.2450	14,109,810	13,800,000	14,699,563		(40,120)			7.899	7.127	MS	363,354	1,090,062	02/03/1999	03/01/2037
69331V-AA-4	PECO ENERGY CAPITAL TRUST III				2.B FE	1,725,840	103.0620	2,061,240	2,000,000	1,908,145		17,164			7.380	8.695	AO	25,010	147,600	10/20/2000	04/06/2028
1249999999. Subtotal - Bonds - Hybrid Securities - Other Loan-Backed and Structured Securities						16,911,878	XXX	16,171,050	15,800,000	16,607,708		(22,956)			XXX	XXX	XXX	388,364	1,237,662	XXX	XXX
1309999999. Total - Hybrid Securities						37,570,055	XXX	35,260,935	36,986,000	37,343,882		38,944			XXX	XXX	XXX	594,146	2,292,435	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
00217X-AB-2	HEXION HOLDINGS CORPORATION - TERM LOAN			5	4.C FE	336,131	95.8750	330,529	344,750	338,356		1,226			10.022	10.634	N/A	3,944	33,473	03/02/2022	03/15/2029
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM LOAN B			5	4.A FE	414,391	100.0000	443,199	443,199	421,744		5,132			9.220	10.794	MON	11,014	28,619	07/18/2022	03/06/2028
08078U-AF-0	BELRON GROUP S.A. - DOLLAR THIRD INCREME			5	2.C FE	556,356	100.0500	566,549	566,266	558,840		1,733			8.067	8.550	N/A	7,123	43,461	07/18/2022	04/13/2028
10919R-AN-9	BRIGHT HORIZONS FAMILY SOLUTIONS LLC - T			5	4.A FE	459,518	99.8438	476,942	477,688	463,580		2,879			7.720	8.578	N/A	3,385	31,984	07/18/2022	11/24/2028
29362L-AL-8	ENTEGRIS, INC. - TERM LOAN B			5	2.C FE		99.3214								5.684	5.910	N/A	5,297		03/02/2022	07/06/2029
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B			5	3.B FE	172,897	100.1667	177,626	177,330	173,792		643			8.220	8.798	N/A	3,246	12,917	07/18/2022	07/02/2029
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC			5	4.B FE	490,038	99.8750	491,884	492,500	490,692		352			9.358	9.591	MON	1,667	45,095	02/10/2022	02/15/2029
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)			5	4.C FE	490,038	99.2500	488,806	492,500	490,694		349			9.193	9.412	MON	4,033	46,735	02/03/2022	03/01/2029
71429T-AC-4	PERRIGO INVESTMENTS, LLC - TERM LOAN B			5	3.A FE	462,150	99.5938	472,075	474,000	464,473		1,796			7.503	8.080	MON	5,879	35,220	07/18/2022	04/20/2029
76676U-AB-2	RINCHEM COMPANY, INC. - TERM LOAN			5	5.A FE	245,641	85.2500	210,461	246,875	245,973		177			8.679	8.894	N/A	6,078	22,639	02/04/2022	03/02/2029
88372K-AC-4	THEVELIA (US) LLC - TERM LOAN			5	4.A FE	434,541	100.0000	443,250	443,250	436,331		1,266			9.498	10.011	N/A	11,296	38,958	02/10/2022	06/18/2029
92828K-AN-2	VIRTUSA CORPORATION - TERM LOAN			5	4.B FE	364,753	100.0000	368,438	368,438	365,905		615			9.206	9.516	MON	3,114	32,731	02/08/2022	02/15/2029
N8232N-AE-7	NOURYON FINANCE B.V. - TERM LOAN		D	5	4.A FE	492,525	100.2250	498,619	497,500	493,314		789			9.441	9.819	MON	3,792	30,420	03/03/2023	04/03/2028
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired						4,918,979	XXX	4,968,378	5,024,296	4,943,693		16,958			XXX	XXX	XXX	69,868	402,251	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						4,918,979	XXX	4,968,378	5,024,296	4,943,693		16,958			XXX	XXX	XXX	69,868	402,251	XXX	XXX
2419999999. Total - Issuer Obligations						4,176,759,804	XXX	3,670,178,898	4,032,383,682	4,145,919,884		(4,827,137)			XXX	XXX	XXX	40,569,571	146,578,605	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						1,232,431,406	XXX	1,110,241,758	1,231,549,912	1,231,631,398		(223,377)			XXX	XXX	XXX	3,155,379	36,241,055	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						49,961,815	XXX	44,742,479	44,213,924	47,322,766		(642,269)			XXX	XXX	XXX	257,368	2,853,555	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						300,370,548	XXX	290,169,032	299,991,993	300,029,505		(49,972)			XXX	XXX	XXX	3,699,853	15,362,241	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX

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
2479999999. Total - Unaffiliated Bank Loans						4,918,979	XXX	4,968,378	5,024,296	4,943,693		16,958			XXX	XXX	XXX	69,868	402,251	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						5,764,442,551	XXX	5,120,300,545	5,613,163,807	5,729,847,247		(5,725,798)			XXX	XXX	XXX	47,752,039	201,437,707	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 1,609,757,958	1B ..$ 3,699,913	1C ..$ 64,966,635	1D ..$ 128,397,745	1E ..$ 344,185,633	1F .. $ 641,629,572	1G ..$ 828,110,783
1B	2A ...$ 920,196,250	2B ..$ 902,966,209	2C ..$ 252,253,321				
1C	3A ...$ 5,182,290	3B ..$ 6,052,771	3C ..$ 11,876,950				
1D	4A ...$ 2,357,042	4B ..$ 1,798,312	4C ..$ 3,913,461				
1E	5A ...$ 1,702,949	5B ..$ 799,452	5C ..$				
1F	6 .....$						

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 Identi-fication	Description	Code	For-eign	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 (Amor-tization)/ 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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ .....
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	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 Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)						XXX										XXX	XXX
018792-53-1	AB DISCOVERY VALUE PORTFOLIO CLASS A			10,849.142	192,138	17.710	192,138	184,034		15,917		12,042		12,042		12/26/2023	
00162T-82-9	ALPS/ALERIAN ENERGY INFRASTRUCTURE-CLASS I			54,990.112	595,543	10.830	595,543	504,395		26,160		48,111		48,111		12/06/2023	
024936-40-3	AMERICAN CENTURY BALANCED			1,573,084.352	12,034,095	7.650	12,034,095	11,820,087		211,431		1,446,422		1,446,422		12/29/2023	
024936-20-5	AMERICAN CENTURY INTERNATIONAL			601,730.803	6,366,312	10.580	6,366,312	6,495,015		81,486		614,616		614,616		12/29/2023	
02507T-20-9	AMERICAN CENTURY INVESTMENTS VP INFLATION PROTECTI			426,508.365	3,996,383	9.370	3,996,383	4,389,026		126,873		324		324		12/29/2023	
024936-88-2	AMERICAN CENTURY INVESTMENTS VP ULTRA FUND			30,526.756	783,011	25.650	783,011	555,388		45,673		190,715		190,715		12/29/2023	
024936-75-9	AMERICAN CENTURY LARGE COMPANY VALUE			63,085.264	1,141,843	18.100	1,141,843	1,011,062		53,967		(11,366)		(11,366)		12/29/2023	
024936-85-8	AMERICAN CENTURY ULTRA II			70,258.132	1,732,566	24.660	1,732,566	1,559,815		93,373		390,172		390,172		12/29/2023	
02507T-30-8	AMERICAN CENTURY VP INFLATION PROTECTION CLASS I			569,436.915	5,347,013	9.390	5,347,013	5,669,646		185,378		(7,807)		(7,807)		12/27/2023	
024936-74-2	AMERICAN CENTURY VP MID CAP VALUE CLASS 1			22,914.861	445,465	19.440	445,465	421,512		51,613		(25,501)		(25,501)		12/21/2023	
024936-10-6	AMERICAN CENTURY VP VALUE FUND			505,407.362	6,160,916	12.190	6,160,916	5,555,631		555,798		(47,297)		(47,297)		12/29/2023	
030372-60-1	AMERICAN FUNDS INSURANCE SERIES ASSET ALLOCATION F			49,812.669	1,188,530	23.860	1,188,530	1,198,923		64,983		79,840		79,840		12/06/2023	
030372-59-3	AMERICAN FUNDS INSURANCE SERIES CAPITAL WORLD GROW			25,333.925	349,862	13.810	349,862	374,272		6,041		52,973		52,973		12/29/2023	
030372-88-2	AMERICAN FUNDS INSURANCE SERIES GLOBAL GROWTH FUND			6,375.620	216,261	33.920	216,261	196,512		17,116		23,186		23,186		12/06/2023	
030372-40-3	AMERICAN FUNDS IS GROWTH CLASS 1			93,385.709	9,286,275	99.440	9,286,275	9,199,718		464,047		1,994,112		1,994,112		12/26/2023	
030372-30-4	AMERICAN FUNDS IS GROWTH-INCOME CLASS 1			3,858.882	228,677	59.260	228,677	202,969		13,665		33,582		33,582		12/29/2023	
030372-70-0	AMERICAN FUNDS IS INTERNATIONAL CLASS 1			106,631.948	1,866,059	17.500	1,866,059	2,115,756		27,158		216,364		216,364		12/29/2023	
030372-77-5	AMERICAN FUNDS IS INTERNATIONAL CLASS 2			62,729.529	1,092,121	17.410	1,092,121	1,277,137		13,500		128,799		128,799		12/29/2023	
030372-86-6	AMERICAN FUNDS IS NEW WORLD CLASS 1			158,045.032	4,026,987	25.480	4,026,987	4,079,071		62,581		429,410		429,410		12/29/2023	
030372-78-3	AMERICAN FUNDS IS NEW WORLD CLASS 2			32,631.308	821,330	25.170	821,330	869,373		10,989		90,363		90,363		12/29/2023	
09253L-84-3	BLACKROCK CAPITAL APPRECIATION V.I. FUND CLASS I			2,720.031	23,120	8.500	23,120	23,868		1,148		6,455		6,455		12/06/2023	
09253L-77-7	BLACKROCK GLOBAL ALLOCATION V.I. FUND CLASS I			40,548.865	661,352	16.310	661,352	763,305		14,025		58,249		58,249		12/29/2023	
09258X-10-7	BLACKROCK HIGH YIELD V.I. FUND CLASS I			777,283.199	5,344,704	6.840	5,344,704	5,229,044	28,087	255,380		269,408		269,408		12/29/2023	
05587P-20-3	BNY MELLON IP MIDCAP STOCK PORTFOLIO - INITIAL SHA			511,474.250	9,554,339	18.680	9,554,339	9,317,877		331,745		1,137,400		1,137,400		12/29/2023	
05587P-30-2	BNY MELLON IP SMALL CAP STOCK INDEX PORTFOLIO - SE			704,531.483	13,090,195	18.580	13,090,195	13,281,340		640,164		899,880		899,880		12/29/2023	
05587P-60-9	BNY MELLON IP TECHNOLOGY GROWTH PORTFOLIO - INITIA			219,504.881	6,148,332	28.010	6,148,332	5,483,387				2,229,815		2,229,815		12/29/2023	
09661P-20-4	BNY MELLON STOCK INDEX FUND INC - SERVICE SHARES			268,993.246	18,633,162	69.270	18,633,162	14,933,746		768,733		2,951,976		2,951,976		12/29/2023	
05588H-10-1	BNY MELLON SUSTAINABLE US EQUITY PORTFOLIO INC - I			89,987.368	4,047,632	44.980	4,047,632	3,403,857		426,325		340,032		340,032		12/29/2023	
05589U-86-1	BNY MELLON VIF APPRECIATION PORTFOLIO-INITIAL SHAR			202,197.854	7,080,969	35.020	7,080,969	7,602,530		575,674		641,983		641,983		12/29/2023	
866167-69-5	CALVERT VP EAFE INTERNATIONAL INDEX PORTFOLIO			3,278.164	312,704	95.390	312,704	273,485		8,701		38,485		38,485		10/11/2023	
866167-54-7	CALVERT VP EAFE INTERNATIONAL INDEX PORTFOLIO CLAS			3,552.211	336,039	94.600	336,039	316,344		9,414		24,653		24,653		12/29/2023	
866167-50-5	CALVERT VP INVESTMENT GRADE BOND INDEX PORTFOLIO			44,981.503	2,178,904	48.440	2,178,904	2,401,827		57,167		37,497		37,497		12/29/2023	
866167-81-0	CALVERT VP NASDAQ 100 INDEX PORTFOLIO			21,138.606	3,026,414	143.170	3,026,414	1,849,526		8,606		1,047,156		1,047,156		12/21/2023	
866167-79-4	CALVERT VP RUSSELL 2000 SMALL CAP INDEX PORTFOLIO			16,505.779	1,316,501	79.760	1,316,501	1,186,698		10,733		171,955		171,955		11/06/2023	

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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 Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
866167-68-7	CALVERT VP RUSSELL 2000 SMALL CAP INDEX PORTFOLIO			17,084.455	1,347,280	78.860	1,347,280	1,373,752		11,560		176,883		176,883		12/29/2023	
866167-55-4	CALVERT VP S&P MIDCAP 400 INDEX PORTFOLIO CLASS F			5,634.787	672,399	119.330	672,399	611,556		33,353		57,689		57,689		12/27/2023	
131647-20-8	CALVERT VP SRI BALANCED PORTFOLIO			146,046.408	346,130	2.370	346,130	324,415		6,339		42,006		42,006		12/21/2023	
52467M-84-3	CLEARBRIDGE VARIABLE SMALL CAP GROWTH PORTFOLIO CL			15,519.910	424,470	27.350	424,470	393,655				29,997		29,997		12/26/2023	
19766E-67-3	COLUMBIA VARIABLE PORTFOLIO INCOME OPPORTUNITIES F			13,046.160	82,843	6.350	82,843	104,392		4,025		4,559		4,559		07/28/2023	
19766E-41-8	COLUMBIA VP OVERSEAS CORE FUND CLASS I			63.260	845	13.350	845	783		15		98		98		07/03/2023	
19766E-62-4	COLUMBIA VP SELECT MID CAP GROWTH FUND - CLASS 1			3,493.245	158,593	45.400	158,593	64,924				31,963		31,963		04/29/2015	
19766E-58-2	COLUMBIA VP SELECT MID CAP VALUE FUND - CLASS 1			0.112	4	36.840	4	1								04/09/2012	
19765R-30-3	COLUMBIA VP SMALL CAP VALUE FUND - CLASS 1			11,782.950	152,943	12.980	152,943	159,298		9,342		15,579		15,579		12/26/2023	
246493-87-8	DELAWARE VIP EMERGING MARKETS SERIES STANDARD CLAS			27,918.003	615,592	22.050	615,592	639,044		8,374		59,131		59,131		12/05/2023	
246493-67-0	DELAWARE VIP SMALL CAP VALUE SERIES STANDARD CLASS			40,225.676	1,544,264	38.390	1,544,264	1,523,914		65,619		75,728		75,728		12/27/2023	
233203-72-8	DFA VA GLOBAL BOND PORTFOLIO			3,384.197	32,861	9.710	32,861	35,405		1,284		295		295		12/11/2023	
233203-68-6	DFA VA INTERNATIONAL SMALL PORTFOLIO			237,542.511	2,822,005	11.880	2,822,005	2,848,601		83,150		236,944		236,944		12/27/2023	
233203-69-4	DFA VA INTERNATIONAL VALUE PORTFOLIO			28,817.715	392,209	13.610	392,209	375,434		21,164		37,889		37,889		12/26/2023	
233203-67-8	DFA VA SHORT-TERM FIXED PORTFOLIO			29,786.536	298,759	10.030	298,759	304,156		11,271		2,896		2,896		12/11/2023	
233203-77-7	DFA VA U.S. LARGE VALUE PORTFOLIO			25,216.769	820,554	32.540	820,554	776,498		28,146		50,364		50,364		12/26/2023	
233203-71-0	DFA VA U.S. TARGETED VALUE PORTFOLIO			180,218.756	4,072,944	22.600	4,072,944	3,852,826		301,960		332,519		332,519		12/29/2023	
25239Y-54-3	DFA VIT INFLATION-PROTECTED SECURITIES PORTFOLIO			95,751.890	867,512	9.060	867,512	965,649		33,048		(1,816)		(1,816)		12/28/2023	
25159W-40-2	DWS ALTERNATIVE ASSET ALLOCATION VIP A			3,190.220	40,643	12.740	40,643	40,639		2,932		(573)		(573)		04/25/2023	
25159C-30-7	DWS CAPITAL GROWTH VIP-CLASS B			29,906.521	1,120,597	37.470	1,120,597	944,792		39,255		268,100		268,100		12/29/2023	
25159C-88-5	DWS CROCI INTERNATIONAL VIP-CLASS A			327,176.814	2,444,011	7.470	2,444,011	2,276,987		72,701		315,078		315,078		12/26/2023	
25159C-80-2	DWS CROCI INTERNATIONAL VIP-CLASS B			4,989.887	37,324	7.480	37,324	36,934		1,022		4,823		4,823		04/25/2023	
25159W-70-9	DWS GLOBAL INCOME BUILDER VIP-CLASS A			368,692.280	8,291,889	22.490	8,291,889	8,434,638		232,782		818,975		818,975		12/28/2023	
25159C-50-5	DWS GLOBAL SMALL CAP VIP-CLASS B			8,791.345	87,210	9.920	87,210	87,994		864		15,818		15,818		12/21/2023	
25159W-83-2	DWS INTERNATIONAL GROWTH VIP-CLASS B			1,325.065	20,075	15.150	20,075	18,375		90		2,563		2,563		12/21/2023	
25155X-40-4	DWS SMALL CAP INDEX VIP-CLASS A			236,391.933	3,222,022	13.630	3,222,022	2,923,544		89,852		339,192		339,192		12/26/2023	
27827E-30-1	EATON VANCE VT FLOATING-RATE INCOME FUND ADVISOR C			223,565.129	1,936,074	8.660	1,936,074	1,972,903		135,591		39,858		39,858		12/29/2023	
313916-30-6	FEDERATED HERMES HIGH INCOME BOND II PRIMARY SHARE			340,200.036	1,925,532	5.660	1,925,532	2,004,452		98,181		113,396		113,396		12/29/2023	
313916-10-8	FEDERATED HERMES MANAGED VOLATILITY FUND II PRIMAR			59,633.249	537,892	9.020	537,892	581,670		9,232		33,660		33,660		12/29/2023	
922175-20-3	FIDELITY ASSET MANAGER			179,247.517	2,803,431	15.640	2,803,431	2,713,466		90,239		227,334		227,334		12/28/2023	
922175-40-1	FIDELITY ASSET MANAGER: GROWTH			26,435.502	565,984	21.410	565,984	497,207		9,690		69,091		69,091		12/29/2023	
315917-82-3	FIDELITY ENERGY			4,821.246	119,229	24.730	119,229	83,421		3,189		(2,026)		(2,026)		11/29/2023	
922174-40-4	FIDELITY GROWTH			494,415.173	46,030,053	93.100	46,030,053	37,847,752		1,954,200		10,213,290		10,213,290		12/29/2023	
315802-70-2	FIDELITY GROWTH & INCOME			340,306.020	9,201,875	27.040	9,201,875	7,266,655		464,672		932,506		932,506		12/29/2023	
315802-20-7	FIDELITY GROWTH OPPORTUNITIES			216,921.143	12,963,208	59.760	12,963,208	10,439,057				4,042,743		4,042,743		12/29/2023	
315802-50-4	FIDELITY VIP BALANCED INITIAL SHARE CLASS			51,568.108	1,151,000	22.320	1,151,000	1,046,667		52,291		146,069		146,069		12/20/2023	
922175-50-0	FIDELITY VIP CONTRAFUND PORTFOLIO INITIAL CLASS SH			963,278.260	46,844,222	48.630	46,844,222	36,116,196		1,681,014		9,961,093		9,961,093		12/29/2023	

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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 Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
922175-84-9	FIDELITY VIP CONTRAFUND PORTFOLIO SERVICE CLASS 2			7,328.917	343,213	46.830	343,213	278,583		10,520		69,590		69,590		12/29/2023	
922177-32-4	FIDELITY VIP EMERGING MARKETS PORTFOLIO INITIAL CL			9,037.408	95,616	10.580	95,616	88,185		1,920		7,431		7,431		12/13/2023	
922174-30-5	FIDELITY VIP EQUITY-INCOME PORTFOLIO - INITIAL CLA			602,099.675	14,962,177	24.850	14,962,177	13,527,969		687,002		739,916		739,916		12/29/2023	
922175-71-6	FIDELITY VIP EXTENDED MARKET INDEX PORTFOLIO INITI			1,156.157	14,961	12.940	14,961	13,279		238		1,686		1,686		12/20/2023	
922175-69-0	FIDELITY VIP EXTENDED MARKET INDEX PORTFOLIO SERVI			27,540.760	355,276	12.900	355,276	315,954		4,905		41,283		41,283		12/11/2023	
315917-84-9	FIDELITY VIP FINANCIALS PORTFOLIO INITIAL CLASS			33,528.364	503,596	15.020	503,596	419,527		31,638		33,008		33,008		11/29/2023	
922174-59-4	FIDELITY VIP FREEDOM FUNDS 2010 PORTFOLIO SERVICE			40,822.236	458,025	11.220	458,025	553,126		44,642		(6,924)		(6,924)		12/20/2023	
922174-56-0	FIDELITY VIP FREEDOM FUNDS 2015 PORTFOLIO SERVICE			9,255.045	105,600	11.410	105,600	125,588		5,189		4,760		4,760		12/28/2023	
922174-53-7	FIDELITY VIP FREEDOM FUNDS 2020 PORTFOLIO SERVICE			47,729.004	591,840	12.400	591,840	618,263		18,680		40,567		40,567		12/29/2023	
922174-49-5	FIDELITY VIP FREEDOM FUNDS 2025 PORTFOLIO SERVICE			360,207.734	5,406,718	15.010	5,406,718	5,459,881		120,745		436,053		436,053		12/29/2023	
922174-46-1	FIDELITY VIP FREEDOM FUNDS 2030 PORTFOLIO SERVICE			366,009.940	5,581,652	15.250	5,581,652	5,515,764		108,183		523,947		523,947		12/29/2023	
922178-60-3	FIDELITY VIP FREEDOM FUNDS 2035 SERVICE CLASS 2			149,502.083	3,845,194	25.720	3,845,194	3,503,638		62,316		371,307		371,307		12/29/2023	
922178-88-4	FIDELITY VIP FREEDOM FUNDS 2040 SERVICE CLASS 2			97,440.886	2,407,764	24.710	2,407,764	2,340,945		51,853		285,224		285,224		12/29/2023	
922178-85-0	FIDELITY VIP FREEDOM FUNDS 2045 SERVICE CLASS 2			26,156.392	653,387	24.980	653,387	644,870		13,756		75,961		75,961		12/28/2023	
922178-82-7	FIDELITY VIP FREEDOM FUNDS 2050 SERVICE CLASS 2			136,601.305	3,084,457	22.580	3,084,457	3,148,427		66,938		376,006		376,006		12/29/2023	
922174-66-9	FIDELITY VIP FREEDOM INCOME FUND SERVICE CLASS 2			35,265.839	385,103	10.920	385,103	385,371		11,141		8,141		8,141		12/20/2023	
922174-83-4	FIDELITY VIP GOV'T MMKT PORT SVS CL 2			17,501,151.630	17,501,152	1.000	17,501,152	17,501,152		605,678						12/29/2023	
922174-10-7	FIDELITY VIP GOV'T MMT PORT INT CL			16,169,167.350	16,169,167	1.000	16,169,167	16,169,167		575,430						12/29/2023	
922174-20-6	FIDELITY VIP HIGH INCOME PORTFOLIO - INITIAL CLASS			111,681.199	513,734	4.600	513,734	581,784		28,028		19,685		19,685		12/29/2023	
922175-30-2	FIDELITY VIP INDEX 500 PORTFOLIO - INITIAL CLASS			148,228.139	68,450,272	461.790	68,450,272	55,813,562		1,335,700		11,909,787		11,909,787		12/29/2023	
922175-68-2	FIDELITY VIP INTERNATIONAL INDEX PORTFOLIO INITIAL			184,896.221	1,961,749	10.610	1,961,749	1,842,918		49,078		187,809		187,809		12/28/2023	
922175-10-4	FIDELITY VIP INVESTMENT GRADE BOND PORTFOLIO - INI			1,246,517.493	13,923,600	11.170	13,923,600	15,673,495		349,626		420,246		420,246		12/29/2023	
922175-88-0	FIDELITY VIP INVESTMENT GRADE BOND PORTFOLIO - SER			78,184.227	845,953	10.820	845,953	959,580		20,504		27,384		27,384		11/29/2023	
922176-40-9	FIDELITY VIP MID CAP PORTFOLIO INITIAL CLASS			3,225.188	117,526	36.440	117,526	114,280		3,684		11,711		11,711		12/13/2023	
922176-80-5	FIDELITY VIP MID CAP PORTFOLIO SERVICE CLASS 2			196,700.720	6,823,548	34.690	6,823,548	6,597,373		208,577		660,503		660,503		12/29/2023	
922174-50-3	FIDELITY VIP OVERSEAS PORTFOLIO - INITIAL CLASS			67,948.532	1,754,431	25.820	1,754,431	1,431,801		21,575		275,303		275,303		12/26/2023	
922174-87-5	FIDELITY VIP OVERSEAS PORTFOLIO SERVICE CLASS 2			6,602.446	168,428	25.510	168,428	145,178		1,691		25,858		25,858		12/21/2023	
922177-10-0	FIDELITY VIP REAL ESTATE PORTFOLIO - INITIAL CLASS			3,206.481	55,312	17.250	55,312	55,704		3,361		2,209		2,209		11/29/2023	
922177-85-2	FIDELITY VIP STRATEGIC INCOME PORTFOLIO INITIAL CL			6,663.499	69,833	10.480	69,833	70,081		3,026		2,980		2,980		12/13/2023	
355150-23-6	FRANKLIN ALLOCATION VIP FUND-CLASS 1			5,408.193	26,771	4.950	26,771	32,678		835		2,608		2,608		06/15/2023	
355150-22-8	FRANKLIN ALLOCATION VIP FUND-CLASS 2			58,023.960	284,317	4.900	284,317	297,214		8,088		27,657		27,657		12/14/2023	
355150-26-9	FRANKLIN DYNATECH VIP FUND - CLASS 2			290,998.961	1,242,566	4.270	1,242,566	1,355,240				366,005		366,005		12/27/2023	
355150-88-9	FRANKLIN INCOME VIP FUND-CLASS 1			182,115.153	2,715,337	14.910	2,715,337	2,600,626		280,740		(60,578)		(60,578)		08/17/2023	

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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 Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
355150-41-8	FRANKLIN INCOME VIP FUND-CLASS 2			258,338.479	3,668,406	14.200	3,668,406	3,840,018		380,348		(95,345)		(95,345)		12/29/2023	
355150-69-9	FRANKLIN MUTUAL GLOBAL DISCOVERY VIP FUND-CLASS 1			5,866.493	112,402	19.160	112,402	104,496		7,917		9,866		9,866		12/27/2023	
355150-71-5	FRANKLIN MUTUAL SHARES VIP FUND -CLASS 1			13,415.794	211,165	15.740	211,165	232,933		20,815		4,674		4,674		10/02/2023	
355150-55-8	FRANKLIN MUTUAL SHARES VIP FUND -CLASS 2			225,256.452	3,453,181	15.330	3,453,181	3,812,408		336,648		69,989		69,989		12/29/2023	
355150-81-4	FRANKLIN RISING DIVIDENDS VIP FUND-CLASS 1			10,343.156	291,987	28.230	291,987	295,890		30,119		1,917		1,917		06/15/2023	
355150-67-3	FRANKLIN SMALL CAP VALUE VIP FUND-CLASS 1			6,953.212	98,457	14.160	98,457	119,313		5,429		5,912		5,912		06/15/2023	
355150-59-0	FRANKLIN SMALL CAP VALUE VIP FUND-CLASS 2			558,496.100	7,411,243	13.270	7,411,243	7,334,741		405,856		421,855		421,855		12/29/2023	
355150-52-5	FRANKLIN SMALL-MID CAP GROWTH VIP FUND-CLASS 2			529,437.743	7,052,111	13.320	7,052,111	7,981,275				1,460,611		1,460,611		12/26/2023	
355150-33-5	FRANKLIN STRATEGIC INCOME VIP FUND-CLASS 1			22,714.328	213,288	9.390	213,288	246,356		9,517		6,953		6,953		07/03/2023	
355150-87-1	FRANKLIN U.S. GOVERNMENT SECURITIES VIP FUND-CLAS			20,399.033	216,638	10.620	216,638	233,593		5,012		4,010		4,010		12/29/2023	
355150-42-6	FRANKLIN U.S. GOVERNMENT SECURITIES VIP FUND-CLAS			539,356.343	5,587,732	10.360	5,587,732	6,352,292		141,173		93,665		93,665		12/29/2023	
380987-59-4	GOLDMAN SACHS GOVERNMENT MONEY MARKET INSTITUTIONA			5,049,803.920	5,050,608	1.000	5,050,608	5,049,804	804	108,334						12/29/2023	
00888X-79-9	INVESCO V.I. AMERICAN FRANCHISE FUND I			133,849.395	7,891,760	58.960	7,891,760	7,736,295		154,566		2,129,934		2,129,934		12/29/2023	
00888X-78-1	INVESCO V.I. AMERICAN FRANCHISE FUND II			26,009.148	1,383,947	53.210	1,383,947	1,450,839		29,761		354,142		354,142		12/29/2023	
00888X-57-5	INVESCO V.I. AMERICAN VALUE FUND - SERIES I SHARES			2,456.562	34,343	13.980	34,343	36,750		6,766		(2,132)		(2,132)		10/26/2023	
00888X-77-3	INVESCO V.I. COMSTOCK FUND			45.028	886	19.670	886	881		67		4		4		12/22/2023	
00900X-75-1	INVESCO V.I. DISCOVERY MID CAP GROWTH FUND - SERIE			7,324.603	460,058	62.810	460,058	587,914				53,132		53,132		12/26/2023	
00900X-74-4	INVESCO V.I. DISCOVERY MID CAP GROWTH FUND - SERIE			17,650.016	953,277	54.010	953,277	1,245,268				103,228		103,228		12/29/2023	
008892-50-7	INVESCO V.I. EQV INTERNATIONAL EQUITY FUND - SERIE			112,385.980	3,831,238	34.090	3,831,238	4,111,836		9,733		550,265		550,265		12/29/2023	
008892-65-5	INVESCO V.I. EQV INTERNATIONAL EQUITY FUND - SERIE			223,474.214	7,479,682	33.470	7,479,682	7,688,300		5,245		1,091,788		1,091,788		12/29/2023	
008892-52-3	INVESCO VI GLOBAL REAL ESTATE FUND (SERIES I SHARE			283,938.869	3,969,465	13.980	3,969,465	4,412,824		55,125		273,247		273,247		12/29/2023	
008892-41-6	INVESCO VI HEALTH CARE FUND (SERIES I SHARES)			14,115.479	365,732	25.910	365,732	394,248				10,763		10,763		12/21/2023	
008892-54-9	INVESCO VI SMALL CAP EQUITY FUND (SERIES I SHARES)			40,258.371	692,444	17.200	692,444	752,034		11,517		75,610		75,610		12/29/2023	
008892-53-1	INVESCO VI SMALL CAP EQUITY FUND (SERIES II SHARES			15,085.467	233,674	15.490	233,674	247,156		4,491		27,851		27,851		12/21/2023	
471021-20-4	JANUS HENDERSON ENTERPRISE PORTFOLIO - INSTITUTION			73,675.386	5,637,641	76.520	5,637,641	5,954,079		345,251		475,183		475,183		12/26/2023	
471021-50-1	JANUS HENDERSON FLEXIBLE BOND PORTFOLIO - INSTITUT			427,761.194	4,299,000	10.050	4,299,000	4,310,424		170,149		34,821		34,821		12/29/2023	
471021-43-6	JANUS HENDERSON MID CAP VALUE PORTFOLIO INSTITUTIO			45,837.141	803,525	17.530	803,525	775,883		25,708		56,628		56,628		12/20/2023	
52467K-77-1	LEGG MASON WESTERN ASSET CORE PLUS VIT I			47,220.286	233,740	4.950	233,740	231,120		8,741		6,175		6,175		12/08/2023	
53500Q-17-1	LVIP DELAWARE SMID CAP CORE FUND - STANDARD CLASS			13,606.273	347,790	25.561	347,790	327,302		19,288		27,077		27,077		12/28/2023	
53500L-73-5	LVIP JPMORGAN CORE BOND FUND SERVICE CLASS			100,328.034	977,897	9.747	977,897	993,102		25,424		16,855		16,855		12/28/2023	
53500L-74-3	LVIP JPMORGAN CORE BOND FUND STANDARD CLASS			304,801.618	3,009,916	9.875	3,009,916	3,387,876		102,461		58,614		58,614		12/27/2023	
53500Q-47-8	LVIP JPMORGAN MID CAP VALUE FUND STANDARD CLASS			881,607.760	8,968,596	10.173	8,968,596	9,139,630		903,181		(27,946)		(27,946)		12/29/2023	

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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 Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
53500Q-45-2	LVIP JPMORGAN SMALL CAP CORE FUND STANDARD CLASS			5,200.227	103,219	19.849	103,219	104,444		2,078		9,720		9,720		12/13/2023	
53500L-76-8	LVIP JPMORGAN U.S. EQUITY FUND STANDARD CLASS			93,884.218	3,532,488	37.626	3,532,488	2,784,048		194,543		558,453		558,453		12/20/2023	
589512-10-2	MERGER VL			2,508.786	27,998	11.160	27,998	27,461		2,315		(1,164)		(1,164)		12/07/2023	
55274F-49-7	MFS GLOBAL TACTICAL ALLOCATION PORTFOLIO - INITIAL			40,507.597	552,119	13.630	552,119	607,773		21,704		26,624		26,624		12/26/2023	
55274F-48-9	MFS GOVERNMENT SECURITIES PORTFOLIO VIT II INITIA			16,244.696	176,580	10.870	176,580	177,700		2,199		(1,120)		(1,120)		12/29/2023	
55273F-10-0	MFS GROWTH SERIES VIT INITIAL CLASS			88,437.869	5,331,919	60.290	5,331,919	4,685,438		338,605		884,281		884,281		12/27/2023	
55274F-46-3	MFS INTERNATIONAL GROWTH PORTFOLIO VIT II - INITIA			144,855.911	2,125,036	14.670	2,125,036	1,796,639		82,348		179,282		179,282		12/29/2023	
55274F-45-5	MFS INTERNATIONAL INTRINSIC VALUE PORTFOLIO - INIT			583,757.742	17,162,478	29.400	17,162,478	18,728,047		1,206,487		991,158		991,158		12/27/2023	
55274F-84-4	MFS INTERNATIONAL INTRINSIC VALUE PORTFOLIO - SERV			28,462.071	820,562	28.830	820,562	898,274		58,248		52,153		52,153		12/26/2023	
55273F-67-0	MFS MID CAP GROWTH SERIES INITIAL CLASS			241,723.305	2,071,569	8.570	2,071,569	2,067,736		22,894		285,955		285,955		12/29/2023	
55273F-84-5	MFS NEW DISCOVERY SERIES			689.813	8,926	12.940	8,926	11,839				1,124		1,124		08/23/2022	
55274F-35-6	MFS RESEARCH INTERNATIONAL PORTFOLIO - INITIAL CLA			190,334.344	3,212,844	16.880	3,212,844	2,662,912		31,224		321,331		321,331		12/26/2023	
55273F-87-8	MFS TOTAL RETURN BOND SERIES INITIAL CLASS			259,800.467	3,039,665	11.700	3,039,665	3,189,791		89,508		73,899		73,899		12/26/2023	
55273F-60-5	MFS UTILITIES SERIES VIT INITIAL CLASS			2,163.424	69,770	32.250	69,770	67,921		6,147		(7,537)		(7,537)		11/03/2023	
55273F-65-4	MFS VALUE SERIES - INITIAL CLASS			642,398.115	13,663,808	21.270	13,663,808	13,812,150		893,252		(99,690)		(99,690)		12/14/2023	
86664T-30-0	MFS VIT III GLOBAL REAL ESTATE PORTFOLIO			71,092.841	929,894	13.080	929,894	1,063,805		65,381		30,261		30,261		12/29/2023	
86664T-53-2	MFS VIT III MID CAP VALUE PORTFOLIO			263,959.595	2,594,723	9.830	2,594,723	2,426,387		113,407		157,639		157,639		12/29/2023	
00162T-86-0	MORNINGSTAR AGG GRWTH ETF ASTALLC PORT CL I			25,992.665	362,858	13.960	362,858	329,923		13,280		39,705		39,705		12/06/2023	
00162T-85-2	MORNINGSTAR AGG GRWTH ETF ASTALLC PORT CL II			82,965.375	1,143,263	13.780	1,143,263	1,004,260		39,793		124,433		124,433		12/29/2023	
00162T-70-4	MORNINGSTAR BAL ETF ASTALLC PORT CL I			67,797.842	693,572	10.230	693,572	743,544		30,642		49,737		49,737		12/06/2023	
00162T-80-3	MORNINGSTAR BAL ETF ASTALLC PORT CL II			255,369.994	2,653,294	10.390	2,653,294	2,710,193		108,782		191,587		191,587		12/21/2023	
00162T-30-8	MORNINGSTAR CONS ETF ASTALLC PORT CL I			79,969.953	797,300	9.970	797,300	883,513		28,829		30,946		30,946		12/06/2023	
00162T-40-7	MORNINGSTAR CONS ETF ASTALLC PORT CL II			11,528.655	114,249	9.910	114,249	129,135		3,870		4,033		4,033		12/29/2023	
00162T-88-6	MORNINGSTAR GRWTH ETF ASTALLC PORT CL I			15,589.542	180,995	11.610	180,995	175,435		7,358		17,074		17,074		12/06/2023	
00162T-87-8	MORNINGSTAR GRWTH ETF ASTALLC PORT CL II			167,941.970	1,904,462	11.340	1,904,462	1,842,132		74,687		176,622		176,622		12/21/2023	
00162T-50-6	MORNINGSTAR INC & GRWTH ETF ASTALLC PORT CL I			7,314.768	67,150	9.180	67,150	72,115		2,336		4,309		4,309		12/06/2023	
00162T-60-5	MORNINGSTAR INC & GRWTH ETF ASTALLC PORT CL II			55,199.189	543,712	9.850	543,712	579,833		16,220		35,515		35,515		12/27/2023	
641222-85-6	NEUBERGER BERMAN AMT MID CAP GROWTH PORTFOLIO CLAS			15,714.768	360,182	22.920	360,182	394,828				53,682		53,682		12/29/2023	
641222-70-8	NEUBERGER BERMAN AMT MID CAP INTRINSIC VALUE CLASS			2,144.613	33,799	15.760	33,799	37,466		1,995		1,355		1,355		10/16/2023	
641222-83-1	NEUBERGER BERMAN AMT MID CAP INTRINSIC VALUE CLASS			952.358	18,400	19.320	18,400	16,931		809		943		943		12/29/2023	
641222-82-3	NEUBERGER BERMAN AMT SUSTAINABLITY EQUITY PORT CLA			3,915.205	131,120	33.490	131,120	119,928		1,979		25,367		25,367		12/12/2023	
693394-33-0	PIMCO DYNAMIC BOND PORTFOLIO - INSTITUTIONAL CLASS			74,790.945	649,185	8.680	649,185	697,334		21,311		18,006		18,006		12/29/2023	
693394-67-8	PIMCO GLOBAL BOND OPPORTUNITIES PORTFOLIO (UNHEDGE			4,556.869	43,837	9.620	43,837	50,928		1,460		793		793		12/29/2023	
693394-50-4	PIMCO HIGH YIELD FUND - ADMINISTRATIVE CLASS			2,472.806	17,755	7.180	17,755	19,235		937		996		996		12/29/2023	

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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 Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
693394-69-4	PIMCO INTERNATIONAL BOND PORTFOLIO (US DOLLAR HEDG			204,741.415	2,012,608	9.830	2,012,608	1,964,506		90,239		54,972		54,972		12/29/2023	
693394-65-2	PIMCO VIT ALL ASSET PORTFOLIO - ADMINISTRATIVE CLA			303,107.614	2,743,124	9.050	2,743,124	2,523,667		77,538		128,142		128,142		12/28/2023	
693394-63-7	PIMCO VIT ALL ASSET PORTFOLIO - ADVISOR CLASS SHAR			52,033.621	478,709	9.200	478,709	542,807		12,574		22,053		22,053		12/29/2023	
693394-64-5	PIMCO VIT ALL ASSET PORTFOLIO - INSTITUTIONAL CLAS			31,051.800	285,677	9.200	285,677	341,187		8,391		13,456		13,456		12/28/2023	
693394-61-1	PIMCO VIT COMMODITYREALRETURN STRATEGY PORTFOLIO -			3,274.389	17,420	5.320	17,420	22,617		2,903		(4,364)		(4,364)		12/26/2023	
693394-59-5	PIMCO VIT COMMODITYREALRETURN STRATEGY PORTFOLIO -			433,388.886	2,318,631	5.350	2,318,631	2,901,103		349,424		(525,478)		(525,478)		12/29/2023	
693394-58-7	PIMCO VIT EMERGING MARKET BOND PORTFOLIO - INSTITU			1,999.626	21,096	10.550	21,096	24,171		1,108		988		988		12/29/2023	
693394-30-6	PIMCO VIT LOW DURATION PORTFOLIO - ADMIN CLASS			25,413.616	243,971	9.600	243,971	259,885		8,477		3,041		3,041		12/29/2023	
693394-75-1	PIMCO VIT LOW DURATION PORTFOLIO - INSTITUTIONAL C			9,033.425	86,721	9.600	86,721	91,648		3,149		1,082		1,082		12/29/2023	
693394-81-9	PIMCO VIT REAL RETURN PORTFOLIO - ADMIN CLASS			119,099.963	1,377,987	11.570	1,377,987	1,593,048		39,634		8,444		8,444		12/29/2023	
693394-74-4	PIMCO VIT REAL RETURN PORTFOLIO - INSTITUTIONAL CL			2,739.949	31,701	11.570	31,701	35,032		971		196		196		12/29/2023	
693394-40-5	PIMCO VIT TOTAL RETURN PORTFOLIO - ADMINISTRATIVE			448,367.614	4,116,015	9.180	4,116,015	4,381,127		125,418		81,599		81,599		12/29/2023	
693394-53-8	PIMCO VIT TOTAL RETURN PORTFOLIO ADVISOR CLASS SHA			35,855.173	329,150	9.180	329,150	340,449		8,619		6,309		6,309		12/29/2023	
693394-78-5	PIMCO VIT TOTAL RETURN PORTOFLIO - INSTITUTIONAL C			397,766.266	3,651,494	9.180	3,651,494	4,112,305		125,704		77,332		77,332		12/29/2023	
724027-18-0	PIONEER BOND VCT CLASS I			564,858.052	5,360,503	9.490	5,360,503	6,137,573		200,284		145,194		145,194		12/29/2023	
724027-82-6	PIONEER EQUITY INCOME VCT CLASS II			440,568.389	6,643,771	15.080	6,643,771	6,661,875		563,303		(123,051)		(123,051)		12/29/2023	
724027-87-5	PIONEER FUND VCT PORTFOLIO - CLASS I SHARES			5,027,275.613	80,486,683	16.010	80,486,683	72,898,596		3,471,547		14,538,384		14,538,384		12/29/2023	
724027-62-8	PIONEER HIGH YIELD VCT CLASS II			143,248.424	1,171,772	8.180	1,171,772	1,258,302		55,772		55,878		55,878		12/29/2023	
724027-20-6	PIONEER MID CAP VALUE VCT PORTFOLIO - CLASS 1 SHAR			911,975.110	10,214,121	11.200	10,214,121	12,065,070		1,232,714		(108,497)		(108,497)		12/29/2023	
724027-23-0	PIONEER SELECT MID CAP GROWTH VCT			2,514,251.576	55,363,820	22.020	55,363,820	63,517,335				8,738,331		8,738,331		12/29/2023	
724027-64-4	PIONEER STRATEGIC INCOME VCT CLASS II			408,588.934	3,616,012	8.850	3,616,012	4,030,734		120,148		143,216		143,216		12/29/2023	
724027-63-6	PIONEER STRATEGIC INCOME VCT PORTFOLIO CLASS I SHA			91,592.229	811,507	8.860	811,507	932,165		29,388		32,536		32,536		12/29/2023	
78080T-10-5	ROYCE CAPITAL FUND SMALL-CAP PORTFOLIO ANNUITY INV			3,879.801	37,207	9.590	37,207	30,554		3,247		4,479		4,479		12/14/2023	
77954T-20-9	T. ROWE PRICE ALL-CAP OPPORTUNITIES PORTFOLIO			392,914.381	13,516,256	34.400	13,516,256	11,784,751		915,044		1,808,423		1,808,423		12/29/2023	
77954T-50-6	T. ROWE PRICE BLUE CHIP GROWTH PORTFOLIO			330,877.656	15,283,239	46.190	15,283,239	13,625,467				4,815,417		4,815,417		12/29/2023	
77954T-10-0	T. ROWE PRICE EQUITY INCOME PORTFOLIO			20,479.260	568,504	27.760	568,504	555,006		34,235		15,080		15,080		12/20/2023	
77954T-60-5	T. ROWE PRICE HEALTH SCIENCES PORTFOLIO			24,208.394	1,338,966	55.310	1,338,966	1,232,829		46,518		(6,672)		(6,672)		12/29/2023	
77955H-10-5	T. ROWE PRICE INTERNATIONAL STOCK PORTFOLIO			18,416.909	276,438	15.010	276,438	282,687		2,624		35,994		35,994		12/20/2023	
77954R-10-4	T.ROWE PRICE LIMITED-TERM BOND PORTFOLIO			27,896.896	130,000	4.660	130,000	135,293		4,182		1,938		1,938		12/29/2023	
355150-77-2	TEMPLETON DEVELOPING MARKETS VIP FUND-CLASS 1			6,892.411	57,207	8.300	57,207	63,072		1,288		5,189		5,189		06/15/2023	
355150-48-3	TEMPLETON DEVELOPING MARKETS VIP FUND-CLASS 2			306,620.030	2,523,483	8.230	2,523,483	2,792,252		49,940		224,495		224,495		12/29/2023	
355150-70-7	TEMPLETON GLOBAL BOND VIP FUND-CLASS 1			40,033.683	543,257	13.570	543,257	556,628				17,741		17,741		10/02/2023	
355150-56-6	TEMPLETON GLOBAL BOND VIP FUND-CLASS 2			228,585.161	2,935,033	12.840	2,935,033	3,441,356				84,372		84,372		12/29/2023	

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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 Identi-fication	Description	Code	For-eign	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 Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
355150-76-4	TEMPLETON GROWTH VIP FUND-CLASS 1			6,758.037	82,854	12.260	82,854	87,664		2,647		11,861		11,861		06/15/2023	
355150-49-1	TEMPLETON GROWTH VIP FUND-CLASS 2			263,810.718	3,163,091	11.990	3,163,091	3,080,174		94,275		444,998		444,998		12/29/2023	
89154T-73-1	TOUCHSTONE VP COMMON STOCK			7,152.116	80,890	11.310	80,890	73,503		5,215		11,809		11,809		12/27/2023	
921082-30-1	VANECK VIP GLOBAL RESOURCES FUND - INITIAL CLASS			11,836.962	314,745	26.590	314,745	303,096		8,795		(20,032)		(20,032)		12/28/2023	
921925-40-0	VANGUARD VIF - BALANCED PORTFOLIO - INVESTOR CLASS			175,158.942	4,079,452	23.290	4,079,452	4,136,905		193,971		271,377		271,377		12/29/2023	
921925-82-2	VANGUARD VIF - CAPITAL GROWTH PORTFOLIO			64,445.397	2,988,978	46.380	2,988,978	2,812,398		110,231		458,153		458,153		12/29/2023	
921925-87-1	VANGUARD VIF - DIVERSIFIED VALUE PORTFOLIO			136,433.634	2,132,458	15.630	2,132,458	1,936,196		119,338		229,053		229,053		12/26/2023	
921925-60-8	VANGUARD VIF - EQUITY INCOME PORTFOLIO			902,833.954	21,586,760	23.910	21,586,760	21,320,198		1,408,873		238,892		238,892		12/29/2023	
921925-30-1	VANGUARD VIF - EQUITY INDEX PORTFOLIO			845,897.802	51,506,717	60.890	51,506,717	45,326,378		2,012,574		8,515,596		8,515,596		12/29/2023	
921925-80-6	VANGUARD VIF - HIGH YIELD BOND PORTFOLIO - INVESTO			370,240.199	2,728,670	7.370	2,728,670	2,801,335		105,622		147,911		147,911		12/27/2023	
921925-70-7	VANGUARD VIF - INTERNATIONAL PORTFOLIO - INVESTOR			570,359.655	14,013,737	24.570	14,013,737	15,319,434		537,451		997,924		997,924		12/29/2023	
921925-85-5	VANGUARD VIF - MID-CAP INDEX PORTFOLIO - INVESTOR			914,159.167	21,875,829	23.930	21,875,829	21,572,709		568,901		2,329,324		2,329,324		12/29/2023	
921925-86-3	VANGUARD VIF - SHORT TERM INVESTMENT GRADE PORTFOL			154,570.314	1,593,620	10.310	1,593,620	1,572,642		26,154		56,803		56,803		12/28/2023	
921925-88-9	VANGUARD VIF - SMALL COMPANY GROWTH PORTFOLIO			343,832.830	6,054,896	17.610	6,054,896	5,619,258		18,998		845,739		845,739		12/27/2023	
921925-20-2	VANGUARD VIF - TOTAL BOND MARKET INDEX PORTFOLIO -			739,357.972	7,859,375	10.630	7,859,375	7,967,420		126,036		184,403		184,403		12/29/2023	
921925-81-4	VANGUARD VIF - TOTAL STOCK MARKET INDEX PORTFOLIO			822,708.195	40,682,920	49.450	40,682,920	35,183,810		2,233,137		5,840,507		5,840,507		12/29/2023	
921925-79-8	VANGUARD VIF CONSERVATIVE ALLOCATION			345.249	8,438	24.440	8,438	7,734				704		704		12/14/2023	
921925-84-8	VANGUARD VIF REAL ESTATE INDEX PORTFOLIO			232,354.201	2,769,662	11.920	2,769,662	2,984,066		142,465		135,807		135,807		12/29/2023	
921925-76-4	VANGUARD VIF TOTAL INTERNATIONAL STOCK MARKET INDE			126,504.533	2,667,981	21.090	2,667,981	2,588,706		83,697		247,912		247,912		12/26/2023	
92829L-70-3	VIRTUS DUFF & PHELPS REAL ESTATE SECURITIES SERIES			13,563.074	263,666	19.440	263,666	263,790		7,719		15,002		15,002		12/27/2023	
92829L-84-4	VIRTUS DUFF & PHELPS REAL ESTATE SECURITIES SERIES			99,279.034	1,925,020	19.390	1,925,020	1,960,169		59,632		118,674		118,674		12/29/2023	
92829L-83-6	VIRTUS KAR SMALL-CAP GROWTH SERIES CLASS I			290,531.491	7,684,558	26.450	7,684,558	9,144,968		446,742		671,808		671,808		12/29/2023	
92829L-86-9	VIRTUS NEWFLEET MULTI-SECTOR INTERMEDIATE BOND SER			77,508.656	655,723	8.460	655,723	652,704		31,212		20,530		20,530		12/26/2023	
92913T-46-3	VOYA GLOBAL HIGH DIVIDEND LOW VOLATILITY CL S			80,861.967	893,525	11.050	893,525	811,442		50,229		3,809		3,809		12/29/2023	
92914F-66-0	VY JPMORGAN EMERGING MARKETS EQUITY PORTFOLIO INIT			80,461.107	1,011,395	12.570	1,011,395	1,329,780		18,736		44,885		44,885		12/28/2023	
933702-10-2	WANGER ACORN			26,659.735	355,373	13.330	355,373	446,858				62,073		62,073		12/20/2023	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					1,022,691,483	XXX	1,022,691,483	976,359,443	28,891	38,337,601		124,813,400		124,813,400		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					1,022,691,483	XXX	1,022,691,483	976,359,443	28,891	38,337,601		124,813,400		124,813,400		XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
922908-76-9	VANGUARD TSM IDX ETF			1,226.000	290,832	237.220	290,832	284,674		4,167		56,196		56,196		12/28/2023	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					290,832	XXX	290,832	284,674		4,167		56,196		56,196		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					1,022,982,315	XXX	1,022,982,315	976,644,117	28,891	38,341,768		124,869,596		124,869,596		XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,022,982,315	XXX	1,022,982,315	976,644,117	28,891	38,341,768		124,869,596		124,869,596		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$ .....
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	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
38383P-GV-7	GNR 2022-050 YB - CMO/RMBS		06/07/2023	KEYBANK		4,476,563	5,000,000	5,347
91282C-EG-2	UNITED STATES TREASURY		03/30/2023	Various		68,327,344	70,000,000	97,665
91282C-FN-6	UNITED STATES TREASURY		09/29/2023	Various		138,392,188	140,000,000	120,184
91282C-FY-2	UNITED STATES TREASURY		12/04/2023	WELLS FARGO		24,442,383	25,000,000	10,587
91282C-JN-2	UNITED STATES TREASURY		12/29/2023	MERRILL LYNCH PIERCE FENNER		5,112,500	5,000,000	17,333
0109999999. Subtotal - Bonds - U.S. Governments						240,750,977	245,000,000	251,117
235218-M2-7	DALLAS TEX		11/27/2023	JP MORGAN SECURITIES INC.		5,687,120	8,000,000	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,687,120	8,000,000	
3136AC-TQ-4	FNR 2013-20 KZ - CMO/RMBS		12/01/2023	Direct		114,794	114,794	
3136AF-XR-0	FNR 2013-87 KZ - CMO/RMBS		03/01/2023	Direct		30,938	30,938	
3136AR-XA-1	FNR 2016-20 AM - CMO/RMBS		08/25/2023	KEYBANK		4,429,205	5,173,266	14,586
3136AU-L8-2	FNR 2016-102 AY - CMO/RMBS		12/01/2023	BK OF NYC/FCSTONE		3,952,089	4,496,000	1,873
3136B1-3S-1	FNR 2018-44 PZ - CMO/RMBS		12/01/2023	Direct		1,365,547	1,365,547	
3136BA-2A-1	FNR 2020-45 CZ - CMO/RMBS		12/01/2023	Direct		212,184	212,184	
3136BM-ZU-5	FNR 2022-22 KL - CMO/RMBS		04/07/2023	KEYBANK		2,939,494	3,082,038	3,767
3136BN-AT-3	FNR 2022-35 BP - CMO/RMBS		06/07/2023	GOLDMAN		4,182,226	4,599,999	4,919
3136BN-X6-8	FNR 2022-61 P - CMO/RMBS		02/16/2023	KEYBANK		474,532	491,345	1,146
3136BP-CX-7	FNR 2022-64 LE - CMO/RMBS		06/07/2023	GOLDMAN		11,444,950	11,734,649	16,135
3136BP-VJ-7	FNR 2023-1 MY - CMO/RMBS		03/02/2023	BK OF AMER - MTGE		5,693,438	6,000,000	4,500
3136BQ-AW-9	FNR 2023-29 JA - CMO/RMBS		06/08/2023	MORGAN STANLEY CO		3,003,984	3,000,000	13,292
3137AQ-U2-2	FHR 4048 CE - CMO/RMBS		12/07/2023	BK OF NYC/FCSTONE		1,134,137	1,226,094	1,499
3137BD-BB-1	FHR 3451 BY - CMO/RMBS		12/01/2023	BK OF NYC/FCSTONE		4,166,849	4,566,410	2,537
3137BR-S2-2	FHR 4612 HZ - CMO/RMBS		12/01/2023	Direct		296,259	296,259	
3137BY-6K-1	FHR 4680 GZ - CMO/RMBS		12/01/2023	Direct		78,464	78,464	
3137H7-C3-5	FHR 5227 EP - CMO/RMBS		12/01/2023	KEYBANK		3,580,343	3,893,000	2,163
3137H7-F5-7	FHR 5218 CL - CMO/RMBS		08/24/2023	KEYBANK		19,495,450	21,765,545	45,630
3137H8-ZU-8	FHR 5254 DM - CMO/RMBS		02/03/2023	KEYBANK		2,246,528	2,273,526	1,989
3137H9-5A-3	FHR 5263 EM - CMO/RMBS		02/15/2023	KEYBANK		4,064,312	4,348,311	9,663
0909999999. Subtotal - Bonds - U.S. Special Revenues						72,905,721	78,748,368	123,699
00287Y-BX-6	ABBVIE INC		11/16/2023	RBC CAPITAL MARKETS, LLC		982,259	1,094,000	17,407
00287Y-BX-6	ABBVIE INC		11/16/2023	RBC CAPITAL MARKETS, LLC		3,929,933	4,377,000	69,643
03027X-CD-0	AMERICAN TOWER CORP		08/21/2023	Various		5,417,020	5,485,000	20,147
05072M-AG-8	AUDAX 4R AR - CDO	C	03/17/2023	MERRILL LYNCH PIERCE FENNER		3,000,000	3,000,000	
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS INC		12/12/2023	CITIGROUP GLOBAL MARKETS, INC		3,946,062	4,806,000	52,712
05366D-AA-6	AVIATION CAPITAL GROUP LLC		06/12/2023	JP MORGAN CHASE BANK/HSBCSI		2,998,788	3,033,000	
053484-AD-3	AVALONBAY COMMUNITIES INC		05/24/2023	WELLS FARGO		4,988,800	5,000,000	117,361
05368V-AA-4	AVIENT CORP		08/16/2023	FLOW TRADERS U.S. INSTITUTIONAL TRA		248,850	250,000	841
110122-DU-9	BRISTOL-MYERS SQUIBB CO		09/13/2023	RBC CAPITAL MARKETS, LLC		999,687	1,167,000	
06417X-AP-6	BANK OF NOVA SCOTIA	C	01/24/2023	SCOTIABANK		1,999,599	2,001,000	
11259N-AA-2	BROOKFIELD CAPITAL FINANCE LLC		06/07/2023	DEUTSCHE BANK SECURITIES, INC.		2,000,000	2,000,000	
06763F-AC-4	BABSN 232 B1 - CDO	C	05/31/2023	MERRILL LYNCH PIERCE FENNER		2,000,000	2,000,000	
11271L-AK-8	BROOKFIELD FINANCE INC		11/27/2023	MERRILL LYNCH PIERCE FENNER		7,500,000	7,500,000	
09659W-2V-5	BNP PARIBAS SA	C	02/01/2023	HSBC SECURITIES INC.		2,991,114	2,952,000	8,405
12636Y-AC-6	CRH AMERICA FINANCE INC		11/15/2023	JP MORGAN CHASE BANK/HSBCSI		2,984,512	3,174,000	14,975
11135F-BR-1	BROADCOM INC		08/02/2023	DEUTSCHE BANK SECURITIES, INC.		1,973,682	2,142,000	25,942
12661P-AB-5	CSL FINANCE PLC	C	06/09/2023	HSBC SECURITIES INC.		994,614	1,039,000	5,377
12661P-AB-5	CSL FINANCE PLC	C	11/08/2023	Various		4,957,367	5,208,000	39,330
12661P-AC-3	CSL FINANCE PLC	C	02/28/2023	GOLDMAN		3,937,636	4,208,000	62,097
12685J-AC-9	CABLE ONE INC		09/06/2023	STATE STREET GLOBAL MARKETS, L		387,635	500,000	6,278
126694-HK-7	CWHL 2005-25 A6 - CMO/RMBS		04/01/2023	Direct		1	1	
14318Q-AG-5	CGMS 235 C - CDO	C	11/10/2023	GOLDMAN		500,000	500,000	
141781-BW-3	CARGILL INC		12/21/2023	DEUTSCHE BANK SECURITIES, INC.		1,998,992	2,105,000	936
14318Q-AJ-9	CGMS 235 D - CDO	C	11/10/2023	GOLDMAN		500,000	500,000	
141781-BZ-6	CARGILL INC		02/07/2023	GOLDMAN		4,430,336	4,296,000	72,167
143658-AH-5	CARNIVAL CORP		04/21/2023	Market Axess		76,275	100,000	1,847
15189X-BD-9	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		09/13/2023	RBC CAPITAL MARKETS, LLC		999,879	1,001,000	

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
144285-AL-7	CARPENTER TECHNOLOGY CORP		03/07/2023	MORGAN STANLEY CO		485,000	500,000	4,781
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	09/06/2023	Barclays Capital		995,728	1,150,000	4,041
17150E-AA-9	CHMML 2 A1 - CDO	C	03/16/2023	BANK OF NEW YORK/NATIXIS, NEW		2,000,000	2,000,000	
20030N-ED-9	COMCAST CORP		11/13/2023	DEUTSCHE BANK SECURITIES, INC.		975,659	1,015,000	23,861
17295F-AC-8	CITZN 2023-2 A2B - ABS		09/06/2023	JP MORGAN CHASE BANK/HSBCSI		4,000,000	4,000,000	
224044-CN-5	COX COMMUNICATIONS INC		12/18/2023	TD Securities		1,998,468	2,375,000	858
18972E-AB-1	CLYDESDALE ACQUISITION HOLDINGS INC		12/05/2023	Market Axess		798,656	898,000	11,350
224044-CS-4	COX COMMUNICATIONS INC		06/12/2023	JP MORGAN CHASE BANK/HSBCSI		998,730	1,000,000	
191241-AH-1	COCA-COLA FEMSA SAB DE CV	C	09/06/2023	Barclays Capital		3,485,046	4,025,000	14,143
22822V-BB-6	CROWN CASTLE INC		04/24/2023	MERRILL LYNCH PIERCE FENNER		999,725	1,002,000	
21036P-BE-7	CONSTELLATION BRANDS INC		10/03/2023	Barclays Capital		1,987,096	2,296,000	12,858
25389J-AV-8	DIGITAL REALTY TRUST LP		03/08/2023	GOLDMAN		741,488	750,000	6,359
21036P-BH-0	CONSTELLATION BRANDS INC		02/28/2023	TD Securities		996,883	1,265,000	2,451
256746-AK-4	DOLLAR TREE INC		04/11/2023	CITIGROUP GLOBAL MARKETS, INC		982,522	1,386,000	17,152
22822V-AL-5	CROWN CASTLE INC		09/06/2023	MERRILL LYNCH PIERCE FENNER		996,671	1,069,000	2,937
26442U-AQ-7	DUKE ENERGY PROGRESS LLC		03/06/2023	MITSUBISHI		4,248,980	4,250,000	
22822V-AN-1	CROWN CASTLE INC		11/29/2023	CITIGROUP GLOBAL MARKETS, INC		3,993,487	4,581,000	6,312
26884A-BL-6	ERP OPERATING LP		08/02/2023	WELLS FARGO		2,990,214	3,357,000	9,232
24703T-AG-1	DELL INTERNATIONAL LLC		09/21/2023	DEUTSCHE BANK SECURITIES, INC.		6,819,731	7,012,000	179,624
26884T-AX-0	ERAC USA FINANCE LLC		04/26/2023	JP MORGAN CHASE BANK/HSBCSI		995,000	1,000,000	
25389J-AU-0	DIGITAL REALTY TRUST LP		08/24/2023	JP MORGAN CHASE BANK/HSBCSI		4,466,250	5,000,000	28,500
29366M-AE-8	ENTERGY ARKANSAS LLC		08/14/2023	CITIGROUP GLOBAL MARKETS, INC		7,981,969	8,027,000	
254687-FL-5	WALT DISNEY CO		10/05/2023	CITIGROUP GLOBAL MARKETS, INC		1,994,420	2,422,000	5,248
361448-BM-4	GATX CORP		09/06/2023	Various		2,990,250	3,000,000	
26441C-BE-4	DUKE ENERGY CORP		07/06/2023	MITSUBISHI		5,619,947	6,297,000	14,868
361448-BN-2	GATX CORP		12/05/2023	TRUIST		5,334,850	5,000,000	33,542
26884T-AV-4	ERAC USA FINANCE LLC		12/15/2023	TRUIST		993,784	1,002,000	6,146
404121-AJ-4	HCA INC		09/13/2023	MERRILL LYNCH PIERCE FENNER		997,345	1,008,000	2,205
30161N-AX-9	EXELON CORP		05/31/2023	GOLDMAN		3,285,415	3,500,000	18,506
49271V-AQ-3	KEURIG DR PEPPER INC		10/12/2023	DEUTSCHE BANK SECURITIES, INC.		1,998,837	2,272,000	256
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS		06/21/2023	MORGAN STANLEY CO		2,976,077	3,624,676	23,221
59523U-AQ-0	MID-AMERICA APARTMENTS LP		04/19/2023	Various		2,708,511	2,883,000	39,420
341081-GP-6	FLORIDA POWER & LIGHT CO		05/15/2023	JP MORGAN CHASE BANK/HSBCSI		3,998,360	4,000,000	
59523U-AS-6	MID-AMERICA APARTMENTS LP		12/19/2023	JP MORGAN CHASE BANK/HSBCSI		1,984,280	2,454,000	14,601
344928-AC-0	FORDO 23A A2B - ABS		03/28/2023	BNP PARIBAS SECURITIES BOND		3,900,000	3,900,000	
74170*-BZ-1	Prime Property Fund, LLC		03/15/2023	Unknown		6,000,000	6,000,000	
34501*-AB-9	Football Club Term Notes 2023-XV Trust		03/28/2023	Unknown		5,000,000	5,000,000	
74460D-AH-2	PUBLIC STORAGE OPERATING CO		11/10/2023	TRUIST		2,998,881	3,537,000	958
362583-AC-0	GMCAR 2023-2 A2B - ABS		04/04/2023	MERRILL LYNCH PIERCE FENNER		5,000,000	5,000,000	
74460W-AF-4	PUBLIC STORAGE OPERATING CO		08/09/2023	TRUIST		997,766	993,000	2,120
36267V-AH-6	GE HEALTHCARE TECHNOLOGIES INC		09/12/2023	Various		5,158,160	5,053,000	121,718
756109-BT-0	REALTY INCOME CORP		04/05/2023	Various		23,496,374	23,971,000	
378272-AV-0	GLENCORE FUNDING LLC		03/13/2023	BNP PARIBAS SECURITIES BOND		7,899,780	8,032,000	99,106
76169#-AS-2	Reyes Holdings, L.L.C		05/17/2023	Unknown		2,000,000	2,000,000	
398905-AN-9	GROUP 1 AUTOMOTIVE INC		09/06/2023	Market Axess		618,765	700,000	1,789
78016E-YH-4	ROYAL BANK OF CANADA		11/30/2023	RBC CAPITAL MARKETS, LLC		1,994,369	2,478,000	4,908
41242*-CG-5	Hardwood Funding LLC		06/07/2023	Unknown		2,000,000	2,000,000	
78016H-ZQ-6	ROYAL BANK OF CANADA	C	04/24/2023	RBC CAPITAL MARKETS, LLC		6,999,200	7,014,000	
44891A-CE-5	HYUNDAI CAPITAL AMERICA		04/25/2023	JP MORGAN CHASE BANK/HSBCSI		995,386	972,000	4,228
78355H-KY-4	RYDER SYSTEM INC		10/30/2023	MIZUHO_SECURITIES		993,659	996,000	
44918C-AC-6	HART 2023-C A2B - ABS		12/19/2023	BNP PARIBAS SECURITIES BOND		3,246,591	3,239,000	3,222
852060-AD-4	SPRINT CAPITAL CORP		12/14/2023	MORGAN STANLEY CO		993,796	921,000	5,804
458140-CF-5	INTEL CORP		09/12/2023	Various		6,476,584	6,507,000	21,815
852060-AT-9	SPRINT CAPITAL CORP		05/15/2023	RBC CAPITAL MARKETS, LLC		1,973,879	1,616,000	24,352
46604C-AE-6	IVYH 20 C - CDO	C	02/13/2023	BANK OF NEW YORK/NATIXIS, NEW		1,000,000	1,000,000	
87305Q-CR-0	TTX CO		11/28/2023	CITIGROUP GLOBAL MARKETS, INC		5,886,563	5,750,000	7,347

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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
46604C-AG-1	IVYH 20 D - CDO	C	02/13/2023	BANK OF NEW YORK/NATIXIS, NEW		1,000,000	1,000,000	
90932L-AJ-6	UNITED AIRLINES INC - ABS		08/30/2023	Various		4,482,000	4,482,000	16,952
49271V-AJ-9	KEURIG DR PEPPER INC		10/26/2023	HSBC SECURITIES INC.		1,962,411	2,314,000	36,818
928668-BW-1	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		11/30/2023	TD Securities		986,594	990,000	12,741
50204H-AW-1	LCM 38R CR - CDO	C	08/24/2023	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	
984851-AH-8	YARA INTERNATIONAL ASA	C	03/16/2023	Various		5,604,773	5,218,000	116,317
50204H-BA-8	LCM 38R ER - CDO	C	08/24/2023	DEUTSCHE BANK SECURITIES, INC.		1,000,000	1,000,000	
50204H-BC-4	LCM 38R FR - CDO	C	08/24/2023	DEUTSCHE BANK SECURITIES, INC.		1,242,500	1,242,500	
502431-AF-6	L3HARRIS TECHNOLOGIES INC		04/04/2023	Barclays Capital		1,979,762	2,210,000	19,761
571903-BL-6	MARRIOTT INTERNATIONAL INC		08/10/2023	Various		4,940,718	5,048,000	56,389
59523U-AR-8	MID-AMERICA APARTMENTS LP		08/02/2023	WELLS FARGO		5,926,313	6,859,000	72,829
59523U-AS-6	MID-AMERICA APARTMENTS LP		12/19/2023	Various		1,982,048	2,450,000	16,945
606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	C	12/12/2023	TD Securities		4,064,670	4,750,000	36,803
617936-AG-4	MSEV 2320 C - CDO		11/08/2023	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
62954H-AV-0	NXP BV	C	07/11/2023	Barclays Capital		2,270,533	2,416,000	7,214
637417-AN-6	NNN REIT INC		12/11/2023	WELLS FARGO		5,970,098	7,144,000	28,774
65480M-AC-7	NAROT 2023-B - ABS		12/19/2023	BNP PARIBAS SECURITIES BOND		3,590,742	3,585,000	3,524
65480W-AC-5	NAROT 23A A2B - ABS		04/18/2023	MIZUHO_SECURITIES		1,000,000	1,000,000	
655664-AS-9	NORDSTROM INC		08/16/2023	Market Axess		705,810	800,000	13,600
67389D-AG-6	OAKCL 231 C - CDO	C	02/15/2023	JP MORGAN CHASE BANK/HSBCSI		2,000,000	2,000,000	
67402R-AN-3	OAKCL 222R A2R - CDO	C	12/18/2023	JP MORGAN SECS INC., - FIXED INCOME		2,000,000	2,000,000	
67402R-AQ-6	OAKCL 222R BR - CDO	C	12/18/2023	JP MORGAN SECS INC., - FIXED INCOME		1,500,000	1,500,000	
68233J-CN-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		11/07/2023	Barclays Capital		956,260	1,000,000	21,261
68389X-CH-6	ORACLE CORP		11/13/2023	HSBC SECURITIES INC.		4,095,978	4,020,000	4,121
68389X-CN-3	ORACLE CORP		02/02/2023	CITIGROUP GLOBAL MARKETS, INC		1,999,621	2,006,000	
70806F-AA-3	PNTPK 7 A1A - CDO		06/23/2023	BNP PARIBAS SECURITIES BOND		1,000,000	1,000,000	
70806F-AC-9	PNTPK 7 A2 - CDO		06/23/2023	BNP PARIBAS SECURITIES BOND		3,000,000	3,000,000	
70806F-AG-0	PNTPK 7 C - CDO		06/23/2023	BNP PARIBAS SECURITIES BOND		2,000,000	2,000,000	
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC		09/06/2023	JP MORGAN CHASE BANK/HSBCSI		1,000,000	1,000,000	
74460W-AF-4	PUBLIC STORAGE OPERATING CO		08/09/2023	TRUIST		2,993,299	2,979,000	6,361
75281A-BJ-7	RANGE RESOURCES CORP		04/21/2023	MERRILL LYNCH PIERCE FENNER		1,042,500	1,000,000	22,917
78351M-AA-0	RYAN SPECIALTY LLC		04/21/2023	Market Axess		89,000	100,000	1,021
83001A-AD-4	SIX FLAGS ENTERTAINMENT CORP		09/05/2023	State Street		954,916	1,000,000	24,972
842587-DS-3	SOUTHERN CO		09/05/2023	WELLS FARGO		2,999,970	3,000,000	
845467-AR-0	SOUTHWESTERN ENERGY CO		03/07/2023	Market Axess		740,600	800,000	4,539
87170A-AQ-1	SYMP 34 B1R - CDO	C	07/13/2023	MERRILL LYNCH PIERCE FENNER		1,000,000	1,000,000	
91864#-AA-8	VPC Asset Backed Opportunistic Credit Fu		12/22/2023	Unknown		847,607	847,607	
91864#-AB-6	VPC Asset Backed Opportunistic Credit Fu		12/22/2023	Unknown		508,563	508,563	
92891L-AL-6	VOYA 223R CR - CDO	C	08/31/2023	MERRILL LYNCH PIERCE FENNER		5,000,000	5,000,000	
98164Q-AC-2	WOART 2023-B A2B - ABS		04/11/2023	WELLS FARGO		1,000,000	1,000,000	
PPFQLT-V4-7	Churchill JR Capital Opp RN Feeder Fund		10/19/2023	DIRECT		2,807,579	2,807,579	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						341,437,039	355,614,927	1,819,163
N8232N-AE-7	NOURYON FINANCE B.V. - TERM LOAN	D	03/03/2023	DIRECT		495,000	500,000	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						495,000	500,000	
2509999997. Total - Bonds - Part 3						661,275,856	687,863,295	2,193,978
2509999998. Total - Bonds - Part 5						25,160,859	25,500,000	74,702
2509999999. Total - Bonds						686,436,716	713,363,295	2,268,681
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
018792-53-1	AB DISCOVERY VALUE PORTFOLIO CLASS A		12/26/2023	AllianceBernstein VPF Series	2,516.498	41,607		
024936-10-6	AMERICAN CENTURY VP VALUE FUND		12/29/2023	American Century Variable Portfolios, Inc.	79,072.736	900,346		
024936-40-3	AMERICAN CENTURY BALANCED		12/29/2023	American Century Variable Portfolios, Inc.	102,969.184	737,901		
02507T-30-8	AMERICAN CENTURY VP INFLATION PROTECTION CLASS I		12/27/2023	American Century Variable Portfolios, Inc.	64,282.510	606,368		
02507T-20-9	AMERICAN CENTURY INVESTMENTS VP INFLATION PROTECTI		12/29/2023	American Century Variable Portfolios, Inc.	48,249.430	451,772		
024936-85-8	AMERICAN CENTURY ULTRA II		12/29/2023	American Century Variable Portfolios, Inc.	15,406.240	317,760		

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024936-20-5	AMERICAN CENTURY INTERNATIONAL		12/29/2023	American Century Variable Portfolios, Inc.	29,738.066	300,604		
024936-75-9	AMERICAN CENTURY LARGE COMPANY VALUE		12/29/2023	American Century Variable Portfolios, Inc.	7,985.782	138,827		
024936-74-2	AMERICAN CENTURY VP MID CAP VALUE CLASS 1		12/21/2023	American Century Variable Portfolios, Inc.	4,861.487	89,137		
024936-88-2	AMERICAN CENTURY INVESTMENTS VP ULTRA FUND		12/29/2023	American Century Variable Portfolios, Inc.	2,717.061	54,456		
030372-40-3	AMERICAN FUNDS IS GROWTH CLASS 1		12/26/2023	American Funds	17,192.709	1,479,399		
030372-86-6	AMERICAN FUNDS IS NEW WORLD CLASS 1		12/29/2023	American Funds	35,379.331	862,131		
030372-70-0	AMERICAN FUNDS IS INTERNATIONAL CLASS 1		12/29/2023	American Funds	12,753.520	212,416		
030372-60-1	AMERICAN FUNDS INSURANCE SERIES ASSET ALLOCATION F		12/06/2023	American Funds	8,238.069	185,734		
030372-78-3	AMERICAN FUNDS IS NEW WORLD CLASS 2		12/29/2023	American Funds	6,991.665	166,382		
030372-77-5	AMERICAN FUNDS IS INTERNATIONAL CLASS 2		12/29/2023	American Funds	8,046.783	130,503		
030372-30-4	AMERICAN FUNDS IS GROWTH-INCOME CLASS 1		12/29/2023	American Funds	617.089	32,324		
030372-59-3	AMERICAN FUNDS INSURANCE SERIES CAPITAL WORLD GROW		12/29/2023	American Funds	1,906.766	24,196		
030372-88-2	AMERICAN FUNDS INSURANCE SERIES GLOBAL GROWTH FUND		12/06/2023	American Funds	545.291	17,115		
09258X-10-7	BLACKROCK HIGH YIELD V.I. FUND CLASS I		12/29/2023	BlackRock Variable Series Funds, Inc.	281,206.714	1,853,545		
09253L-77-7	BLACKROCK GLOBAL ALLOCATION V.I. FUND CLASS I		12/29/2023	BlackRock Variable Series Funds, Inc.	4,432.480	69,663		
09253L-84-3	BLACKROCK CAPITAL APPRECIATION V.I. FUND CLASS I		12/06/2023	BlackRock Variable Series Funds, Inc.	142.547	1,148		
866167-50-5	CALVERT VP INVESTMENT GRADE BOND INDEX PORTFOLIO		12/29/2023	Calvert Mutual Funds, Inc.	13,730.480	664,796		
866167-79-4	CALVERT VP RUSSELL 2000 SMALL CAP INDEX PORTFOLIO		11/06/2023	Calvert Mutual Funds, Inc.	3,785.185	265,807		
866167-54-7	CALVERT VP EAFE INTERNATIONAL INDEX PORTFOLIO CLAS		12/29/2023	Calvert Mutual Funds, Inc.	1,740.112	160,909		
866167-81-0	CALVERT VP NASDAQ 100 INDEX PORTFOLIO		12/21/2023	Calvert Mutual Funds, Inc.	584.343	67,300		
866167-55-4	CALVERT VP S&P MIDCAP 400 INDEX PORTFOLIO CLASS F		12/27/2023	Calvert Mutual Funds, Inc.	541.346	59,321		
131647-20-8	CALVERT VP SRI BALANCED PORTFOLIO		12/21/2023	Calvert Mutual Funds, Inc.	16,100.990	35,137		
866167-68-7	CALVERT VP RUSSELL 2000 SMALL CAP INDEX PORTFOLIO		12/29/2023	Calvert Mutual Funds, Inc.	459.396	32,411		
866167-69-5	CALVERT VP EAFE INTERNATIONAL INDEX PORTFOLIO		10/11/2023	Calvert Mutual Funds, Inc.	100.197	8,732		
52467M-84-3	CLEARBRIDGE VARIABLE SMALL CAP GROWTH PORTFOLIO CL		12/26/2023	ClearBridge Investments	5,352.753	137,955		
52467K-77-1	LEGG MASON WESTERN ASSET CORE PLUS VIT I		12/08/2023	ClearBridge Investments	1,823.938	8,754		
19765R-30-3	COLUMBIA VP SMALL CAP VALUE FUND - CLASS 1		12/26/2023	Columbia Funds Variable Insurance Trust	3,022.442	36,617		
933702-10-2	WANGER ACORN		12/20/2023	Columbia Funds Variable Insurance Trust	1,573.725	18,608		
19766E-67-3	COLUMBIA VARIABLE PORTFOLIO INCOME OPPORTUNITIES F		07/28/2023	Columbia Funds Variable Insurance Trust	671.474	4,035		
19766E-41-8	COLUMBIA VP OVERSEAS CORE FUND CLASS I		07/03/2023	Columbia Funds Variable Insurance Trust	2.782	34		
246493-67-0	DELAWARE VIP SMALL CAP VALUE SERIES STANDARD CLASS		12/27/2023	Delaware VIP Trust	12,168.802	428,747		
246493-87-8	DELAWARE VIP EMERGING MARKETS SERIES STANDARD CLAS		12/05/2023	Delaware VIP Trust	10,337.269	210,120		
53500Q-17-1	LVIP DELAWARE SMID CAP CORE FUND - STANDARD CLASS		12/28/2023	Delaware VIP Trust	2,759.102	66,943		
233203-71-0	DFA VA U.S. TARGETED VALUE PORTFOLIO		12/29/2023	Dimensional Fund Advisors LP	119,707.607	2,497,525		
233203-68-6	DFA VA INTERNATIONAL SMALL PORTFOLIO		12/27/2023	Dimensional Fund Advisors LP	57,834.202	653,196		
25239Y-54-3	DFA VIT INFLATION-PROTECTED SECURITIES PORTFOLIO		12/28/2023	Dimensional Fund Advisors LP	29,419.027	268,352		
233203-77-7	DFA VA U.S. LARGE VALUE PORTFOLIO		12/26/2023	Dimensional Fund Advisors LP	3,984.451	124,090		
233203-69-4	DFA VA INTERNATIONAL VALUE PORTFOLIO		12/26/2023	Dimensional Fund Advisors LP	1,808.444	23,726		
233203-67-8	DFA VA SHORT-TERM FIXED PORTFOLIO		12/11/2023	Dimensional Fund Advisors LP	1,217.293	12,170		
233203-72-8	DFA VA GLOBAL BOND PORTFOLIO		12/11/2023	Dimensional Fund Advisors LP	152.064	1,472		
05587P-30-2	BNY MELLON IP SMALL CAP STOCK INDEX PORTFOLIO - SE		12/29/2023	BNY Mellon	294,747.938	5,117,450		
09661P-20-4	BNY MELLON STOCK INDEX FUND INC - SERVICE SHARES		12/29/2023	BNY Mellon	24,734.262	1,521,492		
05589U-86-1	BNY MELLON VIF APPRECIATION PORTFOLIO-INITIAL SHAR		12/29/2023	BNY Mellon	22,781.573	710,224		
05588H-10-1	BNY MELLON SUSTAINABLE US EQUITY PORTFOLIO INC - I		12/29/2023	BNY Mellon	15,367.038	593,693		
05587P-20-3	BNY MELLON IP MIDCAP STOCK PORTFOLIO - INITIAL SHA		12/29/2023	BNY Mellon	31,390.033	514,752		
05587P-60-9	BNY MELLON IP TECHNOLOGY GROWTH PORTFOLIO - INITIA		12/29/2023	BNY Mellon	12,133.921	275,009		
25159W-70-9	DWS GLOBAL INCOME BUILDER VIP-CLASS A		12/28/2023	DWS Variable Series I and II	23,477.489	492,671		
25155X-40-4	DWS SMALL CAP INDEX VIP-CLASS A		12/26/2023	DWS Variable Series I and II	38,909.685	489,344		
25159C-88-5	DWS CROCI INTERNATIONAL VIP-CLASS A		12/26/2023	DWS Variable Series I and II	13,053.169	90,270		
25159C-30-7	DWS CAPITAL GROWTH VIP-CLASS B		12/29/2023	DWS Variable Series I and II	2,190.742	66,200		
25159C-50-5	DWS GLOBAL SMALL CAP VIP-CLASS B		12/21/2023	DWS Variable Series I and II	712.415	6,033		
25159W-40-2	DWS ALTERNATIVE ASSET ALLOCATION VIP A		04/25/2023	DWS Variable Series I and II	287.958	3,515		
25159W-83-2	DWS INTERNATIONAL GROWTH VIP-CLASS B		12/21/2023	DWS Variable Series I and II	74.068	1,060		
25159C-80-2	DWS CROCI INTERNATIONAL VIP-CLASS B		04/25/2023	DWS Variable Series I and II	148.304	1,030		
27827E-30-1	EATON VANCE VT FLOATING-RATE INCOME FUND ADVISOR C		12/29/2023	EATON VANCE	67,194.440	574,883		

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313916-30-6	FEDERATED HERMES HIGH INCOME BOND II PRIMARY SHARE		12/29/2023	Federated Insurance Series	45,944.311	240,810		
313916-10-8	FEDERATED HERMES MANAGED VOLATILITY FUND II PRIMAR		12/29/2023	Federated Insurance Series	1,818.944	15,122		
922174-10-7	FIDELITY VIP GOV'T MMT PORT INT CL		12/29/2023	Fidelity Variable Insurance Products	15,265,330.500	15,265,330		
922175-30-2	FIDELITY VIP INDEX 500 PORTFOLIO - INITIAL CLASS		12/29/2023	Fidelity Variable Insurance Products	27,026.781	11,116,640		
922174-83-4	FIDELITY VIP GOV'T MMKT PORT SVS CL 2		12/29/2023	Fidelity Variable Insurance Products	10,332,189.810	10,332,189		
922175-10-4	FIDELITY VIP INVESTMENT GRADE BOND PORTFOLIO - INI		12/29/2023	Fidelity Variable Insurance Products	245,341.771	2,690,657		
922174-40-4	FIDELITY GROWTH		12/29/2023	Fidelity Variable Insurance Products	28,555.287	2,503,122		
922175-50-0	FIDELITY VIP CONTRAFUND PORTFOLIO INITIAL CLASS SH		12/29/2023	Fidelity Variable Insurance Products	54,245.305	2,448,960		
922178-60-3	FIDELITY VIP FREEDOM FUNDS 2035 SERVICE CLASS 2		12/29/2023	Fidelity Variable Insurance Products	69,680.883	1,678,708		
922174-49-5	FIDELITY VIP FREEDOM FUNDS 2025 PORTFOLIO SERVICE		12/29/2023	Fidelity Variable Insurance Products	115,015.862	1,638,507		
315802-70-2	FIDELITY GROWTH & INCOME		12/29/2023	Fidelity Variable Insurance Products	48,629.769	1,263,305		
922174-30-5	FIDELITY VIP EQUITY-INCOME PORTFOLIO - INITIAL CLA		12/29/2023	Fidelity Variable Insurance Products	47,921.786	1,165,830		
922174-46-1	FIDELITY VIP FREEDOM FUNDS 2030 PORTFOLIO SERVICE		12/29/2023	Fidelity Variable Insurance Products	78,354.719	1,139,840		
922178-82-7	FIDELITY VIP FREEDOM FUNDS 2050 SERVICE CLASS 2		12/29/2023	Fidelity Variable Insurance Products	38,983.804	806,862		
922178-88-4	FIDELITY VIP FREEDOM FUNDS 2040 SERVICE CLASS 2		12/29/2023	Fidelity Variable Insurance Products	28,677.174	650,308		
92175-68-2	FIDELITY VIP INTERNATIONAL INDEX PORTFOLIO INITIAL		12/28/2023	Fidelity Variable Insurance Products	55,275.258	555,503		
922176-80-5	FIDELITY VIP MID CAP PORTFOLIO SERVICE CLASS 2		12/29/2023	Fidelity Variable Insurance Products	14,228.112	469,899		
922174-66-9	FIDELITY VIP FREEDOM INCOME FUND SERVICE CLASS 2		12/20/2023	Fidelity Variable Insurance Products	26,049.617	279,638		
922178-85-0	FIDELITY VIP FREEDOM FUNDS 2045 SERVICE CLASS 2		12/28/2023	Fidelity Variable Insurance Products	9,224.089	212,365		
922175-69-0	FIDELITY VIP EXTENDED MARKET INDEX PORTFOLIO SERVI		12/11/2023	Fidelity Variable Insurance Products	15,027.234	173,840		
922175-20-3	FIDELITY ASSET MANAGER		12/28/2023	Fidelity Variable Insurance Products	10,638.270	161,612		
922175-84-9	FIDELITY VIP CONTRAFUND PORTFOLIO SERVICE CLASS 2		12/29/2023	Fidelity Variable Insurance Products	4,013.804	152,489		
315802-50-4	FIDELITY VIP BALANCED INITIAL SHARE CLASS		12/20/2023	Fidelity Variable Insurance Products	6,673.897	134,881		
922174-53-7	FIDELITY VIP FREEDOM FUNDS 2020 PORTFOLIO SERVICE		12/29/2023	Fidelity Variable Insurance Products	10,671.819	126,596		
315802-20-7	FIDELITY GROWTH OPPORTUNITIES		12/29/2023	Fidelity Variable Insurance Products	2,304.634	114,748		
922177-32-4	FIDELITY VIP EMERGING MARKETS PORTFOLIO INITIAL CL		12/13/2023	Fidelity Variable Insurance Products	9,037.408	88,185		
922174-59-4	FIDELITY VIP FREEDOM FUNDS 2010 PORTFOLIO SERVICE		12/20/2023	Fidelity Variable Insurance Products	5,341.585	58,341		
922174-20-6	FIDELITY VIP HIGH INCOME PORTFOLIO - INITIAL CLASS		12/29/2023	Fidelity Variable Insurance Products	12,356.016	56,023		
922174-50-3	FIDELITY VIP OVERSEAS PORTFOLIO - INITIAL CLASS		12/26/2023	Fidelity Variable Insurance Products	1,582.817	38,992		
315917-84-9	FIDELITY VIP FINANCIALS PORTFOLIO INITIAL CLASS		11/29/2023	Fidelity Variable Insurance Products	2,206.546	31,769		
922175-40-1	FIDELITY ASSET MANAGER: GROWTH		12/29/2023	Fidelity Variable Insurance Products	1,098.758	22,588		
922175-88-0	FIDELITY VIP INVESTMENT GRADE BOND PORTFOLIO - SER		11/29/2023	Fidelity Variable Insurance Products	1,960.253	20,504		
922175-71-6	FIDELITY VIP EXTENDED MARKET INDEX PORTFOLIO INITI		12/20/2023	Fidelity Variable Insurance Products	1,097.110	12,611		
922174-56-0	FIDELITY VIP FREEDOM FUNDS 2015 PORTFOLIO SERVICE		12/28/2023	Fidelity Variable Insurance Products	936.646	10,335		
922174-87-5	FIDELITY VIP OVERSEAS PORTFOLIO SERVICE CLASS 2		12/21/2023	Fidelity Variable Insurance Products	354.494	8,614		
922176-40-9	FIDELITY VIP MID CAP PORTFOLIO INITIAL CLASS		12/13/2023	Fidelity Variable Insurance Products	104.944	3,720		
922177-10-0	FIDELITY VIP REAL ESTATE PORTFOLIO - INITIAL CLASS		11/29/2023	Fidelity Variable Insurance Products	205.294	3,463		
315917-82-3	FIDELITY ENERGY		11/29/2023	Fidelity Variable Insurance Products	128.832	3,194		
922177-85-2	FIDELITY VIP STRATEGIC INCOME PORTFOLIO INITIAL CL		12/13/2023	Fidelity Variable Insurance Products	293.560	3,026		
355150-59-0	FRANKLIN SMALL CAP VALUE VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	62,106.978	769,632		
355150-41-8	FRANKLIN INCOME VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	43,429.597	598,143		
355150-42-6	FRANKLIN U.S. GOVERNMENT SECURITIES VIP FUND-CLAS		12/29/2023	Franklin Templeton Variable Insurance Products Trust	45,412.008	460,774		
355150-55-8	FRANKLIN MUTUAL SHARES VIP FUND -CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	29,529.165	415,967		
355150-88-9	FRANKLIN INCOME VIP FUND-CLASS 1		08/17/2023	Franklin Templeton Variable Insurance Products Trust	22,712.370	322,706		
355150-52-5	FRANKLIN SMALL-MID CAP GROWTH VIP FUND-CLASS 2		12/26/2023	Franklin Templeton Variable Insurance Products Trust	23,197.274	270,912		
355150-49-1	TEMPLETON GROWTH VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	17,974.887	200,733		
355150-56-6	TEMPLETON GLOBAL BOND VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	15,988.896	197,460		
355150-48-3	TEMPLETON DEVELOPING MARKETS VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	22,572.587	179,992		
355150-26-9	FRANKLIN DYNATECH VIP FUND - CLASS 2		12/27/2023	Franklin Templeton Variable Insurance Products Trust	15,994.344	59,796		
355150-87-1	FRANKLIN U.S. GOVERNMENT SECURITIES VIP FUND-CLAS		12/29/2023	Franklin Templeton Variable Insurance Products Trust	4,628.507	47,983		
355150-70-7	TEMPLETON GLOBAL BOND VIP FUND-CLASS 1		10/02/2023	Franklin Templeton Variable Insurance Products Trust	2,835.972	36,366		
355150-81-4	FRANKLIN RISING DIVIDENDS VIP FUND-CLASS 1		06/15/2023	Franklin Templeton Variable Insurance Products Trust	1,196.257	32,310		
355150-69-9	FRANKLIN MUTUAL GLOBAL DISCOVERY VIP FUND-CLASS 1		12/27/2023	Franklin Templeton Variable Insurance Products Trust	1,424.933	25,830		
355150-71-5	FRANKLIN MUTUAL SHARES VIP FUND -CLASS 1		10/02/2023	Franklin Templeton Variable Insurance Products Trust	1,462.120	20,849		
355150-22-8	FRANKLIN ALLOCATION VIP FUND-CLASS 2		12/14/2023	Franklin Templeton Variable Insurance Products Trust	3,376.983	15,667		

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
355150-33-5	FRANKLIN STRATEGIC INCOME VIP FUND-CLASS 1		07/03/2023	Franklin Templeton Variable Insurance Products Trust	1,067.952	9,569		
355150-67-3	FRANKLIN SMALL CAP VALUE VIP FUND-CLASS 1		06/15/2023	Franklin Templeton Variable Insurance Products Trust	416.748	5,480		
355150-76-4	TEMPLETON GROWTH VIP FUND-CLASS 1		06/15/2023	Franklin Templeton Variable Insurance Products Trust	233.072	2,675		
355150-77-2	TEMPLETON DEVELOPING MARKETS VIP FUND-CLASS 1		06/15/2023	Franklin Templeton Variable Insurance Products Trust	156.908	1,299		
355150-23-6	FRANKLIN ALLOCATION VIP FUND-CLASS 1		06/15/2023	Franklin Templeton Variable Insurance Products Trust	180.761	847		
380987-59-4	GOLDMAN SACHS GOVERNMENT MONEY MARKET INSTITUTIONA		12/29/2023	Goldman Sachs Investments	4,182,834.600	4,183,388		
008892-65-5	INVESCO V.I. EQV INTERNATIONAL EQUITY FUND - SERIE		12/29/2023	Invesco Variable Insurance Funds, Inc.	16,221.004	497,757		
008892-50-7	INVESCO V.I. EQV INTERNATIONAL EQUITY FUND - SERIE		12/29/2023	Invesco Variable Insurance Funds, Inc.	10,731.984	339,106		
008892-52-3	INVESCO VI GLOBAL REAL ESTATE FUND (SERIES I SHARE		12/29/2023	Invesco Variable Insurance Funds, Inc.	22,376.687	285,446		
00888X-79-9	INVESCO V.I. AMERICAN FRANCHISE FUND I		12/29/2023	Invesco Variable Insurance Funds, Inc.	4,017.882	199,844		
008892-54-9	INVESCO VI SMALL CAP EQUITY FUND (SERIES I SHARES)		12/29/2023	Invesco Variable Insurance Funds, Inc.	11,822.362	188,587		
00888X-78-1	INVESCO V.I. AMERICAN FRANCHISE FUND II		12/29/2023	Invesco Variable Insurance Funds, Inc.	2,966.500	134,597		
00900X-74-4	INVESCO V.I. DISCOVERY MID CAP GROWTH FUND - SERIE		12/29/2023	Invesco Variable Insurance Funds, Inc.	2,413.143	120,812		
008892-53-1	INVESCO VI SMALL CAP EQUITY FUND (SERIES II SHARES		12/21/2023	Invesco Variable Insurance Funds, Inc.	890.349	12,343		
00900X-75-1	INVESCO V.I. DISCOVERY MID CAP GROWTH FUND - SERIE		12/26/2023	Invesco Variable Insurance Funds, Inc.	122.924	7,161		
00888X-57-5	INVESCO V.I. AMERICAN VALUE FUND - SERIES I SHARES		10/26/2023	Invesco Variable Insurance Funds, Inc.	564.301	6,765		
008892-41-6	INVESCO VI HEALTH CARE FUND (SERIES I SHARES)		12/21/2023	Invesco Variable Insurance Funds, Inc.	235.119	5,878		
78080T-10-5	ROYCE CAPITAL FUND SMALL-CAP PORTFOLIO ANNUITY INV		12/14/2023	Invesco Variable Insurance Funds, Inc.	600.134	5,310		
00888X-77-3	INVESCO V.I. COMSTOCK FUND		12/22/2023	Invesco Variable Insurance Funds, Inc.	45.028	881		
471021-50-1	JANUS HENDERSON FLEXIBLE BOND PORTFOLIO - INSTITUT		12/29/2023	Janus Capital Management, LLC	225,022.952	2,248,960		
471021-20-4	JANUS HENDERSON ENTERPRISE PORTFOLIO - INSTITUTION		12/26/2023	Janus Capital Management, LLC	13,460.701	972,719		
471021-43-6	JANUS HENDERSON MID CAP VALUE PORTFOLIO INSTITUTIO		12/20/2023	Janus Capital Management, LLC	10,174.042	163,448		
53500Q-47-8	LVIP JPMORGAN MID CAP VALUE FUND STANDARD CLASS		12/29/2023	LINCOLN FINANCIAL GROUP	218,871.654	2,084,203		
53500L-73-5	LVIP JPMORGAN CORE BOND FUND SERVICE CLASS		12/28/2023	LINCOLN FINANCIAL GROUP	46,562.887	448,660		
53500L-74-3	LVIP JPMORGAN CORE BOND FUND STANDARD CLASS		12/27/2023	LINCOLN FINANCIAL GROUP	35,877.484	350,805		
53500L-76-8	LVIP JPMORGAN U.S. EQUITY FUND STANDARD CLASS		12/20/2023	LINCOLN FINANCIAL GROUP	6,488.916	213,217		
92914F-66-0	VY JPMORGAN EMERGING MARKETS EQUITY PORTFOLIO INIT		12/28/2023	Voya Investors Trust	4,193.433	52,060		
53500Q-45-2	LVIP JPMORGAN SMALL CAP CORE FUND STANDARD CLASS		12/13/2023	LINCOLN FINANCIAL GROUP	736.152	13,324		
589512-10-2	MERGER VL		12/07/2023	Merger Fund VL	251.233	2,771		
55273F-65-4	MFS VALUE SERIES - INITIAL CLASS		12/14/2023	Massachusetts Financial Services Company	549,817.315	11,768,381		
55274F-45-5	MFS INTERNATIONAL INTRINSIC VALUE PORTFOLIO - INIT		12/27/2023	Massachusetts Financial Services Company	154,782.997	4,486,047		
55273F-87-8	MFS TOTAL RETURN BOND SERIES INITIAL CLASS		12/26/2023	Massachusetts Financial Services Company	147,069.146	1,696,411		
55273F-10-0	MFS GROWTH SERIES VIT INITIAL CLASS		12/27/2023	Massachusetts Financial Services Company	23,687.015	1,338,302		
86664T-53-2	MFS VIT III MID CAP VALUE PORTFOLIO		12/29/2023	Massachusetts Financial Services Company	106,356.072	988,707		
55273F-67-0	MFS MID CAP GROWTH SERIES INITIAL CLASS		12/29/2023	Massachusetts Financial Services Company	95,612.539	739,460		
55274F-46-3	MFS INTERNATIONAL GROWTH PORTFOLIO VIT II - INITIA		12/29/2023	Massachusetts Financial Services Company	17,221.129	241,829		
55274F-35-6	MFS RESEARCH INTERNATIONAL PORTFOLIO - INITIAL CLA		12/26/2023	Massachusetts Financial Services Company	14,786.964	240,747		
55274F-84-4	MFS INTERNATIONAL INTRINSIC VALUE PORTFOLIO - SERV		12/26/2023	Massachusetts Financial Services Company	7,312.419	202,655		
55274F-48-9	MFS GOVERNMENT SECURITIES PORTFOLIO VIT II INITIA		12/29/2023	Massachusetts Financial Services Company	16,244.696	177,700		
86664T-30-0	MFS VIT III GLOBAL REAL ESTATE PORTFOLIO		12/29/2023	Massachusetts Financial Services Company	14,595.396	177,596		
55274F-49-7	MFS GLOBAL TACTICAL ALLOCATION PORTFOLIO - INITIAL		12/26/2023	Massachusetts Financial Services Company	1,836.056	23,537		
55273F-60-5	MFS UTILITIES SERIES VIT INITIAL CLASS		11/03/2023	Massachusetts Financial Services Company	275.916	8,753		
00162T-80-3	MORNINGSTAR BAL ETF ASTALLC PORT CL II		12/21/2023	Financial Investors Variable Ins Trust	13,182.966	131,867		
00162T-87-8	MORNINGSTAR GRWTH ETF ASTALLC PORT CL II		12/21/2023	Financial Investors Variable Ins Trust	8,464.171	91,597		
00162T-30-8	MORNINGSTAR CONS ETF ASTALLC PORT CL I		12/06/2023	Financial Investors Variable Ins Trust	6,109.364	59,508		
00162T-85-2	MORNINGSTAR AGG GRWTH ETF ASTALLC PORT CL II		12/29/2023	Financial Investors Variable Ins Trust	4,110.882	53,650		
00162T-70-4	MORNINGSTAR BAL ETF ASTALLC PORT CL I		12/06/2023	Financial Investors Variable Ins Trust	3,161.382	31,081		
00162T-82-9	ALPS/ALERIAN ENERGY INFRASTRUCTURE-CLASS I		12/06/2023	Financial Investors Variable Ins Trust	2,443.564	26,170		
00162T-60-5	MORNINGSTAR INC & GRWTH ETF ASTALLC PORT CL II		12/27/2023	Financial Investors Variable Ins Trust	2,745.838	26,150		
00162T-40-7	MORNINGSTAR CONS ETF ASTALLC PORT CL II		12/29/2023	Financial Investors Variable Ins Trust	1,673.364	16,393		
00162T-86-0	MORNINGSTAR AGG GRWTH ETF ASTALLC PORT CL I		12/06/2023	Financial Investors Variable Ins Trust	1,004.765	13,303		
00162T-88-6	MORNINGSTAR GRWTH ETF ASTALLC PORT CL I		12/06/2023	Financial Investors Variable Ins Trust	665.428	7,366		
00162T-50-6	MORNINGSTAR INC & GRWTH ETF ASTALLC PORT CL I		12/06/2023	Financial Investors Variable Ins Trust	267.302	2,373		
641222-85-6	NEUBERGER BERMAN AMT MID CAP GROWTH PORTFOLIO CLAS		12/29/2023	Neuberger Berman Advisers Management Trust	771.555	16,153		
641222-82-3	NEUBERGER BERMAN AMT SUSTAINABLITY EQUITY PORT CLA		12/12/2023	Neuberger Berman Advisers Management Trust	156.632	4,609		

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
641222-83-1	NEUBERGER BERMAN AMT MID CAP INTRINSIC VALUE CLASS		12/29/2023	Neuberger Berman Advisers Management Trust	214.160	3,880		
641222-70-8	NEUBERGER BERMAN AMT MID CAP INTRINSIC VALUE CLASS		10/16/2023	Neuberger Berman Advisers Management Trust	142.150	2,007		
693394-69-4	PIMCO INTERNATIONAL BOND PORTFOLIO (US DOLLAR HEDG		12/29/2023	PIMCO Variable Insurance Trust	177,503.733	1,698,605		
693394-40-5	PIMCO VIT TOTAL RETURN PORTFOLIO - ADMINISTRATIVE		12/29/2023	PIMCO Variable Insurance Trust	143,415.897	1,295,948		
693394-59-5	PIMCO VIT COMMODITYREALRETURN STRATEGY PORTFOLIO -		12/29/2023	PIMCO Variable Insurance Trust	120,540.016	688,579		
693394-78-5	PIMCO VIT TOTAL RETURN PORTOFLIO - INSTITUTIONAL C		12/29/2023	PIMCO Variable Insurance Trust	41,174.090	371,964		
693394-33-0	PIMCO DYNAMIC BOND PORTFOLIO - INSTITUTIONAL CLASS		12/29/2023	PIMCO Variable Insurance Trust	24,595.206	209,032		
693394-53-8	PIMCO VIT TOTAL RETURN PORTFOLIO ADVISOR CLASS SHA		12/29/2023	PIMCO Variable Insurance Trust	18,254.001	164,783		
693394-65-2	PIMCO VIT ALL ASSET PORTFOLIO - ADMINISTRATIVE CLA		12/28/2023	PIMCO Variable Insurance Trust	13,257.595	116,475		
693394-81-9	PIMCO VIT REAL RETURN PORTFOLIO - ADMIN CLASS		12/29/2023	PIMCO Variable Insurance Trust	8,699.467	99,937		
693394-63-7	PIMCO VIT ALL ASSET PORTFOLIO - ADVISOR CLASS SHAR		12/29/2023	PIMCO Variable Insurance Trust	5,069.877	45,253		
693394-30-6	PIMCO VIT LOW DURATION PORTFOLIO - ADMIN CLASS		12/29/2023	PIMCO Variable Insurance Trust	1,198.281	11,368		
693394-64-5	PIMCO VIT ALL ASSET PORTFOLIO - INSTITUTIONAL CLAS		12/28/2023	PIMCO Variable Insurance Trust	972.154	8,722		
693394-75-1	PIMCO VIT LOW DURATION PORTFOLIO - INSTITUTIONAL C		12/29/2023	PIMCO Variable Insurance Trust	332.877	3,158		
693394-61-1	PIMCO VIT COMMODITYREALRETURN STRATEGY PORTFOLIO -		12/26/2023	PIMCO Variable Insurance Trust	523.944	2,915		
693394-58-7	PIMCO VIT EMERGING MARKET BOND PORTFOLIO - INSTITU		12/29/2023	PIMCO Variable Insurance Trust	234.509	2,368		
693394-67-8	PIMCO GLOBAL BOND OPPORTUNITIES PORTFOLIO (UNHEDGE		12/29/2023	PIMCO Variable Insurance Trust	156.418	1,459		
693394-74-4	PIMCO VIT REAL RETURN PORTFOLIO - INSTITUTIONAL CL		12/29/2023	PIMCO Variable Insurance Trust	95.759	1,097		
693394-50-4	PIMCO HIGH YIELD FUND - ADMINISTRATIVE CLASS		12/29/2023	PIMCO Variable Insurance Trust	135.778	937		
724027-87-5	PIONEER FUND VCT PORTFOLIO - CLASS I SHARES		12/29/2023	Pioneer Variable Contracts Trust	275,549.479	3,938,272		
724027-20-6	PIONEER MID CAP VALUE VCT PORTFOLIO - CLASS 1 SHAR		12/29/2023	Pioneer Variable Contracts Trust	152,436.354	1,610,708		
724027-82-6	PIONEER EQUITY INCOME VCT CLASS II		12/29/2023	Pioneer Variable Contracts Trust	55,752.757	821,419		
724027-64-4	PIONEER STRATEGIC INCOME VCT CLASS II		12/29/2023	Pioneer Variable Contracts Trust	40,149.294	344,743		
724027-18-0	PIONEER BOND VCT CLASS I		12/29/2023	Pioneer Variable Contracts Trust	35,514.438	329,467		
724027-23-0	PIONEER SELECT MID CAP GROWTH VCT		12/29/2023	Pioneer Variable Contracts Trust	8,058.425	160,667		
724027-62-8	PIONEER HIGH YIELD VCT CLASS II		12/29/2023	Pioneer Variable Contracts Trust	19,951.784	157,879		
724027-63-6	PIONEER STRATEGIC INCOME VCT PORTFOLIO CLASS I SHA		12/29/2023	Pioneer Variable Contracts Trust	5,196.246	44,605		
724027-81-8	PIONEER REAL ESTATE VCT II		04/26/2023	Pioneer Variable Contracts Trust	0.001			
89154T-73-1	TOUCHSTONE VP COMMON STOCK		12/27/2023	Touchstone Variable Products Trust	464.598	5,215		
77954T-20-9	T. ROWE PRICE ALL-CAP OPPORTUNITIES PORTFOLIO		12/29/2023	T. Rowe Price Associates, Inc.	373,424.045	11,149,238		
77954T-50-6	T. ROWE PRICE BLUE CHIP GROWTH PORTFOLIO		12/29/2023	T. Rowe Price Associates, Inc.	39,134.783	1,441,297		
77954T-60-5	T. ROWE PRICE HEALTH SCIENCES PORTFOLIO		12/29/2023	T. Rowe Price Associates, Inc.	2,617.148	142,141		
77954T-10-0	T. ROWE PRICE EQUITY INCOME PORTFOLIO		12/20/2023	T. Rowe Price Associates, Inc.	2,270.581	61,607		
77954R-10-4	T.ROWE PRICE LIMITED-TERM BOND PORTFOLIO		12/29/2023	T. Rowe Price Associates, Inc.	907.793	4,182		
77955H-10-5	T. ROWE PRICE INTERNATIONAL STOCK PORTFOLIO		12/20/2023	T. Rowe Price Associates, Inc.	179.292	2,624		
921082-30-1	VANECK VIP GLOBAL RESOURCES FUND - INITIAL CLASS		12/28/2023	Van Eck Variable Insurance Products Trust	991.878	26,884		
921925-81-4	VANGUARD VIF - TOTAL STOCK MARKET INDEX PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	134,115.269	5,714,932		
921925-60-8	VANGUARD VIF - EQUITY INCOME PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	232,151.606	5,177,716		
921925-20-2	VANGUARD VIF - TOTAL BOND MARKET INDEX PORTFOLIO -		12/29/2023	Vanguard Variable Insurance Fund Portfolios	409,218.600	4,267,933		
921925-30-1	VANGUARD VIF - EQUITY INDEX PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	81,228.950	4,191,823		
921925-70-7	VANGUARD VIF - INTERNATIONAL PORTFOLIO - INVESTOR		12/29/2023	Vanguard Variable Insurance Fund Portfolios	175,693.309	4,127,926		
921925-85-5	VANGUARD VIF - MID-CAP INDEX PORTFOLIO - INVESTOR		12/29/2023	Vanguard Variable Insurance Fund Portfolios	150,459.131	3,218,598		
921925-88-9	VANGUARD VIF - SMALL COMPANY GROWTH PORTFOLIO		12/27/2023	Vanguard Variable Insurance Fund Portfolios	76,212.090	1,253,722		
921925-82-2	VANGUARD VIF - CAPITAL GROWTH PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	26,911.808	1,074,145		
921925-40-0	VANGUARD VIF - BALANCED PORTFOLIO - INVESTOR CLASS		12/29/2023	Vanguard Variable Insurance Fund Portfolios	39,474.896	861,018		
921925-84-8	VANGUARD VIF REAL ESTATE INDEX PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	72,764.022	793,780		
921925-76-4	VANGUARD VIF TOTAL INTERNATIONAL STOCK MARKET INDE		12/26/2023	Vanguard Variable Insurance Fund Portfolios	30,276.225	586,919		
921925-87-1	VANGUARD VIF - DIVERSIFIED VALUE PORTFOLIO		12/26/2023	Vanguard Variable Insurance Fund Portfolios	42,106.850	581,886		
921925-80-6	VANGUARD VIF - HIGH YIELD BOND PORTFOLIO - INVESTO		12/27/2023	Vanguard Variable Insurance Fund Portfolios	79,384.543	559,312		
921925-86-3	VANGUARD VIF - SHORT TERM INVESTMENT GRADE PORTFOL		12/28/2023	Vanguard Variable Insurance Fund Portfolios	51,321.282	512,586		
921925-79-8	VANGUARD VIF CONSERVATIVE ALLOCATION		12/14/2023	Vanguard Variable Insurance Fund Portfolios	345.249	7,734		
92829L-83-6	VIRTUS KAR SMALL-CAP GROWTH SERIES CLASS I		12/29/2023	Virtus Variable Insurance Trust	84,377.073	2,155,750		
92829L-84-4	VIRTUS DUFF & PHELPS REAL ESTATE SECURITIES SERIES		12/29/2023	Virtus Variable Insurance Trust	42,357.020	778,904		
92829L-70-3	VIRTUS DUFF & PHELPS REAL ESTATE SECURITIES SERIES		12/27/2023	Virtus Variable Insurance Trust	4,255.284	80,379		
92829L-86-9	VIRTUS NEWFLEET MULTI-SECTOR INTERMEDIATE BOND SER		12/26/2023	Virtus Variable Insurance Trust	6,774.246	56,584		

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
92913T-46-3	VOYA GLOBAL HIGH DIVIDEND LOW VOLATILITY CL S		12/29/2023	Voya Investors Trust	8,967.872	95,285		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						180,466,587	XXX	
922908-76-9	VANGUARD TSM IDX ETF		12/28/2023	BNP PARIBAS SECURITIES BOND	5.000	1,193		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						1,193	XXX	
5989999997. Total - Common Stocks - Part 3						180,467,780	XXX	
5989999998. Total - Common Stocks - Part 5						22,764,457	XXX	
5989999999. Total - Common Stocks						203,232,237	XXX	
5999999999. Total - Preferred and Common Stocks						203,232,237	XXX	
6009999999 - Totals						889,668,953	XXX	2,268,681

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
36176W-YD-7	GN 778608 - RMBS		12/01/2023	Paydown		37,302	37,302	39,430	40,001		(2,699)		(2,699)		37,302				640	11/15/2041
912828-5D-8	UNITED STATES TREASURY		09/30/2023	Various		19,941,641	20,000,000	19,904,688	19,933,832		56,883		56,883		19,990,715		(49,074)	(49,074)	482,527	09/30/2023
36178E-DM-8	GN AA6408 - RMBS		12/01/2023	Paydown		107,198	107,198	105,607	105,355		1,843		1,843		107,198				1,687	05/15/2043
91282C-FN-6	UNITED STATES TREASURY		09/26/2023	CITIGROUP GLOBAL MARKETS, INC		988,398	1,000,000	988,867			771		771		989,638		(1,240)	(1,240)	20,902	09/30/2024
36178T-TL-0	GN AB6855 - RMBS		12/01/2023	Paydown		34,140	34,140	36,522	36,797		(2,657)		(2,657)		34,140				557	09/15/2042
91282C-FZ-9	UNITED STATES TREASURY		03/23/2023	Various		2,024,453	2,000,000	2,009,531	2,009,442		(217)		(217)		2,009,225		15,228	15,228	16,607	11/30/2027
36179M-EK-2	G2 MA0138 - RMBS		12/01/2023	Paydown		172,437	172,437	172,212	172,206		231		231		172,437				2,236	06/20/2027
36179M-SW-1	G2 MA0533 - RMBS		12/01/2023	Paydown		133,712	133,712	142,508	143,676		(9,964)		(9,964)		133,712				2,135	11/20/2042
36179N-LC-0	G2 MA1223 - RMBS		12/01/2023	Paydown		243,131	243,131	239,257	238,638		4,494		4,494		243,131				3,988	08/20/2043
36180C-4B-2	GN AD1718 - RMBS		12/01/2023	Paydown		50,078	50,078	52,089	52,462		(2,384)		(2,384)		50,078				688	02/15/2043
36180C-5D-7	G2 AD1744 - RMBS		12/01/2023	Paydown		286,497	286,497	299,793	299,542		(13,045)		(13,045)		286,497				4,714	02/20/2043
36180C-5E-5	G2 AD1745 - RMBS		12/01/2023	Paydown		422,570	422,570	414,514	414,216		8,353		8,353		422,570				6,719	02/20/2043
36180C-YH-6	GN AD1612 - RMBS		12/01/2023	Paydown		316,013	316,013	305,100	303,781		12,231		12,231		316,013				3,826	01/15/2043
36180D-YH-4	GN AD2512 - RMBS		12/01/2023	Paydown		270,089	270,089	267,199	265,980		4,110		4,110		270,089				5,221	07/15/2043
36202C-QX-4	G2 002270 - RMBS		12/01/2023	Paydown		3,045	3,045	3,077	3,045						3,045				144	08/20/2026
36202D-E3-1	G2 002854 - RMBS		12/01/2023	Paydown		301	301	303	301						301				11	12/20/2029
36202D-F2-2	G2 002885 - RMBS		12/01/2023	Paydown		91	91	91	91						91				4	02/20/2030
36202D-FH-9	G2 002868 - RMBS		12/01/2023	Paydown		4,261	4,261	4,295	4,273		(12)		(12)		4,261				185	01/20/2030
36202D-G9-6	G2 002924 - RMBS		12/01/2023	Paydown		784	784	790	784						784				37	05/20/2030
36202D-GT-2	G2 002910 - RMBS		12/01/2023	Paydown		59	59	60	59						59				3	04/20/2030
36202D-HX-2	G2 002946 - RMBS		12/01/2023	Paydown		637	637	640	637						637				26	07/20/2030
36202D-QN-4	G2 003161 - RMBS		12/01/2023	Paydown		3,708	3,708	3,735	3,718		(10)		(10)		3,708				126	11/20/2031
36202D-WE-7	G2 003345 - RMBS		12/01/2023	Paydown		24,924	24,924	24,854	24,854		70		70		24,924				582	02/20/2033
36202F-BK-1	G2 004542 - RMBS		12/01/2023	Paydown		40,623	40,623	42,721	42,778		(2,155)		(2,155)		40,623				1,191	09/20/2039
36202F-V8-6	G2 005139 - RMBS		12/01/2023	Paydown		20,609	20,609	21,466	21,630		(1,021)		(1,021)		20,609				437	08/20/2041
36205G-AD-3	GN 389804 - RMBS		12/01/2023	Paydown		47,255	47,255	47,063	47,073		183		183		47,255				918	01/15/2033
3620A2-T5-5	GN 717072 - RMBS		12/01/2023	Paydown		4,980	4,980	5,054	5,065		(85)		(85)		4,980				126	05/15/2039
3620A5-BZ-1	GN 719256 - RMBS		12/01/2023	Paydown		105,088	105,088	111,705	112,922		(7,834)		(7,834)		105,088				2,956	07/15/2040
3620A9-P2-1	GN 723241 - RMBS		12/01/2023	Paydown		12,946	12,946	13,575	13,658		(713)		(713)		12,946				355	10/15/2039
3620A9-PZ-8	GN 723240 - RMBS		12/01/2023	Paydown		19,736	19,736	20,473	20,695		(959)		(959)		19,736				535	10/15/2039
3620A9-TN-1	GN 723357 - RMBS		12/01/2023	Paydown		2,643	2,643	2,790	2,852		(209)		(209)		2,643				79	09/15/2039
3620A9-ZD-6	GN 723540 - RMBS		12/01/2023	Paydown		79,544	79,544	82,703	83,186		(3,642)		(3,642)		79,544				2,222	12/15/2039
3620AA-TX-6	GN 724266 - RMBS		12/01/2023	Paydown		14,892	14,892	15,608	15,918		(1,025)		(1,025)		14,892				469	09/15/2039
3620AC-6M-1	GN 726376 - RMBS		12/01/2023	Paydown		43,353	43,353	45,324	45,873		(2,520)		(2,520)		43,353				977	10/15/2039
3620AD-CD-2	GN 726468 - RMBS		12/01/2023	Paydown		18,676	18,676	19,574	19,853		(1,177)		(1,177)		18,676				439	11/15/2039
3620AF-4W-4	GN 729037 - RMBS		12/01/2023	Paydown		152,343	152,343	158,899	161,514		(9,171)		(9,171)		152,343				4,205	02/15/2040
3620AM-K4-3	GN 733915 - RMBS		12/01/2023	Paydown		134,809	134,809	143,572	145,767		(10,958)		(10,958)		134,809				2,406	09/15/2040
3620AR-HA-2	GN 737425 - RMBS		12/01/2023	Paydown		49,653	49,653	49,839	49,907		(254)		(254)		49,653				1,056	09/15/2040
3620AS-GW-3	GN 738313 - RMBS		12/01/2023	Paydown		13,071	13,071	13,897	14,247		(1,176)		(1,176)		13,071				326	05/15/2041
3620C0-2Y-3	GN 745191 - RMBS		12/01/2023	Paydown		8,284	8,284	8,853	9,069		(785)		(785)		8,284				186	07/15/2040
3620C0-W5-3	GN 745068 - RMBS		12/01/2023	Paydown		56,448	56,448	59,950	60,725		(4,277)		(4,277)		56,448				1,532	06/15/2040
3620C4-SF-8	GN 748518 - RMBS		12/01/2023	Paydown		137,112	137,112	143,025	144,009		(6,897)		(6,897)		137,112				2,967	09/15/2040
3620C4-SP-6	GN 748526 - RMBS		12/01/2023	Paydown		380,001	380,001	396,686	400,507		(20,506)		(20,506)		380,001				8,919	09/15/2040
36211W-K4-9	GN 525115 - RMBS		11/15/2023	Paydown		25,221	25,221	25,158	25,144		77		77		25,221				1,828	04/15/2030
36225A-UJ-7	GN 780585 - RMBS		12/01/2023	Paydown		5,438	5,438	5,519	5,443		(5)		(5)		5,438				246	06/15/2027
3622A2-CS-9	GN 783681 - RMBS		12/01/2023	Paydown		116,808	116,808	124,327	125,265		(8,458)		(8,458)		116,808				1,960	10/15/2042
36295P-YT-3	GN 676722 - RMBS		12/01/2023	Paydown		8,314	8,314	8,718	8,830		(516)		(516)		8,314				254	02/15/2038
36296D-LC-0	GN 688023 - RMBS		12/01/2023	Paydown		26,613	26,613	27,315	27,311		(698)		(698)		26,613				534	10/15/2038

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
36296G-6G-1	GN 691271 - RMBS		12/01/2023	Paydown		6,054	6,054	6,077	6,076		(22)		(22)		6,054				199	07/15/2038
36296Q-3N-7	GN 698405 - RMBS		12/01/2023	Paydown		18,769	18,769	19,224	19,305		(536)		(536)		18,769				618	07/15/2039
36296Q-H9-3	GN 697856 - RMBS		12/01/2023	Paydown		5,100	5,100	5,347	5,385		(285)		(285)		5,100				151	02/15/2039
36296R-UT-2	GN 699094 - RMBS		12/01/2023	Paydown		2,057	2,057	2,123	2,110		(53)		(53)		2,057				73	09/15/2038
36296X-HC-1	GN 704127 - RMBS		12/01/2023	Paydown		2,397	2,397	2,473	2,489		(93)		(93)		2,397				45	01/15/2039
36297A-KW-2	GN 706009 - RMBS		12/01/2023	Paydown		1,963	1,963	2,022	2,033		(71)		(71)		1,963				59	01/15/2039
36297C-YC-7	GN 708207 - RMBS		12/01/2023	Paydown		1,604	1,604	1,645	1,662		(58)		(58)		1,604				48	02/15/2039
38373Q-PY-1	GNR 2003-41 BX - CMO/RMBS		12/01/2023	Paydown		80,535	80,535	87,622	80,331		204		204		80,535				2,042	05/20/2033
38373S-LY-1	GNR 0312D OZ - CMO/RMBS		12/01/2023	Paydown		153,196	153,196	129,491	153,480		(284)		(284)		153,196				3,988	02/20/2033
38373V-P9-5	GNR 0284 PH - CMO/RMBS		08/16/2023	Paydown		73,664	73,664	77,601	74,775		(1,111)		(1,111)		73,664				2,953	11/16/2032
38373Y-D9-2	GNR 2003-04 MZ - CMO/RMBS		12/01/2023	Paydown		95,677	95,677	87,403	94,705		971		971		95,677				2,837	01/20/2033
38374L-5H-0	GNR 2005-060 WZ - CMO/RMBS		12/01/2023	Paydown		76,095	76,095	75,480	75,706		389		389		76,095				2,109	09/20/2035
38376E-TR-6	GNR 2009-110 CY - CMO/RMBS		12/01/2023	Paydown		400,077	400,077	424,500	398,275		1,802		1,802		400,077				7,987	11/16/2024
38376P-TU-4	GNR 2009-125 MP - CMO/RMBS		12/01/2023	Paydown		162,347	162,347	169,801	161,515		832		832		162,347				3,278	12/16/2024
38377Q-HF-7	GNR 2011-018 ZE - CMO/RMBS		12/01/2023	Paydown		802,155	802,155	717,240	759,068		43,087		43,087		802,155				15,913	11/16/2040
38377R-X7-5	GNR 2010-165 HB - CMO/RMBS		12/01/2023	Paydown		650,236	650,236	673,400	652,163		(1,927)		(1,927)		650,236				11,499	12/16/2025
38378M-XD-2	GNR 2013-067 TV - CMO/RMBS		12/01/2023	Paydown		12	12	13	13						12					02/20/2042
38379E-N3-2	GNR 2014-140 VM - CMO/RMBS		12/01/2023	Paydown		636,677	636,677	694,376	641,779		(5,102)		(5,102)		636,677				13,775	12/20/2040
38379Q-JW-6	GNR 2015-131 VB - CMO/RMBS		12/01/2023	Paydown		3,017,862	3,017,862	3,169,698	3,023,029		(5,166)		(5,166)		3,017,862				56,349	07/20/2034
0109999999. Subtotal - Bonds - U.S. Governments						32,776,407	32,821,914	32,954,511	31,816,827		5,798		5,798		32,811,493		(35,086)	(35,086)	714,610	XXX
108151-VU-2	BRIDGEPORT		12/11/2023	Call @ 100.00		375,000	375,000	467,483	455,556		(10,511)		(10,511)		445,045		(70,045)	(70,045)	31,320	01/15/2030
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						375,000	375,000	467,483	455,556		(10,511)		(10,511)		445,045		(70,045)	(70,045)	31,320	XXX
31283H-K2-0	FH G01213 - RMBS		12/01/2023	Paydown		2,008	2,008	1,947	1,976		32		32		2,008				69	03/01/2031
31283H-QB-4	FH G01350 - RMBS		12/01/2023	Paydown		11,682	11,682	11,249	11,477		205		205		11,682				333	12/01/2031
31288G-SK-9	FH C77722 - RMBS		12/01/2023	Paydown		38,845	38,845	42,900	38,719		126		126		38,845				1,118	03/01/2033
3128LX-UH-1	FH G02384 - RMBS		12/01/2023	Paydown		7,532	7,532	7,551	7,540		(8)		(8)		7,532				238	11/01/2036
312915-5A-5	FHR 1522 HZ - CMO/RMBS		05/01/2023	Paydown		1,630	1,630	1,857	1,624		7		7		1,630				24	05/15/2023
31292G-Z6-6	FH C00765 - RMBS		12/01/2023	Paydown		1,996	1,996	1,963	1,978		18		18		1,996				60	05/01/2029
31292G-ZZ-2	FH C00760 - RMBS		12/01/2023	Paydown		719	719	707	713		6		6		719				24	05/01/2029
31292H-2F-0	FH C01674 - RMBS		12/01/2023	Paydown		12,715	12,715	12,793	12,761		(46)		(46)		12,715				391	11/01/2033
31292H-4J-0	FH C01725 - RMBS		12/01/2023	Paydown		15,858	15,858	15,917	15,889		(31)		(31)		15,858				475	12/01/2033
31292H-7H-1	FH C01796 - RMBS		12/01/2023	Paydown		20,436	20,436	20,506	20,488		(52)		(52)		20,436				504	03/01/2034
31292H-AK-0	FH C00910 - RMBS		12/01/2023	Paydown		205	205	202	203		2		2		205				8	01/01/2030
31292H-JG-0	FH C01163 - RMBS		12/01/2023	Paydown		4,039	4,039	3,936	3,981		58		58		4,039				109	03/01/2031
31292H-JR-6	FH C01172 - RMBS		12/01/2023	Paydown		1,311	1,311	1,561	1,304		7		7		1,311				48	05/01/2031
31292H-JU-9	FH C01175 - RMBS		12/01/2023	Paydown		585	585	592	588		(3)		(3)		585				23	05/01/2031
31292H-LQ-5	FH C01235 - RMBS		12/01/2023	Paydown		2,137	2,137	2,098	2,112		25		25		2,137				70	08/01/2031
31292H-MU-5	FH C01271 - RMBS		12/01/2023	Paydown		5,770	5,770	5,820	5,792		(22)		(22)		5,770				210	12/01/2031
31292H-NB-6	FH C01286 - RMBS		12/01/2023	Paydown		6,244	6,244	6,179	6,202		42		42		6,244				209	01/01/2032
31292H-NE-0	FH C01289 - RMBS		12/01/2023	Paydown		4,259	4,259	4,230	4,236		23		23		4,259				128	12/01/2031
31292H-P9-9	FH C01348 - RMBS		12/01/2023	Paydown		19,504	19,504	18,956	19,133		371		371		19,504				582	03/01/2032
31292H-X4-1	FH C01599 - RMBS		12/01/2023	Paydown		36,514	36,514	36,323	36,353		161		161		36,514				1,082	08/01/2033
31292H-X8-2	FH C01603 - RMBS		12/01/2023	Paydown		17,754	17,754	17,687	17,691		62		62		17,754				431	06/01/2033
31292H-YA-6	FH C01605 - RMBS		12/01/2023	Paydown		24,079	24,079	26,234	22,851		1,228		1,228		24,079				560	07/01/2033
31292J-BH-2	FH C01840 - RMBS		12/01/2023	Paydown		18,868	18,868	18,703	18,732		136		136		18,868				565	05/01/2034
31293V-HK-1	FH C30234 - RMBS		12/01/2023	Paydown		396	396	390	393		2		2		396				14	08/01/2029
31293W-Q5-2	FH C31376 - RMBS		12/01/2023	Paydown		669	670	645	663		7		7		669				26	09/01/2029
31294B-5X-9	FH C35362 - RMBS		12/01/2023	Paydown		1,336	1,336	1,517	1,289		47		47		1,336				51	01/01/2030
31294D-PD-7	FH C36720 - RMBS		08/15/2023	Paydown		3,192	3,192	3,088	3,167		25		25		3,192				130	03/01/2030

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
31294F-QB-5	FH C38550 - RMBS		12/01/2023	Paydown		502	503	486	498		5		5		502				22	05/01/2030
31296J-WA-0	FH A10641 - RMBS		12/01/2023	Paydown		32,613	32,613	32,781	32,712		(99)		(99)		32,613				1,019	06/01/2033
31296L-PK-1	FH A12226 - RMBS		12/01/2023	Paydown		82,496	82,496	81,857	82,037		459		459		82,496				2,860	08/01/2033
31296P-FL-1	FH A14671 - RMBS		12/01/2023	Paydown		3,279	3,279	3,238	3,249		31		31		3,279				90	10/01/2033
31298H-F9-4	FH C48292 - RMBS		12/01/2023	Paydown		1,083	1,083	1,212	1,075		8		8		1,083				36	03/01/2031
3132HR-FY-1	FH Q14683 - RMBS		12/01/2023	Paydown		214,152	214,152	208,606	208,191		5,961		5,961		214,152				2,971	01/01/2043
3132L5-A3-7	FH V80026 - RMBS		12/01/2023	Paydown		228,824	228,824	237,982	238,638		(9,814)		(9,814)		228,824				3,750	04/01/2043
3133T0-J7-0	FHR 1578 K - CMO/RMBS		09/15/2023	Paydown		2,097	2,097	2,108	2,092		5		5		2,097				46	09/15/2023
3133T8-XJ-1	FHR 1941 E - CMO/RMBS		12/01/2023	Paydown		2,616	2,616	2,542	2,595		21		21		2,616				97	02/15/2027
3133TG-U4-9	FHR 2091B ZC - CMO/RMBS		12/01/2023	Paydown		74,481	74,481	72,590	73,777		705		705		74,481				2,423	11/15/2028
31359B-6U-6	FNR 1993-149 M - CMO/RMBS		08/25/2023	Paydown		2,123	2,123	2,115	2,114		10		10		2,123				47	08/25/2023
31359B-P4-3	FNR 93133 KZ - CMO/RMBS		08/25/2023	Paydown		4,195	4,195	4,141	4,170		25		25		4,195				83	08/25/2023
31359F-DA-3	FNR 1993-202 J - CMO/RMBS		11/27/2023	Paydown		5,503	5,503	5,413	5,475		27		27		5,503				145	11/25/2023
31359U-YS-8	FNR 1998-58 ZB - CMO/RMBS		12/01/2023	Paydown		15,014	15,007	15,277	15,063		(48)		(48)		15,014				407	10/25/2028
31368H-NN-9	FN 190397 - RMBS		12/01/2023	Paydown		384,414	384,414	393,514	395,161		(10,746)		(10,746)		384,414				9,837	09/01/2039
3136A0-GV-3	FNR 2011-75 DB - CMO/RMBS		12/01/2023	Paydown		1,775,539	1,775,539	1,593,312	1,742,719		32,820		32,820		1,775,539				27,639	08/25/2026
3136A1-CZ-6	FNR 2011-104 B - CMO/RMBS		12/01/2023	Paydown		1,000,870	1,000,870	974,285	995,662		5,208		5,208		1,000,870				15,997	10/25/2026
3136A3-HL-8	FNR 2011-137 CB - CMO/RMBS		12/01/2023	Paydown		1,554,073	1,554,073	1,559,415	1,552,489		1,584		1,584		1,554,073				24,311	01/25/2027
3136A3-Z7-9	FNR 2012-3 KB - CMO/RMBS		12/01/2023	Paydown		452,356	452,356	453,063	451,737		619		619		452,356				10,367	02/25/2027
3136A4-V9-7	FNR 2012-32 DV - CMO/RMBS		12/01/2023	Paydown		1,195,844	1,195,844	1,115,732	1,179,982		15,862		15,862		1,195,844				15,596	04/25/2027
3136A5-R6-5	FNR 2012-49 PW - CMO/RMBS		12/01/2023	Paydown		7,800	7,800	7,866	7,826		(26)		(26)		7,800				265	05/25/2042
3136AB-MY-6	FNR 2012-148 VB - CMO/RMBS		12/01/2023	Paydown		1,062,948	1,062,948	1,064,941	1,061,169		1,779		1,779		1,062,948				16,224	12/25/2032
3136AD-XB-0	FNR 2013-26 BV - CMO/RMBS		12/01/2023	Paydown		2,182,041	2,182,041	2,039,526	2,165,179		16,862		16,862		2,182,041				39,832	02/25/2032
3136AE-5F-0	FNR 2013-74 VB - CMO/RMBS		12/01/2023	Paydown		4,464,686	4,464,686	4,127,044	4,412,310		52,377		52,377		4,464,686				67,647	03/25/2038
3136AE-EW-3	FNR 2013-53 VB - CMO/RMBS		08/25/2023	Paydown		678,258	678,258	610,644	673,635		4,623		4,623		678,258				7,730	12/25/2037
3136AE-S3-2	FNR 2013-52 BC - CMO/RMBS		12/01/2023	Paydown		128,806	128,806	124,378	125,760		3,046		3,046		128,806				2,170	06/25/2043
3136AF-XR-0	FNR 2013-87 KZ - CMO/RMBS		12/01/2023	Paydown		397,900	397,900	414,112	408,684		(10,784)		(10,784)		397,900				7,484	08/25/2043
3136AG-BW-1	FNR 2013-95 PN - CMO/RMBS		12/01/2023	Paydown		166,806	166,806	156,224	162,880		3,926		3,926		166,806				2,676	01/25/2043
3136AG-MM-1	FNR 2013-108 GU - CMO/RMBS		12/01/2023	Paydown		323,388	323,388	330,058	326,016		(2,628)		(2,628)		323,388				4,579	10/25/2033
3136AG-YP-1	FNR 2013-101 VB - CMO/RMBS		12/01/2023	Paydown		2,124,071	2,124,071	2,165,225	2,128,077		(4,006)		(4,006)		2,124,071				34,138	09/25/2033
3136AH-3K-4	FNR 2014-7 VB - CMO/RMBS		06/26/2023	Paydown		1,885,874	1,885,874	1,907,679	1,882,570		3,304		3,304		1,885,874				18,420	06/25/2034
3136AH-YC-8	FNR 2013-129 WQ - CMO/RMBS		12/01/2023	Paydown		3,162,292	3,162,292	2,857,428	3,089,388		72,905		72,905		3,162,292				45,353	01/25/2029
3136AJ-AG-1	FNR 2014-1 DU - CMO/RMBS		12/01/2023	Paydown		243,284	243,284	245,109	243,481		(197)		(197)		243,284				5,857	02/25/2029
3136AJ-C5-3	FNR 2014-26 VB - CMO/RMBS		12/01/2023	Paydown		3,056,557	3,056,557	2,841,523	3,031,169		25,387		25,387		3,056,557				48,935	05/25/2034
3136AJ-F4-3	FNR 2014-26 HM - CMO/RMBS		12/01/2023	Paydown		347,914	347,914	367,702	352,556		(4,642)		(4,642)		347,914				7,073	05/25/2029
3136AK-5S-8	FNR 2014-67 VD - CMO/RMBS		12/01/2023	Paydown		992,797	992,797	1,021,495	995,170		(2,372)		(2,372)		992,797				16,016	03/25/2037
3136AK-HW-6	FNR 2014-37 BV - CMO/RMBS		12/01/2023	Paydown		1,289,480	1,289,480	1,165,166	1,264,736		24,744		24,744		1,289,480				17,609	11/25/2038
3136AK-T8-6	FNR 2014-55 VP - CMO/RMBS		12/01/2023	Paydown		2,052,601	2,052,601	2,138,554	2,054,208		(1,607)		(1,607)		2,052,601				40,829	10/25/2036
3136AL-BZ-3	FNR 2014-63 VB - CMO/RMBS		12/01/2023	Paydown		719,838	719,838	719,613	718,574		1,264		1,264		719,838				11,678	12/25/2037
3136AL-L3-3	FNR 2014-82 LZ - CMO/RMBS		12/01/2023	Paydown		264,825	264,825	280,140	276,201		(11,376)		(11,376)		264,825				4,159	12/25/2044
3136AM-VP-1	FNR 2015-6 AC - CMO/RMBS		12/01/2023	Paydown		142,047	142,047	139,073	139,871		2,176		2,176		142,047				1,594	08/25/2034
3136AP-HA-3	FNR 2015-52 DV - CMO/RMBS		12/01/2023	Paydown		1,129,716	1,129,716	1,148,427	1,131,336		(1,621)		(1,621)		1,129,716				17,668	09/25/2038
3136AS-3M-6	FNR 2016-44 VD - CMO/RMBS		12/01/2023	Paydown		184,282	184,282	197,585	189,884		(5,602)		(5,602)		184,282				3,008	11/25/2027
3136AW-DW-4	FNR 2017-26 CH - CMO/RMBS		12/01/2023	Paydown		268,007	268,007	280,098	270,653		(2,646)		(2,646)		268,007				6,357	07/25/2044
3136B0-4W-3	FNR 2018-18 MP - CMO/RMBS		12/01/2023	Paydown		3,090,309	3,090,309	3,086,446	3,083,516		6,793		6,793		3,090,309				48,957	11/25/2044
3136B0-X6-8	FNR 2018-11 PV - CMO/RMBS		12/01/2023	Paydown		2,255,899	2,255,899	2,224,443	2,247,893		8,006		8,006		2,255,899				57,991	02/25/2038
3136B1-G4-0	FNR 2018-34 VK - CMO/RMBS		12/01/2023	Paydown		1,618,179	1,618,179	1,668,916	1,624,070		(5,890)		(5,890)		1,618,179				33,604	03/25/2042
3136B1-MN-1	FNR 2018-22 VD - CMO/RMBS		12/01/2023	Paydown		1,760,221	1,760,221	1,775,623	1,757,676		2,545		2,545		1,760,221				36,533	03/25/2038
3136B1-VE-1	FNR 2018-25 P - CMO/RMBS		12/01/2023	Paydown		155,019	155,019	155,285	155,030		(11)		(11)		155,019				2,799	03/25/2046

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
3136B2-FA-5	FNR 2018-45 VK - CMO/RMBS		12/01/2023	Paydown		1,542,455	1,542,455	1,565,351	1,542,406		49		49		1,542,455				31,695	10/25/2038
3136B7-2T-7	FNR 2019-79 CZ - CMO/RMBS		12/01/2023	Paydown		493,223	493,223	527,221	522,690		(29,467)		(29,467)		493,223				8,082	01/25/2050
3136B7-L5-8	FNR 2019-77 LZ - CMO/RMBS		12/01/2023	Paydown		923,406	923,406	987,536	976,526		(53,120)		(53,120)		923,406				14,842	01/25/2050
3136B9-X5-1	FNR 2020-41 EL - CMO/RMBS		12/01/2023	Paydown		684,410	684,410	709,219	706,836		(22,426)		(22,426)		684,410				7,477	06/25/2050
3136BD-AY-4	FNR 2020-88 KM - CMO/RMBS		12/01/2023	Paydown		160,419	160,419	165,733	164,827		(4,408)		(4,408)		160,419				2,763	03/25/2050
3136BH-UQ-0	FNR 2021-033 AV - CMO/RMBS		12/01/2023	Paydown		84,083	84,083	86,516	86,390		(2,308)		(2,308)		84,083				1,143	03/25/2048
3136BN-X6-8	FNR 2022-61 P - CMO/RMBS		12/01/2023	Paydown		28,895	28,895	27,906			989		989		28,895				578	06/25/2049
3136BQ-AW-9	FNR 2023-29 JA - CMO/RMBS		12/01/2023	Paydown		261,686	261,686	262,034			(348)		(348)		261,686				3,846	05/25/2036
31371H-VM-7	FN 252720 - RMBS		12/01/2023	Paydown		23,929	23,929	23,566	23,728		200		200		23,929				944	08/01/2029
31371J-B2-9	FN 253057 - RMBS		12/01/2023	Paydown		879	879	883	877		2		2		879				39	12/01/2029
31371J-BZ-6	FN 253056 - RMBS		12/01/2023	Paydown		8,610	8,610	8,478	8,548		61		61		8,610				354	12/01/2029
31371K-4H-1	FN 254724 - RMBS		12/01/2023	Paydown		55,677	55,677	55,689	55,604		73		73		55,677				1,364	04/01/2033
31371K-6B-2	FN 254766 - RMBS		12/01/2023	Paydown		13,405	13,405	14,878	13,339		66		66		13,405				347	06/01/2033
31371K-ML-2	FN 254263 - RMBS		12/01/2023	Paydown		5,688	5,688	5,895	5,664		24		24		5,688				199	04/01/2032
31371K-UA-7	FN 254477 - RMBS		12/01/2023	Paydown		16,917	16,917	17,012	16,954		(37)		(37)		16,917				461	10/01/2032
31371K-VF-5	FN 254514 - RMBS		12/01/2023	Paydown		13,044	13,044	13,142	13,096		(52)		(52)		13,044				377	11/01/2032
31371K-XW-6	FN 254593 - RMBS		12/01/2023	Paydown		10,212	10,212	10,188	10,183		29		29		10,212				270	01/01/2033
31371L-DH-9	FN 254904 - RMBS		12/01/2023	Paydown		4,355	4,355	4,328	4,331		24		24		4,355				137	10/01/2033
31371N-QZ-1	FN 257072 - RMBS		12/01/2023	Paydown		447	447	452	453		(6)		(6)		447				13	02/01/2038
31377T-VP-8	FN 386822 - CMBS/RMBS		12/01/2023	Paydown		153,129	153,129	158,297	154,530		(1,402)		(1,402)		153,129				4,521	02/01/2024
3137A2-Q3-8	FHR 3760 CB - CMO/RMBS		12/01/2023	Paydown		1,332,874	1,332,874	1,181,416	1,311,296		21,578		21,578		1,332,874				24,371	11/15/2025
3137A3-SP-5	FHR 3773 AM - CMO/RMBS		12/01/2023	Paydown		560,110	560,109	508,212	552,060		8,050		8,050		560,110				10,190	12/15/2025
3137A3-XS-3	FHR 3769 KB - CMO/RMBS		12/01/2023	Paydown		578,412	578,412	531,755	571,369		7,043		7,043		578,412				10,286	12/15/2025
3137A4-Q9-1	FHR 3780 CL - CMO/RMBS		12/01/2023	Paydown		403,846	403,846	438,299	409,175		(5,329)		(5,329)		403,846				6,240	12/15/2025
3137A5-TT-1	FHR 3786 LB - CMO/RMBS		12/01/2023	Paydown		2,369,903	2,369,903	2,056,428	2,322,319		47,584		47,584		2,369,903				36,664	01/15/2026
3137A5-VR-2	FHR 3786 TB - CMO/RMBS		12/01/2023	Paydown		104,079	104,079	92,834	102,391		1,689		1,689		104,079				1,891	01/15/2026
3137A8-E7-9	FHR 3823 HJ - CMO/RMBS		12/01/2023	Paydown		1,210,669	1,210,669	1,058,106	1,184,504		26,165		26,165		1,210,669				19,331	03/15/2026
3137AC-NC-9	FHR 3879 MB - CMO/RMBS		12/01/2023	Paydown		895,863	895,863	933,377	900,240		(4,377)		(4,377)		895,863				15,844	06/15/2026
3137AE-A3-9	FHR 3904 QB - CMO/RMBS		12/01/2023	Paydown		609,979	609,979	646,006	614,398		(4,419)		(4,419)		609,979				10,892	08/15/2026
3137AF-ZL-9	FHR 3949 JM - CMO/RMBS		12/01/2023	Paydown		375,197	375,197	372,178	374,330		867		867		375,197				5,911	10/15/2026
3137AF-ZU-9	FHR 3949 PB - CMO/RMBS		12/01/2023	Paydown		1,221,085	1,221,086	1,200,909	1,216,830		4,255		4,255		1,221,085				19,238	10/15/2026
3137AG-GB-0	FHR 3939 UB - CMO/RMBS		12/01/2023	Paydown		855,653	855,653	832,141	850,760		4,893		4,893		855,653				13,481	10/15/2026
3137AG-GN-4	FHR 3939 WY - CMO/RMBS		12/01/2023	Paydown		1,238,702	1,238,702	1,203,089	1,231,227		7,475		7,475		1,238,702				19,680	10/15/2026
3137AG-TJ-9	FHR 3935 WB - CMO/RMBS		12/01/2023	Paydown		848,862	848,862	823,164	843,667		5,195		5,195		848,862				13,374	10/15/2026
3137AH-JX-7	FHR 3964 QY - CMO/RMBS		12/01/2023	Paydown		271,494	271,494	274,496	271,742		(247)		(247)		271,494				4,270	11/15/2026
3137AH-KQ-0	FHR 3959 DB - CMO/RMBS		12/01/2023	Paydown		554,456	554,456	548,912	552,931		1,525		1,525		554,456				8,801	11/15/2026
3137AH-NK-0	FHR 3953 EW - CMO/RMBS		12/01/2023	Paydown		70,075	70,075	71,126	70,196		(121)		(121)		70,075				1,112	11/15/2026
3137AH-WT-1	FHR 3952 DG - CMO/RMBS		12/01/2023	Paydown		900,691	900,691	896,844	899,189		1,502		1,502		900,691				12,137	11/15/2026
3137AH-WW-4	FHR 3952 DL - CMO/RMBS		12/01/2023	Paydown		963,907	963,907	955,473	961,576		2,331		2,331		963,907				15,158	11/15/2026
3137AJ-AL-8	FHR 3955 WB - CMO/RMBS		12/01/2023	Paydown		3,817,072	3,817,073	3,868,959	3,821,928		(4,856)		(4,856)		3,817,072				60,027	11/15/2026
3137AJ-V7-6	FHR 3968 G - CMO/RMBS		12/01/2023	Paydown		1,225,051	1,225,051	1,245,820	1,227,471		(2,420)		(2,420)		1,225,051				18,751	12/15/2026
3137AK-3P-4	FHR 3974 LM - CMO/RMBS		12/01/2023	Paydown		2,031,209	2,031,209	2,055,488	2,033,365		(2,156)		(2,156)		2,031,209				31,711	12/15/2026
3137AK-6F-3	FHR 3970 HB - CMO/RMBS		12/01/2023	Paydown		1,955,101	1,955,101	1,965,488	1,954,932		169		169		1,955,101				29,926	12/15/2026
3137AL-6K-0	FHR 3990 UY - CMO/RMBS		12/01/2023	Paydown		2,223,716	2,223,716	2,145,396	2,208,241		15,475		15,475		2,223,716				29,120	01/15/2027
3137AL-BC-2	FHR 4005 EL - CMO/RMBS		12/01/2023	Paydown		970,567	970,567	964,729	968,610		1,957		1,957		970,567				15,396	02/15/2027
3137AM-EV-5	FHR 4022 B - CMO/RMBS		12/01/2023	Paydown		1,684,277	1,684,277	1,746,911	1,693,313		(9,036)		(9,036)		1,684,277				26,724	03/15/2027
3137AM-GS-0	FHR 4014 EL - CMO/RMBS		12/01/2023	Paydown		556,742	556,742	560,308	556,853		(111)		(111)		556,742				8,793	03/15/2027
3137AM-XS-1	FHR 4011 DW - CMO/RMBS		12/01/2023	Paydown		67,381	67,381	62,149	66,263		1,119		1,119		67,381				1,685	03/15/2027
3137AN-5M-3	FHR 4016 BA - CMO/RMBS		12/01/2023	Paydown		739,419	739,419	750,625	740,854		(1,436)		(1,436)		739,419				11,248	03/15/2027

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
3137AN-DK-8	FHR 4015 MY - CMO/RMBS		12/01/2023	Paydown		189,772	189,772	202,811	198,929		(9,158)		(9,158)		189,772				3,223	03/15/2042
3137AN-ST-3	FHR 4027 PY - CMO/RMBS		12/01/2023	Paydown		34,757	34,757	34,926	34,828		(71)		(71)		34,757				882	04/15/2042
3137AP-E3-0	FHR 4028 UY - CMO/RMBS		12/01/2023	Paydown		1,997,127	1,997,127	2,018,815	1,998,820		(1,693)		(1,693)		1,997,127				32,243	04/15/2027
3137AP-VV-9	FHR 4054 HW - CMO/RMBS		12/01/2023	Paydown		2,479,324	2,479,324	2,510,122	2,482,134		(2,810)		(2,810)		2,479,324				37,521	05/15/2027
3137AR-7G-5	FHR 4060 QB - CMO/RMBS		12/01/2023	Paydown		1,561,749	1,561,749	1,651,793	1,575,732		(13,983)		(13,983)		1,561,749				25,711	06/15/2027
3137AR-MV-5	FHR 4068 EP - CMO/RMBS		12/01/2023	Paydown		223,519	223,519	250,062	242,521		(19,002)		(19,002)		223,519				5,943	06/15/2042
3137B7-VC-0	FHR 4309 VB - CMO/RMBS		12/01/2023	Paydown		940,570	940,570	947,037	941,334		(764)		(764)		940,570				15,518	01/15/2040
3137B8-ZY-6	FHR 4316 EV - CMO/RMBS		12/01/2023	Paydown		4,535,060	4,535,060	4,253,036	4,498,411		36,648		36,648		4,535,060				69,238	03/15/2034
3137BC-W7-9	FHR 4373 GN - CMO/RMBS		12/01/2023	Paydown		176,322	176,322	181,536	180,035		(3,713)		(3,713)		176,322				2,813	08/15/2044
3137BD-BG-0	FHR 4377 VB - CMO/RMBS		05/15/2023	Paydown		430,776	430,776	434,814	430,444		332		332		430,776				3,090	11/15/2034
3137BD-J7-2	FHR 4384 DW - CMO/RMBS		10/16/2023	Paydown		1,941,328	1,941,328	1,934,048	1,939,117		2,210		2,210		1,941,328				22,062	03/15/2037
3137BG-SK-6	FHR 4455 EM - CMO/RMBS		12/01/2023	Paydown		76,175	76,175	80,603	78,245		(2,070)		(2,070)		76,175				1,898	03/15/2035
3137BL-Q6-3	FHR 4513 AV - CMO/RMBS		12/01/2023	Paydown		906,216	906,216	940,341	910,696		(4,480)		(4,480)		906,216				19,991	08/15/2035
3137BM-GK-6	FHR 4535 AV - CMO/RMBS		12/01/2023	Paydown		228,323	228,323	228,751	228,270		53		53		228,323				7,061	11/15/2035
3137BM-GY-6	FHR 4535 HV - CMO/RMBS		12/01/2023	Paydown		1,087,834	1,087,834	1,125,865	1,095,152		(7,319)		(7,319)		1,087,834				23,502	02/15/2039
3137BM-QD-1	FHR 4544 CB - CMO/RMBS		12/01/2023	Paydown		411,924	411,924	450,928	418,061		(6,137)		(6,137)		411,924				14,158	01/15/2043
3137BP-5Q-8	FHR 4569 VH - CMO/RMBS		12/01/2023	Paydown		159,341	159,341	171,466	162,842		(3,500)		(3,500)		159,341				3,203	09/15/2041
3137BR-6R-1	FHR 4608 GV - CMO/RMBS		12/01/2023	Paydown		1,797,150	1,797,150	1,880,549	1,801,933		(4,783)		(4,783)		1,797,150				29,069	10/15/2039
3137BR-LK-9	FHR 4610 VE - CMO/RMBS		12/01/2023	Paydown		2,929,952	2,929,952	2,976,648	2,933,378		(3,426)		(3,426)		2,929,952				40,356	02/15/2037
3137BS-2P-7	FHR 4616 DC - CMO/RMBS		12/01/2023	Paydown		89,830	89,830	89,717	89,738		92		92		89,830				1,228	04/15/2041
3137BS-4L-4	FHR 4616 VD - CMO/RMBS		12/01/2023	Paydown		582,616	582,616	583,210	582,392		224		224		582,616				7,842	04/15/2041
3137BS-FF-5	FHR 4622 VB - CMO/RMBS		12/01/2023	Paydown		1,105,438	1,105,438	1,138,256	1,108,225		(2,787)		(2,787)		1,105,438				16,898	12/15/2039
3137BS-UH-4	FHR 4628 BV - CMO/RMBS		12/01/2023	Paydown		1,513,758	1,513,758	1,492,944	1,510,345		3,413		3,413		1,513,758				24,842	01/15/2040
3137BS-UV-3	FHR 4628 EV - CMO/RMBS		12/01/2023	Paydown		2,626,386	2,626,386	2,604,637	2,620,881		5,505		5,505		2,626,386				42,471	01/15/2040
3137BV-HA-7	FHR 4662 VB - CMO/RMBS		12/01/2023	Paydown		668,258	668,258	693,735	671,585		(3,327)		(3,327)		668,258				17,641	08/15/2035
3137BW-PP-3	FHR 4664 CG - CMO/RMBS		12/01/2023	Paydown		1,067,142	1,067,142	1,060,973	1,064,320		2,822		2,822		1,067,142				17,520	09/15/2043
3137BY-BY-5	FHR 4680 V - CMO/RMBS		12/01/2023	Paydown		542,481	542,481	562,294	546,252		(3,771)		(3,771)		542,481				16,553	03/15/2037
3137F1-R8-3	FHR 4700 HT - CMO/RMBS		12/01/2023	Paydown		741,097	741,097	723,264	737,735		3,361		3,361		741,097				12,292	12/15/2043
3137F3-MT-8	FHR 4763 VE - CMO/RMBS		12/01/2023	Paydown		2,360,162	2,360,162	2,446,873	2,366,730		(6,568)		(6,568)		2,360,162				49,956	06/15/2038
3137F3-TQ-7	FHR 4764 NU - CMO/RMBS		12/01/2023	Paydown		1,214,884	1,214,884	1,198,939	1,210,807		4,077		4,077		1,214,884				20,234	07/15/2045
3137F4-3N-0	FHR 4781 LV - CMO/RMBS		09/15/2023	Paydown		397,253	397,253	409,357	397,561		(308)		(308)		397,253				6,311	09/15/2045
3137F4-BU-5	FHR 4779 VB - CMO/RMBS		12/01/2023	Paydown		1,702,284	1,702,284	1,775,429	1,712,793		(10,508)		(10,508)		1,702,284				30,549	03/15/2038
3137F5-GN-3	FHR 4784 PU - CMO/RMBS		12/01/2023	Paydown		434,989	434,989	422,619	432,074		2,915		2,915		434,989				7,822	06/15/2045
3137F7-J2-2	FHR 5057 DM - CMBS/CMO/RMBS		12/01/2023	Paydown		768,790	768,790	794,647	790,345		(21,555)		(21,555)		768,790				7,195	03/25/2050
3137F7-J3-0	FHR 5057 DN - CMBS/CMO/RMBS		12/01/2023	Paydown		349,325	349,325	362,371	360,248		(10,923)		(10,923)		349,325				3,269	03/25/2050
3137FC-EF-7	FHR 4740 NV - CMO/RMBS		12/01/2023	Paydown		788,825	788,825	811,380	790,724		(1,900)		(1,900)		788,825				14,342	10/15/2040
3137FC-SQ-8	FHR 4749 GV - CMO/RMBS		12/01/2023	Paydown		1,694,009	1,694,009	1,734,242	1,698,849		(4,840)		(4,840)		1,694,009				30,968	04/15/2038
3137FD-4Z-2	FHR 4748 QV - CMO/RMBS		12/01/2023	Paydown		269,424	269,424	281,969	272,913		(3,489)		(3,489)		269,424				5,076	12/15/2040
3137FD-6R-8	FHR 4748 VU - CMO/RMBS		12/01/2023	Paydown		1,237,063	1,237,063	1,263,351	1,240,393		(3,330)		(3,330)		1,237,063				22,939	11/15/2040
3137FD-T4-4	FHR 4754 B - CMO/RMBS		12/01/2023	Paydown		487,571	487,571	497,018	490,687		(3,115)		(3,115)		487,571				16,666	07/15/2044
3137FE-P7-9	FHR 4765 BE - CMO/RMBS		12/01/2023	Paydown		1,238,455	1,238,455	1,183,565	1,220,478		17,977		17,977		1,238,455				18,713	04/15/2045
3137FG-3J-2	FHR 4801 VE - CMO/RMBS		12/01/2023	Paydown		5,358,944	5,358,944	5,481,546	5,379,571		(20,627)		(20,627)		5,358,944				121,560	09/15/2038
3137FQ-E4-1	FHR 4932 WY - CMO/RMBS		12/01/2023	Paydown		1,045,320	1,045,320	1,088,766	1,081,770		(36,451)		(36,451)		1,045,320				16,516	10/25/2039
3137FQ-UX-9	FHR 4941 UD - CMO/RMBS		12/01/2023	Paydown		547,511	547,511	568,641	562,612		(15,101)		(15,101)		547,511				9,103	11/25/2039
3137FR-5R-8	FHR 4949 EY - CMO/RMBS		12/01/2023	Paydown		519,252	519,252	547,122	538,893		(19,641)		(19,641)		519,252				8,425	02/25/2040
3137GA-TA-5	FHR 3742 EM - CMO/RMBS		12/01/2023	Paydown		355,687	355,687	342,682	353,203		2,484		2,484		355,687				6,552	10/15/2025
31382F-4Y-2	FN 481539 - RMBS		12/01/2023	Paydown		523	523	509	516		7		7		523				17	01/01/2029
31383K-C3-9	FN 505090 - RMBS		12/01/2023	Paydown		7,237	7,237	7,296	7,221		16		16		7,237				318	10/01/2027
31385X-F8-5	FN 555591 - RMBS		12/01/2023	Paydown		3,734	3,734	3,711	3,713		21		21		3,734				114	07/01/2033

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
31386T-FM-2	FN 572672 - RMBS		12/01/2023	Paydown		1,242	1,242	1,201	1,218		24		24		1,242				23	04/01/2031
31387C-LV-1	FN 580040 - RMBS		12/01/2023	Paydown		1,102	1,102	1,075	1,086		17		17		1,102				36	06/01/2031
31389A-YB-3	FN 620006 - RMBS		12/01/2023	Paydown		8,516	8,516	9,705	8,408		108		108		8,516				275	01/01/2032
31389A-YC-1	FN 620007 - RMBS		12/01/2023	Paydown		614	614	695	604		10		10		614				20	01/01/2032
3138A4-F3-4	FN AH2885 - RMBS		12/01/2023	Paydown		49,724	49,724	51,948	49,233		491		491		49,724				740	02/01/2026
3138LS-KK-5	FN AO2097 - RMBS		12/01/2023	Paydown		185,209	185,209	185,845	186,144		(935)		(935)		185,209				3,582	05/01/2042
3138NY-4L-6	FN AR2626 - RMBS		12/01/2023	Paydown		28,327	28,327	27,744	27,704		623		623		28,327				391	02/01/2043
31390M-JS-4	FN 650173 - RMBS		12/01/2023	Paydown		10,254	10,254	10,230	10,229		26		26		10,254				281	11/01/2032
31392E-3V-0	FNR 0271A PZ - CMO/RMBS		12/01/2023	Paydown		34,511	34,511	32,392	33,416		1,095		1,095		34,511				1,090	11/25/2032
31393C-5M-1	FNR 2003-66 MZ - CMO/RMBS		05/01/2023	Paydown		89,572	89,572	84,160	89,058		514		514		89,572				1,089	07/25/2023
31393C-SZ-7	FNR 0345B Z - CMO/RMBS		12/01/2023	Paydown		7,601	7,601	7,319	7,496		105		105		7,601				206	06/25/2033
31393D-Y3-9	FNR 2003-75 GZ - CMO/RMBS		05/01/2023	Paydown		226,664	226,664	205,107	226,737		(74)		(74)		226,664				2,772	08/25/2023
31393E-6H-7	FNW 2003-W14 1A8 - CMO/RMBS		12/01/2023	Paydown		69,097	69,097	69,075	68,975		122		122		69,097				2,183	09/25/2043
31393M-J3-6	FHR 2585F KZ - CMO/RMBS		03/01/2023	Paydown		24,164	24,148	23,872	24,112		53		53		24,164				165	03/15/2023
31393Q-Z4-7	FHR 2611E MZ - CMO/RMBS		12/01/2023	Paydown		1,808	1,800	1,811	1,799		9		9		1,808				45	05/15/2033
31393U-N2-5	FNR 2004-7 Z - CMO/RMBS		12/01/2023	Paydown		509,941	509,941	494,635	500,057		9,884		9,884		509,941				14,190	02/25/2034
31393V-JG-7	FHR 2626G TB - CMO/RMBS		12/01/2023	Paydown		10,399	10,399	10,438	10,398						10,399				266	06/15/2033
31393W-SV-2	FHR 2645B NZ - CMO/RMBS		12/01/2023	Paydown		33,971	33,971	32,445	33,324		647		647		33,971				869	07/15/2033
31393X-ZU-4	FNR 2004-17 DZ - CMO/RMBS		12/01/2023	Paydown		85,181	85,181	82,050	83,634		1,548		1,548		85,181				2,399	04/25/2034
31393Y-ZS-7	FNR 2004-44 LT - CMO/RMBS		12/01/2023	Paydown		82,335	82,335	88,562	81,489		846		846		82,335				1,813	06/25/2024
31394K-D3-5	FHR 2690 VZ - CMO/RMBS		12/01/2023	Paydown		86,909	86,909	82,687	83,445		3,464		3,464		86,909				2,506	10/15/2033
31394M-KN-9	FHR 2714 LZ - CMO/RMBS		12/01/2023	Paydown		137,636	137,636	153,517	134,765		2,872		2,872		137,636				4,379	12/15/2033
31394N-2S-6	FHR 2717 LH - CMO/RMBS		12/01/2023	Paydown		29,272	29,272	32,624	28,906		366		366		29,272				880	12/15/2033
31394P-VH-3	FHR 2743 MZ - CMO/RMBS		12/01/2023	Paydown		389,358	389,358	372,192	375,557		13,801		13,801		389,358				10,346	02/15/2034
31395A-V4-4	FHR 2812 OG - CMO/RMBS		12/01/2023	Paydown		394,042	394,042	579,038	379,712		14,330		14,330		394,042				11,342	06/15/2034
31397Q-NE-4	FNR 2011-9 HB - CMO/RMBS		12/01/2023	Paydown		617,502	617,502	617,832	608,457		9,045		9,045		617,502				11,133	02/25/2026
31397S-2Z-6	FNR 2011-45 TY - CMO/RMBS		12/01/2023	Paydown		1,416,124	1,416,124	1,281,095	1,392,642		23,482		23,482		1,416,124				21,998	05/25/2026
31397S-3E-2	FNR 2011-45 NY - CMO/RMBS		12/01/2023	Paydown		956,619	956,619	859,836	939,683		16,937		16,937		956,619				14,405	05/25/2026
31397S-C5-1	FNR 2011-36 DB - CMO/RMBS		12/01/2023	Paydown		757,056	757,056	684,278	743,594		13,462		13,462		757,056				11,903	05/25/2026
31397S-EV-2	FNR 2011-26 DB - CMO/RMBS		12/01/2023	Paydown		1,109,873	1,109,874	962,122	1,083,604		26,269		26,269		1,109,873				17,127	04/25/2026
31397S-EZ-3	FNR 2011-26 EH - CMO/RMBS		12/01/2023	Paydown		1,188,808	1,188,808	1,016,059	1,162,896		25,912		25,912		1,188,808				18,128	04/25/2026
31397S-FQ-2	FNR 2011-27 DB - CMO/RMBS		12/01/2023	Paydown		703,474	703,474	634,818	691,135		12,338		12,338		703,474				11,066	04/25/2026
31397S-H6-4	FNR 2011-46 MD - CMO/RMBS		12/01/2023	Paydown		1,152,031	1,152,031	1,084,394	1,121,146		30,885		30,885		1,152,031				25,270	05/25/2041
31397S-YG-3	FNR 2011-44 EB - CMO/RMBS		12/01/2023	Paydown		73,556	73,556	74,108	73,519		37		37		73,556				1,183	05/25/2026
31397S-YW-8	FNR 2011-42 B - CMO/RMBS		12/01/2023	Paydown		796,388	796,388	792,655	794,442		1,947		1,947		796,388				12,257	05/25/2026
31397U-6T-1	FNR 2011-62 NB - CMO/RMBS		12/01/2023	Paydown		1,948,721	1,948,721	2,002,311	1,950,379		(1,657)		(1,657)		1,948,721				36,361	07/25/2026
31397U-FK-0	FNR 2011-48 EB - CMO/RMBS		12/01/2023	Paydown		841,722	841,722	765,309	827,802		13,920		13,920		841,722				13,392	06/25/2026
31397U-XP-9	FNR 2011-61 B - CMO/RMBS		12/01/2023	Paydown		952,579	952,579	870,456	937,193		15,386		15,386		952,579				15,159	07/25/2026
31398E-5C-4	FHR 3541 MB - CMO/RMBS		12/01/2023	Paydown		789,411	789,411	824,688	790,853		(1,442)		(1,442)		789,411				15,841	06/15/2024
31398S-TJ-2	FNR 2010-136 CY - CMO/RMBS		12/01/2023	Paydown		66,660	66,660	71,388	69,104		(2,444)		(2,444)		66,660				2,266	12/25/2040
31401E-WG-0	FN 706347 - RMBS		12/01/2023	Paydown		11,669	11,669	11,810	11,606		63		63		11,669				320	05/01/2033
31403D-V6-3	FN 745937 - RMBS		12/01/2023	Paydown		25,220	25,220	24,960	24,998		222		222		25,220				779	09/01/2036
31403F-QX-5	FN 747570 - RMBS		12/01/2023	Paydown		13,924	13,924	14,122	13,999		(75)		(75)		13,924				458	11/01/2033
31407J-HG-0	FN 831931 - RMBS		12/01/2023	Paydown		3,093	3,093	3,059	3,065		28		28		3,093				104	12/01/2036
3140X8-CR-6	FN FM4579 - RMBS		12/01/2023	Paydown		133,390	133,390	138,433	138,480		(5,091)		(5,091)		133,390				1,547	10/01/2050
3140XB-DN-7	FN FM7308 - RMBS		12/01/2023	Paydown		458,894	458,894	476,676	476,671		(17,777)		(17,777)		458,894				3,652	02/01/2051
31410V-3X-6	FN 899114 - RMBS		12/01/2023	Paydown		11,705	11,705	11,286	11,276		429		429		11,705				401	04/01/2037
31411J-3J-3	FN 909901 - RMBS		12/01/2023	Paydown		5,719	5,719	6,211	6,154		(435)		(435)		5,719				198	03/01/2037
31412L-UB-4	FN 928578 - RMBS		12/01/2023	Paydown		9,118	9,118	9,157	9,123		(5)		(5)		9,118				278	07/01/2037

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
31412Q-BN-8	FN 931645 - RMBS		12/01/2023	Paydown		34,475	34,475	35,246	35,322		(846)		(846)		34,475				876	07/01/2039
31412Q-HW-2	FN 931845 - RMBS		12/01/2023	Paydown		23,174	23,174	23,789	23,936		(762)		(762)		23,174				560	08/01/2039
31412T-5U-3	FN 934759 - RMBS		12/01/2023	Paydown		24,426	24,426	24,980	24,959		(533)		(533)		24,426				709	02/01/2039
31412T-RZ-8	FN 934404 - RMBS		12/01/2023	Paydown		409	409	415	413		(4)		(4)		409				13	09/01/2038
31412U-H5-2	FN 935052 - RMBS		12/01/2023	Paydown		28,138	28,138	28,965	29,091		(953)		(953)		28,138				423	03/01/2039
31412X-YV-0	FN 938224 - RMBS		12/01/2023	Paydown		6,741	6,741	6,657	6,672		69		69		6,741				181	07/01/2037
31412Y-AD-4	FN 938404 - RMBS		12/01/2023	Paydown		1,505	1,505	1,489	1,492		13		13		1,505				49	07/01/2037
31412Y-FS-6	FN 938577 - RMBS		12/01/2023	Paydown		8,283	8,283	8,151	8,172		111		111		8,283				342	09/01/2036
31413A-WS-8	FN 939957 - RMBS		12/01/2023	Paydown		10,519	10,519	10,386	10,423		96		96		10,519				347	06/01/2037
31413Q-W9-5	FN 952572 - RMBS		12/01/2023	Paydown		5,651	5,651	5,713	5,698		(47)		(47)		5,651				215	09/01/2037
31414H-J8-1	FN 966587 - RMBS		12/01/2023	Paydown		8,100	8,100	8,202	8,188		(87)		(87)		8,100				245	01/01/2038
31414H-JV-0	FN 966576 - RMBS		12/01/2023	Paydown		19,804	19,804	20,055	20,050		(245)		(245)		19,804				437	01/01/2038
31414J-6W-8	FN 968085 - RMBS		12/01/2023	Paydown		253	253	251	251		2		2		253				8	02/01/2038
31414J-KK-8	FN 967498 - RMBS		12/01/2023	Paydown		886	886	899	897		(11)		(11)		886				26	01/01/2038
31414K-AW-0	FN 968121 - RMBS		12/01/2023	Paydown		3,072	3,072	3,058	3,058		14		14		3,072				92	02/01/2038
31414K-EW-6	FN 968249 - RMBS		12/01/2023	Paydown		26,927	26,927	27,083	26,987		(60)		(60)		26,927				1,416	02/01/2038
31414U-3L-0	FN 977003 - RMBS		12/01/2023	Paydown		1,558	1,558	1,571	1,574		(16)		(16)		1,558				47	04/01/2038
31415T-UL-2	FN 988987 - RMBS		12/01/2023	Paydown		2,139	2,139	2,162	2,157		(18)		(18)		2,139				74	09/01/2038
31415Y-XT-1	FN 993590 - RMBS		12/01/2023	Paydown		18,216	18,216	18,737	18,922		(707)		(707)		18,216				499	05/01/2039
31416L-SJ-6	FN AA3220 - RMBS		12/01/2023	Paydown		105,793	105,793	109,215	108,906		(3,112)		(3,112)		105,793				1,989	04/01/2039
31416L-ZX-7	FN AA3457 - RMBS		12/01/2023	Paydown		5,454	5,454	5,582	5,638		(184)		(184)		5,454				149	03/01/2039
31416M-KD-5	FN AA3891 - RMBS		12/01/2023	Paydown		749	749	769	758		(9)		(9)		749				20	03/01/2039
31416R-GU-1	FN AA7410 - RMBS		12/01/2023	Paydown		44,761	44,761	45,894	45,724		(964)		(964)		44,761				1,383	05/01/2039
31416X-LV-0	FN AB2139 - RMBS		12/01/2023	Paydown		77,148	77,148	80,465	76,378		771		771		77,148				1,240	01/01/2026
31417C-3W-3	FN AB6212 - RMBS		12/01/2023	Paydown		157,696	157,696	165,236	166,372		(8,676)		(8,676)		157,696				2,764	09/01/2042
31417C-7K-5	FN AB6297 - RMBS		12/01/2023	Paydown		142,858	142,858	144,108	143,875		(1,017)		(1,017)		142,858				2,196	09/01/2042
31417C-F8-3	FN AB5590 - RMBS		12/01/2023	Paydown		77,779	77,779	76,941	76,848		931		931		77,779				1,425	07/01/2042
31417E-UN-9	FN AB7788 - RMBS		12/01/2023	Paydown		256,011	256,011	255,391	255,390		621		621		256,011				3,915	02/01/2043
31417K-SQ-1	FN AC1426 - RMBS		12/01/2023	Paydown		17,511	17,511	17,940	18,022		(512)		(512)		17,511				505	08/01/2039
31417S-7M-6	FN AC6299 - RMBS		12/01/2023	Paydown		129,976	129,976	136,028	137,721		(7,745)		(7,745)		129,976				3,225	12/01/2039
31417U-CB-9	FN AC7265 - RMBS		12/01/2023	Paydown		34,364	34,364	35,524	35,840		(1,476)		(1,476)		34,364				908	11/01/2039
31417V-PR-8	FN AC8531 - RMBS		12/01/2023	Paydown		338,038	338,038	350,694	355,143		(17,105)		(17,105)		338,038				11,807	12/01/2039
31417V-Q3-0	FN AC8573 - RMBS		12/01/2023	Paydown		34,647	34,647	35,952	36,313		(1,666)		(1,666)		34,647				947	01/01/2040
31418A-ZS-0	FN MA1652 - RMBS		12/01/2023	Paydown		276,633	276,633	286,315	284,477		(7,843)		(7,843)		276,633				5,244	11/01/2033
31418Q-FN-8	FN AD2872 - RMBS		12/01/2023	Paydown		29,356	29,356	31,457	29,863		(507)		(507)		29,356				621	03/01/2025
31419J-N5-3	FN AE7611 - RMBS		12/01/2023	Paydown		107,776	107,776	108,416	107,849		(73)		(73)		107,776				1,495	11/01/2025
31419K-VW-2	FN AE8728 - RMBS		12/01/2023	Paydown		170,936	170,936	172,164	171,215		(280)		(280)		170,936				2,709	11/01/2025
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		04/04/2023	Call @ 100.00		65,000	65,000	64,799	64,953		4		4		64,958		42	42	248	05/01/2026
0909999999. Subtotal - Bonds - U.S. Special Revenues						149,232,395	149,232,365	147,593,842	148,719,147		223,266		223,266		149,232,353		42	42	2,551,990	XXX
00206R-HN-5	AT&T INC		02/01/2023	Maturity @ 100.00		3,000,000	3,000,000	3,303,120	3,002,404		(2,404)		(2,404)		3,000,000				137,250	02/01/2023
02379K-AA-2	AMERICAN AIRLINES PASS THROUGH TRUST 202		07/11/2023	Paydown		536,232	536,232	537,304	537,214		(982)		(982)		536,232				11,563	01/11/2036
023761-AA-7	AMERICAN AIRLINES 2017-1 CLASS AA PASS T		08/15/2023	Paydown		95,000	95,000	95,000	95,000						95,000				2,601	08/15/2030
05072M-AA-1	AUDAX 4 A - CDO	C	04/20/2023	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				97,401	10/15/2031
023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH TR		12/15/2023	Paydown		45,315	45,315	45,634	45,514		(199)		(199)		45,315				1,088	12/15/2029
08179X-AW-5	BSP II AR2 - CDO	C	10/16/2023	Paydown		2,584,201	2,584,201	2,584,201	2,584,201						2,584,201				92,820	07/16/2029
02376A-AA-7	AMERICAN AIRLINES 2017-2 PASS THROUGH TR		10/15/2023	Paydown		106,675	106,675	106,771	106,745		(70)		(70)		106,675				2,680	04/15/2031
12327B-AA-4	BJETS 211 A - ABS		12/15/2023	Paydown		455,631	455,631	455,627	455,627		4		4		455,631				4,505	04/15/2036
037833-AK-6	APPLE INC		05/03/2023	Maturity @ 100.00		11,200,000	11,200,000	10,485,552	11,171,938		28,062		28,062		11,200,000				134,400	05/03/2023
12510H-AN-0	CAUTO 211 A4 - ABS		12/15/2023	Paydown		3,490	3,490	3,330	3,333		157		157		3,490				59	08/15/2051

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
05377R-CY-8	AESOP 2018-1 A - ABS		09/20/2023	Paydown		4,000,000	4,000,000	4,009,219	4,001,429		(1,430)		(1,430)		4,000,000				80,167	09/20/2024
12510H-AP-5	CAUTO 221 A1 - ABS		12/15/2023	Paydown		200,000	200,000	199,983	199,983		17		17		200,000				3,448	03/15/2052
10240*-AA-7	BOWIE ACQUISITIONS LLC		12/29/2023	Paydown		358,623	358,623	358,623	358,623						358,623				10,398	09/30/2038
12510H-AQ-3	CAUTO 221 A2 - ABS		12/15/2023	Paydown		6,250	6,250	6,249	6,249		1		1		6,250				102	03/15/2052
110122-AA-6	BRISTOL-MYERS SQUIBB CO		06/15/2023	Maturity @ 100.00		1,000,000	1,000,000	1,180,600	1,006,671		(6,671)		(6,671)		1,000,000				35,750	06/15/2023
12530J-AA-0	CFMT 22AB2 A - CMO/RMBS		12/25/2023	Paydown		14,399	14,399	13,633	13,649		750		750		14,399				207	02/26/2052
12189L-AQ-4	BURLINGTON NORTHERN SANTA FE LLC		09/01/2023	Maturity @ 100.00		4,000,000	4,000,000	3,986,440	3,998,959		1,041		1,041		4,000,000				154,000	09/01/2023
15673E-AA-1	CERB XXVIII A - CDO	C	10/16/2023	Paydown		1,612,244	1,612,244	1,612,244	1,612,244						1,612,244				72,010	10/15/2031
12625U-BF-9	COMM 2013-CCRE9 A4 - CMBS		04/12/2023	Paydown		4,980,306	4,980,306	5,129,545	4,982,035		(1,729)		(1,729)		4,980,306				53,597	07/10/2045
26253W-AC-2	DTAOT 214 B - ABS		12/15/2023	Paydown		6,566,684	6,566,684	6,566,039	6,566,359		325		325		6,566,684				60,282	05/15/2026
126650-AW-0	CVSPAS NOTES CTF - CMBS		12/10/2023	Paydown		975,312	975,312	947,553	968,243		7,069		7,069		975,312				28,211	01/11/2027
314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1 PASS		08/20/2023	Paydown		111,865	111,865	91,848			20,017		20,017		111,865				1,049	08/20/2035
126694-HK-7	CWHL 2005-25 A6 - CMO/RMBS		10/01/2023	Paydown			159	141	75		(75)		(75)						5	11/25/2035
33768N-AA-0	FKH 2022-SFR1 A - CMBS		12/01/2023	Paydown		4,176	4,176	4,176	4,175		1		1		4,176				173	05/19/2039
126694-TX-6	CWHL 2005-30 A8 - CMO/RMBS		12/01/2023	Paydown		43,769	43,894	41,052	29,720		14,050		14,050		43,769				1,540	01/25/2036
344928-AC-0	FORDO 2023-A A2B - ABS		12/15/2023	Paydown		949,988	949,988	949,988							949,988				33,777	03/15/2026
12669F-F3-2	CWHL 2004-J5 A5 - CMO/RMBS		12/01/2023	Paydown		3,463	3,463	3,336	3,388		75		75		3,463				105	07/25/2034
34528H-AB-0	FORDR 2018-REV2 B - ABS		07/17/2023	Paydown		10,000,000	10,000,000	10,594,141	10,160,438		(160,438)		(160,438)		10,000,000				210,583	01/15/2030
12669G-2V-2	CWHL 2005-16 A3 - CMO/RMBS		12/01/2023	Paydown		15,919	15,919	15,343	11,499		4,420		4,420		15,919				408	09/25/2035
362583-AC-0	GMCAR 2023-2 A2B - ABS		12/18/2023	Paydown		925,017	925,017	925,017							925,017				32,968	05/18/2026
172967-HD-6	CITIGROUP INC		10/25/2023	Maturity @ 100.00		6,500,000	6,500,000	6,404,125	6,490,593		9,407		9,407		6,500,000				251,875	10/25/2023
448978-AC-0	HALST 2022-C A2B - ABS		12/15/2023	Paydown		2,003,454	2,003,454	2,003,454	2,003,454						2,003,454				70,259	01/15/2025
17322M-AV-8	CGCMT 2014-GC21 A4 - CMBS		12/01/2023	Paydown		63,545	63,545	66,223	63,973		(428)		(428)		63,545				2,267	05/10/2047
45783N-AA-5	INSTR 2021-1 A - ABS		12/15/2023	Paydown		81,835	81,835	81,790	81,787		47		47		81,835				950	02/16/2054
191219-AU-8	COCA-COLA REFRESHMENTS USA LLC		09/15/2023	Maturity @ 100.00		500,000	500,000	544,800	502,634		(2,634)		(2,634)		500,000				33,750	09/15/2023
50204H-AG-6	LCM 38 B1 - CDO	C	08/24/2023	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				75,282	07/17/2034
247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THRO		12/10/2023	Paydown		239,176	239,176	239,176	239,176						239,176				3,588	12/10/2029
50204H-AL-5	LCM 38 C - CDO	C	08/24/2023	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				84,882	07/17/2034
26875P-AK-7	EOG RESOURCES INC		03/15/2023	Maturity @ 100.00		1,530,000	1,530,000	1,485,446	1,527,706		2,294		2,294		1,530,000				20,081	03/15/2023
50204H-AN-1	LCM 38 D - CDO	C	08/24/2023	Call @ 100.00		1,005,000	1,005,000	999,975	1,003,667		6,158		6,158		1,009,824		(4,824)	(4,824)	96,133	07/17/2034
30295#-AA-5	Fidelity Real Estate Company LLC CTL		12/31/2023	Paydown		156,549	156,549	156,549	156,549						156,549				1,524	04/30/2040
62954J-AB-0	NPRL 2019-1 A2 - ABS		01/20/2023	Paydown		3,410	3,410	3,410	3,410						3,410				9	09/20/2049
30306V-A@-8	FLNG LIQUEFACTION 3, LLC		12/31/2023	Paydown		208,000	208,000	208,000	208,000						208,000				11,238	06/30/2039
65341K-BN-5	NFMOT 201 A2 - ABS		02/15/2023	Paydown		11,000,000	11,000,000	11,213,125	11,013,711		(13,711)		(13,711)		11,000,000				28,417	02/18/2025
361448-AQ-6	GATX CORP		03/30/2023	Maturity @ 100.00		5,300,000	5,300,000	5,101,674	5,293,982		6,018		6,018		5,300,000				103,350	03/30/2023
65480W-AC-5	NAROT 2023-A A2B - ABS		12/15/2023	Paydown		31,055	31,055	31,055							31,055				1,163	02/17/2026
423012-AD-5	HEINEKEN NV	C	04/01/2023	Maturity @ 100.00		32,800,000	32,800,000	32,309,696	32,786,127		13,873		13,873		32,800,000				451,000	04/01/2023
67181D-AA-9	OAKIG 2020-1 A1 - CMBS		12/20/2023	Paydown		45,927	45,927	45,925	45,926		1		1		45,927				436	11/21/2050
477143-AH-4	JBLU AA - ABS		11/15/2023	Paydown		97,543	97,543	97,543	97,543						97,543				2,012	11/15/2033
67402R-AC-7	OAKCL 2022-2 A2 - CDO	C	12/18/2023	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				168,805	07/15/2033
501044-CS-8	KROGER CO		08/01/2023	Maturity @ 100.00		7,000,000	7,000,000	6,994,690	6,999,647		353		353		7,000,000				269,500	08/01/2023
67402R-AE-3	OAKCL 2022-2 B - CDO	C	12/18/2023	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				270,982	07/15/2033
54143M-AA-4	AMZN 1 A1C - CMBS		12/10/2023	Paydown		161,888	161,902	161,902	161,902		(9)		(9)		161,892		(5)	(5)	2,349	10/10/2042
68784E-AD-0	OSCAR 2019-2 A4 - ABS	D	12/10/2023	Paydown		2,919,445	2,919,445	3,045,688	2,957,546		(38,101)		(38,101)		2,919,445				39,324	09/10/2026
546268-AG-8	LOUISIANA LAND AND EXPLORATION COMPANY L		12/01/2023	Maturity @ 100.00		500,000	500,000	540,845	503,002		(3,002)		(3,002)		500,000				38,250	12/01/2023
68784Y-AF-1	OSCAR X A4 - ABS	D	12/10/2023	Paydown		2,377,300	2,377,300	2,496,072	2,412,538		(35,238)		(35,238)		2,377,300				38,092	05/11/2026
58155Q-AG-8	MCKESSON CORP		03/15/2023	Maturity @ 100.00		9,200,000	9,200,000	9,392,696	9,200,000						9,200,000				131,100	03/15/2023
69335P-EH-4	PFSFC 22B A - ABS		10/04/2023	JP MORGAN CHASE BANK/HSBCSI		2,997,773	3,000,000	3,000,000	3,000,000						3,000,000		(2,227)	(2,227)	130,495	02/16/2026
626717-AA-0	MURPHY OIL CORP		11/22/2023	Call @ 95.00		950,000	1,000,000	941,810	975,760		2,756		2,756		978,516		(28,516)	(28,516)	124,613	05/01/2029

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
707569-AS-8	PENN ENTERTAINMENT INC		10/30/2023	FLOW TRADERS U.S. INSTITUTIONAL TRA		685,200	750,000	662,813	670,183		14,313		14,313		684,496		704	704	54,609	01/15/2027
637432-BS-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		10/30/2023	Call @ 100.00		25,000	25,000	25,268	25,052		(10)		(10)		25,042		(42)	(42)	1,148	11/01/2026
74332X-AA-9	PROG 22SFR4 A - RMBS		07/17/2023	Paydown		5,453	5,453	5,451	5,451		3		3		5,453				74	05/17/2041
665228-CA-8	NORTHERN ILLINOIS GAS CO		12/01/2023	Maturity @ 100.00		1,600,000	1,600,000	1,592,288	1,599,441		559		559		1,600,000				92,800	12/01/2023
74332X-AA-9	PROG 22SFR4 A - CMBS		12/17/2023	Paydown		1,952	1,952	1,951	1,951		1		1		1,952				87	05/17/2041
669771-AS-6	NOVA GAS TRANSMISSION LTD	C	04/01/2023	Maturity @ 100.00		225,000	225,000	281,489	226,177		(1,177)		(1,177)		225,000				8,859	04/01/2023
74334D-AA-1	PROG 22SFR6 A - RMBS		07/19/2023	Paydown		3,628	3,628	3,628	3,628						3,628				94	07/19/2039
713448-CG-1	PEPSICO INC		03/01/2023	Maturity @ 100.00		2,600,000	2,600,000	2,614,872	2,600,282		(282)		(282)		2,600,000				35,750	03/01/2023
80285W-AF-4	SDART 2020-3 C - ABS		06/15/2023	Paydown		5,789,959	5,789,959	5,806,469	5,795,711		(5,753)		(5,753)		5,789,959				18,081	01/15/2026
73943#-AD-5	PRAIRIE BREEZE CLASS B HOLDINGS LLC		12/31/2023	Paydown		58,826	58,826	58,826	58,826						58,826				1,850	05/01/2039
827304-AA-4	SLVRR 2019-1 A - ABS	C	12/15/2023	Paydown		236,999	236,999	236,999	236,999						236,999				6,081	07/15/2044
74353#-AA-2	Amazon.com Inc. CTL 3.366% due 10/10/204		12/10/2023	Paydown		125,496	125,496	125,496	125,496						125,496				1,350	10/10/2042
89656R-AA-8	TRL 221 A - ABS		12/19/2023	Paydown		172,795	172,794	172,787	172,789		6		6		172,795				4,207	05/19/2052
775109-AW-1	ROGERS COMMUNICATIONS INC	C	03/15/2023	Maturity @ 100.00		800,000	800,000	745,032	798,583		1,417		1,417		800,000				12,000	03/15/2023
91862@-AB-0	LIFE SETTLEMENTS ABS (CLASS B) - ABS		12/19/2023	Paydown		254,712	254,712	254,712	254,712						254,712				3,721	05/15/2030
872540-AP-4	TJX COMPANIES INC		05/15/2023	Maturity @ 100.00		4,000,000	4,000,000	3,996,440	3,999,858		142		142		4,000,000				50,000	05/15/2023
92838*-AA-3	VistaJet 2022-1 EETC Class A	C	10/05/2023	Various		307,523	307,523	307,523	307,523						307,523				18,549	10/05/2030
88731E-AF-7	TIME WARNER CABLE ENTERPRISES LLC		03/15/2023	Maturity @ 100.00		4,750,000	4,750,000	4,867,183	4,752,251		(2,251)		(2,251)		4,750,000				198,906	03/15/2023
92891L-AC-6	VOYA 2022-3 C - CDO	C	08/31/2023	Call @ 100.00		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				427,558	10/20/2034
92890K-BB-0	WFRBS 2014-C22 ASB - CMBS		12/01/2023	Paydown		209,616	209,616	219,834	210,629		(1,013)		(1,013)		209,616				3,898	09/17/2057
97064G-AA-1	WESTF 2021-A A - ABS		12/15/2023	Paydown		140,592	140,592	140,585	140,585		7		7		140,592				2,296	05/15/2046
929227-2X-3	WAMU 2003-S5 119 - CMO/RMBS		12/01/2023	Paydown		25,037	25,037	23,931	24,658		379		379		25,037				471	06/25/2033
98164Q-AC-2	WOART 2023-B A2B - ABS		12/15/2023	Paydown		141,855	141,855	141,855							141,855				5,112	11/16/2026
92922F-RE-0	WAMU 2004-CB1 3A3 - CMO/RMBS		12/01/2023	Paydown		170,168	170,168	158,150	164,806		5,362		5,362		170,168				4,468	06/25/2034
PPEST7-5A-5	CIP VIII Holdings SPV, L.P. Incorporated		12/12/2023	Redemption @ 100.00		117,103	117,103	117,103	117,103						117,103				6,720	11/11/2026
P4001#-AA-8	E LICA MESA LA PAZ, S. DE R. L. DE C. V.	D	12/26/2023	Redemption @ 100.00		99,205	99,205	99,205	99,205						99,205				2,776	12/20/2044
Q94968-AA-0	WR Carpenter No. 1 Pty Ltd	C	11/01/2023	Paydown		54,110	54,110	54,110	54,110						54,110				2,004	11/01/2036
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						179,066,686	179,184,011	179,531,377	177,100,357		(138,524)		(138,524)		179,101,596		(34,910)	(34,910)	4,678,337	XXX
00217X-AB-2	HEXION HOLDINGS CORPORATION - TERM LOAN		12/29/2023	Redemption @ 100.00		4,375	4,375	4,266	4,276		10		10		4,286		89	89	246	03/15/2029
07014Q-AN-1	GREAT OUTDOORS GROUP, LLC - TERM LOAN B		12/29/2023	Redemption @ 100.00		4,534	4,534	4,239	4,262		32		32		4,294		240	240	224	03/06/2028
08078U-AF-0	BELRON GROUP S.A. - DOLLAR THIRD INCREME		12/29/2023	Redemption @ 100.00		5,823	5,823	5,721	5,729		11		11		5,740		83	83	273	04/13/2028
10919R-AN-9	BRIGHT HORIZONS FAMILY SOLUTIONS LLC - T		12/29/2023	Redemption @ 100.00		4,874	4,874	4,689	4,701		18		18		4,719		155	155	216	11/24/2028
29362L-AL-8	ENTEGRIS, INC. - TERM LOAN B		09/28/2022	DIRECT															5,608	07/06/2029
45173J-AQ-7	II-VI INCORPORATED - TERM LOAN B		12/29/2023	Redemption @ 100.00		18,598	18,598	18,133	18,160		37		37		18,197		401	401	789	07/02/2029
57776D-AE-3	AMENTUM GOVERNMENT SERVICES HOLDINGS LLC		12/29/2023	Redemption @ 100.00		5,000	5,000	4,975	4,978		2		2		4,980		20	20	278	02/15/2029
57906H-AD-9	MCAFEE CORP. - TERM LOAN B (USD)		12/29/2023	Redemption @ 100.00		5,000	5,000	4,975	4,978		2		2		4,980		20	20	309	03/01/2029
69346E-AG-2	PMHC II, INC. - TERM LOAN B (2 YEAR)		09/29/2023	Redemption @ 100.00		239,140	249,375	248,128	248,281		130		130		248,411		(9,271)	(9,271)	21,818	04/23/2029
71429T-AC-4	PERRIGO INVESTMENTS, LLC - TERM LOAN B		09/29/2023	Redemption @ 100.00		3,600	3,600	3,510	3,514		7		7		3,521		79	79	158	04/20/2029
76676U-AB-2	RINCHEM COMPANY, INC. - TERM LOAN		12/29/2023	Redemption @ 100.00		1,875	1,875	1,866	1,867		1		1		1,868		7	7	140	03/02/2029
84546S-AU-7	SOUTHWESTERN ENERGY - TL		12/30/2022	Redemption @ 100.00															8,994	06/22/2027
88372K-AC-4	THEVELIA (US) LLC - TERM LOAN		12/29/2023	Redemption @ 100.00		4,500	4,500	4,412	4,417		8		8		4,425		75	75	339	06/18/2029
92828K-AN-2	VIRTUSA CORPORATION - TERM LOAN		12/29/2023	Redemption @ 100.00		3,750	3,750	3,713	3,718		4		4		3,722		28	28	231	02/15/2029
N8232N-AE-7	NOURYON FINANCE B.V. - TERM LOAN	D	12/29/2023	Redemption @ 100.00		2,500	2,500	2,475			3		3		2,478		22	22	103	04/03/2028
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						303,569	313,804	311,101	308,880		267		267		311,621		(8,052)	(8,052)	39,725	XXX
2509999997. Total - Bonds - Part 4						361,754,057	361,927,094	360,858,314	358,400,768		80,296		80,296		361,902,107		(148,050)	(148,050)	8,015,983	XXX
2509999998. Total - Bonds - Part 5						24,657,711	25,500,000	25,160,859			8,604	173,432	(164,828)		24,996,031		(338,320)	(338,320)	194,758	XXX
2509999999. Total - Bonds						386,411,768	387,427,094	386,019,173	358,400,768		88,900	173,432	(84,533)		386,898,138		(486,370)	(486,370)	8,210,741	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX

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
4509999999. Total - Preferred Stocks							XXX													XXX
018792-53-1	AB DISCOVERY VALUE PORTFOLIO CLASS A		12/29/2023	AllianceBernstein VPF Series	4,293.240	70,452		88,052	71,354	16,698			16,698		88,052		(17,600)	(17,600)	3,049	
024936-40-3	AMERICAN CENTURY BALANCED		12/29/2023	American Century Variable Portfolios, Inc.	354,153.727	2,539,392		2,520,933	2,372,830	148,103			148,103		2,520,933		18,459	18,459	21,591	
024936-20-5	AMERICAN CENTURY INTERNATIONAL		12/29/2023	American Century Variable Portfolios, Inc.	75,120.542	773,658		772,559	715,899	56,660			56,660		772,559		1,099	1,099	8,935	
02507T-20-9	AMERICAN CENTURY INVESTMENTS VP INFLATION PROTECTI		12/29/2023	American Century Variable Portfolios, Inc.	92,046.264	857,168		938,077	862,473	75,604			75,604		938,077		(80,909)	(80,909)	12,722	
024936-88-2	AMERICAN CENTURY INVESTMENTS VP ULTRA FUND		12/29/2023	American Century Variable Portfolios, Inc.	3,089.577	68,481		36,963	59,752	(22,789)			(22,789)		36,963		31,518	31,518	4,888	
024936-75-9	AMERICAN CENTURY LARGE COMPANY VALUE		12/29/2023	American Century Variable Portfolios, Inc.	7,063.931	122,117		103,623	130,047	(26,424)			(26,424)		103,623		18,494	18,494	5,252	
024936-85-8	AMERICAN CENTURY ULTRA II		12/29/2023	American Century Variable Portfolios, Inc.	16,667.912	363,564		371,302	311,357	59,945			59,945		371,302		(7,738)	(7,738)	23,360	
02507T-30-8	AMERICAN CENTURY VP INFLATION PROTECTION CLASS I		12/26/2023	American Century Variable Portfolios, Inc.	60,225.400	568,104		665,567	566,119	99,448			99,448		665,567		(97,463)	(97,463)	5,742	
024936-74-2	AMERICAN CENTURY VP MID CAP VALUE CLASS 1		12/29/2023	American Century Variable Portfolios, Inc.	1,183.153	22,845		25,255	25,024	231			231		25,255		(2,410)	(2,410)	3,046	
024936-10-6	AMERICAN CENTURY VP VALUE FUND		12/29/2023	American Century Variable Portfolios, Inc.	70,696.808	830,199		673,153	880,175	(207,022)			(207,022)		673,153		157,046	157,046	61,405	
030372-60-1	AMERICAN FUNDS INSURANCE SERIES ASSET ALLOCATION F		12/28/2023	American Funds	7,582.962	172,026		174,787	168,342	6,445			6,445		174,787		(2,761)	(2,761)	6,331	
030372-59-3	AMERICAN FUNDS INSURANCE SERIES CAPITAL WORLD GROW		12/15/2023	American Funds	6,884.821	86,403		100,819	80,139	20,680			20,680		100,819		(14,416)	(14,416)	258	
030372-40-3	AMERICAN FUNDS IS GROWTH CLASS 1		12/29/2023	American Funds	20,908.237	1,818,360		2,511,707	1,595,089	916,618			916,618		2,511,707		(693,347)	(693,347)	86,450	
030372-30-4	AMERICAN FUNDS IS GROWTH-INCOME CLASS 1		12/29/2023	American Funds	4,284.367	228,714		240,909	215,118	25,791			25,791		240,909		(12,195)	(12,195)	310	
030372-70-0	AMERICAN FUNDS IS INTERNATIONAL CLASS 1		12/29/2023	American Funds	36,704.286	598,281		874,941	561,943	312,998			312,998		874,941		(276,660)	(276,660)	732	
030372-77-5	AMERICAN FUNDS IS INTERNATIONAL CLASS 2		12/27/2023	American Funds	8,755.991	144,030		167,427	133,354	34,073			34,073		167,427		(23,397)	(23,397)	88	
030372-86-6	AMERICAN FUNDS IS NEW WORLD CLASS 1		12/29/2023	American Funds	14,737.423	346,812		456,381	328,645	127,736			127,736		456,381		(109,569)	(109,569)	585	
030372-78-3	AMERICAN FUNDS IS NEW WORLD CLASS 2		12/28/2023	American Funds	3,443.848	82,114		111,194	75,834	35,360			35,360		111,194		(29,080)	(29,080)	278	
09253L-84-3	BLACKROCK CAPITAL APPRECIATION V.I. FUND CLASS I		12/29/2023	BlackRock Variable Series Funds, Inc.	876.479	7,139		8,125	5,276	2,849			2,849		8,125		(986)	(986)		
09253L-77-7	BLACKROCK GLOBAL ALLOCATION V.I. FUND CLASS I		12/29/2023	BlackRock Variable Series Funds, Inc.	9,612.741	147,078		190,996	141,980	49,016			49,016		190,996		(43,918)	(43,918)		
09258X-10-7	BLACKROCK HIGH YIELD V.I. FUND CLASS I		12/29/2023	BlackRock Variable Series Funds, Inc.	145,082.251	952,808		1,106,143	935,781	170,362			170,362		1,106,143		(153,335)	(153,335)	24,022	
866167-69-5	CALVERT VP EAFE INTERNATIONAL INDEX PORTFOLIO		12/18/2023	Calvert Mutual Funds, Inc.	43.119	3,913		3,625	3,602	23			23		3,625		288	288	31	
866167-54-7	CALVERT VP EAFE INTERNATIONAL INDEX PORTFOLIO CLAS		12/29/2023	Calvert Mutual Funds, Inc.	266.680	23,832		22,902	22,145	757			757		22,902		930	930	86	
866167-50-5	CALVERT VP INVESTMENT GRADE BOND INDEX PORTFOLIO		12/29/2023	Calvert Mutual Funds, Inc.	7,729.469	367,032		428,007	365,217	62,790			62,790		428,007		(60,975)	(60,975)	1,060	
866167-81-0	CALVERT VP NASDAQ 100 INDEX PORTFOLIO		12/29/2023	Calvert Mutual Funds, Inc.	8,316.837	1,057,141		492,561	773,632	(281,071)			(281,071)		492,561		564,580	564,580	1,626	

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
866167-79-4	CALVERT VP RUSSELL 2000 SMALL CAP INDEX PORTFOLIO		12/11/2023	Calvert Mutual Funds, Inc.	35,744.163	2,493,754		3,456,107	2,469,207	986,900			986,900		3,456,107		(962,353)	(962,353)	5,233	
866167-68-7	CALVERT VP RUSSELL 2000 SMALL CAP INDEX PORTFOLIO		12/29/2023	Calvert Mutual Funds, Inc.	336.327	24,104		26,639	23,022	3,617			3,617		26,639		(2,535)	(2,535)	64	
866167-55-4	CALVERT VP S&P MIDCAP 400 INDEX PORTFOLIO CLASS F		12/29/2023	Calvert Mutual Funds, Inc.	1,033.755	115,005		119,890	112,721	7,169			7,169		119,890		(4,885)	(4,885)	1,143	
131647-20-8	CALVERT VP SRI BALANCED PORTFOLIO		12/29/2023	Calvert Mutual Funds, Inc.	20,417.589	44,389		42,442	42,264	178			178		42,442		1,947	1,947	32	
52467M-84-3	CLEARBRIDGE VARIABLE SMALL CAP GROWTH PORTFOLIO CL		11/03/2023	ClearBridge Investments	77,046.547	2,022,367		2,619,887	1,943,884	676,003			676,003		2,619,887		(597,520)	(597,520)		
52467K-77-1	LEGG MASON WESTERN ASSET CORE PLUS VIT I		12/18/2023	ClearBridge Investments	280,042.793	1,358,254		1,624,687	1,349,806	274,881			274,881		1,624,687		(266,433)	(266,433)	13	
19766E-67-3	COLUMBIA VARIABLE PORTFOLIO INCOME OPPORTUNITIES F		12/29/2023	Columbia Funds Variable Insurance Trust	75.966	465		755	456	299			299		755		(290)	(290)	11	
19766E-41-8	COLUMBIA VP OVERSEAS CORE FUND CLASS I		12/29/2023	Columbia Funds Variable Insurance Trust	7.439	89		94	88	6			6		94		(5)	(5)	1	
19766E-62-4	COLUMBIA VP SELECT MID CAP GROWTH FUND - CLASS 1		12/29/2023	Columbia Funds Variable Insurance Trust	20.942	856		313	759	(446)			(446)		313		543	543		
19766E-58-2	COLUMBIA VP SELECT MID CAP VALUE FUND - CLASS 1		02/28/2023	Columbia Funds Variable Insurance Trust	203.044	7,107		2,089	6,782	(4,693)			(4,693)		2,089		5,018	5,018		
19765R-30-3	COLUMBIA VP SMALL CAP VALUE FUND - CLASS 1		11/01/2023	Columbia Funds Variable Insurance Trust	2,385.889	27,217		36,075	27,438	8,637			8,637		36,075		(8,858)	(8,858)	25	
933702-10-2	WANGER ACORN		12/29/2023	Columbia Funds Variable Insurance Trust	8,309.388	100,737		186,373	90,988	95,385			95,385		186,373		(85,636)	(85,636)		
246493-87-8	DELAWARE VIP EMERGING MARKETS SERIES STANDARD CLAS		12/29/2023	Delaware VIP Trust	8,378.117	169,093		235,728	165,049	70,679			70,679		235,728		(66,635)	(66,635)	1,408	
246493-67-0	DELAWARE VIP SMALL CAP VALUE SERIES STANDARD CLASS		12/29/2023	Delaware VIP Trust	64,209.363	2,280,549		2,514,704	2,379,599	135,105			135,105		2,514,704		(234,155)	(234,155)	56,887	
53500Q-17-1	LVIP DELAWARE SMID CAP CORE FUND - STANDARD CLASS		12/29/2023	Delaware VIP Trust	1,645.879	40,956		44,544	38,505	6,039			6,039		44,544		(3,588)	(3,588)	521	
233203-72-8	DFA VA GLOBAL BOND PORTFOLIO		12/29/2023	Dimensional Fund Advisors LP	474.296	4,731		5,079	4,563	516			516		5,079		(348)	(348)		
233203-68-6	DFA VA INTERNATIONAL SMALL PORTFOLIO		12/29/2023	Dimensional Fund Advisors LP	30,067.023	339,525		354,133	323,220	30,913			30,913		354,133		(14,608)	(14,608)	571	
233203-69-4	DFA VA INTERNATIONAL VALUE PORTFOLIO		12/29/2023	Dimensional Fund Advisors LP	19,531.076	256,710		207,463	239,060	(31,597)			(31,597)		207,463		49,247	49,247	16	
233203-67-8	DFA VA SHORT-TERM FIXED PORTFOLIO		12/29/2023	Dimensional Fund Advisors LP	638.943	6,420		6,498	6,345	153			153		6,498		(78)	(78)	158	
233203-77-7	DFA VA U.S. LARGE VALUE PORTFOLIO		12/29/2023	Dimensional Fund Advisors LP	122,306.077	3,696,097		3,253,552	3,721,774	(468,222)			(468,222)		3,253,552		442,545	442,545	36	
233203-71-0	DFA VA U.S. TARGETED VALUE PORTFOLIO		12/29/2023	Dimensional Fund Advisors LP	103,460.230	2,149,081		1,901,171	2,125,073	(223,902)			(223,902)		1,901,171		247,910	247,910	3,481	
25239Y-54-3	DFA VIT INFLATION-PROTECTED SECURITIES PORTFOLIO		12/29/2023	Dimensional Fund Advisors LP	48,071.414	443,078		542,634	435,527	107,107			107,107		542,634		(99,556)	(99,556)	65	
05587P-20-3	BNY MELLON IP MIDCAP STOCK PORTFOLIO - INITIAL SHA		12/29/2023	BNY Mellon	64,106.922	1,087,024		1,293,005	1,055,200	237,805			237,805		1,293,005		(205,981)	(205,981)	36,537	
05587P-30-2	BNY MELLON IP SMALL CAP STOCK INDEX PORTFOLIO - SE		12/26/2023	BNY Mellon	121,664.058	2,074,937		1,421,341	2,099,922	(678,581)			(678,581)		1,421,341		653,596	653,596	105,123	
05587P-60-9	BNY MELLON IP TECHNOLOGY GROWTH PORTFOLIO - INITIA		12/29/2023	BNY Mellon	36,571.680	837,240		700,089	642,564	57,525			57,525		700,089		137,151	137,151		
09661P-20-4	BNY MELLON STOCK INDEX FUND INC - SERVICE SHARES		12/29/2023	BNY Mellon	34,316.341	2,158,471		1,573,679	1,989,318	(415,639)			(415,639)		1,573,679		584,792	584,792	82,961	
05588H-10-1	BNY MELLON SUSTAINABLE US EQUITY PORTFOLIO INC - I		12/29/2023	BNY Mellon	12,513.700	510,842		436,047	522,197	(86,150)			(86,150)		436,047		74,795	74,795	62,033	
05589U-86-1	BNY MELLON VIF APPRECIATION PORTFOLIO-INITIAL SHAR		12/29/2023	BNY Mellon	103,501.862	3,391,041		4,184,239	3,304,814	879,425			879,425		4,184,239		(793,198)	(793,198)	55,654	

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
25159W-40-2	DWS ALTERNATIVE ASSET ALLOCATION VIP A		12/29/2023	DWS Variable Series I and II	585.487	7,432		7,471	7,605	(134)			(134)		7,471		(39)	(39)	584	
25159C-30-7	DWS CAPITAL GROWTH VIP-CLASS B		12/29/2023	DWS Variable Series I and II	9,067.961	298,986		256,555	257,258	(703)			(703)		256,555		42,431	42,431	9,515	
25159C-88-5	DWS CROCI INTERNATIONAL VIP-CLASS A		12/29/2023	DWS Variable Series I and II	40,259.062	275,992		326,047	261,281	64,766			64,766		326,047		(50,055)	(50,055)	6,435	
25159C-80-2	DWS CROCI INTERNATIONAL VIP-CLASS B		12/29/2023	DWS Variable Series I and II	59.460	413		460	386	74			74		460		(47)	(47)	8	
25159W-70-9	DWS GLOBAL INCOME BUILDER VIP-CLASS A		12/29/2023	DWS Variable Series I and II	39,129.284	827,989		943,556	791,194	152,362			152,362		943,556		(115,567)	(115,567)	19,731	
25159C-50-5	DWS GLOBAL SMALL CAP VIP-CLASS B		12/29/2023	DWS Variable Series I and II	927.192	8,007		11,542	7,501	4,041			4,041		11,542		(3,535)	(3,535)	53	
25159W-83-2	DWS INTERNATIONAL GROWTH VIP-CLASS B		12/29/2023	DWS Variable Series I and II	15.226	219		209	200	9			9		209		10	10		
25155X-40-4	DWS SMALL CAP INDEX VIP-CLASS A		12/29/2023	DWS Variable Series I and II	26,070.143	332,854		404,558	315,970	88,588			88,588		404,558		(71,704)	(71,704)	9,961	
27827E-30-1	EATON VANCE VT FLOATING-RATE INCOME FUND ADVISOR C		12/29/2023	Eaton Vance	32,456.723	277,736		286,191	274,259	11,932			11,932		286,191		(8,455)	(8,455)	11,056	
313916-30-6	FEDERATED HERMES HIGH INCOME BOND II PRIMARY SHARE		12/29/2023	Federated Insurance Series	107,664.696	568,212		704,701	574,929	129,772			129,772		704,701		(136,489)	(136,489)	32,548	
313916-10-8	FEDERATED HERMES MANAGED VOLATILITY FUND II PRIMAR		12/29/2023	Federated Insurance Series	4,733.594	40,350		46,700	40,046	6,654			6,654		46,700		(6,350)	(6,350)	644	
922175-20-3	FIDELITY ASSET MANAGER		12/29/2023	Fidelity Variable Insurance Products	29,444.295	439,511		441,352	421,642	19,710			19,710		441,352		(1,841)	(1,841)	4,922	
922175-40-1	FIDELITY ASSET MANAGER: GROWTH		12/29/2023	Fidelity Variable Insurance Products	2,335.043	46,997		36,322	43,712	(7,390)			(7,390)		36,322		10,675	10,675	36	
315917-82-3	FIDELITY ENERGY		12/29/2023	Fidelity Variable Insurance Products	28.384	710		581	714	(133)			(133)		581		129	129	5	
922174-40-4	FIDELITY GROWTH		12/29/2023	Fidelity Variable Insurance Products	45,477.581	3,832,201		2,640,775	3,252,102	(611,327)			(611,327)		2,640,775		1,191,426	1,191,426	29,899	
315802-70-2	FIDELITY GROWTH & INCOME		12/29/2023	Fidelity Variable Insurance Products	28,596.940	740,538		566,459	686,898	(120,439)			(120,439)		566,459		174,079	174,079	4,311	
315802-20-7	FIDELITY GROWTH OPPORTUNITIES		12/29/2023	Fidelity Variable Insurance Products	64,011.029	3,307,845		1,985,709	2,626,373	(640,664)			(640,664)		1,985,709		1,322,136	1,322,136		
315802-50-4	FIDELITY VIP BALANCED INITIAL SHARE CLASS		12/29/2023	Fidelity Variable Insurance Products	834.039	16,979		14,925	16,164	(1,239)			(1,239)		14,925		2,054	2,054	679	
922175-50-0	FIDELITY VIP CONTRAFUND PORTFOLIO INITIAL CLASS SH		12/29/2023	Fidelity Variable Insurance Products	100,386.298	4,459,067		3,164,092	3,802,633	(638,541)			(638,541)		3,164,092		1,294,975	1,294,975	51,044	
922175-84-9	FIDELITY VIP CONTRAFUND PORTFOLIO SERVICE CLASS 2		04/19/2023	Fidelity Variable Insurance Products	39,973.478	1,514,370		1,625,118	1,460,631	164,487			164,487		1,625,118		(110,748)	(110,748)	1,692	
922177-32-4	FIDELITY VIP EMERGING MARKETS PORTFOLIO INITIAL CL		11/15/2023	Fidelity Variable Insurance Products	103,046.237	1,045,617		1,156,064	1,017,066	138,998			138,998		1,156,064		(110,447)	(110,447)	1,852	
922174-30-5	FIDELITY VIP EQUITY-INCOME PORTFOLIO - INITIAL CLA		12/29/2023	Fidelity Variable Insurance Products	88,021.729	2,116,502		1,835,632	2,073,792	(238,160)			(238,160)		1,835,632		280,870	280,870	4,306	
922175-71-6	FIDELITY VIP EXTENDED MARKET INDEX PORTFOLIO INITI		12/28/2023	Fidelity Variable Insurance Products	39.951	472		451	448	3			3		451		21	21	1	
922175-69-0	FIDELITY VIP EXTENDED MARKET INDEX PORTFOLIO SERVI		12/28/2023	Fidelity Variable Insurance Products	251,910.540	2,882,901		3,144,049	2,821,398	322,651			322,651		3,144,049		(261,148)	(261,148)	1,006	
315917-84-9	FIDELITY VIP FINANCIALS PORTFOLIO INITIAL CLASS		12/29/2023	Fidelity Variable Insurance Products	196.463	2,640		2,307	2,752	(445)			(445)		2,307		333	333	131	
922174-59-4	FIDELITY VIP FREEDOM FUNDS 2010 PORTFOLIO SERVICE		12/29/2023	Fidelity Variable Insurance Products	14,359.749	154,446		192,133	164,563	27,570			27,570		192,133		(37,687)	(37,687)	13,629	
922174-56-0	FIDELITY VIP FREEDOM FUNDS 2015 PORTFOLIO SERVICE		12/29/2023	Fidelity Variable Insurance Products	4,127.004	45,941		57,786	44,902	12,884			12,884		57,786		(11,845)	(11,845)	1,121	
922174-53-7	FIDELITY VIP FREEDOM FUNDS 2020 PORTFOLIO SERVICE		12/29/2023	Fidelity Variable Insurance Products	51,175.696	601,091		707,704	586,473	121,231			121,231		707,704		(106,613)	(106,613)	6,195	

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
922174-49-5	FIDELITY VIP FREEDOM FUNDS 2025 PORTFOLIO SERVICE		12/29/2023	Fidelity Variable Insurance Products	84,622.871	1,193,989		1,410,632	1,150,025	260,607			260,607		1,410,632		(216,643)	(216,643)	6,160	
922174-46-1	FIDELITY VIP FREEDOM FUNDS 2030 PORTFOLIO SERVICE		12/26/2023	Fidelity Variable Insurance Products	73,353.716	1,055,740		1,270,070	999,078	270,992			270,992		1,270,070		(214,330)	(214,330)	5,848	
922178-60-3	FIDELITY VIP FREEDOM FUNDS 2035 SERVICE CLASS 2		12/26/2023	Fidelity Variable Insurance Products	65,160.141	1,552,265		1,861,500	1,465,452	396,048			396,048		1,861,500		(309,235)	(309,235)	6,067	
922178-88-4	FIDELITY VIP FREEDOM FUNDS 2040 SERVICE CLASS 2		12/26/2023	Fidelity Variable Insurance Products	49,666.229	1,128,531		1,423,931	1,063,354	360,577			360,577		1,423,931		(295,400)	(295,400)	13,394	
922178-85-0	FIDELITY VIP FREEDOM FUNDS 2045 SERVICE CLASS 2		12/29/2023	Fidelity Variable Insurance Products	4,064.482	92,709		117,993	87,630	30,363			30,363		117,993		(25,284)	(25,284)	954	
922178-82-7	FIDELITY VIP FREEDOM FUNDS 2050 SERVICE CLASS 2		12/29/2023	Fidelity Variable Insurance Products	30,184.117	626,421		697,405	587,987	109,418			109,418		697,405		(70,984)	(70,984)	6,055	
922174-66-9	FIDELITY VIP FREEDOM INCOME FUND SERVICE CLASS 2		12/29/2023	Fidelity Variable Insurance Products	25,138.037	266,902		308,399	265,458	42,941			42,941		308,399		(41,497)	(41,497)	3,914	
922174-83-4	FIDELITY VIP GOV'T MMKT PORT SVS CL 2		12/29/2023	Fidelity Variable Insurance Products	8,554,923.850	8,554,924		8,554,924	8,554,924						8,554,924				137,790	
922174-10-7	FIDELITY VIP GOV'T MMT PORT INT CL		12/29/2023	Fidelity Variable Insurance Products	44,143,346.320	44,143,346		44,143,346	44,143,346						44,143,346				645,092	
922174-20-6	FIDELITY VIP HIGH INCOME PORTFOLIO - INITIAL CLASS		12/29/2023	Fidelity Variable Insurance Products	16,571.639	75,950		84,861	73,081	11,780			11,780		84,861		(8,911)	(8,911)	154	
922175-30-2	FIDELITY VIP INDEX 500 PORTFOLIO - INITIAL CLASS		12/29/2023	Fidelity Variable Insurance Products	57,670.924	23,558,582		16,426,793	21,613,909	(5,187,116)			(5,187,116)		16,426,793		7,131,789	7,131,789	265,972	
922175-68-2	FIDELITY VIP INTERNATIONAL INDEX PORTFOLIO INITIAL		12/29/2023	Fidelity Variable Insurance Products	36,028.050	359,198		414,721	338,664	76,057			76,057		414,721		(55,523)	(55,523)	955	
922175-10-4	FIDELITY VIP INVESTMENT GRADE BOND PORTFOLIO - INI		12/29/2023	Fidelity Variable Insurance Products	237,209.160	2,593,954		3,222,598	2,561,859	660,739			660,739		3,222,598		(628,644)	(628,644)	2,422	
922175-88-0	FIDELITY VIP INVESTMENT GRADE BOND PORTFOLIO - SER		03/08/2023	Fidelity Variable Insurance Products	1,370.777	14,448		17,382	14,352	3,030			3,030		17,382		(2,934)	(2,934)		
922176-40-9	FIDELITY VIP MID CAP PORTFOLIO INITIAL CLASS		12/29/2023	Fidelity Variable Insurance Products	2,781.574	91,432		117,369	91,013	26,356			26,356		117,369		(25,937)	(25,937)	223	
922176-80-5	FIDELITY VIP MID CAP PORTFOLIO SERVICE CLASS 2		12/29/2023	Fidelity Variable Insurance Products	19,142.607	627,044		604,745	597,249	7,496			7,496		604,745		22,299	22,299	1,749	
922174-50-3	FIDELITY VIP OVERSEAS PORTFOLIO - INITIAL CLASS		12/29/2023	Fidelity Variable Insurance Products	89,384.113	2,098,091		2,211,379	1,939,635	271,744			271,744		2,211,379		(113,288)	(113,288)	49	
922174-87-5	FIDELITY VIP OVERSEAS PORTFOLIO SERVICE CLASS 2		12/29/2023	Fidelity Variable Insurance Products	173.035	4,130		3,921	3,710	211			211		3,921		209	209	1	
922177-10-0	FIDELITY VIP REAL ESTATE PORTFOLIO - INITIAL CLASS		12/29/2023	Fidelity Variable Insurance Products	18.071	293		310	299	11			11		310		(17)	(17)	13	
922177-85-2	FIDELITY VIP STRATEGIC INCOME PORTFOLIO INITIAL CL		12/29/2023	Fidelity Variable Insurance Products	38.309	396		438	384	54			54		438		(42)	(42)	1	
355150-23-6	FRANKLIN ALLOCATION VIP FUND-CLASS 1		12/19/2023	Franklin Templeton Variable Insurance Products Trust	137.603	642		1,094	614	480			480		1,094		(452)	(452)	13	
355150-22-8	FRANKLIN ALLOCATION VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	18,758.710	86,048		132,200	82,726	49,474			49,474		132,200		(46,152)	(46,152)	1,648	
355150-26-9	FRANKLIN DYNATECH VIP FUND - CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	36,674.189	131,973		272,673	108,922	163,751			163,751		272,673		(140,700)	(140,700)		
355150-88-9	FRANKLIN INCOME VIP FUND-CLASS 1		12/29/2023	Franklin Templeton Variable Insurance Products Trust	3,723.462	55,322		54,066	57,304	(3,238)			(3,238)		54,066		1,256	1,256	3,666	
355150-41-8	FRANKLIN INCOME VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	35,534.563	501,755		520,928	523,424	(2,496)			(2,496)		520,928		(19,173)	(19,173)	32,270	

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
355150-69-9	FRANKLIN MUTUAL GLOBAL DISCOVERY VIP FUND-CLASS 1		12/29/2023	Franklin Templeton Variable Insurance Products Trust	2,513.712	46,606		38,057	43,412	(5,355)			(5,355)		38,057		8,549	8,549	432	
355150-71-5	FRANKLIN MUTUAL SHARES VIP FUND -CLASS 1		12/29/2023	Franklin Templeton Variable Insurance Products Trust	73.897	1,163		1,304	1,148	156			156		1,304		(141)	(141)	35	
355150-55-8	FRANKLIN MUTUAL SHARES VIP FUND -CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	34,080.471	519,411		638,733	516,660	122,073			122,073		638,733		(119,322)	(119,322)	24,507	
355150-81-4	FRANKLIN RISING DIVIDENDS VIP FUND-CLASS 1		12/29/2023	Franklin Templeton Variable Insurance Products Trust	693.636	19,150		20,636	19,547	1,089			1,089		20,636		(1,486)	(1,486)	2,192	
355150-67-3	FRANKLIN SMALL CAP VALUE VIP FUND-CLASS 1		12/28/2023	Franklin Templeton Variable Insurance Products Trust	102.811	1,363		1,071	1,369	(298)			(298)		1,071		292	292	51	
355150-59-0	FRANKLIN SMALL CAP VALUE VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	81,172.809	996,380		1,409,566	1,017,095	392,471			392,471		1,409,566		(413,186)	(413,186)	39,972	
355150-52-5	FRANKLIN SMALL-MID CAP GROWTH VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	67,316.214	800,629		1,109,408	707,493	401,915			401,915		1,109,408		(308,779)	(308,779)		
355150-33-5	FRANKLIN STRATEGIC INCOME VIP FUND-CLASS 1		12/29/2023	Franklin Templeton Variable Insurance Products Trust	373.136	3,482		4,436	3,392	1,044			1,044		4,436		(954)	(954)	33	
355150-87-1	FRANKLIN U.S. GOVERNMENT SECURITIES VIP FUND-CLAS		12/29/2023	Franklin Templeton Variable Insurance Products Trust	3,995.014	42,423		47,922	41,708	6,214			6,214		47,922		(5,499)	(5,499)	265	
355150-42-6	FRANKLIN U.S. GOVERNMENT SECURITIES VIP FUND-CLAS		12/29/2023	Franklin Templeton Variable Insurance Products Trust	89,105.948	900,951		1,077,205	907,990	169,215			169,215		1,077,205		(176,254)	(176,254)	14,696	
355150-77-2	TEMPLETON DEVELOPING MARKETS VIP FUND-CLASS 1		12/28/2023	Franklin Templeton Variable Insurance Products Trust	94.889	756		934	715	219			219		934		(178)	(178)	11	
355150-48-3	TEMPLETON DEVELOPING MARKETS VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	50,917.396	402,337		379,948	379,844	104			104		379,948		22,389	22,389	3,415	
355150-70-7	TEMPLETON GLOBAL BOND VIP FUND-CLASS 1		12/29/2023	Franklin Templeton Variable Insurance Products Trust	92,503.847	1,204,529		1,383,271	1,216,426	166,845			166,845		1,383,271		(178,742)	(178,742)		
355150-56-6	TEMPLETON GLOBAL BOND VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	43,540.411	533,831		677,632	543,384	134,248			134,248		677,632		(143,801)	(143,801)		
355150-76-4	TEMPLETON GROWTH VIP FUND-CLASS 1		12/26/2023	Franklin Templeton Variable Insurance Products Trust	124.785	1,420		2,024	1,306	718			718		2,024		(604)	(604)	29	
355150-49-1	TEMPLETON GROWTH VIP FUND-CLASS 2		12/29/2023	Franklin Templeton Variable Insurance Products Trust	39,590.881	448,115		449,368	405,411	43,957			43,957		449,368		(1,253)	(1,253)	9,042	
380987-59-4	GOLDMAN SACHS GOVERNMENT MONEY MARKET INSTITUTIONA		12/29/2023	Goldman Sachs Investments	230,066.080	230,066		230,066	230,066						230,066				884	
00888X-79-9	INVESCO V.I. AMERICAN FRANCHISE FUND I		12/29/2023	Invesco Variable Insurance Funds, Inc.	10,062.276	530,371		414,020	431,068	(17,048)			(17,048)		414,020		116,351	116,351	4,733	
00888X-78-1	INVESCO V.I. AMERICAN FRANCHISE FUND II		12/29/2023	Invesco Variable Insurance Funds, Inc.	7,016.008	333,659		421,455	272,572	148,883			148,883		421,455		(87,796)	(87,796)	1,548	
00888X-77-3	INVESCO V.I. COMSTOCK FUND		12/27/2023	Invesco Variable Insurance Funds, Inc.	440.131	9,464		8,799	8,952	(153)			(153)		8,799		665	665		

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
00900X-75-1	INVESCO V.I. DISCOVERY MID CAP GROWTH FUND - SERIE		12/29/2023	Invesco Variable Insurance Funds, Inc.	592.188	34,913		53,843	32,872	20,971			20,971		53,843		(18,930)	(18,930)		
00900X-74-4	INVESCO V.I. DISCOVERY MID CAP GROWTH FUND - SERIE		12/29/2023	Invesco Variable Insurance Funds, Inc.	2,066.334	104,609		185,076	98,895	86,181			86,181		185,076		(80,467)	(80,467)		
008892-50-7	INVESCO V.I. EQV INTERNATIONAL EQUITY FUND - SERIE		12/29/2023	Invesco Variable Insurance Funds, Inc.	22,660.247	705,777		918,043	655,788	262,255			262,255		918,043		(212,266)	(212,266)	330	
008892-65-5	INVESCO V.I. EQV INTERNATIONAL EQUITY FUND - SERIE		12/29/2023	Invesco Variable Insurance Funds, Inc.	40,351.728	1,239,135		1,431,238	1,146,796	284,442			284,442		1,431,238		(192,103)	(192,103)	68	
008892-52-3	INVESCO VI GLOBAL REAL ESTATE FUND (SERIES I SHARE		12/29/2023	Invesco Variable Insurance Funds, Inc.	38,150.366	498,174		638,647	497,481	141,166			141,166		638,647		(140,473)	(140,473)	1,537	
008892-41-6	INVESCO VI HEALTH CARE FUND (SERIES I SHARES)		12/29/2023	Invesco Variable Insurance Funds, Inc.	543.194	13,515		13,573	13,661	(88)			(88)		13,573		(58)	(58)		
008892-54-9	INVESCO VI SMALL CAP EQUITY FUND (SERIES I SHARES)		12/28/2023	Invesco Variable Insurance Funds, Inc.	12,904.736	202,927		315,263	194,345	120,918			120,918		315,263		(112,336)	(112,336)	335	
008892-53-1	INVESCO VI SMALL CAP EQUITY FUND (SERIES II SHARES		12/29/2023	Invesco Variable Insurance Funds, Inc.	1,594.739	23,070		28,652	21,736	6,916			6,916		28,652		(5,582)	(5,582)	28	
78080T-10-5	ROYCE CAPITAL FUND SMALL-CAP PORTFOLIO ANNUITY INV		12/29/2023	Invesco Variable Insurance Funds, Inc.	607.480	5,675		4,897	5,079	(182)			(182)		4,897		778	778	1	
471021-20-4	JANUS HENDERSON ENTERPRISE PORTFOLIO - INSTITUTION		12/29/2023	Janus Capital Management, LLC	14,767.926	1,058,507		1,157,042	1,027,552	129,490			129,490		1,157,042		(98,535)	(98,535)	31,686	
471021-50-1	JANUS HENDERSON FLEXIBLE BOND PORTFOLIO - INSTITUT		12/29/2023	Janus Capital Management, LLC	218,304.325	2,206,947		2,600,698	2,169,945	430,753			430,753		2,600,698		(393,751)	(393,751)	5,422	
471021-43-6	JANUS HENDERSON MID CAP VALUE PORTFOLIO INSTITUTIO		12/29/2023	Janus Capital Management, LLC	68,593.453	1,067,012		1,007,770	1,122,189	(114,419)			(114,419)		1,007,770		59,242	59,242	34,341	
53500L-73-5	LVIP JPMORGAN CORE BOND FUND SERVICE CLASS		12/27/2023	LINCOLN FINANCIAL GROUP	21,490.523	204,331		241,136	204,805	36,331			36,331		241,136		(36,805)	(36,805)	2,963	
53500L-74-3	LVIP JPMORGAN CORE BOND FUND STANDARD CLASS		11/13/2023	LINCOLN FINANCIAL GROUP	20,890.902	203,960		245,886	202,015	43,871			43,871		245,886		(41,926)	(41,926)	1,129	
53500Q-47-8	LVIP JPMORGAN MID CAP VALUE FUND STANDARD CLASS		12/29/2023	LINCOLN FINANCIAL GROUP	149,882.888	1,464,088		1,680,717	1,563,279	117,438			117,438		1,680,717		(216,629)	(216,629)	103,049	
53500Q-45-2	LVIP JPMORGAN SMALL CAP CORE FUND STANDARD CLASS		06/06/2023	LINCOLN FINANCIAL GROUP	3,489.975	67,833		69,002	62,680	6,322			6,322		69,002		(1,169)	(1,169)	37	
53500L-76-8	LVIP JPMORGAN U.S. EQUITY FUND STANDARD CLASS		12/29/2023	LINCOLN FINANCIAL GROUP	4,109.309	141,492		93,080	129,813	(36,733)			(36,733)		93,080		48,412	48,412	4,394	
92914F-66-0	VY JPMORGAN EMERGING MARKETS EQUITY PORTFOLIO INIT		12/29/2023	Voya Investors Trust	7,636.535	93,997		129,260	91,562	37,698			37,698		129,260		(35,263)	(35,263)	763	
589512-10-2	MERGER VL		12/29/2023	Merger Fund VL	459.401	5,131		4,909	5,370	(461)			(461)		4,909		222	222	456	
55274F-48-9	MFS GOVERNMENT SECURITIES PORTFOLIO VIT II INITIA		04/19/2023	Massachusetts Financial Services Company	5,723.387	61,669		63,003	60,668	2,335			2,335		63,003		(1,334)	(1,334)		
55273F-10-0	MFS GROWTH SERIES VIT INITIAL CLASS		12/28/2023	Massachusetts Financial Services Company	135,023.358	6,672,333		9,815,938	6,483,822	3,332,116			3,332,116		9,815,938		(3,143,605)	(3,143,605)	46,614	
55274F-46-3	MFS INTERNATIONAL GROWTH PORTFOLIO VIT II - INITIA		12/29/2023	Massachusetts Financial Services Company	5,797.340	81,589		72,623	77,394	(4,771)			(4,771)		72,623		8,966	8,966	257	
55274F-45-5	MFS INTERNATIONAL INTRINSIC VALUE PORTFOLIO - INIT		12/29/2023	Massachusetts Financial Services Company	97,812.628	2,899,089		2,906,400	2,664,416	241,984			241,984		2,906,400		(7,311)	(7,311)	43,347	
55274F-84-4	MFS INTERNATIONAL INTRINSIC VALUE PORTFOLIO - SERV		12/28/2023	Massachusetts Financial Services Company	2,775.994	78,601		101,567	74,258	27,309			27,309		101,567		(22,966)	(22,966)	2,179	
55273F-67-0	MFS MID CAP GROWTH SERIES INITIAL CLASS		11/03/2023	Massachusetts Financial Services Company	79,765.896	589,373		1,011,119	571,124	439,995			439,995		1,011,119		(421,746)	(421,746)	5,153	
55273F-84-5	MFS NEW DISCOVERY SERIES		12/29/2023	Massachusetts Financial Services Company	396.431	4,769		7,507	4,484	3,023			3,023		7,507		(2,738)	(2,738)		
55274F-35-6	MFS RESEARCH INTERNATIONAL PORTFOLIO - INITIAL CLA		12/28/2023	Massachusetts Financial Services Company	6,887.413	110,936		103,349	104,000	(651)			(651)		103,349		7,587	7,587	946	
55273F-87-8	MFS TOTAL RETURN BOND SERIES INITIAL CLASS		12/27/2023	Massachusetts Financial Services Company	169,333.552	1,954,189		2,363,184	1,906,696	456,488			456,488		2,363,184		(408,995)	(408,995)	315	

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
55273F-60-5	MFS UTILITIES SERIES VIT INITIAL CLASS		12/29/2023	Massachusetts Financial Services Company	296.928	9,729		8,593	10,784	(2,191)			(2,191)		8,593		1,136	1,136	763	
55273F-65-4	MFS VALUE SERIES - INITIAL CLASS		12/28/2023	Massachusetts Financial Services Company	308,087.656	6,539,865		7,122,845	6,639,289	483,556			483,556		7,122,845		(582,980)	(582,980)	233,783	
86664T-30-0	MFS VIT III GLOBAL REAL ESTATE PORTFOLIO		12/15/2023	Massachusetts Financial Services Company	19,344.071	244,927		283,778	247,217	36,561			36,561		283,778		(38,851)	(38,851)	5,944	
86664T-53-2	MFS VIT III MID CAP VALUE PORTFOLIO		12/14/2023	Massachusetts Financial Services Company	85,182.378	797,089		914,171	782,826	131,345			131,345		914,171		(117,082)	(117,082)	7,206	
00162T-82-9	ALPS/ALERIAN ENERGY INFRASTRUCTURE-CLASS I		12/29/2023	Financial Investors Variable Ins Trust	696.286	7,524		5,828	6,907	(1,079)			(1,079)		5,828		1,696	1,696	11	
00162T-86-0	MORNINGSTAR AGG GRWTH ETF ASTALLC PORT CL I		12/29/2023	Financial Investors Variable Ins Trust	979.700	13,080		11,587	12,148	(561)			(561)		11,587		1,493	1,493	23	
00162T-85-2	MORNINGSTAR AGG GRWTH ETF ASTALLC PORT CL II		12/28/2023	Financial Investors Variable Ins Trust	17,766.700	228,799		195,545	217,464	(21,919)			(21,919)		195,545		33,254	33,254	69	
00162T-70-4	MORNINGSTAR BAL ETF ASTALLC PORT CL I		12/29/2023	Financial Investors Variable Ins Trust	863.672	8,573		10,094	8,188	1,906			1,906		10,094		(1,521)	(1,521)	26	
00162T-80-3	MORNINGSTAR BAL ETF ASTALLC PORT CL II		12/29/2023	Financial Investors Variable Ins Trust	44,546.838	448,055		482,722	428,541	54,181			54,181		482,722		(34,667)	(34,667)	395	
00162T-30-8	MORNINGSTAR CONS ETF ASTALLC PORT CL I		12/29/2023	Financial Investors Variable Ins Trust	4,450.969	43,559		50,852	42,596	8,256			8,256		50,852		(7,293)	(7,293)	24	
00162T-40-7	MORNINGSTAR CONS ETF ASTALLC PORT CL II		12/28/2023	Financial Investors Variable Ins Trust	5,228.245	50,834		60,752	49,773	10,979			10,979		60,752		(9,918)	(9,918)	4	
00162T-88-6	MORNINGSTAR GRWTH ETF ASTALLC PORT CL I		12/29/2023	Financial Investors Variable Ins Trust	427.971	4,799		4,817	4,489	328			328		4,817		(18)	(18)	8	
00162T-87-8	MORNINGSTAR GRWTH ETF ASTALLC PORT CL II		12/29/2023	Financial Investors Variable Ins Trust	32,389.845	355,192		357,502	332,320	25,182			25,182		357,502		(2,310)	(2,310)	52	
00162T-50-6	MORNINGSTAR INC & GRWTH ETF ASTALLC PORT CL I		12/29/2023	Financial Investors Variable Ins Trust	1,653.184	14,841		16,449	14,184	2,265			2,265		16,449		(1,608)	(1,608)	38	
00162T-60-5	MORNINGSTAR INC & GRWTH ETF ASTALLC PORT CL II		12/29/2023	Financial Investors Variable Ins Trust	1,700.624	16,385		17,609	15,629	1,980			1,980		17,609		(1,224)	(1,224)	28	
641222-85-6	NEUBERGER BERMAN AMT MID CAP GROWTH PORTFOLIO CLAS		12/29/2023	Neuberger Berman Advisers Management Trust	954.298	20,397		22,229	18,542	3,687			3,687		22,229		(1,832)	(1,832)		
641222-70-8	NEUBERGER BERMAN AMT MID CAP INTRINSIC VALUE CLASS		12/21/2023	Neuberger Berman Advisers Management Trust	55.022	843		1,078	836	242			242		1,078		(235)	(235)	12	
641222-83-1	NEUBERGER BERMAN AMT MID CAP INTRINSIC VALUE CLASS		12/28/2023	Neuberger Berman Advisers Management Trust	538.543	9,925		11,317	9,904	1,413			1,413		11,317		(1,392)	(1,392)	10	
641222-82-3	NEUBERGER BERMAN AMT SUSTAINABLITY EQUITY PORT CLA		12/29/2023	Neuberger Berman Advisers Management Trust	52.671	1,575		1,693	1,417	276			276		1,693		(118)	(118)	6	
693394-33-0	PIMCO DYNAMIC BOND PORTFOLIO - INSTITUTIONAL CLASS		12/29/2023	PIMCO Variable Insurance Trust	18,378.878	155,095		190,368	154,566	35,802			35,802		190,368		(35,273)	(35,273)	2,582	
693394-67-8	PIMCO GLOBAL BOND OPPORTUNITIES PORTFOLIO (UNHEDGE		12/29/2023	PIMCO Variable Insurance Trust	0.746	7		8	7	1			1		8		(1)	(1)		
693394-69-4	PIMCO INTERNATIONAL BOND PORTFOLIO (US DOLLAR HEDG		12/27/2023	PIMCO Variable Insurance Trust	175,382.755	1,691,832		1,920,215	1,667,890	252,325			252,325		1,920,215		(228,383)	(228,383)	24,347	
72201V-10-7	PIMCO STOCKSPLUS GLOBAL PORTFOLIO - INSTITUTIONAL		11/21/2023	PIMCO Variable Insurance Trust	803.253	5,485		6,496	4,820	1,676			1,676		6,496		(1,011)	(1,011)	94	
693394-65-2	PIMCO VIT ALL ASSET PORTFOLIO - ADMINISTRATIVE CLA		12/28/2023	PIMCO Variable Insurance Trust	6,097.438	53,476		62,608	52,560	10,048			10,048		62,608		(9,132)	(9,132)	637	
693394-63-7	PIMCO VIT ALL ASSET PORTFOLIO - ADVISOR CLASS SHAR		12/29/2023	PIMCO Variable Insurance Trust	10,410.536	91,063		109,107	91,196	17,911			17,911		109,107		(18,044)	(18,044)	1,362	
693394-64-5	PIMCO VIT ALL ASSET PORTFOLIO - INSTITUTIONAL CLAS		12/29/2023	PIMCO Variable Insurance Trust	11.065	99		107	97	10			10		107		(8)	(8)	1	

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
693394-61-1	PIMCO VIT COMMODITYREALRETURN STRATEGY PORTFOLIO -		12/29/2023	PIMCO Variable Insurance Trust	18.568	107		139	127	12			12		139		(32)	(32)	12	
693394-59-5	PIMCO VIT COMMODITYREALRETURN STRATEGY PORTFOLIO -		12/29/2023	PIMCO Variable Insurance Trust	72,082.909	416,765		481,614	496,651	(15,037)			(15,037)		481,614		(64,849)	(64,849)	51,262	
693394-58-7	PIMCO VIT EMERGING MARKET BOND PORTFOLIO - INSTITU		12/29/2023	PIMCO Variable Insurance Trust	658.666	6,670		7,984	6,620	1,364			1,364		7,984		(1,314)	(1,314)	64	
693394-30-6	PIMCO VIT LOW DURATION PORTFOLIO - ADMIN CLASS		12/11/2023	PIMCO Variable Insurance Trust	13,931.367	131,378		142,557	132,069	10,488			10,488		142,557		(11,179)	(11,179)	2,892	
693394-75-1	PIMCO VIT LOW DURATION PORTFOLIO - INSTITUTIONAL C		12/29/2023	PIMCO Variable Insurance Trust	53.158	504		538	504	34			34		538		(34)	(34)	9	
693394-81-9	PIMCO VIT REAL RETURN PORTFOLIO - ADMIN CLASS		12/14/2023	PIMCO Variable Insurance Trust	28,115.382	316,954		352,567	323,327	29,240			29,240		352,567		(35,613)	(35,613)	6,744	
693394-74-4	PIMCO VIT REAL RETURN PORTFOLIO - INSTITUTIONAL CL		12/29/2023	PIMCO Variable Insurance Trust	78,926.397	911,450		989,747	907,654	82,093			82,093		989,747		(78,297)	(78,297)	6,957	
693394-40-5	PIMCO VIT TOTAL RETURN PORTFOLIO - ADMINISTRATIVE		12/29/2023	PIMCO Variable Insurance Trust	174,020.415	1,574,507		1,982,181	1,562,703	419,478			419,478		1,982,181		(407,674)	(407,674)	22,917	
693394-53-8	PIMCO VIT TOTAL RETURN PORTFOLIO ADVISOR CLASS SHA		12/29/2023	PIMCO Variable Insurance Trust	110,486.867	1,010,613		1,157,480	992,172	165,308			165,308		1,157,480		(146,867)	(146,867)	13,323	
693394-78-5	PIMCO VIT TOTAL RETURN PORTOFLIO - INSTITUTIONAL C		12/29/2023	PIMCO Variable Insurance Trust	61,977.198	541,656		700,923	556,555	144,368			144,368		700,923		(159,267)	(159,267)	11,137	
724027-18-0	PIONEER BOND VCT CLASS I		12/29/2023	Pioneer Variable Contracts Trust	150,504.204	1,388,846		1,681,671	1,389,154	292,517			292,517		1,681,671		(292,825)	(292,825)	26,221	
724027-82-6	PIONEER EQUITY INCOME VCT CLASS II		12/29/2023	Pioneer Variable Contracts Trust	78,482.670	1,158,835		1,285,620	1,212,557	73,063			73,063		1,285,620		(126,785)	(126,785)	59,870	
724027-87-5	PIONEER FUND VCT PORTFOLIO - CLASS I SHARES		12/29/2023	Pioneer Variable Contracts Trust	728,766.388	10,322,937		11,751,920	9,510,401	2,241,519			2,241,519		11,751,920		(1,428,983)	(1,428,983)	252,641	
724027-62-8	PIONEER HIGH YIELD VCT CLASS II		12/29/2023	Pioneer Variable Contracts Trust	70,566.644	554,598		641,893	548,303	93,590			93,590		641,893		(87,295)	(87,295)	12,991	
724027-20-6	PIONEER MID CAP VALUE VCT PORTFOLIO - CLASS 1 SHAR		12/29/2023	Pioneer Variable Contracts Trust	122,549.994	1,321,537		2,564,825	1,405,648	1,159,177			1,159,177		2,564,825		(1,243,288)	(1,243,288)	117,556	
724027-81-8	PIONEER REAL ESTATE VCT II		04/28/2023	Pioneer Variable Contracts Trust	247,924.137	1,587,196		2,170,552	1,669,251	501,299			501,299		2,170,550		(583,354)	(583,354)	69,734	
724027-30-5	PIONEER REAL ESTATE VCT PORTFOLIO CLASS I SHARES		04/28/2023	Pioneer Variable Contracts Trust	10,954.408	71,389		81,437	73,285	8,152			8,152		81,437		(10,048)	(10,048)	955	
724027-23-0	PIONEER SELECT MID CAP GROWTH VCT		12/29/2023	Pioneer Variable Contracts Trust	258,455.318	5,172,916		7,147,189	4,791,762	2,355,427			2,355,427		7,147,189		(1,974,273)	(1,974,273)		
724027-64-4	PIONEER STRATEGIC INCOME VCT CLASS II		12/29/2023	Pioneer Variable Contracts Trust	101,480.804	867,080		1,024,556	861,572	162,984			162,984		1,024,556		(157,476)	(157,476)	15,019	
724027-63-6	PIONEER STRATEGIC INCOME VCT PORTFOLIO CLASS I SHA		12/29/2023	Pioneer Variable Contracts Trust	5,098.111	44,277		54,245	43,334	10,911			10,911		54,245		(9,968)	(9,968)	273	
89154T-73-1	TOUCHSTONE VP COMMON STOCK		12/29/2023	Touchstone Variable Products Trust	40.224	437		414	384	30			30		414		23	23	1	
77954T-20-9	T. ROWE PRICE ALL-CAP OPPORTUNITIES PORTFOLIO		12/29/2023	T. Rowe Price Associates, Inc.	48,978.648	1,502,712		1,962,812	1,403,728	559,084			559,084		1,962,812		(460,100)	(460,100)	5	
77954T-50-6	T. ROWE PRICE BLUE CHIP GROWTH PORTFOLIO		12/29/2023	T. Rowe Price Associates, Inc.	431,127.326	16,130,733		19,971,561	13,339,079	6,632,482			6,632,482		19,971,561		(3,840,828)	(3,840,828)		
77954T-10-0	T. ROWE PRICE EQUITY INCOME PORTFOLIO		12/29/2023	T. Rowe Price Associates, Inc.	319.758	8,696		9,363	8,637	726			726		9,363		(667)	(667)	116	
77954T-60-5	T. ROWE PRICE HEALTH SCIENCES PORTFOLIO		12/29/2023	T. Rowe Price Associates, Inc.	1,243.791	68,656		55,250	69,329	(14,079)			(14,079)		55,250		13,406	13,406	7	
77955H-10-5	T. ROWE PRICE INTERNATIONAL STOCK PORTFOLIO		12/29/2023	T. Rowe Price Associates, Inc.	176.382	2,498		2,755	2,300	455			455		2,755		(257)	(257)		
921082-30-1	VANECK VIP GLOBAL RESOURCES FUND - INITIAL CLASS		12/29/2023	Van Eck Variable Insurance Products Trust	1,534.161	42,166		31,812	43,555	(11,743)			(11,743)		31,812		10,354	10,354	468	

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
921925-40-0	VANGUARD VIF - BALANCED PORTFOLIO - INVESTOR CLASS		12/29/2023	Vanguard Variable Insurance Fund Portfolios	26,547.229	582,770		614,420	576,606	37,814			37,814		614,420		(31,650)	(31,650)	17,126	
921925-82-2	VANGUARD VIF - CAPITAL GROWTH PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	23,033.243	956,665		1,035,278	893,920	141,358			141,358		1,035,278		(78,613)	(78,613)	28,025	
921925-87-1	VANGUARD VIF - DIVERSIFIED VALUE PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	63,490.838	882,896		918,028	889,507	28,521			28,521		918,028		(35,132)	(35,132)	46,558	
921925-60-8	VANGUARD VIF - EQUITY INCOME PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	117,354.543	2,686,325		2,666,730	2,829,418	(162,688)			(162,688)		2,666,730		19,595	19,595	162,618	
921925-30-1	VANGUARD VIF - EQUITY INDEX PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	65,953.801	3,611,069		2,740,998	3,346,496	(605,498)			(605,498)		2,740,998		870,071	870,071	127,039	
921925-80-6	VANGUARD VIF - HIGH YIELD BOND PORTFOLIO - INVESTO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	50,310.560	347,515		373,679	349,658	24,021			24,021		373,679		(26,164)	(26,164)	13,858	
921925-70-7	VANGUARD VIF - INTERNATIONAL PORTFOLIO - INVESTOR		12/29/2023	Vanguard Variable Insurance Fund Portfolios	115,537.106	2,774,448		4,709,187	2,601,896	2,107,291			2,107,291		4,709,187		(1,934,739)	(1,934,739)	89,696	
921925-85-5	VANGUARD VIF - MID-CAP INDEX PORTFOLIO - INVESTOR		12/29/2023	Vanguard Variable Insurance Fund Portfolios	121,329.141	2,659,189		2,452,313	2,594,017	(141,704)			(141,704)		2,452,313		206,876	206,876	43,436	
921925-86-3	VANGUARD VIF - SHORT TERM INVESTMENT GRADE PORTFOL		12/29/2023	Vanguard Variable Insurance Fund Portfolios	160,693.684	1,603,731		1,715,057	1,594,081	120,976			120,976		1,715,057		(111,326)	(111,326)	20,247	
921925-88-9	VANGUARD VIF - SMALL COMPANY GROWTH PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	103,601.627	1,682,204		2,180,469	1,531,232	649,237			649,237		2,180,469		(498,265)	(498,265)	4,033	
921925-20-2	VANGUARD VIF - TOTAL BOND MARKET INDEX PORTFOLIO -		12/29/2023	Vanguard Variable Insurance Fund Portfolios	658,973.039	6,829,123		8,167,323	6,800,602	1,366,721			1,366,721		8,167,323		(1,338,200)	(1,338,200)	133,023	
921925-81-4	VANGUARD VIF - TOTAL STOCK MARKET INDEX PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	263,681.932	11,383,891		11,463,526	11,153,746	309,780			309,780		11,463,526		(79,635)	(79,635)	691,147	
921925-84-8	VANGUARD VIF REAL ESTATE INDEX PORTFOLIO		12/29/2023	Vanguard Variable Insurance Fund Portfolios	18,864.234	220,175		227,104	217,505	9,599			9,599		227,104		(6,929)	(6,929)	7,580	
921925-76-4	VANGUARD VIF TOTAL INTERNATIONAL STOCK MARKET INDE		12/28/2023	Vanguard Variable Insurance Fund Portfolios	431,748.975	8,354,263		9,201,618	8,224,818	976,800			976,800		9,201,618		(847,355)	(847,355)	309,591	
92829L-70-3	VIRTUS DUFF & PHELPS REAL ESTATE SECURITIES SERIES		12/28/2023	Virtus Variable Insurance Trust	3,386.353	63,574		57,696	61,225	(3,529)			(3,529)		57,696		5,878	5,878	275	
92829L-84-4	VIRTUS DUFF & PHELPS REAL ESTATE SECURITIES SERIES		12/29/2023	Virtus Variable Insurance Trust	61,895.182	1,137,325		1,322,372	1,117,208	205,164			205,164		1,322,372		(185,047)	(185,047)	2,237	
92829L-83-6	VIRTUS KAR SMALL-CAP GROWTH SERIES CLASS I		12/29/2023	Virtus Variable Insurance Trust	63,521.791	1,588,010		2,470,390	1,496,573	973,817			973,817		2,470,390		(882,380)	(882,380)	3,700	
92829L-86-9	VIRTUS NEWFLEET MULTI-SECTOR INTERMEDIATE BOND SER		12/14/2023	Virtus Variable Insurance Trust	757.231	6,361		7,375	6,194	1,181			1,181		7,375		(1,014)	(1,014)	301	
92913T-46-3	VOYA GLOBAL HIGH DIVIDEND LOW VOLATILITY CL S		12/29/2023	Voya Investors Trust	15,317.134	163,848		145,013	169,254	(24,241)			(24,241)		145,013		18,835	18,835	4,456	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						282,874,195	XXX	300,478,220	270,959,653	29,518,565			29,518,565		300,478,218		(17,604,023)	(17,604,023)	5,070,334	XXX
922908-76-9	VANGUARD TSM IDX ETF		12/18/2023	BNP PARIBAS SECURITIES BOND	44,926.000	10,215,835		10,416,270	8,589,402	1,826,868			1,826,868		10,416,270		(200,435)	(200,435)	108,321	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						10,215,835	XXX	10,416,270	8,589,402	1,826,868			1,826,868		10,416,270		(200,435)	(200,435)	108,321	XXX
5989999997. Total - Common Stocks - Part 4						293,090,030	XXX	310,894,490	279,549,055	31,345,433			31,345,433		310,894,488		(17,804,458)	(17,804,458)	5,178,655	XXX

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
5989999998. Total - Common Stocks - Part 5						22,821,394	XXX	22,764,457							22,764,457		56,937	56,937	322,292	XXX
5989999999. Total - Common Stocks						315,911,424	XXX	333,658,947	279,549,055	31,345,433			31,345,433		333,658,945		(17,747,521)	(17,747,521)	5,500,947	XXX
5999999999. Total - Preferred and Common Stocks						315,911,424	XXX	333,658,947	279,549,055	31,345,433			31,345,433		333,658,945		(17,747,521)	(17,747,521)	5,500,947	XXX
6009999999 - Totals						702,323,192	XXX	719,678,120	637,949,823	31,345,433	88,900	173,432	31,260,900		720,557,083		(18,233,891)	(18,233,891)	13,711,688	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 12	13	14	15	16	17	18	19	20	21
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-W7-1	UNITED STATES TREASURY		01/31/2023	NOMURA SECURITIES/FIXED INCOME	02/01/2023	JP MORGAN CHASE BANK/HSBCSI	7,000,000	6,798,203	6,795,742	6,798,203							(2,461)	(2,461)	50,673	50,673
91282C-GZ-8	UNITED STATES TREASURY		05/08/2023	MERRILL LYNCH PIERCE FENNER	09/22/2023	Various	12,000,000	12,001,875	11,521,695	11,833,054		4,611	173,432	(168,821)			(311,359)	(311,359)	117,973	10,272
91282C-HJ-3	UNITED STATES TREASURY		07/21/2023	Various	07/25/2023	JP MORGAN CHASE BANK/HSBCSI	5,500,000	5,425,000	5,404,180	5,425,081		81		81			(20,901)	(20,901)	14,012	12,534
91282C-HK-0	UNITED STATES TREASURY		07/05/2023	BNP PARIBAS SECURITIES BOND	09/05/2023	BMO CAPITAL MARKETS CORP	500,000	495,781	491,094	495,912		131		131			(4,819)	(4,819)	3,696	326
0109999999. Subtotal - Bonds - U.S. Governments							25,000,000	24,720,859	24,212,711	24,552,250		4,823	173,432	(168,609)			(339,539)	(339,539)	186,353	73,805
50203T-AA-4	LFS TOPCO LLC		04/24/2023	BAIRD ROBERT W & CO	07/26/2023	GOLDMAN	500,000	440,000	445,000	443,781		3,781		3,781			1,219	1,219	8,405	898
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							500,000	440,000	445,000	443,781		3,781		3,781			1,219	1,219	8,405	898
2509999998. Total - Bonds							25,500,000	25,160,859	24,657,711	24,996,031		8,604	173,432	(164,828)			(338,320)	(338,320)	194,758	74,702
4509999998. Total - Preferred Stocks																				
02507T-20-9	AMERICAN CENTURY INVESTMENTS VP INFLATION PROTECTI		06/27/2023	AMERICAN CENTURY	12/29/2023	American Century Variable Portfolios, Inc.	24.039	227	223	227							(4)	(4)	1	
024936-10-6	AMERICAN CENTURY VP VALUE FUND		03/28/2023	AMERICAN CENTURY	12/29/2023	American Century Variable Portfolios, Inc.	8.777	99	101	99							2	2	1	
25239Y-54-3	DFA VIT INFLATION-PROTECTED SECURITIES PORTFOLIO		02/13/2023	DFA	12/29/2023	Dimensional Fund Advisors LP	133.270	1,238	1,221	1,238							(17)	(17)	5	
05588H-10-1	BNY MELLON SUSTAINABLE US EQUITY PORTFOLIO INC - I		03/30/2023	DREYFUS	12/29/2023	BNY Mellon	6.541	254	250	254							(4)	(4)	4	
25155X-40-4	DWS SMALL CAP INDEX VIP-CLASS A		12/26/2023	DWS	12/29/2023	DWS Variable Series I and II	54.312	631	744	631							113	113		
922175-50-0	FIDELITY VIP CONTRAFUND PORTFOLIO INITIAL CLASS SH		02/10/2023	FIDELITY	12/29/2023	Fidelity Variable Insurance Products	8.061	324	377	324							53	53		
922175-84-9	FIDELITY VIP CONTRAFUND PORTFOLIO SERVICE CLASS 2		02/10/2023	FIDELITY	04/19/2023	Fidelity Variable Insurance Products	1.844	71	69	71							(2)	(2)		
922177-32-4	FIDELITY VIP EMERGING MARKETS PORTFOLIO INITIAL CL		10/12/2023	FIDELITY	11/15/2023	Fidelity Variable Insurance Products	74,185.522	775,609	767,820	775,609							(7,789)	(7,789)	79	
922174-53-7	FIDELITY VIP FREEDOM FUNDS 2020 PORTFOLIO SERVICE		04/26/2023	FIDELITY	12/29/2023	Fidelity Variable Insurance Products	1,995.533	23,585	23,662	23,585							77	77		
922174-66-9	FIDELITY VIP FREEDOM INCOME FUND SERVICE CLASS 2		09/12/2023	FIDELITY	12/29/2023	Fidelity Variable Insurance Products	2,247.941	24,263	23,865	24,263							(398)	(398)		
922174-83-4	FIDELITY VIP GOV'T MMKT PORT SVS CL 2		08/31/2023	FIDELITY	12/29/2023	Fidelity Variable Insurance Products	1,522,346.660	1,522,347	1,522,347	1,522,347									52,337	
922174-10-7	FIDELITY VIP GOV'T MMT PORT INT CL		03/21/2023	FIDELITY	12/29/2023	Fidelity Variable Insurance Products	40,148.140	40,148	40,148	40,148									1,528	
922175-10-4	FIDELITY VIP INVESTMENT GRADE BOND PORTFOLIO - INI		09/12/2023	FIDELITY	12/29/2023	Fidelity Variable Insurance Products	83.110	921	914	921							(7)	(7)	6	
922176-40-9	FIDELITY VIP MID CAP PORTFOLIO INITIAL CLASS		02/03/2023	FIDELITY	12/29/2023	Fidelity Variable Insurance Products	5.924	213	194	213							(19)	(19)		
355150-48-3	TEMPLETON DEVELOPING MARKETS VIP FUND-CLASS 2		06/15/2023	FRANKLIN TEMPLETON	12/29/2023	Franklin Templeton Variable Insurance Products Trust	38.237	314	305	314							(9)	(9)		
380987-59-4	GOLDMAN SACHS GOVERNMENT MONEY MARKET INSTITUTIONA		07/12/2023	GOLDMAN SACHS	12/29/2023	Goldman Sachs Investments	19,634,130.940	19,634,131	19,634,131	19,634,131									261,147	
00888X-78-1	INVESCO V.I. AMERICAN FRANCHISE FUND II		02/01/2023	INVESCO	12/29/2023	Invesco Variable Insurance Funds, Inc.	0.031	1	1	1										
00888X-77-3	INVESCO V.I. COMSTOCK FUND		03/13/2023	INVESCO	12/27/2023	Invesco Variable Insurance Funds, Inc.	2.544	50	48	50							(2)	(2)	6	
008892-52-3	INVESCO VI GLOBAL REAL ESTATE FUND (SERIES I SHARE		10/26/2023	INVESCO	12/29/2023	Invesco Variable Insurance Funds, Inc.	3.619	42	46	42							4	4		
471021-20-4	JANUS HENDERSON ENTERPRISE PORTFOLIO - INSTITUTION		06/21/2023	JANUS	12/29/2023	Janus Capital Management, LLC	14.889	1,064	1,042	1,064							(22)	(22)		
55274F-48-9	MFS GOVERNMENT SECURITIES PORTFOLIO VIT II INITIA		03/17/2023	MFS	04/19/2023	Massachusetts Financial Services Company	10,810.235	116,744	117,507	116,744							763	763		

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 12	13	14	15	16	17	18	19	20	21
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
72201V-10-7	PIMCO STOCKSPLUS GLOBAL PORTFOLIO - INSTITUTIONAL		09/07/2023	PIMCO	11/21/2023	PIMCO Variable Insurance Trust	14.448	95	99	95							4	4		
693394-59-5	PIMCO VIT COMMODITYREALRETURN STRATEGY PORTFOLIO -		06/08/2023	PIMCO	12/29/2023	PIMCO Variable Insurance Trust	623.073	3,491	3,508	3,491							17	17	138	
693394-58-7	PIMCO VIT EMERGING MARKET BOND PORTFOLIO - INSTITU		02/01/2023	PIMCO	12/29/2023	PIMCO Variable Insurance Trust	6.387	66	64	66							(2)	(2)	3	
693394-74-4	PIMCO VIT REAL RETURN PORTFOLIO - INSTITUTIONAL CL		10/03/2023	PIMCO	12/29/2023	PIMCO Variable Insurance Trust	1,926.223	22,549	21,169	22,549							(1,380)	(1,380)	435	
724027-82-6	PIONEER EQUITY INCOME VCT CLASS II		03/16/2023	PIONEER	12/29/2023	Pioneer Variable Contracts Trust	0.712	11	11	11										
724027-81-8	PIONEER REAL ESTATE VCT II		04/26/2023	PIONEER	04/28/2023	Pioneer Variable Contracts Trust	17,575.833	111,509	107,039	111,509							(4,470)	(4,470)	3,739	
724027-30-5	PIONEER REAL ESTATE VCT PORTFOLIO CLASS I SHARES		04/26/2023	PIONEER	04/28/2023	Pioneer Variable Contracts Trust	157.965	991	954	991							(37)	(37)	36	
77954T-20-9	T. ROWE PRICE ALL-CAP OPPORTUNITIES PORTFOLIO		01/03/2023	TROWE	12/29/2023	T. Rowe Price Associates, Inc.	8,133.810	231,244	284,298	231,244							53,054	53,054		
921925-40-0	VANGUARD VIF - BALANCED PORTFOLIO - INVESTOR CLASS		03/28/2023	VANGUARD	12/29/2023	Vanguard Variable Insurance Fund Portfolios	9.331	192	209	192							17	17		
921925-80-6	VANGUARD VIF - HIGH YIELD BOND PORTFOLIO - INVESTO		06/12/2023	VANGUARD	12/29/2023	Vanguard Variable Insurance Fund Portfolios	865.895	5,880	5,914	5,880							34	34	49	
921925-70-7	VANGUARD VIF - INTERNATIONAL PORTFOLIO - INVESTOR		03/28/2023	VANGUARD	12/29/2023	Vanguard Variable Insurance Fund Portfolios	116.356	2,686	2,837	2,686							151	151		
921925-85-5	VANGUARD VIF - MID-CAP INDEX PORTFOLIO - INVESTOR		03/28/2023	VANGUARD	12/29/2023	Vanguard Variable Insurance Fund Portfolios	31.704	655	760	655							105	105		
921925-20-2	VANGUARD VIF - TOTAL BOND MARKET INDEX PORTFOLIO -		01/18/2023	VANGUARD	12/29/2023	Vanguard Variable Insurance Fund Portfolios	6,994.104	74,837	70,566	74,837							(4,271)	(4,271)	1,802	
921925-81-4	VANGUARD VIF - TOTAL STOCK MARKET INDEX PORTFOLIO		03/28/2023	VANGUARD	12/29/2023	Vanguard Variable Insurance Fund Portfolios	327.640	13,319	16,238	13,319							2,919	2,919		
921925-79-8	VANGUARD VIF CONSERVATIVE ALLOCATION		07/03/2023	VANGUARD	12/28/2023	Vanguard Variable Insurance Fund Portfolios	6.451	150	151	150							1	1		
921925-84-8	VANGUARD VIF REAL ESTATE INDEX PORTFOLIO		07/27/2023	VANGUARD	12/29/2023	Vanguard Variable Insurance Fund Portfolios	24.650	276	262	276							(14)	(14)		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								22,610,227	22,649,094	22,610,227							38,867	38,867	321,316	
922908-76-9	VANGUARD TSM IDX ETF		09/27/2023	BNP PARIBAS SECURITIES BOND	12/18/2023	BNP PARIBAS SECURITIES BOND	757.000	154,230	172,300	154,230							18,070	18,070	976	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds								154,230	172,300	154,230							18,070	18,070	976	
5989999998. Total - Common Stocks								22,764,457	22,821,394	22,764,457							56,937	56,937	322,292	
5999999999. Total - Preferred and Common Stocks								22,764,457	22,821,394	22,764,457							56,937	56,937	322,292	
6009999999 - Totals								47,925,316	47,479,105	47,760,488		8,604	173,432	(164,828)			(281,383)	(281,383)	517,050	74,702

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			08/23/2023	Various	03/31/2024	112,751,790		1,737,239			113,500,000	111,014,551	648,904		2.250	4.998	MS	1,276,875	405,738
UNITED STATES TREASURY			12/28/2023	Various	09/30/2024	24,810,358		36,921			25,000,000	24,773,438	269,980		4.250	5.297	MS		126,571
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						137,562,148		1,774,160			138,500,000	135,787,988	918,883		XXX	XXX	XXX	1,276,875	532,309
0109999999. Total - U.S. Government Bonds						137,562,148		1,774,160			138,500,000	135,787,988	918,883		XXX	XXX	XXX	1,276,875	532,309
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						137,562,148		1,774,160			138,500,000	135,787,988	918,883		XXX	XXX	XXX	1,276,875	532,309
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						137,562,148		1,774,160			138,500,000	135,787,988	918,883		XXX	XXX	XXX	1,276,875	532,309
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						137,562,148		1,774,160			XXX	135,787,988	918,883		XXX	XXX	XXX	1,276,875	532,309

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A	1A ...$ 137,562,148	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE DB - PART A - SECTION 1

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)
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
.062221Q SPX EUR006/21/22|.062221Q| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/21/2027	71	300,000	4246.44	53,229			79,785		79,785	34,286						0010
.R070721 SPX EUR007/07/27|.R070721| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2027	184	799,978	4358.13	135,120			197,301		197,301	85,780						0010
.V072121 SPX EUR007/21/27|.V072121| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2027	380	1,654,995	4358.69	323,056			428,265		428,265	174,895						0010
.U072121 SPX EUR007/21/27|.U072121| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2027	240	1,044,996	4358.69	174,724			254,284		254,284	110,856						0010
.W080921 SPX EUR008/09/27|.W080921| SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2027	378	1,675,000	4432.35	325,168			411,481		411,481	169,235						0010
.V080921 SPX EUR008/09/27|.V080921| SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2027	367	1,625,000	4432.35	271,473			377,099		377,099	165,438						0010
.S082321 SPX EUR008/23/27|.S082321| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/23/2027	464	2,080,000	4479.53	403,499			494,558		494,558	204,265						0010
.R082321 SPX EUR008/23/27|.R082321| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/23/2027	349	1,565,000	4479.53	260,886			352,386		352,386	155,144						0010
.Z090721 SPX EUR009/07/27|.Z090721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2027	338	1,530,000	4520.03	306,566			354,155		354,155	146,744						0010
.Y090721 SPX EUR009/07/27|.Y090721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2027	301	1,360,000	4520.03	234,641			298,612		298,612	131,786						0010
.T092121 SPX EUR009/21/27|.T092121| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2027	432	1,880,000	4354.19	382,336			499,192		499,192	202,152						0010
.R092121 SPX EUR009/21/27|.R092121| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2027	463	2,015,000	4354.19	346,520			497,755		497,755	214,432						0010
.S100721 SPX EUR010/07/27|.S100721| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2027	490	2,155,000	4399.76	360,747			517,829		517,829	223,813						0010
.U100721 SPX EUR010/07/27|.U100721| SPX EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2027	680	2,990,000	4399.76	609,960			770,336		770,336	313,170						0010
.0102121 SPX EUR010/21/27|.0102121| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2027	259	1,180,000	4549.78	199,774			256,610		256,610	112,817						0010
.P102121 SPX EUR010/21/27|.P102121| SPX EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2027	636	2,895,000	4549.78	592,896			665,979		665,979	275,507						0010
.X110821 SPX EUR011/08/27|.X110821| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2027	577	2,715,000	4701.7	570,965			557,165		557,165	234,261						0010
.W110821 SPX EUR011/08/27|.W110821| SPX EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	11/08/2021	11/08/2027	550	2,585,000	4701.7	478,742			513,340		513,340	228,969						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 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)
.T112221 SPX EUR011/22/27|.T112221| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2027	932	4,365,015	4682.94	811,017			900,611		900,611	397,325						0010
.U112221 SPX EUR011/22/27|.U112221| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2027	469	2,194,988	4682.94	448,439			460,206		460,206	192,755						0010
.X120721 SPX EUR012/07/27|.X120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2027	1,270	5,950,000	4686.75	1,252,475			1,251,865		1,251,865	523,573						0010
.V120721 SPX EUR012/07/27|.V120721| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2027	995	4,665,000	4686.75	871,515			947,295		947,295	419,866						0010
.AU12212 SPX EUR012/21/27|.AU12212| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2027	838	3,895,000	4649.23	815,224			849,442		849,442	353,189						0010
.AS12212 SPX EUR012/21/27|.AS12212| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2027	432	2,010,000	4649.23	368,433			421,311		421,311	185,423						0010
.Q010722 SPX EUR001/07/28|.Q010722| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/07/2028	760	3,555,000	4677.03	669,620			734,300		734,300	323,691						0010
.R010722 SPX EUR001/07/28|.R010722| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/07/2028	908	4,245,000	4677.03	905,883			912,014		912,014	379,560						0010
.T012122 SPX EUR001/21/28|.T012122| SPX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/21/2022	01/21/2028	450	1,979,997	4397.94	421,344			530,226		530,226	212,764						0010
.S012122 SPX EUR001/21/28|.S012122| SPX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/21/2022	01/21/2028	319	1,405,010	4397.94	261,611			351,875		351,875	148,733						0010
.012522L RTY EUR0 12/07/2|.012522L|RTY EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	12/07/2027	282	635,569	2253.79	92,843			89,940		89,940	24,315						0010
.012522M RTY EUR0 12/21/2|.012522M|RTY EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	12/21/2027	279	614,623	2202.95	97,427			95,869		95,869	25,942						0010
.S020722 SPX EUR002/07/28|.S020722| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2028	1,017	4,560,006	4483.87	976,296			1,151,440		1,151,440	466,017						0010
.Q020722 SPX EUR002/07/28|.Q020722| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2028	763	3,419,982	4483.87	640,224			813,049		813,049	346,803						0010
.P020722 SPX EUR002/07/24|.P020722| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024	198	890,003	4483.87	97,900			63,865		63,865	36,565						0010
.T022222 SPX EUR002/22/28|.T022222| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2028	856	3,685,004	4304.76	803,330			1,068,889		1,068,889	422,202						0010
.S022222 SPX EUR002/22/28|.S022222| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2028	762	3,280,012	4304.76	630,744			892,715		892,715	370,118						0010
.P030722 SPX EUR003/07/28|.P030722| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2028	909	3,820,009	4201.09	767,056			1,146,304		1,146,304	466,914						0010
.Q030722 SPX EUR003/07/28|.Q030722| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2028	590	2,479,987	4201.09	552,792			778,958		778,958	303,155						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 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)
.V032122 SPX EUR003/21/28|.V032122| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2028	616	2,750,000	4461.18	646,525			717,269		717,269	287,948						0010
.U032122 SPX EUR003/21/28|.U032122| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2028	651	2,905,000	4461.18	622,251			737,365		737,365	312,163						0010
.Z040722 SPX EUR004/07/28|.Z040722| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	04/07/2028	1,478	6,650,005	4500.21	1,630,580			1,694,671		1,694,671	682,264						0010
.X040722 SPX EUR004/07/28|.X040722| SPX EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	04/07/2028	1,932	8,694,991	4500.21	2,047,673			2,213,764		2,213,764	911,641						0010
.040822R SPX EUR012/21/27|.040822R| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	12/21/2027	133	620,056	4649.23	118,164			129,968		129,968	57,200						0010
.040822S SPX EUR003/07/28|.040822S| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	03/07/2028	123	515,710	4201.09	135,751			154,754		154,754	63,034						0010
.040822Q SPX EUR012/07/27|.040822Q| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	12/07/2027	237	1,112,144	4686.75	206,763			225,837		225,837	100,097						0010
.040822G SPX EUR012/07/27|.040822G| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	12/07/2027	428	2,004,792	4686.75	422,569			421,803		421,803	176,413						0010
.040822P SPX EUR003/07/24|.040822P| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	03/07/2024	136	571,965	4201.09	90,657			83,654		83,654	48,589						0010
.P042122 SPX EUR004/21/28|.P042122| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2028	674	2,960,009	4393.66	725,792			819,546		819,546	329,404						0010
.Q042122 SPX EUR004/21/28|.Q042122| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2028	949	4,169,979	4393.66	1,047,504			1,154,897		1,154,897	458,013						0010
.042622L RTY EUR004/07/28|.042622L| RTY EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/26/2022	04/07/2028	774	1,555,585	2009.8	365,537			356,888		356,888	92,065						0010
.AB5092 SPX EUR005/08/28|.AB5092|S PX EUR0 05/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2028	1,646	6,569,980	3991.24	1,678,635			2,431,668		2,431,668	913,968						0010
.AA5092 SPX EUR005/08/28|.AA5092|S PX EUR0 05/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2028	1,194	4,764,982	3991.24	1,186,009			1,761,747		1,761,747	677,256						0010
.AC5232 SPX EUR005/22/28|.AC5232|S PX EUR0 05/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2028	2,459	9,770,000	3973.75	2,386,518			3,671,955		3,671,955	1,374,816						0010
.052522E RTY EUR005/08/28|.052522E| RTY EUR0 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2022	05/08/2028	573	1,009,672	1762.08	273,756			347,921		347,921	85,900						0010
.052522F RTY EUR005/22/28|.052522F| RTY EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2022	05/22/2028	1,188	2,129,799	1792.76	551,565			701,721		701,721	174,285						0010
.Z060722 SPX EUR006/07/28|.Z060722| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2028	3,507	14,590,007	4160.68	3,640,205			4,837,970		4,837,970	1,852,894						0010
.U062122 SPX EUR006/21/28|.U062122| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2028	4,028	15,165,000	3764.79	3,871,625			6,611,642		6,611,642	2,402,266						0010

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.H062222 SPX EUR005/22/28|.H062222| SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	05/22/2028	226	898,068	3973.75	193,553			337,530		337,530	126,374						0010
.I062222 SPX EUR006/07/28|.I062222| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	06/07/2028	646	2,687,799	4160.68	501,722			891,260		891,260	341,344						0010
.062722K RTY EUR006/07/28|.062722K| RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/27/2022	06/07/2028	810	1,554,844	1919.56	331,687			421,104		421,104	107,227						0010
.062722L RTY EUR006/21/28|.062722L| RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/27/2022	06/21/2028	1,269	2,149,724	1694.03	655,718			831,467		831,467	202,302						0010
.AD7072 SPX EUR007/08/24|.AD7072|S PX EURO 07/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/08/2024	238	929,994	3902.62	119,040			229,085		229,085	120,176						0010
.AF7072 SPX EUR007/07/28|.AF7072|S PX EURO 07/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2028	6,437	25,119,994	3902.62	6,274,976			10,010,724		10,010,724	3,695,077						0010
.Z072122 SPX EUR007/21/28|.Z072122| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	07/21/2022	07/21/2028	6,268	25,065,000	3998.95	6,208,601			9,389,386		9,389,386	3,504,762						0010
.072522P RTY EUR007/21/28|.072522P| RTY EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/25/2022	07/21/2028	915	1,680,571	1836.69	420,580			524,719		524,719	131,554						0010
.0725220 RTY EUR007/07/28|.0725220| RTY EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/25/2022	07/07/2028	1,158	2,049,197	1769.6	568,427			707,703		707,703	175,066						0010
.AD8082 SPX EUR008/07/28|.AD8082|S PX EURO 08/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/08/2022	08/07/2028	5,255	21,754,980	4140.06	5,325,624			7,435,169		7,435,169	2,821,065						0010
.V082222 SPX EUR008/21/28|.V082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2022	08/21/2028	2,864	11,850,003	4137.99	3,052,560			4,070,199		4,070,199	1,541,604						0010
.W082522 RTY EUR003/07/28|.W082522| RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	03/07/2028	174	339,531	1951.33	91,503			84,864		84,864	21,666						0010
.X082522 RTY EUR003/21/28|.X082522| RTY EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	03/21/2028	385	795,387	2065.94	181,905			165,239		165,239	42,995						0010
.V082522 RTY EUR002/07/28|.V082522| RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	02/07/2028	157	315,978	2012.6	77,343			70,612		70,612	18,165						0010
.L082422 SPX EUR008/07/28|.L082422| SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	08/07/2028	197	816,130	4140.06	202,555			278,928		278,928	105,831						0010
.AA8252 RTY EUR008/21/28|.AA8252|R TY EURO 08/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/21/2028	945	1,810,374	1915.74	532,611			504,190		504,190	128,585						0010
.Y082522 RTY EUR004/21/28|.Y082522| RTY EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	04/21/2028	239	475,959	1991.46	122,323			113,086		113,086	29,110						0010
.Z082522 RTY EUR008/07/28|.Z082522| RTY EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/07/2028	1,381	2,680,811	1941.21	758,901			714,582		714,582	183,149						0010
.R082522 RTY EUR004/07/28|.R082522| RTY EURO 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	04/07/2028	231	464,264	2009.8	106,706			102,556		102,556	28,089						0010

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.E082522 RTY EUR008/21/24|.E082522| RTY EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/21/2024	154	295,024	1915.74	46,859			34,258		34,258	6,251						0010
.J082422 SPX EUR006/21/28|.J082422| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	06/21/2028	313	1,178,793	3764.79	378,550			513,931		513,931	186,731						0010
.D082522 RTY EUR002/07/24|.D082522| RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	02/07/2024	206	414,596	2012.6	47,246			13,431		13,431	(7,666)						0010
.I082522 RTY EUR011/08/27|.I082522| RTY EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	11/08/2027	147	359,083	2442.74	38,521			32,824		32,824	9,284						0010
.U082522 RTY EUR011/08/27|.U082522| RTY EURO 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	11/08/2027	260	635,112	2442.74	78,073			62,391		62,391	15,984						0010
.T082522 RTY EUR005/08/28|.T082522| RTY EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	05/08/2028	244	429,948	1762.08	147,876			145,845		145,845	37,354						0010
.J082522 RTY EUR011/22/27|.J082522| RTY EURO 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	11/22/2027	167	389,335	2331.35	49,170			43,680		43,680	12,388						0010
.S082522 RTY EUR004/21/28|.S082522| RTY EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	04/21/2028	146	290,753	1991.46	72,526			68,560		68,560	18,122						0010
.H082522 RTY EUR010/21/27|.H082522| RTY EURO 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	10/21/2027	159	365,094	2296.19	44,776			40,457		40,457	11,333						0010
.K082522 RTY EUR012/07/27|.K082522| RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	12/07/2027	211	475,550	2253.79	66,883			61,061		61,061	17,132						0010
.M082522 RTY EUR001/21/28|.M082522| RTY EURO 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	01/21/2028	277	550,654	1987.92	122,030			118,012		118,012	31,625						0010
.L082522 RTY EUR001/07/28|.L082522| RTY EURO 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	01/07/2028	294	640,864	2179.81	115,004			104,122		104,122	28,594						0010
.O082522 RTY EUR002/22/28|.O082522| RTY EURO 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	02/22/2028	323	639,595	1980.17	152,078			146,091		146,091	39,561						0010
.N082522 RTY EUR002/07/28|.N082522| RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	02/07/2028	273	549,440	2012.6	126,961			120,002		120,002	32,375						0010
.G082522 RTY EUR010/07/27|.G082522| RTY EURO 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	10/07/2027	133	299,262	2250.09	43,159			38,707		38,707	10,695						0010
.F082522 RTY EUR008/09/27|.F082522| RTY EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/09/2027	221	493,893	2234.81	72,369			64,224		64,224	17,329						0010
.P082522 RTY EUR003/07/28|.P082522| RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	03/07/2028	174	339,531	1951.33	78,561			77,128		77,128	20,437						0010
.Q082522 RTY EUR003/21/28|.Q082522| RTY EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	03/21/2028	191	394,595	2065.94	79,403			76,108		76,108	20,956						0010
.AF9072 SPX EUR009/07/28|.AF9072|S PX EURO 09/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/07/2022	09/07/2028	4,298	17,105,000	3979.87	4,481,510			6,561,945		6,561,945	2,431,266						0010

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.AC9212 SPX EUR009/21/28|.AC9212|SPX EURO 09/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2028	2,875	10,894,988	3789.93	2,974,335			4,754,727		4,754,727	1,717,265						0010
.092622Q RTY EUR009/21/28|.092622Q|RTY EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/26/2022	09/21/2028	718	1,265,231	1762.16	315,109			449,660		449,660	111,132						0010
.092622P RTY EUR009/07/28|.092622P|RTY EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/26/2022	09/07/2028	977	1,789,864	1832	397,102			569,759		569,759	142,815						0010
.W100722 SPX EUR010/09/28|.W100722|SPX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2028	2,982	10,854,995	3639.66	3,060,025			5,249,240		5,249,240	1,859,571						0010
.S102122 SPX EUR010/23/28|.S102122|SPX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2028	1,669	6,265,000	3752.75	1,815,597			2,819,735		2,819,735	1,010,974						0010
.102622P RTY EUR010/23/28|.102622P|RTY EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/23/2028	508	885,058	1742.24	296,073			326,472		326,472	80,342						0010
.102622O RTY EUR010/09/28|.102622O|RTY EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/09/2028	737	1,254,485	1702.15	443,188			490,098		490,098	119,478						0010
.AI11072 SPX EUR011/07/28|.AI11072|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2028	3,041	11,575,000	3806.8	3,334,758			5,042,049		5,042,049	1,816,660						0010
.W112122 SPX EUR011/21/28|.W112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2028	2,162	8,540,007	3949.94	2,383,514			3,397,245		3,397,245	1,244,738						0010
.112322M RTY EUR011/07/28|.112322M|RTY EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/07/2028	680	1,230,671	1809.81	383,724			411,285		411,285	102,715						0010
.112322N RTY EUR011/21/28|.112322N|RTY EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2028	462	849,683	1839.14	254,724			272,543		272,543	68,524						0010
.AF11282 SPX EUR009/07/28|.AF11282|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/28/2022	09/07/2028	465	1,850,759	3979.87	507,111			710,002		710,002	263,063						0010
.AG11282 SPX EUR009/21/28|.AG11282|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/28/2022	09/21/2028	412	1,560,390	3789.93	489,440			680,976		680,976	245,948						0010
.AH11282 SPX EUR010/09/28|.AH11282|SPX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/28/2022	10/09/2028	406	1,476,355	3639.66	515,690			713,933		713,933	252,915						0010
.AE11282 SPX EUR008/21/28|.AE11282|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/28/2022	08/21/2028	180	743,597	4137.99	181,709			255,408		255,408	96,737						0010
.Y120722 SPX EUR012/07/28|.Y120722|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2028	1,385	5,450,000	3933.92	1,438,473			2,198,051		2,198,051	802,522						0010
.T122122 SPX EUR012/21/28|.T122122|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2028	2,693	10,445,000	3878.44	2,829,551			4,379,298		4,379,298	1,585,732						0010
.122722N RTY EUR012/07/28|.122722N|RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/07/2028	497	898,029	1806.9	238,535			303,471		303,471	75,779						0010
.1227220 RTY EUR012/21/28|.1227220|RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/21/2028	537	954,217	1776.94	266,196			338,278		338,278	83,941						0010

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.V010923 SPX EUR001/08/24|.V010923| SPX EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/09/2023	01/08/2024	609	2,370,000	3892.09		147,888		295,672		295,672	147,784						0010
.W010923 SPX EUR001/08/24|.W010923| SPX EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/09/2023	01/08/2024	2,318	9,020,000	3892.09		595,320		1,214,308		1,214,308	618,988						0010
.Y010923 SPX EUR001/08/24|.Y010923| SPX EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/09/2023	01/08/2024	466	1,815,000	3892.09		153,549		362,135		362,135	208,586						0010
.X010923 SPX EUR001/08/24|.X010923| SPX EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/09/2023	01/08/2024	477	1,855,000	3892.09		133,189		282,214		282,214	149,025						0010
.AB10923 SPX EUR001/08/29|.AB10923| SPX EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/09/2023	01/08/2029	1,578	6,140,000	3892.09		1,598,242		2,561,608		2,561,608	963,366						0010
.R010923 SPX EUR001/08/24|.R010923| SPX EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/09/2023	01/08/2024	809	3,150,000	3892.09		157,185		297,757		297,757	140,572						0010
.AD10923 SPX DIGITAL01/08|.AD10923| SPX DIGITAL 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/09/2023	01/08/2024	926	3,605,000	3892.09		272,899		446,942		446,942	174,043						0010
.011223D PIMEFI EUR001/08|.011223D|PIMEFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2023	01/08/2024	10,072	3,844,986	381.75		281,009		532,140		532,140	251,131						0010
.011223C PIMEFI EUR001/08|.011223C|PIMEFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2023	01/08/2024	5,501	2,100,007	381.75		108,645		187,634		187,634	78,989						0010
.T012323 SPX EUR001/22/24|.T012323| SPX EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/23/2023	01/22/2024	490	1,970,000	4019.81		167,647		360,650		360,650	193,003						0010
.S012323 SPX EUR001/22/24|.S012323| SPX EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/23/2023	01/22/2024	1,581	6,355,000	4019.81		447,392		886,724		886,724	439,332						0010
.W012323 SPX EUR001/22/29|.W012323| SPX EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/23/2023	01/22/2029	2,454	9,865,000	4019.81		2,525,440		3,800,719		3,800,719	1,275,279						0010
.R012323 SPX EUR001/22/24|.R012323| SPX EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/23/2023	01/22/2024	966	3,885,000	4019.81		237,374		446,294		446,294	208,920						0010
.Z012323 SPX DIGITAL01/22|.Z012323| SPX DIGITAL 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/23/2023	01/22/2024	597	2,400,000	4019.81		188,580		295,134		295,134	106,554						0010
.012523B NDX EUR001/08/24|.012523B| NDX EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2024	352	3,910,174	11108.45		347,206		606,172		606,172	258,966						0010
.012523K RTY EUR001/08/24|.012523K| RTY EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2024	1,094	1,964,726	1795.91		169,865		245,885		245,885	76,020						0010
.012523L RTY EUR001/08/24|.012523L| RTY EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2024	440	790,200	1795.91		84,251		102,566		102,566	18,315						0010
.012523N RTY EUR001/22/24|.012523N| RTY EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/22/2024	772	1,459,674	1890.77		113,191		112,220		112,220	(971)						0010
.012523A NDX EUR001/08/24|.012523A| NDX EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2024	108	1,199,713	11108.45		79,004		129,699		129,699	50,695						0010

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.012523C NDX EUR001/08/24|.012523C|NDX EUR0 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2024	103	1,144,170	11108.45		124,606		234,253		234,253	109,646						0010
.012523M RTY EUR001/22/24|.012523M|RTY EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/22/2024	664	1,255,471	1890.77		79,361		92,126		92,126	12,765						0010
.012523P RTY EUR001/22/29|.012523P|RTY EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/22/2029	733	1,385,934	1890.77		363,964		418,113		418,113	54,149						0010
.012523J RTY EUR001/08/24|.012523J|RTY EUR0 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2024	788	1,415,177	1795.91		100,943		158,348		158,348	57,405						0010
.012523D NDX EUR001/22/24|.012523D|NDX EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/22/2024	150	1,780,881	11872.54		130,607		288,123		288,123	157,517						0010
.012523E NDX EUR001/22/24|.012523E|NDX EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/22/2024	86	1,021,038	11872.54		87,564		215,304		215,304	127,740						0010
.012523O RTY EUR001/08/29|.012523O|RTY EUR0 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2029	465	835,098	1795.91		252,374		289,069		289,069	36,695						0010
.012623Y SPX EUR011/21/28|.012623Y|SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/26/2023	11/21/2028	437	1,725,650	3949.94		453,276		686,470		686,470	233,193						0010
.012623Z SPX EUR012/07/28|.012623Z|SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/26/2023	12/07/2028	444	1,744,772	3933.92		465,408		703,688		703,688	238,280						0010
.A012623 SPX EUR012/21/28|.A012623|SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/26/2023	12/21/2028	416	1,613,509	3878.44		450,025		676,499		676,499	226,474						0010
.W020723 SPX EUR002/07/24|.W020723|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	967	4,025,000	4164		216,948		374,294		374,294	157,346						0010
.AD20723 SPX EUR002/07/24|.AD20723|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1,324	5,515,000	4164		453,333		818,664		818,664	365,331						0010
.AJ20723 SPX DIGITAL02/07|.AJ20723|SPX DIGITAL 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	694	2,890,000	4164		232,027		344,882		344,882	112,856						0010
.AB20723 SPX EUR002/07/24|.AB20723|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1,596	6,645,000	4164		444,551		801,155		801,155	356,604						0010
.AA20723 SPX EUR002/07/24|.AA20723|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1,401	5,835,000	4164		374,607		669,182		669,182	294,575						0010
.AC20723 SPX EUR002/07/24|.AC20723|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1,685	7,015,000	4164		474,916		859,020		859,020	384,104						0010
.AG20723 SPX EUR002/07/29|.AG20723|SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2029	2,499	10,405,000	4164		2,673,045		3,662,892		3,662,892	989,847						0010
.021523D PIMEFI EUR002/07|.021523D|PIMEFI EUR0 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2023	02/07/2024	4,574	1,909,919	417.56		99,667		167,116		167,116	67,448						0010
.021523A PIMEFI EUR001/22|.021523A|PIMEFI EUR0 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2023	01/22/2024	3,318	1,330,153	400.89		75,750		119,083		119,083	43,333						0010

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.021523B PIMEFI EUR001/22|.021523B|PIMEFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2023	01/22/2024	4,103	1,644,852	400.89		128,670		217,543		217,543	88,873						0010
.021523E PIMEFI EUR002/07|.021523E|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2023	02/07/2024	4,622	1,929,962	417.56		123,361		210,569		210,569	87,208						0010
.021523F PIMEFI EUR002/07|.021523F|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2023	02/07/2024	9,627	4,019,850	417.56		275,043		467,629		467,629	192,586						0010
.021523C PIMEFI EUR001/22|.021523C|PIMEFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2023	01/22/2024	3,205	1,284,852	400.89		114,419		197,199		197,199	82,780						0010
.0022123 SPX EUR002/21/24|.0022123|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	664	2,655,000	3997.34		128,768		220,982		220,982	92,215						0010
.R022123 SPX EUR002/21/24|.R022123|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	2,253	9,005,000	3997.34		556,509		999,686		999,686	443,177						0010
.X022123 SPX DIGITAL02/21|.X022123|SPX DIGITAL 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	412	1,645,000	3997.34		110,709		167,917		167,917	57,208						0010
.S022123 SPX EUR002/21/24|.S022123|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	523	2,090,000	3997.34		167,200		330,453		330,453	163,253						0010
.Q022123 SPX EUR002/21/24|.Q022123|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	1,355	5,415,000	3997.34		303,240		533,840		533,840	230,600						0010
.V022123 SPX EUR002/21/29|.V022123|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2029	1,247	4,985,003	3997.34		1,330,273		1,961,452		1,961,452	631,179						0010
.022323L RTY EUR002/07/24|.022323L|RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/07/2024	489	964,606	1972.61		67,761		44,282		44,282	(23,479)						0010
.022323M RTY EUR002/21/24|.022323M|RTY EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/21/2024	474	895,016	1888.22		47,158		57,651		57,651	10,493						0010
.022323D NDX EUR002/21/24|.022323D|NDX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2024	119	1,435,176	12060.3		76,554		141,189		141,189	64,635						0010
.022323P RTY EUR002/21/29|.022323P|RTY EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/21/2029	344	649,548	1888.22		187,927		198,345		198,345	10,418						0010
.022323N RTY EUR002/21/24|.022323N|RTY EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/21/2024	1,443	2,724,701	1888.22		196,825		215,727		215,727	18,902						0010
.022323E NDX EUR002/21/24|.022323E|NDX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2024	259	3,123,618	12060.3		223,597		442,766		442,766	219,169						0010
.0223230 RTY EUR002/07/29|.0223230|RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/07/2029	259	510,906	1972.61		130,474		137,035		137,035	6,561						0010
.022323J RTY EUR002/07/24|.022323J|RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/07/2024	598	1,179,621	1972.61		62,037		50,871		50,871	(11,166)						0010
.022323B NDX EUR002/07/24|.022323B|NDX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/07/2024	104	1,323,740	12728.27		77,227		195,166		195,166	117,939						0010

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.022323C NDX EUR002/07/24|.022323C|NDX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/07/2024	484	6,160,483	12728.27		393,860		1,056,157		1,056,157	662,297						0010
.022323K RTY EUR002/07/24|.022323K|RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/07/2024	1,566	3,089,107	1972.61		182,971		137,393		137,393	(45,579)						0010
.022323A NDX EUR002/07/24|.022323A|NDX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/07/2024	110	1,400,110	12728.27		65,355		150,302		150,302	84,946						0010
.S030723 SPX EUR003/07/24|.S030723|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1,774	7,070,000	3986.37		390,264		683,940		683,940	293,676						0010
.P030723 SPX EUR003/07/24|.P030723|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	857	3,415,000	3986.37		162,213		277,141		277,141	114,929						0010
.Z030723 SPX DIGITAL03/07|.Z030723|SPX DIGITAL 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2023	03/07/2024	1,089	4,340,000	3986.37		280,624		426,286		426,286	145,662						0010
.X030723 SPX EUR03/07/29|.X030723|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2029	958	3,820,019	3986.37		1,021,468		1,518,225		1,518,225	496,757						0010
.T030723 SPX EUR003/07/24|.T030723|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	1,992	7,940,000	3986.37		487,516		874,513		874,513	386,997						0010
.U030723 SPX EUR003/07/24|.U030723|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	495	1,975,000	3986.37		156,025		306,141		306,141	150,116						0010
.030923B PIMEFI EUR002/21|.030923B|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	02/21/2024	5,742	2,295,192	399.72		116,333		230,303		230,303	113,970						0010
.030923A PIMEFI EUR002/21|.030923A|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	02/21/2024	2,527	1,010,092	399.72		43,717		82,907		82,907	39,190						0010
.030923F PIMEFI EUR003/07|.030923F|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	4,357	1,739,881	399.33		100,124		198,931		198,931	98,807						0010
.030923C PIMEFI EUR002/21|.030923C|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	02/21/2024	3,540	1,415,009	399.72		79,615		163,024		163,024	83,409						0010
.030923D PIMEFI EUR003/07|.030923D|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	4,520	1,804,972	399.33		79,416		146,845		146,845	67,429						0010
.030923E PIMEFI EUR003/07|.030923E|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	9,929	3,964,948	399.33		207,020		399,700		399,700	192,681						0010
.AA32123 SPX EUR003/21/24|.AA32123|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/21/2024	2,037	8,155,000	4002.87		522,083		922,690		922,690	400,607						0010
.AF32123 SPX EUR003/21/29|.AF32123|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2029	1,696	6,790,000	4002.87		1,763,363		2,678,237		2,678,237	914,874						0010
.AH32123 SPX DIGITAL03/21|.AH32123|SPX DIGITAL 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/21/2024	902	3,610,000	4002.87		232,484		346,536		346,536	114,052						0010
.X032123 SPX EUR003/21/24|.X032123|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/21/2024	1,135	4,545,000	4002.87		214,388		359,745		359,745	145,358						0010

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.AB32123 SPX EUR003/21/24|.AB32123| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/21/2024	792	3,170,000	4002.87		256,421		492,443		492,443	236,022						0010
.032323E MXEF EUR003/07/2|.032323E|MXEF EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	03/07/2024	1,797	1,776,119	988.38		104,549		98,829		98,829	(5,720)						0010
.032323F MXEF EUR003/21/2|.032323F|MXEF EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2024	1,691	1,610,593	952.45		111,099		133,111		133,111	22,012						0010
.032323D MXEF EUR002/21/2|.032323D|MXEF EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	02/21/2024	1,736	1,727,650	995.19		100,445		82,522		82,522	(17,923)						0010
.032323A MXEF EUR001/08/2|.032323A|MXEF EURO 01/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	01/08/2024	1,814	1,838,489	1013.5		89,122		32,267		32,267	(56,855)						0010
.032323C MXEF EUR002/07/2|.032323C|MXEF EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	02/07/2024	2,300	2,335,673	1015.51		132,158		67,747		67,747	(64,411)						0010
.032323B MXEF EUR001/22/2|.032323B|MXEF EURO 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	01/22/2024	1,134	1,177,863	1038.68		48,218		12,793		12,793	(35,425)						0010
.032423D NDX EUR003/21/24|.032423D|NDX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/21/2024	127	1,618,163	12741.44		103,135		200,380		200,380	97,245						0010
.0324230 RTY EUR003/21/29|.0324230|RTY EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/21/2029	312	554,655	1777.74		136,088		200,681		200,681	64,593						0010
.032423N RTY EUR003/07/29|.032423N|RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/07/2029	564	1,059,598	1878.72		220,242		329,383		329,383	109,141						0010
.032423C NDX EUR003/21/24|.032423C|NDX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/21/2024	92	1,172,212	12741.44		59,131		109,197		109,197	50,066						0010
.032423B NDX EUR003/07/24|.032423B|NDX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/07/2024	287	3,487,673	12152.17		290,854		513,172		513,172	222,318						0010
.032423A NDX EUR003/07/24|.032423A|NDX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/07/2024	183	2,223,847	12152.17		139,726		233,000		233,000	93,274						0010
.032423L RTY EUR003/21/24|.032423L|RTY EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/21/2024	942	1,674,631	1777.74		78,252		145,567		145,567	67,315						0010
.032423K RTY EUR003/07/24|.032423K|RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/07/2024	1,280	2,404,762	1878.72		100,339		200,076		200,076	99,737						0010
.032423M RTY EUR003/21/24|.032423M|RTY EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/21/2024	1,004	1,784,851	1777.74		105,922		202,553		202,553	96,631						0010
.032423E NDX EUR003/21/24|.032423E|NDX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/21/2024	248	3,159,877	12741.44		229,720		464,750		464,750	235,030						0010
.032423J RTY EUR003/07/24|.032423J|RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/07/2024	1,049	1,970,777	1878.72		63,748		129,867		129,867	66,119						0010
.AQ41023 SPX DIGITAL04/08|.AQ41023|SPX DIGITAL 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2023	04/08/2024	774	3,180,000	4109.11		218,507		313,470		313,470	94,962						0010

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.AG41023 SPX EUR004/08/24|.AG41023| SPX EUR0 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/08/2024	3,240	13,315,000	4109.11		856,155		1,459,639		1,459,639	603,485						0010
.AN41023 SPX EUR004/09/29|.AN41023| SPX EUR0 04/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/09/2029	2,557	10,505,000	4109.11		2,658,816		3,887,070		3,887,070	1,228,254						0010
.AH41023 SPX EUR004/08/24|.AH41023| SPX EUR0 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/08/2024	456	1,875,000	4109.11		148,875		273,177		273,177	124,302						0010
.AF41023 SPX EUR004/08/24|.AF41023| SPX EUR0 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/08/2024	2,179	8,955,000	4109.11		511,331		850,081		850,081	338,751						0010
.AB41023 SPX EUR004/08/24|.AB41023| SPX EUR0 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/08/2024	577	2,370,000	4109.11		111,864		180,538		180,538	68,674						0010
.041123A SPX EQFWD01/08/2|.041123A| SPX EQFWD 01/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2023	01/08/2024	3,042	12,499,913	4109.11		1,014,720		2,026,890		2,026,890	1,012,170						0010
.041123C SPX EQFWD04/08/2|.041123C| SPX EQFWD 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2023	04/08/2024	9,126	37,499,738	4109.11		3,618,003		6,618,414		6,618,414	3,000,411						0010
.041223B PIMEFI EUR003/21|.041223B|PIM EFI EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/12/2023	03/21/2024	4,549	1,810,002	397.89		100,806		164,814		164,814	64,008						0010
.041223E PIMEFI EUR004/08|.041223E|PIM EFI EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/12/2023	04/08/2024	6,925	2,800,124	404.35		163,915		279,169		279,169	115,255						0010
.041223A PIMEFI EUR003/21|.041223A|PIM EFI EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/12/2023	03/21/2024	3,770	1,500,045	397.89		75,626		120,749		120,749	45,122						0010
.041223F PIMEFI EUR004/08|.041223F|PIM EFI EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/12/2023	04/08/2024	8,495	3,434,953	404.35		223,419		391,575		391,575	168,156						0010
.041223D PIMEFI EUR004/08|.041223D|PIM EFI EUR0 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/12/2023	04/08/2024	3,475	1,405,116	404.35		67,102		108,571		108,571	41,469						0010
.041223C PIMEFI EUR003/21|.041223C|PIM EFI EUR0 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/12/2023	03/21/2024	10,103	4,019,883	397.89		261,769		446,636		446,636	184,867						0010
.AH42123 SPX DIGITAL04/22|.AH42123| SPX DIGITAL 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	548	2,265,000	4133.52		182,333		258,492		258,492	76,159						0010
.Z042123 SPX EUR004/22/24|.Z042123| SPX EUR0 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	1,502	6,209,994	4133.52		403,029		657,540		657,540	254,511						0010
.AB42123 SPX EUR004/22/24|.AB42123| SPX EUR0 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	553	2,285,010	4133.52		190,112		339,407		339,407	149,295						0010
.AE42123 SPX EUR004/23/29|.AE42123| SPX EUR0 04/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/21/2023	04/23/2029	1,981	8,190,000	4133.52		2,059,883		2,992,875		2,992,875	932,992						0010
.AA42123 SPX EUR004/22/24|.AA42123| SPX EUR0 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	1,981	8,189,991	4133.52		610,155		1,040,056		1,040,056	429,901						0010
.W042123 SPX EUR004/22/24|.W042123| SPX EUR0 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	785	3,245,020	4133.52		171,012		269,259		269,259	98,248						0010

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.042523A NDX EUR004/08/24|.042523A| NDX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/08/2024	125	1,631,404	13051.23		79,174		153,770		153,770	74,596						0010
.042523F NDX EUR004/22/24|.042523F| NDX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/22/2024	181	2,353,139	13000.77		178,908		395,709		395,709	216,801						0010
.042523M RTY EUR004/22/24|.042523M| RTY EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/22/2024	1,027	1,839,881	1791.51		109,211		185,553		185,553	76,342						0010
.042523N RTY EUR004/22/24|.042523N| RTY EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/22/2024	1,049	1,879,294	1791.51		138,321		238,379		238,379	100,058						0010
.042523E NDX EUR004/22/24|.042523E| NDX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/22/2024	108	1,404,083	13000.77		94,403		196,175		196,175	101,772						0010
.0425230 RTY EUR004/09/29|.0425230| RTY EURO 04/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/09/2029	550	974,842	1772.44		246,340		357,027		357,027	110,687						0010
.042523D NDX EUR004/22/24|.042523D| NDX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/22/2024	80	1,040,062	13000.77		60,533		119,449		119,449	58,916						0010
.042523P RTY EUR004/23/29|.042523P| RTY EURO 04/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/23/2029	424	759,600	1791.51		186,573		271,460		271,460	84,888						0010
.042523C NDX EUR004/08/24|.042523C| NDX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/08/2024	285	3,719,601	13051.23		248,249		537,728		537,728	289,478						0010
.042523B NDX EUR004/08/24|.042523B| NDX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/08/2024	175	2,283,965	13051.23		128,846		260,933		260,933	132,087						0010
.042523L RTY EUR004/08/24|.042523L| RTY EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/08/2024	1,817	3,220,523	1772.44		215,042		369,440		369,440	154,398						0010
.042523K RTY EUR004/08/24|.042523K| RTY EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/08/2024	1,306	2,314,807	1772.44		121,902		204,307		204,307	82,405						0010
.AD50823 SPX EUR005/07/24|.AD50823| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/08/2023	05/07/2024	562	2,325,000	4138.12		193,208		351,395		351,395	158,187						0010
.AK50823 SPX DIGITAL05/07|.AK50823| SPX DIGITAL 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/08/2023	05/07/2024	1,219	5,045,000	4138.12		388,465		551,343		551,343	162,878						0010
.AC50823 SPX EUR005/07/24|.AC50823| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/08/2023	05/07/2024	2,512	10,395,000	4138.12		778,586		1,346,789		1,346,789	568,203						0010
.AB50823 SPX EUR005/07/24|.AB50823| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/08/2023	05/07/2024	569	2,355,000	4138.12		159,198		264,434		264,434	105,236						0010
.AA50823 SPX EUR005/07/24|.AA50823| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/08/2023	05/07/2024	1,293	5,350,000	4138.12		326,885		527,213		527,213	200,328						0010
.Z050823 SPX EUR005/07/24|.Z050823| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/08/2023	05/07/2024	507	2,100,000	4138.12		119,490		190,289		190,289	70,799						0010
.AH50823 SPX EUR005/07/29|.AH50823| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/08/2023	05/07/2029	1,434	5,935,000	4138.12		1,476,943		2,169,371		2,169,371	692,429						0010

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.X050823 SPX EUR005/07/24|.X050823| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/08/2023	05/07/2024	1,826	7,555,000	4138.12		378,506		591,341		591,341	212,835						0010
.V050823 SPX EUR005/07/24|.V050823| SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/08/2023	05/07/2024	599	2,480,000	4138.12		116,808		180,689		180,689	63,881						0010
.051023C PIMEFI EUR004/22|.051023C|PIM EFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	04/22/2024	3,675	1,490,176	405.49		110,360		196,362		196,362	86,001						0010
.051023A PIMEFI EUR004/22|.051023A|PIM EFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	04/22/2024	2,996	1,214,848	405.49		60,100		96,685		96,685	36,585						0010
.051023F PIMEFI EUR005/07|.051023F|PIM EFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/07/2024	3,314	1,344,921	405.83		96,736		167,100		167,100	70,365						0010
.051023D PIMEFI EUR005/07|.051023D|PIM EFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/07/2024	6,826	2,770,196	405.83		151,537		245,071		245,071	93,534						0010
.051023E PIMEFI EUR005/07|.051023E|PIM EFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	05/07/2024	5,618	2,279,953	405.83		139,326		230,726		230,726	91,400						0010
.051023B PIMEFI EUR004/22|.051023B|PIM EFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/10/2023	04/22/2024	7,953	3,224,862	405.49		205,187		348,995		348,995	143,808						0010
.AH52223 SPX EUR005/21/29|.AH52223| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	05/22/2023	05/21/2029	1,191	4,995,000	4192.63		1,276,832		1,768,913		1,768,913	492,081						0010
.AC52223 SPX EUR005/21/24|.AC52223| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/22/2023	05/21/2024	1,666	6,985,005	4192.63		417,703		639,731		639,731	222,028						0010
.AK52223 SPX DIGITAL05/21|.AK52223| SPX DIGITAL 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/21/2024	778	3,260,000	4192.63		241,892		326,421		326,421	84,529						0010
.AA52223 SPX EUR005/21/24|.AA52223| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/22/2023	05/21/2024	1,677	7,029,992	4192.63		346,579		514,255		514,255	167,676						0010
.AE52223 SPX EUR005/21/24|.AE52223| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/22/2023	05/21/2024	1,693	7,100,009	4192.63		526,820		864,275		864,275	337,455						0010
.AD52223 SPX EUR005/21/24|.AD52223| SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/22/2023	05/21/2024	698	2,924,988	4192.63		193,050		303,900		303,900	110,850						0010
.052423Q RTY EUR005/21/29|.052423Q| RTY EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/21/2029	206	369,848	1795.38		97,183		132,298		132,298	35,116						0010
.052423K RTY EUR005/07/24|.052423K| RTY EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/07/2024	581	1,019,347	1754.47		59,407		92,286		92,286	32,878						0010
.052423F NDX EUR005/21/24|.052423F| NDX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/21/2024	209	2,894,596	13849.74		210,620		413,604		413,604	202,985						0010
.052423E NDX EUR005/21/24|.052423E| NDX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/21/2024	119	1,648,119	13849.74		103,895		194,018		194,018	90,123						0010
.052423N RTY EUR005/21/24|.052423N| RTY EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/21/2024	1,005	1,804,357	1795.38		106,580		171,222		171,222	64,642						0010

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.052423D NDX EUR005/21/24|.052423D| NDX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/21/2024	149	2,063,611	13849.74		105,149		186,743		186,743	81,594						0010
.052423C NDX EUR005/07/24|.052423C| NDX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/07/2024	247	3,283,035	13291.64		298,477		533,281		533,281	234,803						0010
.052423L RTY EUR005/07/24|.052423L| RTY EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/07/2024	584	1,024,610	1754.47		73,292		116,622		116,622	43,330						0010
.052423P RTY EUR005/07/29|.052423P| RTY EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/07/2029	279	489,497	1754.47		136,771		185,184		185,184	48,413						0010
.052423B NDX EUR005/07/24|.052423B| NDX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/07/2024	88	1,169,664	13291.64		89,651		151,846		151,846	62,195						0010
.052423A NDX EUR005/07/24|.052423A| NDX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/07/2024	157	2,086,787	13291.64		132,753		216,029		216,029	83,276						0010
.052423O RTY EUR005/21/24|.0524230| RTY EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/21/2024	1,042	1,870,786	1795.38		137,867		226,366		226,366	88,499						0010
.052423M RTY EUR005/07/24|.052423M| RTY EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/07/2024	1,319	2,314,146	1754.47		198,628		322,883		322,883	124,255						0010
.052523C MXEF EUR005/07/2|.052523C|M XEF EURO 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	05/07/2024	1,667	1,649,396	989.44		94,386		105,905		105,905	11,519						0010
.052523E MXEF EUR004/07/2|.052523E|M XEF EURO 04/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	04/07/2025	123	121,608	988.68		13,274		14,105		14,105	831						0010
.052523A MXEF EUR004/08/2|.052523A|M XEF EURO 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	04/08/2024	2,591	2,561,670	988.68		137,893		150,379		150,379	12,486						0010
.052523B MXEF EUR004/22/2|.052523B|M XEF EURO 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	04/22/2024	1,482	1,453,457	980.74		80,976		96,171		96,171	15,194						0010
.052523D MXEF EUR005/21/2|.052523D|M XEF EURO 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	05/21/2024	995	978,354	983.27		56,964		66,483		66,483	9,520						0010
.AE60723 SPX EUR006/07/29|.AE60723| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	06/07/2023	06/07/2029	1,878	8,015,000	4267.52		2,093,221		2,715,980		2,715,980	622,759						0010
.Z060723 SPX EUR006/07/24|.Z060723| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1,493	6,370,000	4267.52		382,200		567,978		567,978	185,778						0010
.AH60723 SPX DIGITAL06/07|.AH60723| SPX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1,281	5,465,000	4267.52		390,748		512,743		512,743	121,995						0010
.AA60723 SPX EUR006/07/24|.AA60723| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	2,104	8,980,000	4267.52		622,314		961,599		961,599	339,285						0010
.AB60723 SPX EUR006/07/24|.AB60723| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	528	2,255,000	4267.52		179,724		293,749		293,749	114,025						0010
.Y060723 SPX EUR006/07/24|.Y060723| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1,974	8,425,000	4267.52		458,320		668,125		668,125	209,805						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)
.061223B PIMEFI EUR005/21|.061223B|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2023	05/21/2024	11,495	4,779,851	415.82		339,907		454,693		454,693	114,786						0010
.061223F PIMEFI EUR006/07|.061223F|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2023	06/07/2024	2,958	1,269,958	429.33		94,686		124,116		124,116	29,431						0010
.061223A PIMEFI EUR005/21|.061223A|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2023	05/21/2024	4,533	1,884,912	415.82		111,874		141,829		141,829	29,954						0010
.061223C PIMEFI EUR005/21|.061223C|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2023	05/21/2024	3,403	1,415,035	415.82		127,783		168,530		168,530	40,748						0010
.061223D PIMEFI EUR006/07|.061223D|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2023	06/07/2024	3,505	1,504,802	429.33		79,353		101,412		101,412	22,059						0010
.061223E PIMEFI EUR006/07|.061223E|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2023	06/07/2024	8,397	3,605,084	429.33		233,017		303,558		303,558	70,541						0010
.S062123 SPX EUR006/21/24|.S062123|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	1,405	6,135,000	4365.69		354,591		482,437		482,437	127,846						0010
.T062123 SPX EUR006/21/24|.T062123|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	892	3,895,000	4365.69		243,850		334,433		334,433	90,583						0010
.U062123 SPX EUR006/21/24|.U062123|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	1,487	6,490,000	4365.69		463,444		648,015		648,015	184,570						0010
.AB62123 SPX DIGITAL06/21|.AB62123|SPX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	862	3,765,000	4365.69		276,652		341,448		341,448	64,796						0010
.V062123 SPX EUR006/21/24|.V062123|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	237	1,035,000	4365.69		88,920		124,882		124,882	35,962						0010
.Y062123 SPX EUR006/21/29|.Y062123|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2029	2,144	9,360,000	4365.69		2,452,666		2,989,348		2,989,348	536,682						0010
.Q062123 SPX EUR006/21/24|.Q062123|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	634	2,770,000	4365.69		151,320		204,985		204,985	53,665						0010
.P062123 SPX EUR006/21/24|.P062123|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	376	1,640,000	4365.69		76,798		102,548		102,548	25,750						0010
.062623T RTY EUR006/07/29|.062623T|RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2029	718	1,355,907	1888.45		339,341		425,728		425,728	86,387						0010
.062623U RTY EUR006/21/29|.062623U|RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/21/2029	470	875,619	1863.02		231,043		286,210		286,210	55,167						0010
.062623F NDX EUR006/21/24|.062623F|NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/21/2024	139	2,066,576	14867.45		154,756		246,707		246,707	91,952						0010
.062623Q RTY EUR006/07/24|.062623Q|RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2024	593	1,119,851	1888.45		72,963		107,007		107,007	34,045						0010
.062623R RTY EUR006/21/24|.062623R|RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/21/2024	998	1,859,294	1863.02		108,303		154,774		154,774	46,471						0010

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.062623A NDX EUR006/07/24|.062623A| NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2024	143	2,045,370	14303.29		134,686		195,229		195,229	60,543						0010
.062623S RTY EUR006/21/24|.062623S| RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/21/2024	526	979,949	1863.02		70,768		102,475		102,475	31,707						0010
.062623O RTY EUR006/07/24|.062623O| RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2024	532	1,004,655	1888.45		48,157		69,717		69,717	21,560						0010
.062623B NDX EUR006/07/24|.062623B| NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2024	157	2,245,617	14303.29		174,226		258,353		258,353	84,127						0010
.062623L NDX DIGITAL05/21|.062623L| NDX DIGITAL 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/26/2023	05/21/2024	25	340,000	13849.74		29,743		37,624		37,624	7,880						0010
.062623N NDX DIGITAL06/21|.062623N| NDX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/26/2023	06/21/2024	14	215,000	14867.45		16,490		22,293		22,293	5,803						0010
.062623D NDX EUR006/21/24|.062623D| NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/21/2024	54	802,842	14867.45		39,390		59,101		59,101	19,710						0010
.062623P RTY EUR006/07/24|.062623P| RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2024	691	1,304,919	1888.45		75,609		110,503		110,503	34,894						0010
.062623C NDX EUR006/07/24|.062623C| NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2024	187	2,674,715	14303.29		237,999		361,709		361,709	123,710						0010
.062623E NDX EUR006/21/24|.062623E| NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/21/2024	156	2,319,322	14867.45		145,050		224,755		224,755	79,705						0010
.062623M NDX DIGITAL06/07|.062623M| NDX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/26/2023	06/07/2024	30	435,000	14303.29		35,679		46,405		46,405	10,726						0010
.062623K NDX DIGITAL05/07|.062623K| NDX DIGITAL 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/26/2023	05/07/2024	5	60,000	13291.64		5,561		6,816		6,816	1,255						0010
.70723BB SPX EUR007/08/24|.70723BB|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	557	2,450,000	4398.95		195,160		270,081		270,081	74,921						0010
.70723BI SPX DIGITAL07/08|.70723BI|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/07/2023	07/08/2024	884	3,890,000	4398.95		266,504		323,534		323,534	57,030						0010
.70723AS SPX EUR007/08/24|.70723AS|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	978	4,300,000	4398.95		179,482		231,946		231,946	52,464						0010
.70723BF SPX EUR007/09/29|.70723BF|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/09/2029	1,756	7,725,000	4398.95		2,060,080		2,427,039		2,427,039	366,959						0010
.70723AW SPX EUR007/08/24|.70723AW|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	2,385	10,490,000	4398.95		542,941		714,310		714,310	171,368						0010
.70723BA SPX EUR007/08/24|.70723BA|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	1,886	8,295,000	4398.95		587,236		803,399		803,399	216,163						0010

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.70723AZ SPX EUR007/08/24|.70723AZ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/07/2023	07/08/2024	792	3,485,000	4398.95		208,396		277,940		277,940	69,544						0010
.071023F PIMEFI EUR007/08|.071023F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/10/2023	07/08/2024	4,810	2,099,998	436.59		152,862		192,362		192,362	39,500						0010
.071023D PIMEFI EUR007/08|.071023D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/10/2023	07/08/2024	4,386	1,914,884	436.59		95,264		115,918		115,918	20,654						0010
.071023A PIMEFI EUR006/21|.071023A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/10/2023	06/21/2024	2,726	1,184,829	434.64		60,081		73,882		73,882	13,801						0010
.071023B PIMEFI EUR006/21|.071023B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/10/2023	06/21/2024	7,086	3,079,859	434.64		186,078		233,624		233,624	47,546						0010
.071023E PIMEFI EUR007/08|.071023E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/10/2023	07/08/2024	13,113	5,725,005	436.59		324,284		401,063		401,063	76,778						0010
.071023C PIMEFI EUR006/21|.071023C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/10/2023	06/21/2024	4,072	1,769,854	434.64		124,562		157,971		157,971	33,409						0010
.72123AZ SPX EUR007/22/24|.72123AZ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/21/2023	07/22/2024	256	1,160,000	4536.34		89,913		102,394		102,394	12,481						0010
.72123AT SPX EUR007/22/24|.72123AT|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/21/2023	07/22/2024	994	4,510,000	4536.34		234,746		273,753		273,753	39,007						0010
.72123AN SPX EUR007/22/24|.72123AN|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/21/2023	07/22/2024	920	4,175,000	4536.34		181,416		210,869		210,869	29,452						0010
.72123AY SPX EUR007/22/24|.72123AY|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/21/2023	07/22/2024	1,639	7,435,000	4536.34		485,639		564,813		564,813	79,174						0010
.72123AQ SPX EUR007/22/24|.72123AQ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/21/2023	07/22/2024	368	1,670,000	4536.34		77,463		90,056		90,056	12,593						0010
.72123AV SPX EUR007/22/24|.72123AV|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/21/2023	07/22/2024	792	3,595,000	4536.34		197,984		231,282		231,282	33,298						0010
.72123BD SPX EUR007/23/29|.72123BD|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	07/21/2023	07/23/2029	1,739	7,890,000	4536.34		2,103,900		2,278,706		2,278,706	174,806						0010
.72123BG SPX DIGITAL07/22|.72123BG|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/21/2023	07/22/2024	843	3,825,000	4536.34		260,903		293,591		293,591	32,688						0010
.072623M NDX EUR007/22/24|.072623M| NDX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/22/2024	99	1,527,141	15425.67		77,535		101,918		101,918	24,383						0010
.072623K NDX EUR007/08/24|.072623K| NDX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/08/2024	98	1,473,611	15036.85		108,137		142,980		142,980	34,843						0010
.072623A RTY EUR007/08/24|.072623A| RTY EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/08/2024	432	805,533	1864.66		46,924		50,322		50,322	3,399						0010
.072623N NDX EUR007/22/24|.072623N| NDX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/22/2024	151	2,329,276	15425.67		145,472		193,370		193,370	47,898						0010
.072623E RTY EUR007/22/24|.072623E| RTY EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/26/2023	07/22/2024	918	1,799,519	1960.26		140,647		135,213		135,213	(5,433)						0010

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.072623U NDX DIGITAL07/22|.072623U| NDX DIGITAL 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/22/2024	77	1,185,000	15425.67		90,297		108,798		108,798	18,501						0010
.0726230 NDX EUR007/22/24|.072623O| NDX EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/22/2024	148	2,282,999	15425.67		168,483		226,490		226,490	58,007						0010
.072623C RTY EUR007/08/24|.072623C| RTY EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/08/2024	641	1,195,247	1864.66		124,194		127,155		127,155	2,961						0010
.072623D RTY EUR007/22/24|.072623D| RTY EURO 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/22/2024	959	1,879,889	1960.26		113,737		113,640		113,640	(97)						0010
.072623L NDX EUR007/08/24|.072623L| NDX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/08/2024	180	2,706,633	15036.85		237,454		318,798		318,798	81,344						0010
.072623J NDX EUR007/08/24|.072623J| NDX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/08/2024	211	3,172,775	15036.85		189,659		247,267		247,267	57,607						0010
.072623T NDX DIGITAL07/08|.072623T| NDX DIGITAL 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/08/2024	39	585,000	15036.85		49,784		59,704		59,704	9,921						0010
.072623B RTY EUR007/08/24|.072623B| RTY EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/08/2024	939	1,750,916	1864.66		136,437		144,217		144,217	7,781						0010
.80723AY SPX EUR008/07/24|.80723AY|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,990	8,990,000	4518.44		590,122		696,332		696,332	106,210						0010
.80723BM SPX EUR008/07/29|.80723BM|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	08/07/2023	08/07/2029	1,310	5,920,000	4518.44		1,604,527		1,736,715		1,736,715	132,188						0010
.80723AV SPX EUR008/07/24|.80723AV|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	2,398	10,835,000	4518.44		540,764		633,810		633,810	93,046						0010
.80723AZ SPX EUR008/07/24|.80723AZ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	286	1,290,000	4518.44		100,736		118,375		118,375	17,639						0010
.80723AW SPX EUR008/07/24|.80723AW|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,154	5,215,000	4518.44		284,843		335,094		335,094	50,251						0010
.80723BQ SPX DIGITAL08/07|.80723BQ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/07/2023	08/07/2024	1,296	5,855,000	4518.44		386,248		441,239		441,239	54,991						0010
.80723AR SPX EUR008/07/24|.80723AR|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,375	6,215,000	4518.44		276,356		323,372		323,372	47,015						0010
.080923A PIMEFI EUR007/22|.080923A| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/09/2023	07/22/2024	9,154	4,139,897	452.25		198,001		229,415		229,415	31,414						0010
.080923D PIMEFI EUR008/07|.080923D| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/09/2023	08/07/2024	5,545	2,504,954	451.75		109,957		124,961		124,961	15,003						0010
.080923F PIMEFI EUR008/07|.080923F| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/09/2023	08/07/2024	4,272	1,929,876	451.75		120,043		139,039		139,039	18,996						0010
.080923C PIMEFI EUR007/22|.080923C| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/09/2023	07/22/2024	3,947	1,785,031	452.25		111,700		130,116		130,116	18,416						0010
.080923B PIMEFI EUR007/22|.080923B| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/09/2023	07/22/2024	2,587	1,169,971	452.25		65,813		76,672		76,672	10,859						0010

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.080923E PIMEFI EUR008/07|.080923E| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/09/2023	08/07/2024	11,987	5,415,127	451.75		274,382		315,569		315,569	41,187						0010
.82123AS SPX EUR008/21/24|.82123AS|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	407	1,790,000	4399.77		135,324		182,961		182,961	47,637						0010
.82123BA SPX DIGITAL08/21|.82123BA|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/21/2023	08/21/2024	724	3,185,000	4399.77		186,948		226,109		226,109	39,161						0010
.82123AL SPX EUR008/21/24|.82123AL|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	1,380	6,070,000	4399.77		261,981		337,816		337,816	75,835						0010
.82123AR SPX EUR008/21/24|.82123AR|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	1,218	5,360,000	4399.77		344,541		457,023		457,023	112,483						0010
.82123AO SPX EUR008/21/24|.82123AO|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	2,071	9,110,000	4399.77		456,138		594,153		594,153	138,015						0010
.82123AX SPX EUR008/21/29|.82123AX|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/21/2023	08/21/2029	1,992	8,765,000	4399.77		2,431,814		2,783,062		2,783,062	351,248						0010
.082223S MXEF EUR006/23/2|.082223S|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	06/23/2025	199	199,850	1004.27		20,000		22,653		22,653	2,654						0010
.082223R MXEF EUR008/21/2|.082223R|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2024	1,627	1,561,578	959.79		80,732		104,627		104,627	23,895						0010
.082223T MXEF EUR007/07/2|.082223T|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	07/07/2025	190	186,325	980.66		21,225		24,603		24,603	3,378						0010
.0822230 MXEF EUR008/07/2|.0822230|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	08/07/2024	2,392	2,431,014	1016.31		96,685		122,585		122,585	25,900						0010
.0822230 MXEF EUR007/08/2|.0822230|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	07/08/2024	1,875	1,838,738	980.66		95,119		126,897		126,897	31,779						0010
.082223P MXEF EUR007/22/2|.082223P|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	07/22/2024	1,293	1,311,852	1014.58		52,444		67,330		67,330	14,886						0010
.082223M MXEF EUR006/07/2|.082223M|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	06/07/2024	1,677	1,669,303	995.41		78,048		99,906		99,906	21,859						0010
.082223N MXEF EUR006/21/2|.082223N|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	06/21/2024	1,129	1,133,821	1004.27		50,015		63,645		63,645	13,630						0010
.082223U MXEF EUR007/21/2|.082223U|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	07/21/2025	128	129,866	1014.58		12,234		14,190		14,190	1,956						0010
.082223V MXEF EUR008/21/2|.082223V|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2025	252	241,867	959.79		32,105		37,035		37,035	4,930						0010
.082323E NDX EUR008/21/24|.082323E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/21/2024	151	2,255,440	14936.69		139,261		187,927		187,927	48,666						0010

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.082323C NDX EUR008/07/24|.082323C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/07/2024	170	2,619,335	15407.85		176,950		255,127		255,127	78,177						0010
.082323K NDX DIGITAL08/07|.082323K|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/23/2023	08/07/2024	23	350,000	15407.85		26,775		33,608		33,608	6,833						0010
.082323D NDX EUR008/21/24|.082323D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/21/2024	95	1,418,986	14936.69		72,856		96,972		96,972	24,115						0010
.082323L NDX DIGITAL08/21|.082323L|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	08/23/2023	08/21/2024	4	60,001	14936.89163		4,530		5,532		5,532	1,002						0010
.082323A NDX EUR008/07/24|.082323A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/07/2024	204	3,143,201	15407.85		149,226		208,092		208,092	58,866						0010
.082323B NDX EUR008/07/24|.082323B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/07/2024	213	3,281,872	15407.85		184,366		260,488		260,488	76,122						0010
.082323F NDX EUR008/21/24|.082323F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/21/2024	176	2,628,857	14936.69		205,427		283,416		283,416	77,989						0010
.90723BM SPX DIGITAL09/09|.90723BM|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2023	09/09/2024	1,164	5,180,000	4451.14		347,060		406,293		406,293	59,233						0010
.90723BF SPX EUR009/09/24|.90723BF|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	1,748	7,780,000	4451.14		539,325		702,451		702,451	163,126						0010
.90723AV SPX EUR009/09/24|.90723AV|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	1,501	6,680,000	4451.14		307,941		386,509		386,509	78,567						0010
.90723BC SPX EUR009/09/24|.90723BC|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	229	1,020,000	4451.14		61,109		78,232		78,232	17,123						0010
.90723AY SPX EUR009/09/24|.90723AY|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	1,774	7,895,000	4451.14		405,977		512,514		512,514	106,537						0010
.90723BJ SPX EUR009/07/29|.90723BJ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/07/2029	1,630	7,255,000	4451.14		2,065,310		2,239,534		2,239,534	174,224						0010
.091123E PIMEFI EUR009/09|.091123E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/11/2023	09/09/2024	10,458	4,589,912	438.89		259,672		311,589		311,589	51,917						0010
.091123D PIMEFI EUR009/09|.091123D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/11/2023	09/09/2024	8,214	3,605,042	438.89		181,612		213,892		213,892	32,280						0010
.091123A PIMEFI EUR008/21|.091123A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/11/2023	08/21/2024	2,394	1,039,834	434.35		52,141		61,365		61,365	9,223						0010
.091123C PIMEFI EUR008/21|.091123C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/11/2023	08/21/2024	4,846	2,104,860	434.35		127,934		155,487		155,487	27,553						0010
.091123B PIMEFI EUR008/21|.091123B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/11/2023	08/21/2024	4,006	1,740,006	434.35		93,780		111,707		111,707	17,926						0010
.091123F PIMEFI EUR009/09|.091123F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/11/2023	09/09/2024	4,637	2,035,133	438.89		139,806		172,338		172,338	32,533						0010

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.091223B RTY EUR008/07/24|.091223B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/07/2024	1,360	2,664,158	1958.94		115,586		166,829		166,829	51,243						0010
.091223H RTY EUR008/07/29|.091223H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/07/2029	431	844,303	1958.94		209,992		243,536		243,536	33,544						0010
.091223G RTY EUR007/23/29|.091223G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	07/23/2029	510	999,733	1960.26		246,988		286,631		286,631	39,643						0010
.091223D RTY EUR008/21/24|.091223D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/21/2024	1,501	2,785,871	1856.01		153,087		201,736		201,736	48,649						0010
.091223C RTY EUR008/07/24|.091223C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/07/2024	745	1,459,410	1958.94		75,618		112,118		112,118	36,501						0010
.091223E RTY EUR008/21/24|.091223E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/21/2024	485	900,165	1856.01		65,174		88,640		88,640	23,465						0010
.091223A RTY EUR008/07/24|.091223A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/07/2024	845	1,655,304	1958.94		61,406		86,993		86,993	25,587						0010
.091223F RTY EUR007/09/29|.091223F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	07/09/2029	397	740,270	1864.66		209,608		242,532		242,532	32,924						0010
.091223I RTY EUR008/21/29|.091223I|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/21/2029	506	939,141	1856.01		272,471		314,802		314,802	42,331						0010
.92123AL SPX EUR009/23/24|.92123AL|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	267	1,155,000	4330		76,603		107,623		107,623	31,020						0010
.92123AD SPX EUR009/23/24|.92123AD|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	1,535	6,645,000	4330		307,730		410,747		410,747	103,017						0010
.92123AM SPX EUR009/23/24|.92123AM|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	1,065	4,610,000	4330		328,343		469,842		469,842	141,499						0010
.92123AV SPX DIGITAL09/23|.92123AV|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/21/2023	09/23/2024	1,062	4,600,000	4330		294,860		360,746		360,746	65,886						0010
.92123AI SPX EUR009/23/24|.92123AI|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	2,885	12,490,000	4330		658,048		891,774		891,774	233,726						0010
.92123AO SPX EUR009/22/25|.92123AO|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/22/2025	184	795,000	4330		99,287		130,226		130,226	30,939						0010
.92123AN SPX EUR009/23/24|.92123AN|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	625	2,705,000	4330		215,862		320,663		320,663	104,801						0010
.92123AT SPX EUR009/21/29|.92123AT|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/21/2023	09/21/2029	2,139	9,260,000	4330		2,640,026		3,095,019		3,095,019	454,993						0010

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.092523D NDX EUR009/23/24|.092523D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/23/2024	126	1,851,474	14694.24		96,458		137,858		137,858	41,400						0010
.092523C NDX EUR009/09/24|.092523C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/09/2024	149	2,273,519	15258.52		147,088		243,531		243,531	96,443						0010
.092523K NDX DIGITAL09/09|.092523K|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/25/2023	09/09/2024	120	1,827,911	15258.52		114,976		159,490		159,490	44,514						0010
.092523F NDX EUR009/23/24|.092523F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/23/2024	165	2,424,550	14694.24		193,641		294,685		294,685	101,045						0010
.092523P RTY EUR009/23/24|.092523P|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/23/2024	747	1,331,027	1781.83		107,994		157,125		157,125	49,132						0010
.092523E NDX EUR009/23/24|.092523E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/23/2024	243	3,570,700	14694.24		228,568		334,705		334,705	106,137						0010
.092523X RTY EUR009/21/29|.092523X|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/21/2029	343	611,168	1781.83		179,221		229,107		229,107	49,886						0010
.092523O RTY EUR009/23/24|.092523O|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/23/2024	1,343	2,392,998	1781.83		134,757		192,622		192,622	57,866						0010
.092523N RTY EUR009/09/24|.092523N|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/09/2024	802	1,488,320	1855.76		90,177		152,436		152,436	62,259						0010
.092523W RTY EUR009/07/29|.092523W|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/07/2029	507	940,870	1855.76		246,133		316,728		316,728	70,595						0010
.092523B NDX EUR009/09/24|.092523B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/09/2024	142	2,166,710	15258.52		113,547		179,751		179,751	66,204						0010
.092523U RTY EUR009/22/25|.092523U|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/22/2025	338	602,259	1781.83		81,708		113,394		113,394	31,686						0010
.092523M RTY EUR009/09/24|.092523M|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/09/2024	1,624	3,013,754	1855.76		140,444		221,426		221,426	80,982						0010
.092523L NDX DIGITAL09/23|.092523L|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/25/2023	09/23/2024	59	863,915	14694.25099		64,534		84,893		84,893	20,359						0010
.092523A NDX EUR009/09/24|.092523A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/09/2024	185	2,822,826	15258.52		124,964		193,030		193,030	68,066						0010
.10923AW SPX EUR010/07/24|.10923AW|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	2,191	9,500,000	4335.66		468,350		633,488		633,488	165,138						0010
.10923AZ SPX EUR010/07/24|.10923AZ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	618	2,680,000	4335.66		141,236		192,612		192,612	51,376						0010

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.10923BE SPX EUR010/07/24|.10923BE|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	788	3,415,000	4335.66		234,952		336,094		336,094	101,142						0010
.10923AS SPX EUR010/07/24|.10923AS|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	1,408	6,105,000	4335.66		256,410		341,891		341,891	85,481						0010
.10923BK SPX EUR010/08/29|.10923BK|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/08/2029	1,990	8,630,000	4335.66		2,532,042		2,886,635		2,886,635	354,593						0010
.10923BF SPX EUR010/07/24|.10923BF|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	333	1,445,000	4335.66		115,745		174,134		174,134	58,390						0010
.10923BO SPX DIGITAL10/07|.10923BO|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/09/2023	10/07/2024	1,007	4,365,000	4335.66		273,782		338,784		338,784	65,002						0010
.10923AR SPX EUR010/07/24|.10923AR|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	249	1,080,000	4335.66		43,956		58,537		58,537	14,581						0010
.10923BD SPX EUR010/07/24|.10923BD|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	272	1,180,000	4335.66		75,284		105,842		105,842	30,558						0010
.10923AT SPX EUR010/07/24|.10923AT|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	258	1,120,000	4335.66		49,616		66,516		66,516	16,900						0010
.101123D PIMEFI EUR010/07|.101123D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/07/2024	3,322	1,404,807	422.88		63,882		86,562		86,562	22,680						0010
.101123E PIMEFI EUR010/07|.101123E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/07/2024	6,006	2,539,817	422.88		127,387		176,029		176,029	48,642						0010
.101123A PIMEFI EUR009/23|.101123A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	09/23/2024	5,690	2,410,056	423.56		115,109		159,292		159,292	44,184						0010
.101123F PIMEFI EUR010/07|.101123F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/07/2024	4,883	2,064,923	422.88		118,901		169,085		169,085	50,184						0010
.101123C PIMEFI EUR009/23|.101123C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	09/23/2024	2,609	1,105,068	423.56		77,200		118,875		118,875	41,675						0010
.101123B PIMEFI EUR009/23|.101123B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	09/23/2024	10,648	4,510,067	423.56		243,946		346,960		346,960	103,015						0010
.101823N NDX DIGITAL10/07|.101823N|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/18/2023	10/07/2024	18	265,000	15047.15		19,610		25,212		25,212	5,602						0010
.101823H NDX EUR010/07/24|.101823H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/07/2024	211	3,174,949	15047.15		196,226		273,954		273,954	77,728						0010
.101823G NDX EUR010/07/24|.101823G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/07/2024	231	3,475,892	15047.15		178,757		244,505		244,505	65,748						0010
.101823C RTY EUR010/08/29|.101823C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/18/2023	10/08/2029	490	860,435	1755.99		255,398		335,760		335,760	80,363						0010
.101823J NDX EUR010/07/25|.101823J|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/07/2025	52	782,452	15047.15		102,384		134,059		134,059	31,675						0010

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.101823A RTY EUR010/07/24|.101823A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/18/2023	10/07/2024	1,572	2,760,416	1755.99		145,787		224,943		224,943	79,156						0010
.101823I NDX EUR010/07/24|.101823I|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/07/2024	60	902,829	15047.15		71,873		104,404		104,404	32,531						0010
.101823B RTY EUR010/07/24|.101823B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/18/2023	10/07/2024	555	974,574	1755.99		69,691		116,068		116,068	46,376						0010
.101923A SPX EUR002/21/29|.101923A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	02/21/2029	234	935,378	3997.34		314,684		368,044		368,044	53,360						0010
.101923F SPX EUR005/07/29|.101923F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	05/07/2029	347	1,435,928	4138.12		451,243		524,863		524,863	73,619						0010
.101923H SPX EUR006/07/29|.101923H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	06/07/2029	387	1,651,530	4267.52		481,854		559,641		559,641	77,787						0010
.101923G SPX EUR005/21/29|.101923G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	05/21/2029	266	1,115,240	4192.63		339,534		394,947		394,947	55,413						0010
.101923J SPX EUR007/09/29|.101923J|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	07/09/2029	277	1,218,509	4398.95		329,830		382,831		382,831	53,001						0010
.101923E SPX EUR004/23/29|.101923E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	04/23/2029	325	1,343,394	4133.52		421,477		490,917		490,917	69,440						0010
.101923I SPX EUR006/21/29|.101923I|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	06/21/2029	317	1,383,924	4365.69		381,056		441,990		441,990	60,934						0010
.101923B SPX EUR003/07/29|.101923B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	03/07/2029	302	1,203,884	3986.37		409,721		478,470		478,470	68,749						0010
.101923D SPX EUR004/09/29|.101923D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	04/09/2029	224	920,441	4109.11		292,130		340,582		340,582	48,452						0010
.101923C SPX EUR003/21/29|.101923C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	03/21/2029	302	1,208,867	4002.87		408,787		476,824		476,824	68,037						0010
.V102323 SPX EUR010/21/24|.V102323|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	430	1,815,000	4217.04		134,056		204,134		204,134	70,078						0010
.J102323 SPX EUR010/21/24|.J102323|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	435	1,835,000	4217.04		86,704		121,336		121,336	34,632						0010
.U102323 SPX EUR010/21/24|.U102323|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	357	1,505,000	4217.04		102,340		152,306		152,306	49,966						0010
.L102323 SPX EUR010/21/24|.L102323|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	982	4,140,000	4217.04		205,427		289,099		289,099	83,672						0010

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.W102323 SPX EUR010/21/24|.W102323|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	251	1,060,000	4217.04		89,093		144,266		144,266	55,173						0010
.D232310 SPX DIGITAL10/21|.D232310|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	10/23/2023	10/21/2024	704	2,970,000	4217.04		208,776		267,952		267,952	59,176						0010
.Q102323 SPX EUR010/21/24|.Q102323|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	2,147	9,055,000	4217.04		496,757		708,241		708,241	211,484						0010
.A232310 SPX EUR010/22/29|.A232310|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/23/2023	10/22/2029	2,234	9,419,982	4217.04		2,747,814		3,402,753		3,402,753	654,939						0010
.102623A NDX EUR010/21/24|.102623A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/21/2024	191	2,789,526	14604.85		136,685		225,472		225,472	88,787						0010
.102623V RTY EUR010/22/29|.102623V|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/22/2029	342	569,734	1665.89		166,246		252,873		252,873	86,627						0010
.102623F NDX DIGITAL10/21|.102623F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/26/2023	10/21/2024	18	260,000	14604.85		18,273		26,401		26,401	8,128						0010
.102623B NDX EUR010/21/24|.102623B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/21/2024	130	1,898,631	14604.85		107,835		182,660		182,660	74,825						0010
.102623U RTY EUR010/21/24|.102623U|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/21/2024	369	614,713	1665.89		45,239		85,120		85,120	39,881						0010
.102623T RTY EUR010/21/24|.102623T|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/21/2024	1,846	3,075,233	1665.89		167,672		286,405		286,405	118,732						0010
.102623C NDX EUR010/21/24|.102623C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/21/2024	104	1,518,904	14604.85		108,729		195,899		195,899	87,170						0010
.T110723 SPX EUR011/07/24|.T110723|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1,510	6,610,000	4378.38		329,839		430,665		430,665	100,826						0010
.F230711 SPX EUR011/07/25|.F230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	256	1,120,000	4378.38		134,848		177,976		177,976	43,128						0010
.0230711 SPX DIGITAL11/07|.0230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2023	11/07/2024	1,395	6,110,000	4378.38		425,256		513,702		513,702	88,446						0010
.Y110723 SPX EUR011/07/24|.Y110723|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	722	3,160,000	4378.38		183,596		244,927		244,927	61,331						0010
.V110723 SPX EUR011/07/24|.V110723|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	2,069	9,060,000	4378.38		508,266		673,934		673,934	165,668						0010
.R110723 SPX EUR011/07/24|.R110723|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	316	1,385,000	4378.38		60,525		77,713		77,713	17,189						0010

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.L230711 SPX EUR011/07/29|.L230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2023	11/07/2029	2,840	12,435,000	4378.38		3,489,137		4,080,190		4,080,190	591,054						0010
.D230711 SPX EUR011/07/24|.D230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	502	2,200,000	4378.38		148,500		206,121		206,121	57,621						0010
.E230711 SPX EUR011/07/24|.E230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	1,249	5,470,000	4378.38		413,532		601,759		601,759	188,227						0010
.110823B PIMEFI EUR010/21|.110823B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/21/2024	6,967	2,844,905	408.34		177,031		241,151		241,151	64,119						0010
.110823D PIMEFI EUR011/07|.110823D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/07/2024	6,039	2,579,921	427.21		122,471		170,616		170,616	48,145						0010
.110823F PIMEFI EUR011/07|.110823F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/07/2024	1,919	819,816	427.21		56,035		90,223		90,223	34,188						0010
.110823C PIMEFI EUR010/21|.110823C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/21/2024	1,751	715,003	408.34		58,711		86,160		86,160	27,449						0010
.110823A PIMEFI EUR010/21|.110823A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/21/2024	7,665	3,129,926	408.34		172,999		230,416		230,416	57,417						0010
.110823E PIMEFI EUR011/07|.110823E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/07/2024	9,422	4,025,173	427.21		215,858		311,968		311,968	96,110						0010
.110923K RTY EUR011/07/24|.110923K|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/09/2023	11/07/2024	649	1,124,814	1733.15		54,042		93,823		93,823	39,781						0010
.110923A NDX EUR011/07/24|.110923A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2023	11/07/2024	124	1,896,706	15296.02		99,374		131,088		131,088	31,715						0010
.110923H NDX DIGITAL11/07|.110923H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	11/09/2023	11/07/2024	12	190,000	15296.02		15,074		17,948		17,948	2,874						0010
.110923M RTY EUR011/07/29|.110923M|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/09/2023	11/07/2029	433	750,454	1733.15		204,463		304,202		304,202	99,739						0010
.110923C NDX EUR011/07/24|.110923C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2023	11/07/2024	91	1,391,938	15296.02		115,772		164,202		164,202	48,430						0010
.110923B NDX EUR011/07/24|.110923B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2023	11/07/2024	297	4,542,918	15296.02		301,108		408,452		408,452	107,345						0010
.110923L RTY EUR011/07/24|.110923L|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/09/2023	11/07/2024	1,592	2,759,175	1733.15		160,776		297,037		297,037	136,261						0010
.E232111 SPX DIGITAL11/21|.E232111|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1,007	4,570,000	4538.19		343,947		374,770		374,770	30,823						0010
.J112123 SPX EUR011/21/24|.J112123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	284	1,290,000	4538.19		62,179		73,191		73,191	11,012						0010
.S112123 SPX EUR011/21/24|.S112123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	894	4,055,000	4538.19		245,546		298,498		298,498	52,951						0010

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.P112123 SPX EUR011/21/24|.P112123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1,754	7,960,000	4538.19		458,400		552,949		552,949	94,549						0010
.B232111 SPX EUR011/21/29|.B232111|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4ROTD8PU41	11/21/2023	11/21/2029	3,821	17,340,000	4538.19		4,749,426		5,169,128		5,169,128	419,702						0010
.V112123 SPX EUR011/21/24|.V112123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	1,423	6,460,000	4538.19		474,778		606,633		606,633	131,856						0010
.M112123 SPX EUR011/21/24|.M112123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	954	4,330,000	4538.19		230,222		274,463		274,463	44,242						0010
.W112123 SPX EUR011/21/25|.W112123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2025	230	1,045,000	4538.19		120,378		140,432		140,432	20,054						0010
.112723C RTY EUR011/21/29|.112723C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/27/2023	11/21/2029	496	884,497	1783.26		259,988		335,224		335,224	75,236						0010
.112723A RTY EUR011/21/24|.112723A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/27/2023	11/21/2024	482	859,531	1783.26		49,270		69,315		69,315	20,045						0010
.112723U NDX EUR011/21/24|.112723U|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2024	74	1,179,088	15933.62		106,525		123,077		123,077	16,552						0010
.112723Z NDX DIGITAL11/21|.112723Z|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	11/27/2023	11/21/2024	40	630,001	15933.63515		52,195		56,445		56,445	4,250						0010
.112723B RTY EUR011/21/24|.112723B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/27/2023	11/21/2024	1,702	3,035,109	1783.26		221,107		328,806		328,806	107,699						0010
.112723S NDX EUR011/21/24|.112723S|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2024	211	3,361,994	15933.62		221,942		249,950		249,950	28,008						0010
.112723T NDX EUR011/21/24|.112723T|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2024	81	1,290,623	15933.62		100,975		114,565		114,565	13,590						0010
.112923W SPX DIGITAL07/08|.112923W|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	07/08/2024	123	541,071	4398.95		43,686		47,519		47,519	3,833						0010
.112923V SPX DIGITAL06/07|.112923V|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	06/07/2024	265	1,130,893	4267.52		100,468		108,602		108,602	8,135						0010
.112923X SPX DIGITAL07/22|.112923X|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	07/22/2024	176	798,396	4536.34		55,331		61,861		61,861	6,531						0010
.112923U SPX DIGITAL05/21|.112923U|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	11/29/2023	05/21/2024	257	1,077,506	4192.63		100,055		106,621		106,621	6,566						0010
.120523F MXEF EUR011/21/2|.120523F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	11/21/2024	1,405	1,388,800	988.47		68,143		92,547		92,547	24,405						0010

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.120523A MXEF EUR009/09/2|.120523A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	09/09/2024	2,460	2,395,031	973.59		125,608		151,689		151,689	26,081						0010
.120523E MXEF EUR011/07/2|.120523E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	11/07/2024	1,613	1,549,545	960.66		88,086		115,528		115,528	27,442						0010
.120523B MXEF EUR009/23/2|.120523B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	09/23/2024	1,449	1,385,606	956.25		75,073		100,773		100,773	25,700						0010
.120523D MXEF EUR010/21/2|.120523D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	10/21/2024	1,602	1,470,139	917.69		105,107		130,181		130,181	25,074						0010
.120523C MXEF EUR010/07/2|.120523C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	10/07/2024	1,850	1,730,527	935.42		109,021		139,774		139,774	30,754						0010
.120523T MXEF EUR009/08/2|.120523T|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	09/08/2025	232	225,873	973.59		24,678		32,468		32,468	7,790						0010
.120523S MXEF EUR008/21/2|.120523S|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	08/21/2025	325	311,932	959.79		36,351		47,763		47,763	11,412						0010
.Y120723 SPX EUR012/09/24|.Y120723|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	2,728	12,510,000	4585.59		656,074		762,444		762,444	106,369						0010
.Q230712 SPX DIGITAL12/09|.Q230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	1,322	6,060,000	4585.59		432,684		465,803		465,803	33,119						0010
.F230712 SPX EUR012/09/24|.F230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	591	2,710,000	4585.59		174,375		207,529		207,529	33,154						0010
.U120723 SPX EUR012/09/24|.U120723|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	1,076	4,935,000	4585.59		212,590		242,946		242,946	30,356						0010
.N230712 SPX EUR012/07/29|.N230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/07/2023	12/07/2029	3,326	15,250,000	4585.59		4,068,700		4,433,738		4,433,738	365,038						0010
.X120723 SPX EUR012/09/24|.X120723|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	1,275	5,845,000	4585.59		296,154		343,194		343,194	47,039						0010
.G230712 SPX EUR012/09/24|.G230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	701	3,215,000	4585.59		234,367		284,545		284,545	50,178						0010
.I230712 SPX EUR012/08/25|.I230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/08/2025	174	800,000	4585.59		98,834		113,549		113,549	14,715						0010
.H230712 SPX EUR012/09/24|.H230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	170	780,000	4585.59		64,788		81,286		81,286	16,499						0010
.121123E RTY EQFWD11/07/2|.121123E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	11/07/2024	1,849	3,454,394	1868.25		344,728		532,287		532,287	187,560						0010

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.121123D RTY EQFWD11/07/2|.121123D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	11/07/2024	800	1,494,600	1868.25		149,152		230,303		230,303	81,151						0010
.121123C RTY EQFWD04/08/2|.121123C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	04/08/2024	950	1,774,838	1868.25		99,247		198,495		198,495	99,248						0010
.121123F RTY EUR012/07/29|.121123F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	12/07/2029	428	799,611	1868.25		232,896		270,262		270,262	37,366						0010
.B121123 PIMEFI EUR011/21|.B121123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	11/21/2024	3,683	1,624,829	441.17		103,750		116,672		116,672	12,922						0010
.C121123 PIMEFI EUR011/21|.C121123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	11/21/2024	5,157	2,275,114	441.17		157,392		179,522		179,522	22,131						0010
.1211230 NDX EUR012/09/24|.1211230|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	12/09/2024	78	1,249,754	16022.49		106,557		120,514		120,514	13,957						0010
.121123A RTY EUR012/09/24|.121123A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	12/09/2024	1,964	3,669,243	1868.25		221,009		285,461		285,461	64,453						0010
.A121123 PIMEFI EUR011/21|.A121123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	11/21/2024	3,343	1,474,831	441.17		83,074		91,202		91,202	8,129						0010
.121123B RTY EUR012/09/24|.121123B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	12/09/2024	605	1,130,291	1868.25		93,285		127,817		127,817	34,532						0010
.121123N NDX EUR012/09/24|.121123N|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	12/09/2024	232	3,717,218	16022.49		240,491		264,801		264,801	24,310						0010
.E121123 PIMEFI EUR012/09|.E121123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	12/09/2024	14,137	6,319,804	447.04		352,153		390,890		390,890	38,738						0010
.121123U NDX DIGITAL12/09|.121123U|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/11/2023	12/09/2024	62	1,000,000	16022.49		84,000		86,735		86,735	2,735						0010
.D121123 PIMEFI EUR012/09|.D121123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	12/09/2024	2,584	1,155,151	447.04		54,548		58,714		58,714	4,166						0010
.F121123 PIMEFI EUR012/09|.F121123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	12/09/2024	2,807	1,254,841	447.04		92,715		108,628		108,628	15,913						0010
.121123M NDX EUR012/09/24|.121123M|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	12/09/2024	138	2,211,104	16022.49		122,050		132,961		132,961	10,911						0010
.U122123 SPX EUR012/23/24|.U122123| SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	321	1,525,000	4746.75		93,637		94,137		94,137	501						0010
.O122123 SPX EUR012/23/24|.O122123| SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	2,302	10,925,000	4746.75		555,438		562,731		562,731	7,293						0010
.L122123 SPX EUR012/23/24|.L122123| SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	1,288	6,115,000	4746.75		264,351		267,969		267,969	3,618						0010
.V122123 SPX EUR012/23/24|.V122123| SPX EURO 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	731	3,470,000	4746.75		244,972		243,867		243,867	(1,104)						0010
.W122123 SPX EUR012/22/25|.W122123| SPX EURO 12/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/22/2025	198	940,000	4746.75		102,854		102,535		102,535	(319)						0010

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.122623U NDX DIGITAL12/23|.122623U|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/26/2023	12/23/2024	45	750,000	16757.41		59,850		58,930		58,930	(920)						0010
.122623A RTY EUR012/23/24|.122623A|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/26/2023	12/23/2024	637	1,284,874	2017.07		70,497		65,087		65,087	(5,410)						0010
.122623B RTY EUR012/23/24|.122623B|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/26/2023	12/23/2024	925	1,865,790	2017.07		120,583		110,452		110,452	(10,131)						0010
.122623P NDX EUR012/22/25|.122623P|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/26/2023	12/22/2025	27	452,450	16757.41		59,165		56,598		56,598	(2,567)						0010
.122623K NDX EUR012/23/24|.122623K|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/26/2023	12/23/2024	208	3,485,541	16757.41		214,028		204,645		204,645	(9,383)						0010
.122623E RTY EUR012/21/29|.122623E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/26/2023	12/21/2029	350	705,975	2017.07		206,189		194,703		194,703	(11,486)						0010
.122623D RTY EUR012/22/25|.122623D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/26/2023	12/22/2025	181	365,090	2017.07		45,355		42,066		42,066	(3,289)						0010
.122623C RTY EUR012/23/24|.122623C|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/26/2023	12/23/2024	394	794,726	2017.07		62,835		57,164		57,164	(5,671)						0010
.122623L NDX EUR012/23/24|.122623L|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/26/2023	12/23/2024	88	1,474,652	16757.41		112,734		108,322		108,322	(4,413)						0010
.122623J NDX EUR012/23/24|.122623J|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/26/2023	12/23/2024	99	1,658,984	16757.41		89,062		84,986		84,986	(4,076)						0010
.122623T NDX DIGITAL12/23|.122623T|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/26/2023	12/23/2024	18	305,000	16757.41		19,795		19,267		19,266	(529)						0010
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										93,255,298	139,671,269		321,491,144	XXX	321,491,143	100,918,557					XXX	XXX
.0032823 SPX EUR002/07/24|.0032823| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2023	02/07/2024	7,186	26,930,004	3747.6		1,173,434		9,798		9,798	(1,163,636)						0010
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											1,173,434		9,798	XXX	9,798	(1,163,636)					XXX	XXX
.071919A ICF07/20/26|.071919A||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			9,478		9,478	(7,516)						0040
.091219A ICF11/20/26|.091219A||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			4,970		4,970	(3,992)						0040
.120519I ICF01/15/27|.120519I||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	12/05/2019	01/15/2027	5,000,000	5,000,000	0.0138	125,000			14,136		14,136	(11,114)						0040
.30921AY ICF04/20/26|.30921AY||nterest Rate Floor	MULTIPLE	SCH D-1	Interest Rate	Bank of America, NA B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	2,700,000	2,700,000	0.00695				2,229		2,229	(2,631)						0040
0189999999. Subtotal - Purchased Options - Hedging Other - Floors										276,000			30,813	XXX	30,813	(25,253)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										93,531,298	140,844,703		321,531,755	XXX	321,531,754	99,729,668					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX

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0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
.E232112 SPX DIGITAL12/23|.E232112|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T30BM4LN29	12/21/2023	12/23/2024	1,109	5,265,000	4746.75		324,013		322,609		322,609	(1,404)						0010
.B232112 SPX EUR012/21/29|.B232112|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/21/2023	12/21/2029	2,634	12,505,000	4746.75		3,301,320		3,300,661		3,300,661	(659)						0010
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants											3,625,333		3,623,270	XXX	3,623,270	(2,063)					XXX	XXX
0429999999. Subtotal - Purchased Options - Other											3,625,333		3,623,270	XXX	3,623,270	(2,063)					XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										93,255,298	143,296,602		325,114,414	XXX	325,114,413	100,916,494					XXX	XXX
0449999999. Total Purchased Options - Put Options											1,173,434		9,798	XXX	9,798	(1,163,636)					XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors										276,000			30,813	XXX	30,813	(25,253)					XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										93,531,298	144,470,036		325,155,025	XXX	325,155,024	99,727,605					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
.AC32123 SPX EUR003/21/24|.AC32123| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/21/2024	1,103	4,875,000	4421.17		(200,168)		(511,219)		(511,219)	(311,052)						0010
.0032823 SPX EUR002/07/24|.0032823| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2023	02/07/2024	1,596	6,644,994	4164		(383,587)		(1,008,737)		(1,008,737)	(625,149)						0010
.P032823 SPX EUR002/07/24|.P032823| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	03/28/2023	02/07/2024	1,685	7,015,008	4164		(404,947)		(1,064,906)		(1,064,906)	(659,960)						0010
.AJ41023 SPX EUR004/08/24|.AJ41023| SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/10/2023	04/08/2024	1,670	7,450,000	4460.03		(341,955)		(729,074)		(729,074)	(387,119)						0010
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants											(1,330,657)		(3,313,936)	XXX	(3,313,936)	(1,983,280)					XXX	XXX
.062221R SPX EUR006/21/22|.062221R| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/22/2021	06/21/2027	88	300,000	3397.15	(30,699)			(10,643)		(10,643)	14,071						0010
.U070721 SPX EUR007/07/27|.U070721| SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2021	07/07/2027	338	1,229,995	3639.04	(151,659)			(52,550)		(52,550)	66,485						0010
.Y072121 SPX EUR007/21/27|.Y072121| SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/21/2021	07/21/2027	707	2,635,002	3724.5	(342,550)			(121,518)		(121,518)	150,172						0010
.Z080921 SPX EUR008/09/27|.Z080921| SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2027	460	1,630,000	3545.88	(175,551)			(64,937)		(64,937)	80,663						0010
.AA80921 SPX EUR008/09/27|.AA80921| SPX EURO 08/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/09/2021	08/09/2027	412	1,645,000	3989.12	(239,035)			(93,331)		(93,331)	106,634						0010
.V082321 SPX EUR008/23/27|.V082321| SPX EURO 08/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/23/2021	08/23/2027	931	3,545,000	3807.6	(447,734)			(173,055)		(173,055)	205,520						0010
.AD90721 SPX EUR009/07/27|.AD90721| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2021	09/07/2027	725	2,790,000	3847.9	(352,572)			(140,728)		(140,728)	163,331						0010

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.X092121 SPX EUR009/21/27|.X092121| SPX EUR0 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2021	09/21/2027	1,048	3,770,000	3598.3	(468,385)			(163,939)		(163,939)	194,932						0010
.Y100721 SPX EUR010/07/27|.Y100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2027	746	2,625,000	3519.81	(292,425)			(107,116)		(107,116)	126,795						0010
.Z100721 SPX EUR010/07/27|.Z100721| SPX EUR0 10/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/07/2021	10/07/2027	600	2,375,000	3959.78	(348,650)			(136,935)		(136,935)	150,277						0010
.S102121 SPX EUR010/21/27|.S102121| SPX EUR0 10/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	10/21/2021	10/21/2027	1,004	3,895,000	3880.51	(470,516)			(205,450)		(205,450)	227,783						0010
.AA11082 SPX EUR011/08/27|.AA11082| SPX EUR0 11/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	11/08/2021	11/08/2027	1,298	5,100,000	3928.27	(607,920)			(273,079)		(273,079)	294,565						0010
.Y112221 SPX EUR011/22/27|.Y112221| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2027	444	1,869,992	4214.65	(253,759)			(125,494)		(125,494)	124,662						0010
.X112221 SPX EUR011/22/27|.X112221| SPX EUR0 11/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/22/2021	11/22/2027	1,225	4,589,984	3746.35	(470,016)			(215,807)		(215,807)	239,261						0010
SPX EUR012/07/27|.AB12072| SPX EUR0 12/07/2027 BBPL	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2027	1,307	4,900,000	3749.4	(504,112)			(232,649)		(232,649)	254,701						0010
SPX EUR012/07/27|.AC12072| SPX EUR0 12/07/2027 BBPL	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2021	12/07/2027	1,291	5,445,000	4218.08	(754,568)			(368,465)		(368,465)	361,709						0010
.AZ12212 SPX EUR012/21/27|.AZ12212| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2027	602	2,240,000	3719.38	(231,616)			(105,631)		(105,631)	114,767						0010
.BA12212 SPX EUR012/21/27|.BA12212| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2027	795	3,325,000	4184.31	(458,185)			(222,792)		(222,792)	218,175						0010
.U010722 SPX EUR001/07/28|.U010722| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/07/2028	1,028	3,845,000	3741.62	(377,195)			(184,920)		(184,920)	197,699						0010
.V010722 SPX EUR001/07/28|.V010722| SPX EUR0 01/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/07/2028	881	3,710,000	4209.33	(487,642)			(253,379)		(253,379)	243,689						0010
.W012122 SPX EUR001/21/28|.W012122| SPX EUR0 01/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/21/2022	01/21/2028	847	3,169,991	3741.77	(386,423)			(163,328)		(163,328)	172,781						0010
.012522S RTY EUR0 12/07/2|.012522S|RTY EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	12/07/2027	348	705,436	2028.41	(117,159)			(72,138)		(72,138)	31,768						0010
.012522R RTY EUR0 12/07/2|.012522R|RTY EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	12/07/2027	335	604,016	1803.03	(75,407)			(43,609)		(43,609)	21,909						0010
.012522T RTY EUR0 12/21/2|.012522T|RTY EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	12/21/2027	323	641,058	1982.65	(103,253)			(62,844)		(62,844)	28,160						0010
.Y020722 SPX EUR002/07/28|.Y020722| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2028	875	3,530,016	4035.48	(458,194)			(224,884)		(224,884)	220,190						0010

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.X020722 SPX EUR002/07/28|.X020722| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2028	952	3,415,005	3587.1	(332,280)			(154,838)		(154,838)	164,818						0010
.W020722 SPX EUR002/07/24|.W020722| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2024	300	1,210,017	4035.48	(96,558)			(897)		(897)	100,746						0010
.X022222 SPX EUR002/22/28|.X022222| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2028	699	2,710,019	3874.28	(363,411)			(160,232)		(160,232)	161,592						0010
.W022222 SPX EUR002/22/28|.W022222| SPX EUR0 02/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/22/2022	02/22/2028	1,143	3,934,981	3443.81	(397,829)			(167,212)		(167,212)	179,077						0010
.022422P RTY EUR002/07/28|.022422P| RTY EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	02/24/2022	02/07/2028	426	740,637	1739.69	(89,913)			(55,045)		(55,045)	27,284						0010
.U030722 SPX EUR003/07/28|.U030722| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2028	460	1,740,007	3780.98	(249,864)			(98,865)		(98,865)	100,590						0010
.T030722 SPX EUR003/07/28|.T030722| SPX EUR0 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2028	1,259	4,229,994	3360.87	(460,647)			(173,364)		(173,364)	185,733						0010
.Y032122 SPX EUR003/21/28|.Y032122| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2028	1,016	3,625,000	3568.94	(322,625)			(166,520)		(166,520)	172,197						0010
.Z032122 SPX EUR003/21/28|.Z032122| SPX EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2028	391	1,570,000	4015.06	(186,359)			(100,906)		(100,906)	96,323						0010
.AC4072 SPX EUR004/07/28|.AC4072|S PX EUR0 04/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	04/07/2028	2,726	9,815,003	3600.17	(847,035)			(461,646)		(461,646)	469,868						0010
.AD4072 SPX EUR004/07/28|.AD4072|S PX EUR0 04/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	04/07/2028	1,081	4,380,009	4050.19	(502,824)			(288,379)		(288,379)	269,732						0010
.U042122 SPX EUR004/21/28|.U042122| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2028	668	2,640,018	3954.29	(283,800)			(166,894)		(166,894)	158,217						0010
.T042122 SPX EUR004/21/28|.T042122| SPX EUR0 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2028	1,125	3,954,997	3514.93	(319,169)			(179,579)		(179,579)	182,896						0010
.0426220 RTY EUR004/07/28|.0426220| RTY EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/26/2022	04/07/2028	495	795,881	1607.84	(65,245)			(48,292)		(48,292)	24,702						0010
.042622P RTY EUR004/07/28|.042622P| RTY EUR0 04/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/26/2022	04/07/2028	509	920,488	1808.82	(102,670)			(77,573)		(77,573)	36,109						0010
.AF5092 SPX EUR005/08/28|.AF5092|S PX EUR0 05/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2028	976	3,504,987	3592.12	(405,178)			(187,561)		(187,561)	186,992						0010
.AE5092 SPX EUR005/08/28|.AE5092|S PX EUR0 05/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2028	2,069	6,604,983	3192.99	(580,580)			(256,980)		(256,980)	266,085						0010
.AF5232 SPX EUR005/22/28|.AF5232|S PX EUR0 05/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2028	2,966	9,430,000	3179	(761,284)			(366,861)		(366,861)	376,709						0010
.052522I RTY EUR005/08/28|.052522I| RTY EUR0 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2022	05/08/2028	818	1,224,646	1497.77	(131,550)			(70,819)		(70,819)	37,021						0010

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.052522J RTY EUR005/22/28|.052522J| RTY EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2022	05/22/2028	1,307	1,945,145	1487.99	(202,732)			(109,111)		(109,111)	56,870						0010
.052522K RTY EUR003/21/28|.052522K| RTY EUR0 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2022	03/21/2028	615	1,080,487	1756.05	(143,119)			(81,237)		(81,237)	39,045						0010
.AC6072 SPX EUR006/07/28|.AC6072|S PX EUR0 06/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2028	4,224	14,060,020	3328.54	(1,165,574)			(593,853)		(593,853)	599,946						0010
.X062122 SPX EUR006/21/28|.X062122| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2028	4,306	12,970,000	3011.83	(1,024,630)			(468,782)		(468,782)	480,430						0010
.Y062122 SPX EUR006/21/28|.Y062122| SPX EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2028	440	1,490,000	3388.31	(156,599)			(73,508)		(73,508)	73,055						0010
.K062222 SPX EUR006/07/28|.K062222| SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	06/07/2028	808	2,687,799	3328.54	(251,959)			(113,525)		(113,525)	114,689						0010
.J062222 SPX EUR005/22/28|.J062222| SPX EUR0 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/22/2022	05/22/2028	283	898,068	3179	(78,668)			(34,938)		(34,938)	35,876						0010
.062722P RTY EUR006/07/28|.062722P| RTY EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/27/2022	06/07/2028	921	1,430,072	1552.93	(125,376)			(84,340)		(84,340)	42,597						0010
.062722Q RTY EUR006/21/28|.062722Q| RTY EUR0 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	06/27/2022	06/21/2028	1,407	1,944,746	1382.5	(143,994)			(96,147)		(96,147)	51,101						0010
.AK7072 SPX EUR007/07/28|.AK7072|S PX EUR0 07/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2028	6,223	19,430,013	3122.1	(1,655,436)			(750,546)		(750,546)	751,272						0010
.AL7072 SPX EUR007/07/28|.AL7072|S PX EUR0 07/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2028	1,189	4,174,984	3512.36	(470,105)			(220,903)		(220,903)	213,634						0010
.AJ7072 SPX EUR007/08/24|.AJ7072|S PX EUR0 07/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/08/2024	265	929,994	3512.36	(68,913)			(3,809)		(3,809)	52,598						0010
.AB7212 SPX EUR007/21/28|.AB7212|S PX EUR0 07/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2022	07/21/2028	1,009	3,630,000	3599.06	(407,286)			(201,606)		(201,606)	190,986						0010
.AA7212 SPX EUR007/21/28|.AA7212|S PX EUR0 07/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	07/21/2022	07/21/2028	6,269	20,055,000	3199.16	(1,692,642)			(811,298)		(811,298)	802,302						0010
.072522T RTY EUR007/21/28|.072522T| RTY EUR0 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/25/2022	07/21/2028	867	1,349,967	1556.23	(135,879)			(84,686)		(84,686)	41,856						0010
.072522R RTY EUR007/07/28|.072522R| RTY EUR0 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	07/25/2022	07/07/2028	1,228	1,785,526	1454.08	(157,949)			(96,726)		(96,726)	50,030						0010
.AF8082 SPX EUR008/07/28|.AF8082|S PX EUR0 08/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/08/2022	08/07/2028	1,335	4,974,986	3726.05	(558,693)			(295,478)		(295,478)	272,067						0010
.AE8082 SPX EUR008/07/28|.AE8082|S PX EUR0 08/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/08/2022	08/07/2028	4,475	14,820,007	3312.05	(1,256,736)			(639,023)		(639,023)	621,687						0010
.X082222 SPX EUR008/21/28|.X082222| SPX EUR0 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2022	08/21/2028	431	1,605,002	3724.19	(180,402)			(95,811)		(95,811)	87,421						0010

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.W082222 SPX EUR008/21/28|.W082222| SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2022	08/21/2028	2,908	9,625,006	3310.39	(822,938)			(417,315)		(417,315)	402,564						0010
.K082422 SPX EUR006/21/28|.K082422| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	06/21/2028	322	1,089,869	3388.31	(100,722)			(53,768)		(53,768)	53,436						0010
.I082422 SPX EUR012/07/27|.I082422| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	12/07/2027	616	2,598,100	4218.08	(319,599)			(175,814)		(175,814)	172,591						0010
.AF8252 RTY EUR008/07/28|.AF8252|RTY EURO 08/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/07/2028	1,506	2,385,747	1584.22	(206,116)			(149,088)		(149,088)	72,347						0010
.AG8252 RTY EUR008/21/28|.AG8252|RTY EURO 08/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/21/2028	959	1,544,086	1609.8	(140,671)			(102,323)		(102,323)	48,978						0010
.AH9072 SPX EUR009/07/28|.AH9072|SPX EURO 09/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/07/2022	09/07/2028	794	2,845,000	3581.88	(306,122)			(160,008)		(160,008)	147,235						0010
.AG9072 SPX EUR009/07/28|.AG9072|SPX EURO 09/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	09/07/2022	09/07/2028	4,195	13,355,000	3183.9	(1,085,762)			(547,925)		(547,925)	527,288						0010
.AE9212 SPX EUR009/21/28|.AE9212|SPX EURO 09/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2028	494	1,685,003	3410.94	(178,442)			(87,640)		(87,640)	81,905						0010
.AD9212 SPX EUR009/21/28|.AD9212|SPX EURO 09/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2028	2,869	8,700,012	3031.94	(699,480)			(331,691)		(331,691)	321,913						0010
.092622W RTY EUR009/21/28|.092622W|RTY EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/26/2022	09/21/2028	773	1,134,831	1468.23	(105,719)			(64,696)		(64,696)	32,251						0010
.092622V RTY EUR009/07/28|.092622V|RTY EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/26/2022	09/07/2028	1,051	1,584,680	1507.37	(150,847)			(92,802)		(92,802)	45,787						0010
.X100722 SPX EUR010/09/28|.X100722|SPX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/07/2022	10/09/2028	3,648	10,829,990	2968.87	(897,807)			(409,964)		(409,964)	400,158						0010
.T102122 SPX EUR010/23/28|.T102122|SPX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2028	1,612	4,840,000	3002.2	(364,936)			(184,115)		(184,115)	177,035						0010
.U102122 SPX EUR010/23/28|.U102122|SPX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	10/21/2022	10/23/2028	320	1,080,000	3377.48	(107,244)			(55,985)		(55,985)	51,587						0010
.102622V RTY EUR010/23/28|.102622V|RTY EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/23/2028	512	754,390	1474.11	(61,308)			(44,328)		(44,328)	21,772						0010
.102622U RTY EUR010/09/28|.102622U|RTY EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/09/2028	821	1,145,547	1395.08	(83,593)			(59,517)		(59,517)	30,231						0010
.AK11072 SPX EUR011/07/28|.AK11072|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2028	467	1,600,000	3426.12	(156,160)			(85,539)		(85,539)	77,507						0010
.AJ11072 SPX EUR011/07/28|.AJ11072|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/07/2022	11/07/2028	3,087	9,400,000	3045.44	(692,780)			(368,360)		(368,360)	347,854						0010
.Y112122 SPX EUR011/21/28|.Y112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2028	772	2,745,011	3554.95	(283,010)			(157,188)		(157,188)	138,497						0010

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.X112122 SPX EUR011/21/28|.X112122| SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/21/2022	11/21/2028	1,603	5,065,008	3159.95	(394,057)			(211,953)		(211,953)	196,035						0010
.112322R RTY EUR011/07/28|.112322R| RTY EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/07/2028	712	1,064,168	1494.36	(82,332)			(62,621)		(62,621)	30,319						0010
.112322T RTY EUR011/21/28|.112322T| RTY EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2028	458	715,425	1561.43	(60,738)			(46,608)		(46,608)	21,812						0010
.AI11282 SPX EUR009/07/28|.AI11282| SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/28/2022	09/07/2028	546	1,780,395	3258.72	(147,286)			(77,611)		(77,611)	74,340						0010
.AJ11282 SPX EUR009/21/28|.AJ11282| SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/28/2022	09/21/2028	506	1,538,863	3039.9	(113,521)			(59,077)		(59,077)	57,231						0010
.AK11282 SPX EUR010/09/28|.AK11282| SPX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/28/2022	10/09/2028	341	1,038,905	3045.3	(80,374)			(42,059)		(42,059)	40,313						0010
.Z120722 SPX EUR012/07/28|.Z120722| SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2028	1,578	5,090,000	3225.81	(450,007)			(227,146)		(227,146)	207,144						0010
.U122122 SPX EUR012/21/28|.U122122| SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2028	3,187	10,075,000	3160.93	(853,353)			(434,852)		(434,852)	395,858						0010
.122722U RTY EUR012/21/28|.122722U| RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/21/2028	611	924,009	1513.11	(87,537)			(57,785)		(57,785)	27,295						0010
.122722T RTY EUR012/07/28|.122722T| RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/07/2028	484	742,636	1534.46	(71,444)			(47,227)		(47,227)	22,217						0010
.AC10923 SPX EUR001/08/29|.AC10923| SPX EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/09/2023	01/08/2029	1,842	5,825,000	3162.32		(482,310)		(252,812)		(252,812)	229,498						0010
.AA10923 SPX EUR001/08/24|.AA10923| SPX EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/09/2023	01/08/2024	5,241	18,360,000	3502.88		(760,104)					760,104						0010
.Z010923 SPX EUR001/08/24|.Z010923| SPX EURO 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/09/2023	01/08/2024	883	3,435,000	3892.09		(101,333)		(1)		(1)	101,331						0010
.AE10923 SPX DIGITAL01/08|.AE10923| SPX DIGITAL 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	01/09/2023	01/08/2024	39	130,000	3307.89		(3,367)					3,367						0010
.011223H PIMEFI EUR001/08|.011223H|PIMEFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2023	01/08/2024	10,100	3,470,107	343.58		(124,624)					124,624						0010
.011223F PIMEFI EUR001/08|.011223F|PIMEFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	01/12/2023	01/08/2024	6,483	2,474,885	381.75		(60,551)					60,551						0010
.U012323 SPX EUR001/22/24|.U012323| SPX EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/23/2023	01/22/2024	448	1,800,000	4019.81		(46,800)		(250)		(250)	46,550						0010
.AA12323 SPX DIGITAL01/22|.AA12323| SPX DIGITAL 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/23/2023	01/22/2024	183	625,000	3416.44		(13,481)		(24)		(24)	13,457						0010
.V012323 SPX EUR001/22/24|.V012323| SPX EURO 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	01/23/2023	01/22/2024	3,538	12,800,000	3617.83		(460,800)		(457)		(457)	460,343						0010

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.Y012323 SPX EUR001/22/29|.Y012323| SPX EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/23/2023	01/22/2029	470	1,700,000	3617.83		(171,870)		(102,671)		(102,671)	69,199						0010
.X012323 SPX EUR001/22/29|.X012323| SPX EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/23/2023	01/22/2029	2,340	7,525,000	3215.85		(569,643)		(332,346)		(332,346)	237,296						0010
.012523R RTY EUR001/22/24|.012523R| RTY EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/22/2024	386	729,837	1890.77		(21,338)		(1,926)		(1,926)	19,412						0010
.012523S RTY EUR001/08/24|.012523S| RTY EUR0 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2024	2,094	3,385,290	1616.32		(112,082)		(1)		(1)	112,081						0010
.012523T RTY EUR001/22/24|.012523T| RTY EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/22/2024	1,167	1,985,308	1701.69		(83,591)		(521)		(521)	83,069						0010
.012523U RTY EUR001/08/29|.012523U| RTY EUR0 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2029	489	734,527	1500.84		(56,552)		(44,716)		(44,716)	11,836						0010
.012523V RTY EUR001/22/29|.012523V| RTY EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/22/2029	787	1,215,765	1545.13		(95,376)		(76,098)		(76,098)	19,278						0010
.012523I NDX EUR001/22/24|.012523I| NDX EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/22/2024	234	2,505,106	10685.29		(113,624)		(7)		(7)	113,617						0010
.012523H NDX EUR001/08/24|.012523H| NDX EUR0 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2024	487	4,865,501	9997.61		(167,767)					167,767						0010
.012523F NDX EUR001/08/24|.012523F| NDX EUR0 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2024	126	1,399,665	11108.45		(31,490)					31,490						0010
.012523Q RTY EUR001/08/24|.012523Q| RTY EUR0 01/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/08/2024	437	784,813	1795.91		(18,380)		(23)		(23)	18,357						0010
.012523G NDX EUR001/22/24|.012523G| NDX EUR0 01/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2023	01/22/2024	26	308,686	11872.54		(9,186)		(2)		(2)	9,184						0010
.B012623 SPX EUR011/21/28|.B012623| SPX EUR0 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/26/2023	11/21/2028	438	1,488,219	3396.95		(124,522)		(75,338)		(75,338)	49,185						0010
.D012623 SPX EUR012/21/28|.D012623| SPX EUR0 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/26/2023	12/21/2028	523	1,621,421	3102.75		(110,920)		(66,658)		(66,658)	44,262						0010
.C012623 SPX EUR012/07/28|.C012623| SPX EUR0 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	01/26/2023	12/07/2028	508	1,618,297	3186.48		(116,241)		(69,943)		(69,943)	46,298						0010
.AI20723 SPX EUR002/07/29|.AI20723| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2029	564	2,115,000	3747.6		(196,061)		(136,180)		(136,180)	59,880						0010
.AK20723 SPX DIGITAL02/07|.AK20723| SPX DIGITAL 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/07/2023	02/07/2024	675	2,390,000	3538.98		(49,521)		(815)		(815)	48,706						0010
.AH20723 SPX EUR002/07/29|.AH20723| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2029	2,361	7,865,000	3331.2		(542,685)		(369,702)		(369,702)	172,983						0010
.AE20723 SPX EUR002/07/24|.AE20723| SPX EUR0 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	02/07/2023	02/07/2024	1,195	4,975,000	4164		(121,390)		(3,327)		(3,327)	118,063						0010

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.AF20723 SPX EUR002/07/24|.AF20723| SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4ROTD8PU41	02/07/2023	02/07/2024	7,186	26,930,000	3747.6		(894,076)		(9,798)		(9,798)	884,278						0010
.021523J PIMEFI EUR002/07|.021523J|PIM EFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2023	02/07/2024	15,767	5,925,176	375.8		(214,269)		(110)		(110)	214,159						0010
.021523G PIMEFI EUR001/22|.021523G|PIM EFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2023	01/22/2024	3,629	1,454,830	400.89		(29,649)		(20)		(20)	29,629						0010
.021523H PIMEFI EUR002/07|.021523H|PIM EFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2023	02/07/2024	4,646	1,939,984	417.56		(49,062)		(1,784)		(1,784)	47,278						0010
.021523I PIMEFI EUR001/22|.021523I|PIM EFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/15/2023	01/22/2024	7,760	2,799,816	360.8		(82,970)					82,970						0010
.T022123 SPX EUR002/21/24|.T022123| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	674	2,695,000	3997.34		(70,609)		(1,969)		(1,969)	68,640						0010
.Y022123 SPX DIGITAL02/21|.Y022123| SPX DIGITAL 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	135	460,000	3397.34		(10,580)		(173)		(173)	10,407						0010
.U022123 SPX EUR002/21/24|.U022123| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	02/21/2023	02/21/2024	5,034	18,110,000	3597.61		(661,015)		(8,097)		(8,097)	652,918						0010
.W022123 SPX EUR002/21/29|.W022123| SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/21/2023	02/21/2029	1,467	4,780,019	3257.83		(332,162)		(222,289)		(222,289)	109,873						0010
.022323R RTY EUR002/21/24|.022323R| RTY EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/21/2024	326	615,560	1888.22		(17,020)		(4,125)		(4,125)	12,895						0010
.022323F NDX EUR002/07/24|.022323F| NDX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/07/2024	120	1,527,392	12728.27		(53,195)		(230)		(230)	52,965						0010
.022323S RTY EUR002/07/24|.022323S| RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/07/2024	2,509	4,454,153	1775.35		(217,874)		(9,239)		(9,239)	208,636						0010
.022323Q RTY EUR002/07/24|.022323Q| RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/07/2024	395	779,181	1972.61		(25,920)		(9,068)		(9,068)	16,852						0010
.022323H NDX EUR002/07/24|.022323H| NDX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/07/2024	642	7,356,940	11455.44		(406,299)		(639)		(639)	405,660						0010
.022323V RTY EUR002/21/29|.022323V| RTY EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/21/2029	374	589,125	1573.45		(44,335)		(38,986)		(38,986)	5,349						0010
.022323G NDX EUR002/21/24|.022323G| NDX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2024	47	566,834	12060.3		(15,931)		(106)		(106)	15,824						0010
.022323I NDX EUR002/21/24|.022323I| NDX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/23/2023	02/21/2024	368	3,991,959	10854.27		(185,426)		(567)		(567)	184,859						0010
.022323T RTY EUR002/21/24|.022323T| RTY EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/21/2024	1,768	3,004,158	1699.39		(126,357)		(6,231)		(6,231)	120,126						0010
.022323U RTY EUR002/07/29|.022323U| RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/23/2023	02/07/2029	301	489,207	1624.44		(37,574)		(33,517)		(33,517)	4,057						0010

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.AA30723 SPX DIGITAL03/07|.AA30723| SPX DIGITAL 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/07/2023	03/07/2024	192	650,000	3388.02		(13,208)		(338)		(338)	12,870						0010
.V030723 SPX EUR003/07/24|.V030723| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	901	3,590,000	3986.37		(91,186)		(3,471)		(3,471)	87,715						0010
.Y030723 SPX EUR003/07/29|.Y030723| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/07/2023	03/07/2029	1,092	3,590,005	3288.76		(251,300)		(172,482)		(172,482)	78,818						0010
.W030723 SPX EUR003/07/24|.W030723| SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/07/2023	03/07/2024	5,891	21,135,000	3587.73		(697,455)		(14,019)		(14,019)	683,436						0010
.030923H PIMEFI EUR003/07|.030923H|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	4,520	1,804,972	399.33		(50,579)		(2,835)		(2,835)	47,744						0010
.030923J PIMEFI EUR003/07|.030923J|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	03/07/2024	15,888	5,710,020	359.4		(213,055)		(2,380)		(2,380)	210,675						0010
.030923G PIMEFI EUR002/21|.030923G|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	02/21/2024	3,127	1,249,924	399.72		(35,398)		(1,033)		(1,033)	34,365						0010
.030923I PIMEFI EUR002/21|.030923I|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/09/2023	02/21/2024	9,646	3,469,969	359.75		(125,527)		(244)		(244)	125,283						0010
.AD32123 SPX EUR003/21/24|.AD32123| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/21/2024	646	2,585,000	4002.87		(66,641)		(3,528)		(3,528)	63,113						0010
.AG32123 SPX EUR003/21/29|.AG32123| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	03/21/2023	03/21/2029	2,016	6,505,000	3227.11		(482,021)		(298,190)		(298,190)	183,830						0010
.AE32123 SPX EUR003/21/24|.AE32123| SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/21/2024	3,271	11,785,000	3602.58		(452,308)		(11,761)		(11,761)	440,547						0010
.AI32123 SPX DIGITAL03/21|.AI32123| SPX DIGITAL 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2023	03/21/2024	218	740,000	3402.04		(15,910)		(557)		(557)	15,353						0010
.032323Q MXEF EUR003/07/2|.032323Q|MXEF EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	03/07/2024	1,551	1,379,778	889.54		(57,222)		(3,285)		(3,285)	53,937						0010
.032323K MXEF EUR003/07/2|.032323K|MXEF EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	03/07/2024	402	397,329	988.38		(12,510)		(4,359)		(4,359)	8,151						0010
.032323R MXEF EUR003/21/2|.032323R|MXEF EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2024	1,760	1,508,681	857.21		(55,630)		(3,166)		(3,166)	52,464						0010
.032323J MXEF EUR002/21/2|.032323J|MXEF EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	02/21/2024	313	311,494	995.19		(10,160)		(3,345)		(3,345)	6,815						0010
.032323G MXEF EUR001/08/2|.032323G|MXEF EURO 01/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	01/08/2024	442	447,967	1013.5		(16,283)		(2,669)		(2,669)	13,614						0010
.032323P MXEF EUR002/21/2|.032323P|MXEF EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	02/21/2024	1,581	1,416,155	895.67		(58,699)		(2,242)		(2,242)	56,457						0010
.032323H MXEF EUR001/22/2|.032323H|MXEF EURO 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	01/22/2024	194	201,504	1038.68		(8,266)		(4,248)		(4,248)	4,018						0010

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.032323I MXEF EUR002/07/2|.032323I|MXEF EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	02/07/2024	377	382,847	1015.51		(13,900)		(5,391)		(5,391)	8,509						0010
.0323230 MXEF EUR002/07/2|.0323230|MXEF EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	02/07/2024	2,137	1,952,826	913.96		(86,573)		(2,268)		(2,268)	84,305						0010
.032323N MXEF EUR001/22/2|.032323N|MXEF EURO 01/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	01/22/2024	1,044	976,359	934.81		(46,709)		(588)		(588)	46,120						0010
.032323M MXEF EUR001/08/2|.032323M|MXEF EURO 01/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	01/08/2024	1,524	1,390,522	912.15		(57,555)		(5)		(5)	57,550						0010
.032323L MXEF EUR003/21/2|.032323L|MXEF EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2023	03/21/2024	107	101,912	952.45		(2,685)		(718)		(718)	1,967						0010
.032423T RTY EUR003/07/29|.032423T|RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/07/2029	617	969,420	1571.36		(90,150)		(64,479)		(64,479)	25,671						0010
.032423U RTY EUR003/21/29|.032423U|RTY EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/21/2029	352	510,211	1449.92		(40,765)		(29,285)		(29,285)	11,481						0010
.032423I NDX EUR003/21/24|.032423I|NDX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/21/2024	421	4,829,006	11467.3		(254,643)		(2,827)		(2,827)	251,815						0010
.032423P RTY EUR003/07/24|.032423P|RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/07/2024	548	1,029,539	1878.72		(43,643)		(7,982)		(7,982)	35,660						0010
.032423Q RTY EUR003/21/24|.032423Q|RTY EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/21/2024	180	319,993	1777.74		(10,856)		(1,511)		(1,511)	9,344						0010
.032423G NDX EUR003/21/24|.032423G|NDX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/21/2024	87	1,108,505	12741.44		(33,231)		(874)		(874)	32,357						0010
.032423R RTY EUR003/07/24|.032423R|RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/07/2024	1,978	3,344,122	1690.85		(221,521)		(9,997)		(9,997)	211,524						0010
.032423H NDX EUR003/07/24|.032423H|NDX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/07/2024	441	4,824,411	10936.95		(212,034)		(1,312)		(1,312)	210,722						0010
.032423S RTY EUR003/21/24|.032423S|RTY EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	03/24/2023	03/21/2024	1,962	3,139,489	1599.97		(172,768)		(7,990)		(7,990)	164,778						0010
.032423F NDX EUR003/07/24|.032423F|NDX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/24/2023	03/07/2024	72	874,956	12152.17		(21,843)		(305)		(305)	21,538						0010
.AK41023 SPX EUR004/08/24|.AK41023|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/10/2023	04/08/2024	1,164	4,785,000	4109.11		(121,061)		(11,410)		(11,410)	109,650						0010
.AL41023 SPX EUR004/08/24|.AL41023|SPX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/10/2023	04/08/2024	4,706	17,405,000	3698.2		(624,840)		(29,784)		(29,784)	595,056						0010
.AP41023 SPX EUR004/09/29|.AP41023|SPX EURO 04/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/10/2023	04/09/2029	710	2,625,000	3698.2		(263,288)		(168,688)		(168,688)	94,600						0010
.AO41023 SPX EUR004/09/29|.AO41023|SPX EURO 04/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	04/10/2023	04/09/2029	2,175	7,150,000	3287.29		(534,820)		(337,201)		(337,201)	197,619						0010

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.AR41023 SPX DIGITAL04/08|.AR41023| SPX DIGITAL 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/10/2023	04/08/2024	259	905,000	3492.33		(19,804)		(1,127)		(1,127)	18,677						0010
.041123B SPX EQFWD01/08/2|.041123B| SPX EQFWD 01/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2023	01/08/2024	3,042	12,499,913	4109.11		(651,353)		(24)		(24)	651,329						0010
.041123D SPX EQFWD04/08/2|.041123D| SPX EQFWD 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2023	04/08/2024	9,126	37,499,738	4109.11		(2,256,860)		(153,590)		(153,590)	2,103,270						0010
.041223H PIMEFI EUR004/08|.041223H|PIM EFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/12/2023	04/08/2024	2,300	930,005	404.35		(24,702)		(2,529)		(2,529)	22,173						0010
.041223I PIMEFI EUR003/21|.041223I|PIM EFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/12/2023	03/21/2024	14,117	5,055,192	358.1		(183,841)		(4,681)		(4,681)	179,161						0010
.041223J PIMEFI EUR004/08|.041223J|PIM EFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/12/2023	04/08/2024	18,424	6,704,932	363.92		(269,458)		(12,895)		(12,895)	256,563						0010
.041223G PIMEFI EUR003/21|.041223G|PIM EFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/12/2023	03/21/2024	5,718	2,275,135	397.89		(55,579)		(4,238)		(4,238)	51,341						0010
.AF42123 SPX EUR004/23/29|.AF42123| SPX EURO 04/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/21/2023	04/23/2029	1,459	4,825,000	3306.82		(348,196)		(230,860)		(230,860)	117,336						0010
.AD42123 SPX EUR004/22/24|.AD42123| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	5,228	19,449,989	3720.17		(688,530)		(44,847)		(44,847)	643,683						0010
.AI42123 SPX DIGITAL04/22|.AI42123| SPX DIGITAL 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/21/2023	04/22/2024	88	310,000	3513.08		(6,014)		(504)		(504)	5,510						0010
.AC42123 SPX EUR004/22/24|.AC42123| SPX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2023	04/22/2024	662	2,734,985	4133.52		(67,008)		(8,136)		(8,136)	58,871						0010
.AG42123 SPX EUR004/23/29|.AG42123| SPX EURO 04/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	04/21/2023	04/23/2029	735	2,735,000	3720.17		(265,733)		(178,231)		(178,231)	87,502						0010
.042523S RTY EUR004/08/24|.042523S| RTY EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/08/2024	2,859	4,560,488	1595.2		(207,795)		(16,258)		(16,258)	191,538						0010
.042523Q RTY EUR004/08/24|.042523Q| RTY EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/08/2024	547	969,525	1772.44		(29,762)		(5,418)		(5,418)	24,344						0010
.042523G NDX EUR004/08/24|.042523G| NDX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/08/2024	135	1,761,916	13051.23		(54,243)		(2,479)		(2,479)	51,764						0010
.042523R RTY EUR004/22/24|.042523R| RTY EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/22/2024	265	474,750	1791.51		(15,238)		(3,302)		(3,302)	11,935						0010
.042523H NDX EUR004/22/24|.042523H| NDX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/22/2024	43	559,033	13000.77		(16,968)		(963)		(963)	16,005						0010
.042523J NDX EUR004/22/24|.042523J| NDX EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/22/2024	362	4,238,251	11700.69		(206,378)		(6,313)		(6,313)	200,065						0010
.042523V RTY EUR004/23/29|.042523V| RTY EURO 04/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/23/2029	501	720,187	1436.61		(56,336)		(40,428)		(40,428)	15,909						0010

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.042523I NDX EUR004/08/24|.042523I|NDX EURO 04/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/08/2024	500	5,873,053	11746.11		(283,482)		(6,436)		(6,436)	277,046						0010
.042523T RTY EUR004/22/24|.042523T|RTY EURO 04/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/22/2024	2,010	3,240,842	1612.36		(157,691)		(15,482)		(15,482)	142,208						0010
.042523U RTY EUR004/09/29|.042523U|RTY EURO 04/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/25/2023	04/09/2029	618	900,400	1457.83		(74,005)		(52,844)		(52,844)	21,162						0010
.AJ50823 SPX EUR005/07/29|.AJ50823|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/08/2023	05/07/2029	689	2,565,000	3724.31		(252,617)		(168,179)		(168,179)	84,438						0010
.AL50823 SPX DIGITAL05/07|.AL50823|SPX DIGITAL 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/08/2023	05/07/2024	175	615,000	3516.99		(13,100)		(1,228)		(1,228)	11,871						0010
.AI50823 SPX EUR005/07/29|.AI50823|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/08/2023	05/07/2029	861	2,850,000	3310.5		(207,605)		(137,313)		(137,313)	70,293						0010
.AG50823 SPX EUR005/07/24|.AG50823|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/08/2023	05/07/2024	8,671	32,295,000	3724.31		(1,136,784)		(93,893)		(93,893)	1,042,891						0010
.AF50823 SPX EUR005/07/24|.AF50823|SPX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	05/08/2023	05/07/2024	1,277	5,285,000	4138.12		(130,540)		(18,385)		(18,385)	112,155						0010
.051023I PIMEFI EUR004/22|.051023I|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	04/22/2024	12,537	4,575,144	364.94		(162,475)		(11,682)		(11,682)	150,793						0010
.051023G PIMEFI EUR004/22|.051023G|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	04/22/2024	3,329	1,349,876	405.49		(33,823)		(4,510)		(4,510)	29,313						0010
.051023J PIMEFI EUR005/07|.051023J|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/07/2024	12,484	4,559,906	365.25		(167,866)		(14,670)		(14,670)	153,196						0010
.051023H PIMEFI EUR005/07|.051023H|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/10/2023	05/07/2024	4,534	1,840,033	405.83		(46,610)		(7,223)		(7,223)	39,387						0010
.AL52223 SPX DIGITAL05/21|.AL52223|SPX DIGITAL 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/22/2023	05/21/2024	97	345,000	3563.32		(5,900)		(861)		(861)	5,038						0010
.AJ52223 SPX EUR005/21/29|.AJ52223|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/22/2023	05/21/2029	375	1,415,000	3773.37		(131,937)		(95,136)		(95,136)	36,802						0010
.AI52223 SPX EUR005/21/29|.AI52223|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	05/22/2023	05/21/2029	948	3,180,000	3354.1		(219,833)		(157,179)		(157,179)	62,654						0010
.AG52223 SPX EUR005/21/24|.AG52223|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/22/2023	05/21/2024	6,382	24,079,993	3773.37		(797,048)		(88,186)		(88,186)	708,862						0010
.AF52223 SPX EUR005/21/24|.AF52223|SPX EURO 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/22/2023	05/21/2024	763	3,199,983	4192.63		(72,640)		(13,896)		(13,896)	58,744						0010
.052423G NDX EUR005/07/24|.052423G|NDX EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/07/2024	62	824,082	13291.64		(20,015)		(2,026)		(2,026)	17,989						0010
.052423V RTY EUR005/07/29|.052423V|RTY EURO 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/07/2029	316	454,408	1436.56		(33,787)		(26,145)		(26,145)	7,642						0010

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.052423U RTY EUR005/21/24|.052423U|RTY EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/21/2024	2,070	3,344,793	1615.84		(149,133)		(22,538)		(22,538)	126,595						0010
.052423R RTY EUR005/07/24|.052423R|RTY EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/07/2024	379	664,944	1754.47		(17,783)		(4,277)		(4,277)	13,505						0010
.052423S RTY EUR005/21/24|.052423S|RTY EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/21/2024	184	330,350	1795.38		(9,868)		(2,799)		(2,799)	7,069						0010
.052423J NDX EUR005/21/24|.052423J|NDX EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/21/2024	479	5,955,388	12428.76		(269,894)		(20,107)		(20,107)	249,787						0010
.052423T RTY EUR005/07/24|.052423T|RTY EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/07/2024	2,340	3,694,914	1579.02		(147,778)		(18,867)		(18,867)	128,911						0010
.052423H NDX EUR005/21/24|.052423H|NDX EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/21/2024	65	900,233	13849.74		(26,323)		(3,509)		(3,509)	22,815						0010
.052423I NDX EUR005/07/24|.052423I|NDX EUR0 05/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/24/2023	05/07/2024	481	5,755,280	11955.82878		(220,588)		(12,749)		(12,749)	207,839						0010
.052423W RTY EUR005/21/29|.052423W|RTY EUR0 05/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/24/2023	05/21/2029	214	330,350	1544.75		(28,973)		(22,414)		(22,414)	6,558						0010
.052523I MXEF EUR005/21/2|.052523I|MXEF EUR0 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	05/21/2024	133	130,775	983.27		(4,176)		(2,034)		(2,034)	2,142						0010
.052523J MXEF EUR004/08/2|.052523J|MXEF EUR0 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	04/08/2024	2,453	2,183,005	889.81		(83,109)		(10,058)		(10,058)	73,051						0010
.052523G MXEF EUR004/22/2|.052523G|MXEF EUR0 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	04/22/2024	235	230,474	980.74		(7,224)		(3,067)		(3,067)	4,157						0010
.052523H MXEF EUR005/07/2|.052523H|MXEF EUR0 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	05/07/2024	254	251,318	989.44		(8,283)		(3,984)		(3,984)	4,299						0010
.052523L MXEF EUR005/07/2|.052523L|MXEF EUR0 05/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	05/07/2024	1,571	1,399,068	890.5		(57,465)		(9,588)		(9,588)	47,877						0010
.052523F MXEF EUR004/08/2|.052523F|MXEF EUR0 04/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	04/08/2024	382	377,676	988.68		(12,384)		(5,194)		(5,194)	7,190						0010
.052523M MXEF EUR005/21/2|.052523M|MXEF EUR0 05/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	05/21/2024	958	847,579	884.94		(34,980)		(6,320)		(6,320)	28,660						0010
.052523K MXEF EUR004/22/2|.052523K|MXEF EUR0 04/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2023	04/22/2024	1,386	1,222,983	882.67		(46,388)		(6,389)		(6,389)	39,999						0010
.AD60723 SPX EUR006/07/24|.AD60723|SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	7,047	27,065,000	3840.77		(757,820)		(128,439)		(128,439)	629,381						0010
.AC60723 SPX EUR006/07/24|.AC60723|SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	06/07/2023	06/07/2024	1,031	4,400,000	4267.52		(94,160)		(24,588)		(24,588)	69,572						0010
.AF60723 SPX EUR006/07/29|.AF60723|SPX EUR0 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2023	06/07/2029	1,763	6,020,000	3414.02		(395,899)		(308,054)		(308,054)	87,845						0010

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.AG60723 SPX EUR006/07/29|.AG60723| SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/07/2023	06/07/2029	381	1,465,000	3840.77		(129,798)		(101,851)		(101,851)	27,947						0010
.AI60723 SPX DIGITAL06/07|.AI60723| SPX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL77OXOHC3ZE78	06/07/2023	06/07/2024	179	650,000	3626.97		(11,700)		(2,085)		(2,085)	9,615						0010
.061223H PIMEFI EUR006/07|.061223H|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2023	06/07/2024	4,391	1,885,188	429.33		(39,958)		(16,575)		(16,575)	23,383						0010
.061223J PIMEFI EUR006/07|.061223J|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2023	06/07/2024	11,633	4,495,085	386.4		(121,452)		(27,717)		(27,717)	93,735						0010
.061223G PIMEFI EUR005/21|.061223G|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2023	05/21/2024	5,050	2,099,891	415.82		(35,653)		(11,991)		(11,991)	23,662						0010
.061223I PIMEFI EUR005/21|.061223I|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	06/12/2023	05/21/2024	15,992	5,984,897	374.24		(131,840)		(25,858)		(25,858)	105,982						0010
.W062123 SPX EUR006/21/24|.W062123| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	518	2,260,000	4365.69		(45,263)		(16,570)		(16,570)	28,693						0010
.AC62123 SPX DIGITAL06/21|.AC62123| SPX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	272	1,010,000	3710.4		(19,725)		(4,102)		(4,102)	15,623						0010
.AA62123 SPX EUR006/21/29|.AA62123| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2029	966	3,795,000	3929.12		(337,630)		(275,150)		(275,150)	62,480						0010
.X062123 SPX EUR006/21/24|.X062123| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2024	5,998	23,450,000	3909.48		(630,852)		(138,340)		(138,340)	492,512						0010
.Z062123 SPX EUR006/21/29|.Z062123| SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	06/21/2023	06/21/2029	1,316	4,595,000	3492.55		(305,030)		(245,070)		(245,070)	59,960						0010
.062623Y RTY EUR006/21/24|.062623Y| RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/21/2024	1,422	2,384,666	1676.71		(89,472)		(25,497)		(25,497)	63,975						0010
.062623H NDX EUR006/21/24|.062623H| NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/21/2024	63	936,649	14867.45		(24,809)		(7,936)		(7,936)	16,873						0010
.062623G NDX EUR006/07/24|.062623G| NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2024	53	758,074	14303.29		(16,637)		(4,362)		(4,362)	12,275						0010
.062623Z RTY EUR006/07/29|.062623Z| RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2029	774	1,225,604	1583.65		(99,070)		(84,460)		(84,460)	14,610						0010
.062623V RTY EUR006/07/24|.062623V| RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2024	400	755,380	1888.45		(23,144)		(10,454)		(10,454)	12,690						0010
.062623X RTY EUR006/07/24|.062623X| RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2024	1,571	2,670,268	1699.6		(103,561)		(28,445)		(28,445)	75,117						0010
.062623W RTY EUR006/21/24|.062623W| RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/21/2024	244	454,577	1863.02		(12,939)		(5,887)		(5,887)	7,052						0010
.A062623 RTY EUR006/21/29|.A062623| RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/21/2029	507	784,331	1547.05		(60,696)		(51,834)		(51,834)	8,862						0010

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.062623J NDX EUR006/21/24|.062623J| NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/21/2024	334	4,445,367	13290.01		(162,330)		(29,919)		(29,919)	132,411						0010
.062623I NDX EUR006/07/24|.062623I| NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/26/2023	06/07/2024	515	6,608,120	12825.76		(204,199)		(32,206)		(32,206)	171,993						0010
.70723BH SPX EUR007/09/29|.70723BH|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/09/2029	519	2,055,000	3959.06		(172,828)		(151,629)		(151,629)	21,198						0010
.70723BD SPX EUR007/08/24|.70723BD|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	911	3,405,000	3739.11		(64,920)		(17,158)		(17,158)	47,762						0010
.70723BC SPX EUR007/08/24|.70723BC|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	531	2,335,000	4398.95		(44,876)		(19,753)		(19,753)	25,123						0010
.70723BJ SPX DIGITAL07/08|.70723BJ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/07/2023	07/08/2024	539	2,015,000	3738.67		(30,739)		(9,652)		(9,652)	21,087						0010
.70723BG SPX EUR007/09/29|.70723BG|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/09/2029	1,418	4,990,000	3519.16		(311,780)		(271,012)		(271,012)	40,768						0010
.70723BE SPX EUR007/08/24|.70723BE|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/07/2023	07/08/2024	6,855	27,140,000	3959.06		(698,366)		(197,931)		(197,931)	500,435						0010
.071023G PIMEFI EUR006/21|.071023G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/10/2023	06/21/2024	2,979	1,294,793	434.64		(27,377)		(13,780)		(13,780)	13,597						0010
.071023J PIMEFI EUR007/08|.071023J|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/10/2023	07/08/2024	21,887	8,599,950	392.93		(237,164)		(74,458)		(74,458)	162,706						0010
.071023H PIMEFI EUR007/08|.071023H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/10/2023	07/08/2024	2,611	1,139,936	436.59		(24,883)		(13,493)		(13,493)	11,390						0010
.071023I PIMEFI EUR006/21|.071023I|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/10/2023	06/21/2024	12,118	4,740,184	391.18		(123,674)		(35,213)		(35,213)	88,461						0010
.72123BH SPX DIGITAL07/22|.72123BH|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/21/2023	07/22/2024	195	750,000	3855.44		(10,395)		(5,855)		(5,855)	4,540						0010
.72123BF SPX EUR007/23/29|.72123BF|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/23/2029	476	1,945,000	4082.71		(168,241)		(151,458)		(151,458)	16,782						0010
.72123BA SPX EUR007/22/24|.72123BA|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	745	3,380,000	4536.34		(62,425)		(39,266)		(39,266)	23,159						0010
.72123BC SPX EUR007/22/24|.72123BC|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	5,182	21,155,000	4082.71		(518,065)		(205,231)		(205,231)	312,833						0010
.72123BB SPX EUR007/22/24|.72123BB|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/22/2024	471	1,815,000	3855.89		(33,104)		(11,897)		(11,897)	21,207						0010
.72123BE SPX EUR007/23/29|.72123BE|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	07/21/2023	07/23/2029	1,418	5,145,000	3629.07		(330,834)		(294,628)		(294,628)	36,206						0010
.072623R NDX EUR007/08/24|.072623R| NDX EURO 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/08/2024	531	7,142,504	13454.97		(190,850)		(59,409)		(59,409)	131,441						0010

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.072623G RTY EUR007/22/24|.072623G| RTY EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/22/2024	337	660,608	1960.26		(16,179)		(13,688)		(13,688)	2,491						0010
.072623Q NDX EUR007/22/24|.072623Q| NDX EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/22/2024	90	1,388,310	15425.67		(34,479)		(17,444)		(17,444)	17,035						0010
.072623P NDX EUR007/08/24|.072623P| NDX EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/08/2024	51	766,879	15036.85		(16,596)		(7,628)		(7,628)	8,969						0010
.072623F RTY EUR007/08/24|.072623F| RTY EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/08/2024	241	449,383	1864.66		(8,305)		(6,160)		(6,160)	2,145						0010
.072623I RTY EUR007/22/24|.072623I| RTY EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/22/2024	1,712	3,020,761	1764.23		(95,542)		(52,595)		(52,595)	42,947						0010
.072623H RTY EUR007/08/24|.072623H| RTY EUR0 07/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/08/2024	1,969	3,304,177	1678.2		(81,459)		(39,491)		(39,491)	41,968						0010
.072623S NDX EUR007/22/24|.072623S| NDX EUR0 07/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/26/2023	07/22/2024	428	5,877,180	13718.05		(175,717)		(60,863)		(60,863)	114,854						0010
.80723BF SPX EUR008/07/24|.80723BF|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	1,030	4,655,000	4518.44		(96,047)		(54,537)		(54,537)	41,510						0010
.80723BI SPX EUR008/07/24|.80723BI|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/07/2023	08/07/2024	8,305	33,715,000	4059.82		(896,718)		(350,256)		(350,256)	546,462						0010
.80723BP SPX EUR008/07/29|.80723BP|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/07/2023	08/07/2029	314	1,275,000	4066.6		(108,191)		(99,013)		(99,013)	9,179						0010
.80723BO SPX EUR008/07/29|.80723BO|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/07/2023	08/07/2029	1,126	4,070,000	3614.75		(257,330)		(232,676)		(232,676)	24,654						0010
.80723BR SPX DIGITAL08/07|.80723BR|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/07/2023	08/07/2024	141	540,000	3840.22		(8,614)		(4,459)		(4,459)	4,155						0010
.080923J PIMEFI EUR008/07|.080923J|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/09/2023	08/07/2024	18,545	7,540,159	406.58		(248,696)		(98,560)		(98,560)	150,136						0010
.080923H PIMEFI EUR008/07|.080923H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/09/2023	08/07/2024	5,102	2,304,829	451.75		(58,112)		(39,559)		(39,559)	18,553						0010
.080923G PIMEFI EUR007/22|.080923G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/09/2023	07/22/2024	2,996	1,354,941	452.25		(34,394)		(22,733)		(22,733)	11,662						0010
.080923I PIMEFI EUR007/22|.080923I|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/09/2023	07/22/2024	14,114	5,744,932	407.03		(183,431)		(68,843)		(68,843)	114,588						0010
.82123BB SPX DIGITAL08/21|.82123BB|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Goldman Sachs Intern W22LROWP2IHZNBB6K528	08/21/2023	08/21/2024	144	540,000	3739.36		(9,186)		(3,391)		(3,391)	5,795						0010
.82123AY SPX EUR008/21/29|.82123AY|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/21/2023	08/21/2029	1,882	6,625,000	3519.82		(398,229)		(364,829)		(364,829)	33,400						0010
.82123AV SPX EUR008/21/24|.82123AV|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	5,770	22,755,000	3943.95		(637,368)		(217,177)		(217,177)	420,190						0010

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.82123AU SPX EUR008/21/24|.82123AU|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2024	625	2,750,000	4399.77		(59,868)		(27,314)		(27,314)	32,553						0010
.82123AW SPX EUR008/21/25|.82123AW|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/21/2023	08/21/2025	298	1,180,000	3959.79		(55,920)		(34,760)		(34,760)	21,160						0010
.82123AZ SPX EUR008/21/29|.82123AZ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	08/21/2023	08/21/2029	412	1,630,000	3959.79		(133,807)		(121,634)		(121,634)	12,173						0010
.82223AE MXEF EUR007/08/2|.82223AE|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	07/08/2024	1,789	1,578,863	882.59		(53,855)		(16,706)		(16,706)	37,148						0010
.82223AC MXEF EUR006/07/2|.82223AC|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	06/07/2024	1,417	1,269,148	895.87		(42,470)		(12,175)		(12,175)	30,295						0010
.82223AG MXEF EUR008/07/2|.82223AG|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	08/07/2024	2,318	2,120,023	914.68		(76,994)		(35,580)		(35,580)	41,414						0010
.82223AD MXEF EUR006/21/2|.82223AD|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	06/21/2024	1,113	1,006,279	903.84		(36,824)		(11,477)		(11,477)	25,347						0010
.82223AB MXEF EUR008/21/2|.82223AB|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2024	282	270,661	959.79		(7,735)		(4,441)		(4,441)	3,294						0010
.082223W MXEF EUR006/07/2|.082223W|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	06/07/2024	402	400,155	995.41		(13,736)		(7,497)		(7,497)	6,240						0010
.82223AH MXEF EUR008/21/2|.82223AH|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2024	1,496	1,291,877	863.81		(44,445)		(15,679)		(15,679)	28,766						0010
.82223AA MXEF EUR008/07/2|.82223AA|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	08/07/2024	306	310,991	1016.31		(12,145)		(7,932)		(7,932)	4,214						0010
.82223AI MXEF EUR006/23/2|.82223AI|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	06/23/2025	193	174,743	903.84		(10,529)		(6,623)		(6,623)	3,906						0010
.82223AJ MXEF EUR007/07/2|.82223AJ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	07/07/2025	193	170,635	882.59		(9,779)		(6,017)		(6,017)	3,762						0010
.082223Z MXEF EUR007/22/2|.082223Z|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	07/22/2024	219	222,193	1014.58		(8,661)		(5,464)		(5,464)	3,197						0010
.82223AK MXEF EUR007/21/2|.82223AK|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	07/21/2025	154	141,027	913.12		(9,073)		(5,814)		(5,814)	3,258						0010
.082223Y MXEF EUR007/08/2|.082223Y|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	07/08/2024	265	259,875	980.66		(8,385)		(4,576)		(4,576)	3,809						0010
.82223AL MXEF EUR008/21/2|.82223AL|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	08/21/2025	302	261,063	863.81		(14,658)		(9,142)		(9,142)	5,516						0010

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.082223X MXEF EUR006/21/2|.082223X|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	06/21/2024	127	127,542	1004.27		(4,644)		(2,704)		(2,704)	1,940						0010
.82223AF MXEF EUR007/22/2|.82223AF|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/22/2023	07/22/2024	1,193	1,089,659	913.12		(45,677)		(16,490)		(16,490)	29,187						0010
.082323H NDX EUR008/21/24|.082323H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/21/2024	50	746,835	14936.69		(18,253)		(8,273)		(8,273)	9,980						0010
.082323I NDX EUR008/07/24|.082323I|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/07/2024	533	7,364,952	13822.38		(280,510)		(89,611)		(89,611)	190,899						0010
.082323G NDX EUR008/07/24|.082323G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/07/2024	130	2,003,021	15407.85		(56,221)		(26,097)		(26,097)	30,124						0010
.082323J NDX EUR008/21/24|.082323J|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/23/2023	08/21/2024	419	5,616,196	13390.74		(193,971)		(63,028)		(63,028)	130,943						0010
.90723BK SPX EUR009/07/29|.90723BK|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/07/2029	1,568	5,585,000	3560.91		(323,277)		(314,755)		(314,755)	8,521						0010
.90723BI SPX EUR009/09/24|.90723BI|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	6,323	25,330,000	4006.03		(660,961)		(292,349)		(292,349)	368,613						0010
.90723BL SPX EUR009/07/29|.90723BL|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/07/2029	256	1,025,000	4006.03		(81,656)		(78,257)		(78,257)	3,399						0010
.90723BO SPX DIGITAL09/09|.90723BO|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/07/2023	09/09/2024	87	330,000	3783.02		(5,148)		(2,424)		(2,424)	2,724						0010
.90723BH SPX EUR009/09/24|.90723BH|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/07/2023	09/09/2024	720	3,205,000	4451.14		(65,174)		(36,682)		(36,682)	28,491						0010
.091123I PIMEFI EUR008/21|.091123I|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/11/2023	08/21/2024	9,452	3,695,015	390.92		(90,429)		(41,310)		(41,310)	49,119						0010
.091123H PIMEFI EUR009/09|.091123H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/11/2023	09/09/2024	6,881	3,020,002	438.89		(66,539)		(44,393)		(44,393)	22,146						0010
.091123J PIMEFI EUR009/09|.091123J|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/11/2023	09/09/2024	18,253	7,210,085	395		(195,165)		(94,141)		(94,141)	101,024						0010
.091123G PIMEFI EUR008/21|.091123G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/11/2023	08/21/2024	2,740	1,190,119	434.35		(24,605)		(15,378)		(15,378)	9,227						0010
.091223N RTY EUR007/09/29|.091223N|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	07/09/2029	425	665,684	1567.62		(44,168)		(45,616)		(45,616)	(1,448)						0010
.0912230 RTY EUR007/23/29|.0912230|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	07/23/2029	496	850,753	1714.64		(68,329)		(69,870)		(69,870)	(1,541)						0010
.091223M RTY EUR008/21/24|.091223M|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/21/2024	1,817	3,034,576	1670.41		(90,465)		(45,097)		(45,097)	45,367						0010
.091223K RTY EUR008/21/24|.091223K|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/21/2024	350	649,604	1856.01		(16,643)		(9,584)		(9,584)	7,059						0010

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.091223L RTY EUR008/07/24|.091223L|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/07/2024	2,734	4,820,951	1763.04		(181,622)		(90,260)		(90,260)	91,362						0010
.091223P RTY EUR008/07/29|.091223P|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/07/2029	474	765,945	1615.93		(52,633)		(54,183)		(54,183)	(1,550)						0010
.091223Q RTY EUR008/21/29|.091223Q|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/21/2029	550	844,485	1534.18		(53,472)		(55,616)		(55,616)	(2,144)						0010
.091223J RTY EUR008/07/24|.091223J|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2023	08/07/2024	493	965,757	1958.94		(33,332)		(20,346)		(20,346)	12,986						0010
.92123AR SPX EUR009/23/24|.92123AR|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	6,619	25,795,000	3897		(692,596)		(275,001)		(275,001)	417,594						0010
.92123AQ SPX EUR009/23/24|.92123AQ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	762	2,805,000	3680.5		(55,186)		(21,882)		(21,882)	33,303						0010
.92123AW SPX DIGITAL09/23|.92123AW|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	09/21/2023	09/23/2024	285	1,050,000	3680.07		(17,955)		(7,206)		(7,206)	10,749						0010
.92123AP SPX EUR009/23/24|.92123AP|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/23/2024	828	3,585,000	4330		(76,902)		(35,495)		(35,495)	41,407						0010
.92123AU SPX EUR009/21/29|.92123AU|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	09/21/2023	09/21/2029	1,865	6,460,000	3464		(367,574)		(350,231)		(350,231)	17,343						0010
.92123AS SPX EUR009/22/25|.92123AS|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	09/21/2023	09/22/2025	205	800,000	3897		(35,826)		(23,626)		(23,626)	12,200						0010
.092523T RTY EUR009/23/24|.092523T|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/23/2024	2,056	3,296,385	1603.64		(111,685)		(46,162)		(46,162)	65,523						0010
.092523S RTY EUR009/09/24|.092523S|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/09/2024	2,379	3,973,182	1670.18		(157,471)		(64,162)		(64,162)	93,308						0010
.092523R RTY EUR009/23/24|.092523R|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/23/2024	240	427,639	1781.83		(11,508)		(5,297)		(5,297)	6,211						0010
.092523Q RTY EUR009/09/24|.092523Q|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/09/2024	285	528,892	1855.76		(17,545)		(8,117)		(8,117)	9,428						0010
.092523G NDX EUR009/09/24|.092523G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/09/2024	94	1,434,301	15258.52		(45,271)		(19,050)		(19,050)	26,221						0010
.092523Y RTY EUR009/07/29|.092523Y|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/07/2029	571	924,168	1617.48		(74,456)		(69,572)		(69,572)	4,884						0010
.092523I NDX EUR009/09/24|.092523I|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/09/2024	560	7,568,226	13506.84		(291,658)		(97,731)		(97,731)	193,927						0010

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.092523J NDX EUR009/23/24|.092523J|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/23/2024	599	7,846,724	13099.91		(274,983)		(95,866)		(95,866)	179,118						0010
.092523Z RTY EUR009/21/29|.092523Z|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/21/2029	422	609,386	1443.28		(38,369)		(36,158)		(36,158)	2,211						0010
.092523H NDX EUR009/23/24|.092523H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/25/2023	09/23/2024	56	822,877	14694.24		(21,893)		(9,082)		(9,082)	12,811						0010
.092523V RTY EUR009/22/25|.092523V|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/25/2023	09/22/2025	379	607,604	1603.64		(34,328)		(22,608)		(22,608)	11,720						0010
.10923BI SPX EUR010/07/24|.10923BI|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	781	2,880,000	3685.31		(60,192)		(24,281)		(24,281)	35,911						0010
.10923BP SPX DIGITAL10/07|.10923BP|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/09/2023	10/07/2024	247	910,000	3684.88		(17,122)		(6,689)		(6,689)	10,432						0010
.10923BH SPX EUR010/07/24|.10923BH|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	998	4,325,000	4335.66		(101,638)		(44,952)		(44,952)	56,686						0010
.10923BJ SPX EUR010/07/24|.10923BJ|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/09/2023	10/07/2024	6,065	23,665,000	3902.09		(674,453)		(271,872)		(271,872)	402,581						0010
.10923BL SPX EUR010/08/29|.10923BL|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/09/2023	10/08/2029	1,661	5,760,000	3468.53		(328,320)		(314,608)		(314,608)	13,712						0010
.10923BM SPX EUR010/08/29|.10923BM|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	10/09/2023	10/08/2029	513	2,000,000	3902.09		(154,200)		(147,493)		(147,493)	6,707						0010
.101123G PIMEFI EUR009/23|.101123G| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	09/23/2024	5,607	2,374,901	423.56		(43,679)		(27,796)		(27,796)	15,883						0010
.101123J PIMEFI EUR010/07|.101123J| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/07/2024	10,878	4,139,995	380.59		(95,648)		(50,598)		(50,598)	45,051						0010
.101123I PIMEFI EUR009/23|.101123I| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	09/23/2024	14,835	5,654,950	381.2		(127,502)		(65,288)		(65,288)	62,214						0010
.101123H PIMEFI EUR010/07|.101123H| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/11/2023	10/07/2024	4,422	1,869,975	422.88		(34,049)		(22,441)		(22,441)	11,608						0010
.101823F RTY EUR010/08/29|.101823F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/18/2023	10/08/2029	544	784,928	1442.55		(51,517)		(47,394)		(47,394)	4,123						0010
.101823L NDX EUR010/07/24|.101823L|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/07/2024	475	6,410,086	13504.82		(248,788)		(96,568)		(96,568)	152,220						0010
.101823E RTY EUR010/07/24|.101823E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/18/2023	10/07/2024	1,920	3,034,351	1580.39		(113,823)		(42,600)		(42,600)	71,223						0010
.101823M NDX EUR010/07/25|.101823M|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/07/2025	58	782,451	13542.42979		(45,780)		(28,348)		(28,348)	17,432						0010
.101823D RTY EUR010/07/24|.101823D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/18/2023	10/07/2024	399	700,640	1755.99		(19,910)		(8,222)		(8,222)	11,688						0010

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.101823K NDX EUR010/07/24|.101823K|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/18/2023	10/07/2024	94	1,414,432	15047.15		(38,215)		(18,498)		(18,498)	19,716						0010
.101923N SPX EUR004/09/29|.101923N|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	04/09/2029	256	875,240	3422.5		(43,586)		(45,859)		(45,859)	(2,274)						0010
.101923S SPX EUR006/21/29|.101923S|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	06/21/2029	401	1,458,140	3632.42		(81,104)		(86,109)		(86,109)	(5,005)						0010
.101923R SPX EUR006/07/29|.101923R|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	06/07/2029	419	1,514,970	3619.65		(85,228)		(90,296)		(90,296)	(5,069)						0010
.101923Q SPX EUR005/21/29|.101923Q|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	05/21/2029	302	1,043,965	3460.42		(52,827)		(56,016)		(56,016)	(3,189)						0010
.101923P SPX EUR005/07/29|.101923P|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	05/07/2029	377	1,286,955	3411.55		(63,350)		(67,065)		(67,065)	(3,715)						0010
.1019230 SPX EUR004/23/29|.1019230|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	04/23/2029	375	1,264,857	3368.72		(60,174)		(63,496)		(63,496)	(3,322)						0010
.101923T SPX EUR007/09/29|.101923T|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	07/09/2029	389	1,403,265	3610.68		(76,413)		(81,442)		(81,442)	(5,029)						0010
.101923L SPX EUR003/07/29|.101923L|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	03/07/2029	319	1,052,402	3298.31		(48,701)		(50,939)		(50,939)	(2,238)						0010
.101923M SPX EUR003/21/29|.101923M|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	03/21/2029	288	996,715	3460.63		(52,321)		(54,831)		(54,831)	(2,510)						0010
.101923K SPX EUR002/21/29|.101923K|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/19/2023	02/21/2029	285	927,383	3259.43		(41,402)		(43,181)		(43,181)	(1,780)						0010
.E232310 SPX DIGITAL10/21|.E232310|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	10/23/2023	10/21/2024	314	1,125,000	3584.06		(22,416)		(7,753)		(7,753)	14,663						0010
.Y102323 SPX EUR010/21/24|.Y102323|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	654	2,345,000	3584.48		(54,404)		(19,141)		(19,141)	35,263						0010
.X102323 SPX EUR010/21/24|.X102323|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	596	2,515,000	4217.04		(58,926)		(23,193)		(23,193)	35,734						0010
.B232310 SPX EUR010/22/29|.B232310|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/23/2023	10/22/2029	2,093	7,060,000	3373.63		(407,362)		(370,913)		(370,913)	36,449						0010
.C232310 SPX EUR010/22/29|.C232310|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/23/2023	10/22/2029	404	1,535,003	3795.34		(118,195)		(108,691)		(108,691)	9,504						0010
.Z102323 SPX EUR010/21/24|.Z102323|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/23/2023	10/21/2024	4,611	17,500,000	3795.34		(543,025)		(188,761)		(188,761)	354,264						0010

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.102623D NDX EUR010/21/24|.102623D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/21/2024	77	1,124,573	14604.85		(36,983)		(12,886)		(12,886)	24,097						0010
.102623Y RTY EUR010/22/29|.102623Y|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/22/2029	405	539,748	1332.71		(30,446)		(28,557)		(28,557)	1,890						0010
.102623E NDX EUR010/21/24|.102623E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/21/2024	407	5,330,770	13093.25		(260,752)		(75,098)		(75,098)	185,654						0010
.102623X RTY EUR010/21/24|.102623X|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/21/2024	1,784	2,675,419	1499.3		(109,015)		(32,568)		(32,568)	76,447						0010
.102623W RTY EUR010/21/24|.102623W|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/26/2023	10/21/2024	606	1,009,529	1665.89		(30,167)		(9,072)		(9,072)	21,095						0010
.P230711 SPX DIGITAL11/07|.P230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2023	11/07/2024	177	660,000	3721.19		(10,032)		(5,750)		(5,750)	4,282						0010
.K230711 SPX EUR011/07/25|.K230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2025	284	1,120,000	3940.54		(47,376)		(36,548)		(36,548)	10,828						0010
.J230711 SPX EUR011/07/24|.J230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	6,915	27,250,000	3940.54		(689,425)		(379,158)		(379,158)	310,267						0010
.I230711 SPX EUR011/07/24|.I230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	735	2,735,000	3721.62		(49,777)		(27,969)		(27,969)	21,808						0010
.H230711 SPX EUR011/07/24|.H230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	11/07/2023	11/07/2024	909	3,980,000	4378.38		(89,550)		(47,417)		(47,417)	42,133						0010
.N230711 SPX EUR011/07/29|.N230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2023	11/07/2029	854	3,365,000	3940.54		(265,330)		(253,942)		(253,942)	11,388						0010
.M230711 SPX EUR011/07/29|.M230711|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/07/2023	11/07/2029	2,228	7,805,000	3502.7		(454,017)		(436,696)		(436,696)	17,321						0010
.110823H PIMEFI EUR011/07|.110823H| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/07/2024	3,523	1,505,061	427.21		(31,707)		(20,774)		(20,774)	10,933						0010
.110823J PIMEFI EUR011/07|.110823J| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	11/07/2024	15,397	5,919,849	384.49		(146,330)		(87,034)		(87,034)	59,296						0010
.110823I PIMEFI EUR010/21|.110823I| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/21/2024	13,754	5,054,841	367.51		(99,775)		(56,175)		(56,175)	43,600						0010
.110823G PIMEFI EUR010/21|.110823G| .	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/08/2023	10/21/2024	4,004	1,634,993	408.34		(26,987)		(16,003)		(16,003)	10,984						0010
.110923N RTY EUR011/07/24|.110923N|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/09/2023	11/07/2024	294	509,546	1733.15		(15,491)		(5,955)		(5,955)	9,536						0010
.1109230 RTY EUR011/07/24|.1109230|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/09/2023	11/07/2024	2,163	3,374,443	1559.84		(123,557)		(52,350)		(52,350)	71,206						0010
.110923F NDX EUR011/07/24|.110923F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2023	11/07/2024	65	994,241	15296.02		(26,387)		(15,136)		(15,136)	11,251						0010

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.110923P RTY EUR011/07/29|.110923P|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/09/2023	11/07/2029	439	649,931	1481.67		(46,841)		(42,765)		(42,765)	4,077						0010
.110923G NDX EUR011/07/24|.110923G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/09/2023	11/07/2024	511	7,005,577	13717.4688		(239,099)		(129,529)		(129,529)	109,570						0010
.F232111 SPX DIGITAL11/21|.F232111|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	122	470,000	3857.01		(8,155)		(5,918)		(5,918)	2,236						0010
.Z112123 SPX EUR011/21/24|.Z112123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	5,831	23,815,000	4084.37		(565,249)		(415,688)		(415,688)	149,561						0010
.A232111 SPX EUR011/21/25|.A232111|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2025	256	1,045,000	4084.37		(42,952)		(38,462)		(38,462)	4,490						0010
.D232111 SPX EUR011/21/29|.D232111|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2029	1,637	6,685,000	4084.37		(510,066)		(535,428)		(535,428)	(25,363)						0010
.C232111 SPX EUR011/21/29|.C232111|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	11/21/2023	11/21/2029	2,418	8,780,000	3630.55		(491,680)		(520,765)		(520,765)	(29,085)						0010
.Y112123 SPX EUR011/21/24|.Y112123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	644	2,485,000	3857.46		(42,501)		(31,289)		(31,289)	11,212						0010
.X112123 SPX EUR011/21/24|.X112123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2023	11/21/2024	517	2,345,000	4538.19		(49,653)		(35,719)		(35,719)	13,934						0010
.112723F RTY EUR011/21/29|.112723F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/27/2023	11/21/2029	524	789,984	1508.64		(55,220)		(52,946)		(52,946)	2,274						0010
.112723Y NDX EUR011/21/24|.112723Y|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2024	400	5,672,369	14180.9218		(181,076)		(127,133)		(127,133)	53,943						0010
.112723E RTY EUR011/21/24|.112723E|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/27/2023	11/21/2024	2,007	3,220,568	1604.94		(93,677)		(59,344)		(59,344)	34,333						0010
.112723X NDX EUR011/21/24|.112723X|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/27/2023	11/21/2024	49	780,747	15933.62		(18,679)		(15,172)		(15,172)	3,506						0010
.112723D RTY EUR011/21/24|.112723D|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	11/27/2023	11/21/2024	379	675,856	1783.26		(17,070)		(9,466)		(9,466)	7,604						0010
.120523L MXEF EUR011/21/2|.120523L|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	11/21/2024	403	398,353	988.47		(13,102)		(9,277)		(9,277)	3,825						0010
.120523R MXEF EUR011/21/2|.120523R|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	11/21/2024	1,113	990,447	889.62		(32,635)		(21,450)		(21,450)	11,185						0010
.120523K MXEF EUR011/07/2|.120523K|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	11/07/2024	376	361,208	960.66		(9,975)		(6,866)		(6,866)	3,109						0010

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.120523V MXEF EUR009/08/2|.120523V|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	09/08/2025	237	207,375	876.23		(9,939)		(7,881)		(7,881)	2,057						0010
.120523W MXEF EUR011/07/2|.120523W|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	11/07/2025	241	208,463	864.59		(10,251)		(8,239)		(8,239)	2,012						0010
.120523M MXEF EUR009/09/2|.120523M|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	09/09/2024	2,124	1,861,504	876.23		(44,492)		(27,592)		(27,592)	16,901						0010
.120523H MXEF EUR009/23/2|.120523H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	09/23/2024	359	343,294	956.25		(9,058)		(5,919)		(5,919)	3,139						0010
.120523N MXEF EUR009/23/2|.120523N|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	09/23/2024	1,211	1,042,312	860.63		(23,402)		(14,745)		(14,745)	8,657						0010
.120523O MXEF EUR010/07/2|.120523O|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	10/07/2024	1,454	1,224,465	841.88		(25,565)		(16,112)		(16,112)	9,453						0010
.120523U MXEF EUR008/21/2|.120523U|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	08/21/2025	344	297,535	863.81		(13,234)		(10,419)		(10,419)	2,815						0010
.120523G MXEF EUR009/09/2|.120523G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	09/09/2024	548	533,527	973.59		(15,777)		(10,185)		(10,185)	5,592						0010
.120523P MXEF EUR010/21/2|.120523P|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	10/21/2024	1,199	990,187	825.92		(19,638)		(12,374)		(12,374)	7,264						0010
.120523J MXEF EUR010/21/2|.120523J|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	10/21/2024	524	480,870	917.69		(9,820)		(6,570)		(6,570)	3,249						0010
.120523Q MXEF EUR011/07/2|.120523Q|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	11/07/2024	1,374	1,188,337	864.59		(32,249)		(20,829)		(20,829)	11,419						0010
.120523I MXEF EUR010/07/2|.120523I|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/05/2023	10/07/2024	542	506,998	935.42		(11,620)		(7,680)		(7,680)	3,941						0010
.L230712 SPX EUR012/09/24|.L230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	6,340	26,165,000	4127.03		(651,613)		(510,049)		(510,049)	141,564						0010
.J230712 SPX EUR012/09/24|.J230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	1,216	5,575,000	4585.59		(116,696)		(93,521)		(93,521)	23,175						0010
.M230712 SPX EUR012/08/25|.M230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/08/2025	208	860,000	4127.03		(38,408)		(33,240)		(33,240)	5,168						0010
.0230712 SPX EUR012/07/29|.0230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/07/2023	12/07/2029	2,835	10,400,000	3668.47		(632,320)		(629,360)		(629,360)	2,960						0010
.P230712 SPX EUR012/07/29|.P230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	12/07/2023	12/07/2029	831	3,430,000	4127.03		(283,661)		(280,151)		(280,151)	3,510						0010

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.R230712 SPX DIGITAL12/09|.R230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	472	1,840,000	3897.29		(31,344)		(25,700)		(25,700)	5,644						0010
.K230712 SPX EUR012/09/24|.K230712|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/07/2023	12/09/2024	1,098	4,280,000	3897.75		(76,715)		(60,678)		(60,678)	16,037						0010
.G121123 PIMEFI EUR011/21|.G121123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	11/21/2024	2,561	1,129,836	441.17		(22,895)		(19,757)		(19,757)	3,138						0010
.H121123 PIMEFI EUR012/09|.H121123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	12/09/2024	3,657	1,634,825	447.04		(36,021)		(31,866)		(31,866)	4,156						0010
.I121123 PIMEFI EUR011/21|.I121123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	11/21/2024	10,691	4,244,938	397.05		(95,643)		(76,940)		(76,940)	18,703						0010
.J121123 PIMEFI EUR012/09|.J121123|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	12/09/2024	17,622	7,090,054	402.34		(180,487)		(145,761)		(145,761)	34,726						0010
.121123G RTY EUR012/09/24|.121123G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	12/09/2024	439	820,162	1868.25		(22,543)		(14,974)		(14,974)	7,568						0010
.121123K RTY EUR012/09/24|.121123K|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	12/09/2024	2,367	3,979,372	1681.43		(121,921)		(95,356)		(95,356)	26,565						0010
.121123J RTY EQFWD11/07/2|.121123J|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	11/07/2024	1,849	3,454,394	1868.25		(191,445)		(134,300)		(134,300)	57,146						0010
.121123S NDX EUR012/09/24|.121123S|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	12/09/2024	90	1,442,024	16022.49		(33,431)		(29,536)		(29,536)	3,895						0010
.121123L RTY EUR012/07/29|.121123L|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	12/07/2029	470	730,486	1555.69		(48,042)		(50,526)		(50,526)	(2,484)						0010
.121123T NDX EUR012/09/24|.121123T|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/11/2023	12/09/2024	468	6,681,378	14272.83		(190,315)		(163,598)		(163,598)	26,717						0010
.121123I RTY EQFWD11/07/2|.121123I|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	11/07/2024	800	1,494,600	1868.25		(82,832)		(58,107)		(58,107)	24,725						0010
.121123H RTY EQFWD04/08/2|.121123H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/11/2023	04/08/2024	950	1,774,838	1868.25		(58,549)		(26,395)		(26,395)	32,153						0010
.Z122123 SPX EUR012/23/24|.Z122123| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	5,277	22,545,000	4272.08		(582,495)		(536,791)		(536,791)	45,705						0010
.Y122123 SPX EUR012/23/24|.Y122123| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	608	2,455,000	4034.74		(46,191)		(42,839)		(42,839)	3,352						0010
.X122123 SPX EUR012/23/24|.X122123| SPX EUR0 12/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	478	2,270,000	4746.75		(47,409)		(47,914)		(47,914)	(505)						0010
.122623H RTY EUR012/22/25|.122623H|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/26/2023	12/22/2025	201	365,090	1815.36		(19,747)		(21,256)		(21,256)	(1,509)						0010
.122623S NDX EUR012/22/25|.122623S|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/26/2023	12/22/2025	30	452,450	15081.67		(24,349)		(24,458)		(24,458)	(109)						0010

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.122623I RTY EUR012/21/29|.122623I|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/26/2023	12/21/2029	364	629,326	1727.21		(47,018)		(52,359)		(52,359)	(5,341)						0010
.122623Q NDX EUR012/23/24|.122623Q|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/26/2023	12/23/2024	54	904,900	16757.41		(21,892)		(23,899)		(23,899)	(2,007)						0010
.122623R NDX EUR012/23/24|.122623R|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/26/2023	12/23/2024	450	6,719,721	14927.5		(210,461)		(207,784)		(207,784)	2,677						0010
.122623G RTY EUR012/23/24|.122623G|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/26/2023	12/23/2024	1,821	3,305,978	1815.36		(101,667)		(114,140)		(114,140)	(12,473)						0010
.122623F RTY EUR012/23/24|.122623F|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	12/26/2023	12/23/2024	317	639,411	2017.07		(16,826)		(17,812)		(17,812)	(986)						0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options										(34,084,643)	(53,330,800)		(39,474,447)	XXX	(39,474,447)	46,536,703					XXX	XXX
.30921AZ ICF04/20/26|.30921AZ|Interest Rate Cap 04	MULTIPLE	SCH D-1	Interest Rate	Bank of America, NA B4TYDEB6GKMZO031MB27	03/09/2021	04/20/2026	2,700,000	2,700,000	0.01095			(106,068)	(203,094)		(203,094)	77,066						0040
0669999999. Subtotal - Written Options - Hedging Other - Caps												(106,068)	(203,094)	XXX	(203,094)	77,066					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(34,084,643)	(54,661,457)	(106,068)	(42,991,477)	XXX	(42,991,477)	44,630,489					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
.D232112 SPX EUR012/21/29|.D232112|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2023	12/21/2029	563	2,405,000	4272.08		(208,514)		(207,654)		(207,654)	859						0010
.C232112 SPX EUR012/21/29|.C232112|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	12/21/2023	12/21/2029	2,360	8,960,000	3797.4		(574,336)		(572,925)		(572,924)	1,412						0010
.F232112 SPX DIGITAL12/23|.F232112|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/23/2024	270	1,090,000	4034.26		(18,871)		(18,714)		(18,714)	157						0010
.A232112 SPX EUR012/22/25|.A232112|	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	12/21/2023	12/22/2025	220	940,000	4272.08		(42,958)		(40,539)		(40,539)	2,419						0010
0869999999. Subtotal - Written Options - Other - Put Options											(844,679)		(839,832)	XXX	(839,831)	4,847					XXX	XXX
0919999999. Subtotal - Written Options - Other											(844,679)		(839,832)	XXX	(839,831)	4,847					XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											(1,330,657)		(3,313,936)	XXX	(3,313,936)	(1,983,280)					XXX	XXX
0939999999. Total Written Options - Put Options										(34,084,643)	(54,175,479)		(40,314,279)	XXX	(40,314,278)	46,541,550					XXX	XXX
0949999999. Total Written Options - Caps												(106,068)	(203,094)	XXX	(203,094)	77,066					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										(34,084,643)	(55,506,136)	(106,068)	(43,831,309)	XXX	(43,831,308)	44,635,336					XXX	XXX
Interest Rate Swap 6/23/2028 0.0118	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	12/21/2021	06/23/2028	1	10,000,000	5.4 / 0.046328		(264,238)		(980,425)							105,830		100/100
Interest Rate Swap 12/23/2028 0.01199	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	12/21/2021	12/23/2028	1	5,000,000	5.4 / 0.046328		(199,958)		(529,924)							55,790		100/100
Interest Rate Swap 2/22/2029 0.0172	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	02/22/2029	1	2,000,000	5.4 / 0.05		(11,606)		(168,944)							22,694		100/100
Interest Rate Swap 8/22/2029 0.0174	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2029	1	2,000,000	5.4 / 0.05		(53,034)		(179,956)							23,770		100/100
Interest Rate Swap 4/20/2028 0.024655	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke OV6WI8S6QX2D1J857QP30	05/27/2022	04/20/2028	1	10,000,000	5.41582 / 1.217481		(231,013)		(441,067)							103,803		100/100

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Interest Rate Swap 4/20/2029 0.02602	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/31/2022	04/20/2029	1	5,000,000	5.41582 / 2.602			(108,587)			(220,516)					57,609		100/100
Interest Rate Swap 4/20/2027 0.02588	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	05/31/2022	04/20/2027	1	7,000,000	5.41582 / 2.588			(153,015)			(239,843)					63,581		100/100
Interest Rate Swap 10/19/2029 0.037991	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	10/17/2022	10/19/2029	1	19,000,000	5.39681 / 3.95504			(180,050)	47,677		305,167					228,987		100/100
Interest Rate Swap 2/27/2029 0.03781	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	02/23/2023	02/27/2029	1	2,500,000	5.3879 / 4.87333			(26,160)			31,648					28,395		100/100
Interest Rate Swap 5/1/2029 0.03282	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	04/27/2023	05/01/2029	1	5,000,000	5.37712 / 5.04345			(49,212)			(55,189)					57,771		100/100
Interest Rate Swap 6/27/2029 0.036565	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2023	06/27/2029	1	7,000,000	5.36013 / 5.2387			(59,002)			53,831					82,008		100/100
Interest Rate Swap 12/19/2028 0.03596	MULTIPLE	SCH D-1	Interest Rate	Mizuho Capital Marke 0V6WI8S6QX2D1J857QP30	12/15/2023	12/19/2028	1	2,000,000	5.36399 / 5.36399						6,793					22,293		100/100
0999999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108 - Interest Rate												(1,335,875)	47,677	XXX	(2,418,425)					852,531	XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(1,335,875)	47,677	XXX	(2,418,425)					852,531	XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Interest Rate Swap 1/10/2024 0.00857	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/06/2022	01/10/2024	1	5,000,000	0.05 / 5.4			46,139	7,564		7,564	(193,377)				4,330		100/100
Interest Rate Swap 1/13/2028 0.01424	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/11/2022	01/13/2028	1	2,000,000	0.05 / 5.4			7,680	162,369		162,369	(48,782)				20,100		100/100
Interest Rate Swap 1/11/2029 0.014855	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	01/07/2022	01/11/2029	1	2,000,000	0.05 / 5.4			5,952	187,309		187,309	(47,410)				22,450		100/100
Interest Rate Swap 3/28/2028 0.02156	MULTIPLE	SCH D-1	Interest Rate	Societe Generale 02RNE8IBXP4R0TD8PU41	03/24/2022	03/28/2028	1	3,000,000	0.27 / 5.4			17,110	167,531		167,531	(55,459)				30,887		100/100
Interest Rate Swap 6/27/2024 0.030505	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2022	06/27/2024	1	5,000,000	1.45 / 5.4			39,369	54,028		54,028	(66,888)				17,500		100/100
Interest Rate Swap 6/27/2027 0.02862	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	06/23/2022	06/27/2027	1	4,000,000	1.45 / 5.4			39,140	106,287		106,287	(47,359)				37,363		100/100
Interest Rate Swap 5/22/2029 0.033845	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	05/18/2023	05/22/2029	1	4,000,000	3.3845 / 5.4				(4,230)		(4,230)	(4,230)				46,433		100/100
Interest Rate Swap 8/14/2029 0.03898	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	07/11/2023	08/14/2029	1	1,500,000	5.37764 / 3.898			1,742	(29,055)		(29,055)	(29,055)				17,780		100/100
Interest Rate Swap 8/11/2024 0.053045	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	08/09/2023	08/11/2024	1	10,000,000	5.3045 / 5.4				(7,745)		(7,745)	(7,745)				39,051		100/100
Interest Rate Swap 8/11/2029 0.03799	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti VYVVCXR63DVZZN70PB21	08/09/2023	08/11/2029	1	2,000,000	3.799 / 5.4				(28,716)		(28,716)	(28,716)				23,707		100/100
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate												157,132	615,342	XXX	615,342	(529,021)				259,601	XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other												157,132	615,342	XXX	615,342	(529,021)				259,601	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												(1,178,743)	663,019	XXX	(1,803,083)	(529,021)				1,112,132	XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps												(1,178,743)	663,019	XXX	(1,803,083)	(529,021)				1,112,132	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												(1,335,875)	47,677	XXX	(2,418,425)					852,531	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										59,446,655	86,183,246	51,064	279,155,620	XXX	279,155,619	143,831,136				259,601	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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)
1739999999. Subtotal - Other											2,780,654		2,783,438	XXX	2,783,439	2,784					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										59,446,655	88,963,900	(1,284,811)	281,986,735	XXX	279,520,633	143,833,920				1,112,132	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
0050	Provide economic hedge duration risk in fixed maturities portfolio

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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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
.AR12212 SPX EUR012/21/23|.AR12212|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2023	12/21/2023	Exercise	168	785,000	4649.23	87,763		16,466		87,763		75,229			(71,297)			0010
.V030722 SPX DIGITAL03/07|.V030722|SPX DIGITAL 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/07/2022	03/07/2023	03/07/2023	Expiration	808	3,395,000	4201.09	224,070				224,070		165,121			(224,070)			0010
.M030722 SPX EUR003/07/23|.M030722|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	03/07/2023	Expiration	1,073	4,509,996	4201.09	193,479				193,479		172,609			(193,479)			0010
.O030722 SPX EUR003/07/23|.O030722|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	03/07/2023	Expiration	1,641	6,894,997	4201.09	504,714				504,714		469,601			(504,714)			0010
.N030722 SPX EUR003/07/23|.N030722|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/07/2022	03/07/2023	03/07/2023	Expiration	1,734	7,284,984	4201.09	452,399				452,399		415,934			(452,399)			0010
.030822F PIMEFI EUR003/07|.030822F|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/08/2022	03/07/2023	03/07/2023	Expiration	4,153	1,784,959	429.8	125,836				125,836		122,627			(125,836)			0010
.030822D PIMEFI EUR003/07|.030822D|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/08/2022	03/07/2023	03/07/2023	Expiration	4,281	1,839,974	429.8	105,998				105,998		102,719			(105,998)			0010
.030822C PIMEFI EUR003/07|.030822C|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/08/2022	03/07/2023	03/07/2023	Expiration	4,700	2,020,060	429.8	86,292				86,292		82,838			(86,292)			0010
.030822E PIMEFI EUR003/07|.030822E|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/08/2022	03/07/2023	03/07/2023	Expiration	5,537	2,379,803	429.8	152,101				152,101		147,836			(152,101)			0010
.S032122 SPX EUR003/21/23|.S032122|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale C2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	03/21/2023	Expiration	1,116	4,980,000	4461.18	326,190				326,190		319,084			(326,190)			0010
.P032122 SPX EUR003/21/23|.P032122|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale C2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	03/21/2023	Expiration	421	1,880,000	4461.18	72,568				72,568		70,221			(72,568)			0010
.AA3212 SPX DIGITAL03/21|.AA3212|SPX DIGITAL 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/21/2022	03/21/2023	03/21/2023	Expiration	663	2,960,000	4461.18	203,648				203,648		189,359			(203,648)			0010
.O032122 SPX EUR003/21/23|.O032122|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale C2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	03/21/2023	Expiration	239	1,070,000	4461.18	49,969				49,969		48,552			(49,969)			0010
.R032122 SPX EUR003/21/23|.R032122|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale C2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	03/21/2023	Expiration	516	2,305,000	4461.18	130,694				130,694		127,482			(130,694)			0010
.T032122 SPX EUR003/21/23|.T032122|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale C2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	03/21/2023	Expiration	1,859	8,295,000	4461.18	585,627				585,627		573,667			(585,627)			0010
.032322A NDX EUR003/07/23|.032322A|NDX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2022	03/07/2023	03/07/2023	Expiration	244	3,249,929	13319.38	238,024				238,024		235,655			(238,024)			0010
.032322C NDX EUR003/21/23|.032322C|NDX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2022	03/21/2023	03/21/2023	Expiration	204	2,932,722	14376.09	184,234				184,234		183,745			(184,234)			0010
.032322B NDX EUR003/07/23|.032322B|NDX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2022	03/07/2023	03/07/2023	Expiration	182	2,424,127	13319.38	254,081				254,081		252,267			(254,081)			0010
.032322J RTY EUR003/07/23|.032322J|RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/23/2022	03/07/2023	03/07/2023	Expiration	789	1,539,599	1951.33	151,740				151,740		141,133			(151,740)			0010
.032322K RTY EUR003/21/23|.032322K|RTY EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/23/2022	03/21/2023	03/21/2023	Expiration	891	1,840,753	2065.94	112,854				112,854		108,160			(112,854)			0010
.032322L RTY EUR003/21/23|.032322L|RTY EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/23/2022	03/21/2023	03/21/2023	Expiration	801	1,654,818	2065.94	127,816				127,816		123,522			(127,816)			0010
.032322D NDX EUR003/21/23|.032322D|NDX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/23/2022	03/21/2023	03/21/2023	Expiration	227	3,263,372	14376.09	265,218				265,218		264,655			(265,218)			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
.0323221 RTY EUR003/07/23|.0323221|RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/23/2022	03/07/2023	03/07/2023	Expiration	1,420	2,770,889	1951.33	180,283				180,283		162,003			(180,283)			0010
.V040722 SPX EUR004/10/23|.V040722|SPX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	04/10/2023	04/10/2023	Expiration	1,746	7,860,022	4500.21	559,632				559,632		544,487			(559,632)			0010
.W040722 SPX EUR004/10/23|.W040722|SPX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	04/10/2023	04/10/2023	Expiration	3,204	14,419,978	4500.21	1,087,268				1,087,268		1,059,214			(1,087,268)			0010
.Y040722 SPX EUR004/10/23|.Y040722|SPX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	04/10/2023	04/10/2023	Expiration	189	854,995	4500.21	77,720				77,720		75,970			(77,720)			0010
.S040722 SPX EUR004/10/23|.S040722|SPX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	04/10/2023	04/10/2023	Expiration	734	3,304,999	4500.21	149,717				149,717		144,035			(149,717)			0010
.AE4072 SPX DIGITAL04/10|.AE4072|SPX DIGITAL 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI190L770X0HC3ZE78	04/07/2022	04/10/2023	04/10/2023	Expiration	466	2,100,000	4500.21	157,290				157,290		143,037			(157,290)			0010
.T040722 SPX EUR004/10/23|.T040722|SPX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	04/10/2023	04/10/2023	Expiration	652	2,934,992	4500.21	144,402				144,402		139,207			(144,402)			0010
.U040722 SPX EUR004/10/23|.U040722|SPX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	04/10/2023	04/10/2023	Expiration	1,301	5,854,998	4500.21	405,752				405,752		394,521			(405,752)			0010
.040822L SPX EUR008/21/23|.040822L|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	08/21/2023	08/21/2023	Expiration	113	509,667	4479.53	54,764				54,764		48,105			(54,764)			0010
.0408220 SPX EUR012/07/23|.0408220|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	12/07/2023	12/07/2023	Expiration	110	519,624	4686.75	46,032				46,032		39,176			(46,032)			0010
.040822N SPX EUR011/21/23|.040822N|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	11/21/2023	11/21/2023	Expiration	113	529,975	4682.94	47,480				47,480		41,043			(47,480)			0010
.040822M SPX EUR011/07/23|.040822M|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	11/07/2023	11/07/2023	Expiration	155	732,209	4701.7	62,712				62,712		55,094			(62,712)			0010
.040822E SPX EUR003/07/23|.040822E|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	03/07/2023	03/07/2023	Expiration	162	683,992	4201.09	93,616				93,616		90,061			(93,616)			0010
.040822F SPX EUR003/21/23|.040822F|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/08/2022	03/21/2023	03/21/2023	Expiration	156	697,924	4461.18	64,386				64,386		63,332			(64,386)			0010
.041122C PIMEFI EUR004/10|.041122C|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2022	04/10/2023	04/10/2023	Expiration	3,206	1,459,788	455.33	63,126				63,126		62,031			(63,126)			0010
.041122E PIMEFI EUR004/10|.041122E|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2022	04/10/2023	04/10/2023	Expiration	7,215	3,285,206	455.33	222,799				222,799		220,162			(222,799)			0010
.041122A PIMEFI EUR003/21|.041122A|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2022	03/21/2023	03/21/2023	Expiration	7,048	3,215,086	456.17	137,788				137,788		136,679			(137,788)			0010
.041122B PIMEFI EUR003/21|.041122B|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2022	03/21/2023	03/21/2023	Expiration	8,484	3,870,146	456.17	232,716				232,716		231,332			(232,716)			0010
.041122D PIMEFI EUR004/10|.041122D|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2022	04/10/2023	04/10/2023	Expiration	7,269	3,309,794	455.33	213,999				213,999		211,348			(213,999)			0010
.041222D MXEF EUR003/21/2|.041222D|MXEF EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	03/21/2023	03/21/2023	Expiration	1,462	1,630,510	1115.26	108,115				108,115		102,797			(108,115)			0010
.041222E MXEF EUR004/10/2|.041222E|MXEF EURO 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	04/10/2023	04/10/2023	Expiration	2,296	2,585,434	1126.06	182,279				182,279		171,358			(182,279)			0010
.041222C MXEF EUR003/07/2|.041222C|MXEF EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	03/07/2023	03/07/2023	Expiration	1,684	1,864,693	1107.3	126,519				126,519		121,612			(126,519)			0010
.M042122 SPX EUR004/21/23|.M042122|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	04/21/2023	Expiration	677	2,974,991	4393.66	164,220				164,220		151,233			(164,220)			0010

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.V042122 SPX DIGITAL04/21|.V042122|SPX DIGITAL 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/21/2022	04/21/2023	04/21/2023	Expiration	168	740,000	4393.66	56,018				56,018		46,189			(56,018)			0010
.L042122 SPX EUR004/21/23|.L042122|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	04/21/2023	Expiration	438	1,924,994	4393.66	77,578				77,578		69,996			(77,578)			0010
.0042122 SPX EUR004/21/23|.0042122|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	04/21/2023	Expiration	1,301	5,720,018	4393.66	439,296				439,296		412,572			(439,296)			0010
.N042122 SPX EUR004/21/23|.N042122|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	04/21/2023	Expiration	1,349	5,929,991	4393.66	386,043				386,043		359,015			(386,043)			0010
.042622K RTY EUR004/21/23|.042622K|RTY EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	04/26/2022	04/21/2023	04/21/2023	Expiration	693	1,380,082	1991.46	89,529				89,529		74,160			(89,529)			0010
.042622D NDX EUR004/21/23|.042622D|NDX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/26/2022	04/21/2023	04/21/2023	Expiration	149	2,044,347	13720.45	144,730				144,730		140,998			(144,730)			0010
.042622A NDX EUR004/10/23|.042622A|NDX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/26/2022	04/10/2023	04/10/2023	Expiration	134	1,947,263	14531.81	64,008				64,008		63,398			(64,008)			0010
.042622C NDX EUR004/21/23|.042622C|NDX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/26/2022	04/21/2023	04/21/2023	Expiration	183	2,510,842	13720.45	139,402				139,402		135,034			(139,402)			0010
.042622B NDX EUR004/10/23|.042622B|NDX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/26/2022	04/10/2023	04/10/2023	Expiration	388	5,638,342	14531.81	274,529				274,529		272,569			(274,529)			0010
.042622H RTY EUR004/10/23|.042622H|RTY EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	04/26/2022	04/10/2023	04/10/2023	Expiration	1,202	2,415,780	2009.8	115,813				115,813		97,296			(115,813)			0010
.042622I RTY EUR004/10/23|.042622I|RTY EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	04/26/2022	04/10/2023	04/10/2023	Expiration	1,455	2,924,259	2009.8	176,812				176,812		153,693			(176,812)			0010
.042622J RTY EUR004/21/23|.042622J|RTY EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	04/26/2022	04/21/2023	04/21/2023	Expiration	1,037	2,065,144	1991.46	100,216				100,216		78,542			(100,216)			0010
.W050922 SPX EUR005/08/23|.W050922|SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	05/08/2023	Exercise	1,969	7,859,989	3991.24	416,580		289,252		416,580		184,326			(127,328)			0010
.V050922 SPX EUR005/08/23|.V050922|SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	05/08/2023	Exercise	532	2,125,016	3991.24	104,763		78,202		104,763		44,537			(26,561)			0010
.X050922 SPX EUR005/08/23|.X050922|SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	05/08/2023	Exercise	1,291	5,155,006	3991.24	329,920		189,707		329,920		162,411			(140,213)			0010
.AG5092 SPX DIGITAL05/08|.AG5092|SPX DIGITAL 05/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	05/09/2022	05/08/2023	05/08/2023	Exercise	590	2,355,000	3991.24	165,792		282,600		165,792		31,054			116,808			0010
.Z050922 SPX EUR005/08/23|.Z050922|SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	05/08/2023	Exercise	2,538	10,130,007	3991.24	795,205		372,790		795,205		442,459			(422,415)			0010
.U050922 SPX EUR005/08/23|.U050922|SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	05/08/2023	Exercise	596	2,380,016	3991.24	89,012		87,586		89,012		32,332			(1,426)			0010
.Y050922 SPX EUR005/08/23|.Y050922|SPX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	05/08/2023	Exercise	425	1,699,989	3991.24	120,700		62,561		120,700		63,040			(58,139)			0010
.051122A PIMEFI EUR004/21|.051122A|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2022	04/21/2023	04/21/2023	Expiration	3,179	1,400,095	440.42	29,501				29,501		25,993			(29,501)			0010
.051122D PIMEFI EUR004/21|.051122D|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2022	04/21/2023	04/21/2023	Expiration	2,668	1,175,041	440.42	38,633				38,633		35,267			(38,633)			0010
.051122C PIMEFI EUR004/21|.051122C|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2022	04/21/2023	04/21/2023	Expiration	5,200	2,290,184	440.42	67,808				67,808		61,362			(67,808)			0010
.051122F PIMEFI EUR005/08|.051122F|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	05/11/2022	05/08/2023	05/08/2023	Exercise	6,077	2,405,155	395.78	118,562		61,074		118,562		56,338			(57,488)			0010

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.051122G PIMEFI EUR05/08|.051122G|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2022	05/08/2023	05/08/2023	Exercise	5,963	2,360,036	395.78	138,998		59,928		138,998		72,251			(79,069)			0010
.051122E PIMEFI EUR05/08|.051122E|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2022	05/08/2023	05/08/2023	Exercise	1,668	660,161	395.78	23,485		16,763		23,485		9,712			(6,722)			0010
.051122H PIMEFI EUR05/08|.051122H|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2022	05/08/2023	05/08/2023	Exercise	3,285	1,300,137	395.78	88,991		33,014		88,991		50,478			(55,976)			0010
.051122B PIMEFI EUR04/21|.051122B|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2022	04/21/2023	04/21/2023	Expiration	2,747	1,209,834	440.42	33,046				33,046		29,708			(33,046)			0010
.AA5232 SPX EUR05/22/23|.AA5232|SPX EURO 05/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	05/22/2023	Exercise	523	2,080,000	3973.75	151,736		114,569		151,736		69,807			(37,167)			0010
.Y052322 SPX EUR05/22/23|.Y052322|SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	05/22/2023	Exercise	1,296	5,150,000	3973.75	269,757		283,670		269,757		98,450			13,913			0010
.AG5232 SPX DIGITAL05/22|.AG5232|SPX DIGITAL 05/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	05/23/2022	05/22/2023	05/22/2023	Exercise	386	1,535,000	3973.75	112,976		188,038		112,976		19,022			75,062			0010
.Z052322 SPX EUR05/22/23|.Z052322|SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	05/22/2023	Exercise	1,596	6,345,000	3973.75	407,032		349,492		407,032		170,835			(57,540)			0010
.X052322 SPX EUR05/22/23|.X052322|SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	05/22/2023	Exercise	530	2,110,000	3973.75	82,121		116,222		82,121		24,400			34,101			0010
.AB5232 SPX EUR05/22/23|.AB5232|SPX EURO 05/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	05/22/2023	Exercise	1,146	4,555,000	3973.75	349,004		250,896		349,004		167,129			(98,108)			0010
.052522D RTY EUR05/22/23|.052522D|RTY EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2022	05/22/2023	05/22/2023	Exercise	706	1,265,689	1792.76	105,095		1,852		105,095		34,497			(103,243)			0010
.052522L NDX EUR05/08/23|.052522L|NDX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	05/25/2022	05/08/2023	05/08/2023	Exercise	169	2,059,725	12187.72	98,851		186,562		98,851		62,774			87,711			0010
.052522B RTY EUR05/08/23|.052522B|RTY EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2022	05/08/2023	05/08/2023	Expiration	1,118	1,970,005	1762.08	176,398				176,398		54,135			(176,398)			0010
.052522M NDX EUR05/08/23|.052522M|NDX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	05/25/2022	05/08/2023	05/08/2023	Exercise	295	3,595,377	12187.72	244,956		325,656		244,956		172,307			80,700			0010
.052522C RTY EUR05/22/23|.052522C|RTY EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2022	05/22/2023	05/22/2023	Exercise	1,054	1,889,569	1792.76	122,612		2,765		122,612		30,989			(119,847)			0010
.052522A RTY EUR05/08/23|.052522A|RTY EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2022	05/08/2023	05/08/2023	Expiration	1,070	1,885,426	1762.08	122,001				122,001		25,291			(122,001)			0010
.052522N NDX EUR05/22/23|.052522N|NDX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	05/25/2022	05/22/2023	05/22/2023	Exercise	151	1,817,176	12034.28	91,340		203,705		91,340		50,589			112,365			0010
.0525220 NDX EUR05/22/23|.0525220|NDX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	05/25/2022	05/22/2023	05/22/2023	Exercise	274	3,297,393	12034.28	235,656		497,436		235,656		148,171			261,780			0010
.T060722 SPX EUR06/07/23|.T060722|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/07/2023	Exercise	749	3,120,011	4160.68	143,208		80,117		143,208		84,013			(63,091)			0010
.Y060722 SPX EUR06/07/23|.Y060722|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/07/2023	Exercise	1,532	6,374,994	4160.68	513,188		163,700		513,188		362,221			(349,487)			0010
.X060722 SPX EUR06/07/23|.X060722|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/07/2023	Exercise	505	2,105,013	4160.68	162,085		54,054		162,085		112,780			(108,031)			0010
.V060722 SPX EUR06/07/23|.V060722|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/07/2023	Exercise	1,061	4,414,981	4160.68	308,167		113,370		308,167		207,532			(194,797)			0010
.W060722 SPX EUR06/07/23|.W060722|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/07/2023	Exercise	1,218	5,069,997	4160.68	361,491		130,190		361,491		245,243			(231,301)			0010

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.AE6072 SPX DIGITAL06/07|.AE6072|SPX DIGITAL 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/07/2022	06/07/2023	06/07/2023	Exercise	658	2,740,000	4160.68	214,542		356,200		214,542		85,487			141,658			0010
.AD6072 SPX DIGITAL06/07|.AD6072|SPX DIGITAL 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	06/07/2022	06/07/2023	06/07/2023	Exercise	14	60,000	4160.68	4,428		7,350		4,428		1,765			2,922			0010
.U060722 SPX EUR006/07/23|.U060722|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/07/2023	Exercise	354	1,475,003	4160.68	79,355		37,876		79,355		48,671			(41,479)			0010
.061322G PIMEFI EUR006/07|.061322G|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	06/07/2023	06/07/2023	Exercise	7,064	2,969,847	420.42	122,631		62,940		122,631		78,725			(59,691)			0010
.061322B PIMEFI EUR005/22|.061322B|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	05/22/2023	05/22/2023	Exercise	3,637	1,450,108	398.71	63,902		62,229		63,902		26,879			(1,673)			0010
.061322H PIMEFI EUR006/07|.061322H|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	06/07/2023	06/07/2023	Exercise	3,437	1,444,984	420.42	65,166		30,624		65,166		43,253			(34,542)			0010
.061322D PIMEFI EUR005/22|.061322D|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	05/22/2023	05/22/2023	Exercise	3,411	1,360,000	398.71	82,239		58,362		82,239		42,299			(23,877)			0010
.061322A PIMEFI EUR005/22|.061322A|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	05/22/2023	05/22/2023	Exercise	3,010	1,200,117	398.71	39,371		51,501		39,371		14,528			12,130			0010
.061322E PIMEFI EUR006/07|.061322E|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	06/07/2023	06/07/2023	Exercise	3,639	1,529,908	420.42	43,086		32,423		43,086		24,295			(10,662)			0010
.061322C PIMEFI EUR005/22|.061322C|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	05/22/2023	05/22/2023	Exercise	8,691	3,465,189	398.71	178,861		148,703		178,861		82,726			(30,158)			0010
.061322F PIMEFI EUR006/07|.061322F|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	06/07/2023	06/07/2023	Exercise	1,380	580,180	420.42	19,154		12,296		19,154		11,386			(6,859)			0010
.S062122 SPX EUR006/21/23|.S062122|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/21/2023	Exercise	826	3,110,000	3764.79	231,073		496,389		231,073		7,809			265,316			0010
.Q062122 SPX EUR006/21/23|.Q062122|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/21/2023	Exercise	725	2,730,000	3764.79	182,910		398,305		182,910		1,193			215,395			0010
.Z062122 SPX DIGITAL06/21|.Z062122|SPX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL77OXOHC3ZE78	06/21/2022	06/21/2023	06/21/2023	Exercise	491	1,850,000	3764.79	148,000		251,415		148,000		(10,971)			103,415			0010
.T062122 SPX EUR006/21/23|.T062122|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/21/2023	Exercise	1,289	4,855,000	3764.79	392,284		774,909		392,284		23,268			382,625			0010
.R062122 SPX EUR006/21/23|.R062122|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/21/2023	Exercise	1,239	4,665,000	3764.79	326,084		723,072		326,084		5,651			396,988			0010
.P062122 SPX EUR006/21/23|.P062122|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/21/2023	Exercise	555	2,090,000	3764.79	100,320		199,385		100,320		(4,718)			99,065			0010
.062722J RTY EUR006/21/23|.062722J|RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/21/2023	06/21/2023	Exercise	1,290	2,185,299	1694.03	203,975		217,991		203,975		22,762			14,016			0010
.062722D NDX EUR006/21/23|.062722D|NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/21/2023	06/21/2023	Exercise	232	2,678,848	11546.76	257,402		536,305		257,402		125,896			278,903			0010
.062722B NDX EUR006/07/23|.062722B|NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/07/2023	06/07/2023	Exercise	215	2,733,011	12711.68	188,385		342,196		188,385		146,697			153,811			0010
.062722C NDX EUR006/21/23|.062722C|NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/21/2023	06/21/2023	Exercise	88	1,016,115	11546.76	55,755		99,884		55,755		21,007			44,129			0010
.062722A NDX EUR006/07/23|.062722A|NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/07/2023	06/07/2023	Exercise	247	3,139,785	12711.68	181,404		393,128		181,404		135,969			211,723			0010
.062722H RTY EUR006/07/23|.062722H|RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/07/2023	06/07/2023	Expiration	542	1,040,402	1919.56	40,856				40,856		15,033			(40,856)			0010

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.062722I RTY EUR006/07/23|.062722I|RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/07/2023	06/07/2023	Expiration	1,094	2,099,999	1919.56	112,135				112,135		49,989			(112,135)			0010
.AB7072 SPX EUR007/07/23|.AB7072|SPX EURO 07/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Exercise	1,819	7,099,998	3902.62	568,710		902,968		568,710		147,731			334,258			0010
.X070722 SPX EUR007/07/23|.X070722|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Exercise	266	1,040,009	3902.62	43,056		82,058		43,056		5,059			39,002			0010
.AC7072 SPX EUR007/07/23|.AC7072|SPX EURO 07/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Exercise	329	1,285,016	3902.62	115,136		163,427		115,136		35,587			48,291			0010
.AN7072 SPX DIGITAL07/07|.AN7072|SPX DIGITAL 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2022	07/07/2023	07/07/2023	Exercise	339	1,325,000	3902.62	112,482		185,500		112,482		8,488			73,018			0010
.AE7072 SPX EUR007/07/23|.AE7072|SPX EURO 07/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Exercise	239	934,990	3902.62	95,464		118,911		95,464		35,903			23,447			0010
.AM7072 SPX DIGITAL07/07|.AM7072|SPX DIGITAL 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2022	07/07/2023	07/07/2023	Exercise	133	520,000	3902.62	37,091		61,100		37,091		2,837			24,009			0010
.AA7072 SPX EUR007/07/23|.AA7072|SPX EURO 07/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Exercise	2,695	10,519,981	3902.62	740,608		1,337,917		740,608		160,891			597,309			0010
.Z070722 SPX EUR007/07/23|.Z070722|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Exercise	1,055	4,119,996	3902.62	240,608		496,464		240,608		41,916			255,856			0010
.070822B PIMEFI EUR006/21|.070822B|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	06/21/2023	06/21/2023	Exercise	8,915	3,385,026	379.7	265,221		489,790		265,221		87,778			224,569			0010
.070822D PIMEFI EUR007/07|.070822D|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/07/2023	Exercise	2,781	1,094,963	393.73	57,511		115,189		57,511		21,202			57,678			0010
.070822H PIMEFI EUR007/07|.070822H|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/07/2023	Exercise	3,238	1,274,898	393.73	104,296		138,781		104,296		49,275			34,485			0010
.070822G PIMEFI EUR007/07|.070822G|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/07/2023	Exercise	6,121	2,410,021	393.73	175,673		262,346		175,673		76,841			86,673			0010
.070822A PIMEFI EUR006/21|.070822A|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	06/21/2023	06/21/2023	Exercise	3,134	1,189,980	379.7	60,016		104,362		60,016		14,888			44,346			0010
.070822E PIMEFI EUR007/07|.070822E|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/07/2023	Exercise	3,441	1,354,825	393.73	87,126		147,481		87,126		35,057			60,355			0010
.070822C PIMEFI EUR006/21|.070822C|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	06/21/2023	06/21/2023	Exercise	3,990	1,515,003	379.7	136,338		219,211		136,338		50,163			82,872			0010
.070822F PIMEFI EUR007/07|.070822F|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/07/2023	Exercise	7,391	2,910,058	393.73	198,818		316,778		198,818		83,224			117,960			0010
.071222E MXEF EUR006/21/2|.071222E|MXEF EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	06/21/2023	06/21/2023	Expiration	1,003	1,020,031	1016.98	66,629				66,629		32,137			(66,629)			0010
.071222D MXEF EUR006/07/2|.071222D|MXEF EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	06/07/2023	06/07/2023	Expiration	1,305	1,384,631	1061.02	63,332				63,332		37,757			(63,332)			0010
.071222A MXEF EUR004/21/2|.071222A|MXEF EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	04/21/2023	04/21/2023	Expiration	1,288	1,399,966	1086.93	44,719				44,719		32,979			(44,719)			0010
.071222B MXEF EUR005/08/2|.071222B|MXEF EURO 05/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	05/08/2023	05/08/2023	Expiration	1,562	1,584,930	1014.68	99,187				99,187		55,805			(99,187)			0010
.071222C MXEF EUR005/22/2|.071222C|MXEF EURO 05/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	05/22/2023	05/22/2023	Expiration	851	880,368	1034.51	47,724				47,724		27,522			(47,724)			0010
.071222F MXEF EUR007/07/2|.071222F|MXEF EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	07/07/2023	07/07/2023	Expiration	1,619	1,609,836	994.34	113,395				113,395		43,313			(113,395)			0010

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.V072122 SPX EUR007/21/23|.V072122|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	03/29/2023	Sale	1,670	6,680,000	3998.95	488,308		329,928		488,308		174,090			(158,380)			0010
.U072122 SPX EUR007/21/23|.U072122|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	03/29/2023	Sale	932	3,730,000	3998.95	232,006		175,543		232,006		71,850			(56,463)			0010
.W072122 SPX EUR007/21/23|.W072122|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	03/29/2023	Sale	1,470	5,880,000	3998.95	478,632		295,592		478,632		189,002			(183,040)			0010
.T072122 SPX EUR007/21/23|.T072122|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	03/29/2023	Sale	598	2,395,000	3998.95	113,284		97,083		113,284		29,767			(16,201)			0010
.AC7212 SPX DIGITAL07/21|.AC7212|SPX DIGITAL 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	07/21/2022	07/21/2023	07/21/2023	Exercise	576	2,305,000	3998.95	184,861		329,615		184,861		15,927			144,754			0010
.072522C NDX EUR007/07/23|.072522C|NDX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/07/2023	07/07/2023	Exercise	205	2,482,355	12109.05	234,711		553,814		234,711		149,558			319,103			0010
.072522K RTY EUR007/07/23|.072522K|RTY EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	07/25/2022	07/07/2023	07/07/2023	Exercise	1,158	2,049,197	1769.6	159,735		110,084		159,735		35,285			(49,650)			0010
.072522L RTY EUR007/07/23|.072522L|RTY EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	07/25/2022	07/07/2023	07/07/2023	Exercise	605	1,070,608	1769.6	106,250		57,514		106,250		29,316			(48,736)			0010
.072522F NDX EUR007/21/23|.072522F|NDX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/21/2023	07/21/2023	Exercise	123	1,552,187	12619.41	126,341		345,170		126,341		89,708			218,829			0010
.072522A NDX EUR007/07/23|.072522A|NDX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/07/2023	07/07/2023	Exercise	131	1,586,286	12109.05	105,462		214,624		105,462		59,057			109,162			0010
.072522E NDX EUR007/21/23|.072522E|NDX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/21/2023	07/21/2023	Exercise	146	1,842,434	12619.41	133,479		346,562		133,479		91,775			213,083			0010
.072522B NDX EUR007/07/23|.072522B|NDX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/07/2023	07/07/2023	Exercise	131	1,586,286	12109.05	130,413		285,532		130,413		78,586			155,118			0010
.072522M RTY EUR007/21/23|.072522M|RTY EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	07/25/2022	07/21/2023	07/21/2023	Exercise	811	1,489,556	1836.69	96,679		100,211		96,679		26,308			3,532			0010
.072522D NDX EUR007/21/23|.072522D|NDX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/21/2023	07/21/2023	Exercise	105	1,325,038	12619.41	65,652		146,946		65,652		40,823			81,294			0010
.072522N RTY EUR007/21/23|.072522N|RTY EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	07/25/2022	07/21/2023	07/21/2023	Exercise	1,032	1,895,464	1836.69	162,272		127,519		162,272		54,906			(34,753)			0010
.Y080822 SPX EUR008/07/23|.Y080822|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	08/07/2023	Exercise	2,150	8,905,000	4140.06	642,140		813,872		642,140		337,839			171,733			0010
.AG8082 SPX DIGITAL08/07|.AG8082|SPX DIGITAL 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	08/08/2022	08/07/2023	08/07/2023	Exercise	975	4,040,000	4140.06	346,632		570,448		346,632		103,659			223,816			0010
.Z080822 SPX EUR008/07/23|.Z080822|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	08/07/2023	Exercise	894	3,705,000	4140.06	280,098		338,618		280,098		150,954			58,520			0010
.X080822 SPX EUR008/07/23|.X080822|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	08/07/2023	Exercise	1,007	4,170,000	4140.06	281,850		381,116		281,850		143,381			99,266			0010
.W080822 SPX EUR008/07/23|.W080822|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	08/07/2023	Exercise	549	2,275,000	4140.06	126,672		207,923		126,672		58,083			81,251			0010
.V080822 SPX EUR008/07/23|.V080822|SPX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	08/07/2023	Exercise	480	1,990,000	4140.06	92,814		178,501		92,814		39,932			85,688			0010
.AA8082 SPX EUR008/07/23|.AA8082|SPX EURO 08/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	08/07/2023	Exercise	1,818	7,530,000	4140.06	619,945		688,203		619,945		348,738			68,258			0010
.080922E PIMEFI EUR008/07|.080922E|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	08/07/2023	08/07/2023	Exercise	3,537	1,489,926	421.24	62,746		107,914		62,746		37,846			45,167			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)
.080922F PIMEFI EUR008/07|.080922F|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	08/07/2023	08/07/2023	Exercise	1,745	735,064	421.24	38,006		53,240		38,006		23,972			15,234			0010
.080922I PIMEFI EUR008/07|.080922I|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	08/07/2023	08/07/2023	Exercise	3,966	1,674,850	422.29	127,948		117,133		127,948		90,602			(10,815)			0010
.080922G PIMEFI EUR008/07|.080922G|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	08/07/2023	08/07/2023	Exercise	7,822	3,294,939	421.24	212,837		238,649		212,837		141,824			25,813			0010
.080922H PIMEFI EUR008/07|.080922H|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	08/07/2023	08/07/2023	Exercise	5,757	2,425,079	421.24	166,838		175,646		166,838		113,274			8,808			0010
.080922A PIMEFI EUR007/21|.080922A|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	07/21/2023	07/21/2023	Exercise	1,542	625,034	405.34	30,131		53,060		30,131		15,594			22,930			0010
.080922C PIMEFI EUR007/21|.080922C|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	07/21/2023	07/21/2023	Exercise	7,463	3,025,052	405.34	231,726		350,089		231,726		137,161			118,363			0010
.080922D PIMEFI EUR007/21|.080922D|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	07/21/2023	07/21/2023	Exercise	3,849	1,560,154	405.34	139,719		180,557		139,719		87,742			40,838			0010
.080922B PIMEFI EUR007/21|.080922B|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	07/21/2023	07/21/2023	Exercise	3,195	1,295,061	405.34	88,150		149,877		88,150		49,987			61,727			0010
.R082222 SPX EUR008/21/23|.R082222|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	08/21/2023	Exercise	1,002	4,150,000	4137.99	309,424		262,540		309,424		158,928			(46,884)			0010
.Y082222 SPX DIGITAL08/21|.Y082222|SPX DIGITAL 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/22/2022	08/21/2023	03/29/2023	Sale	558	2,310,000	4137.99	182,490		153,153		182,490		53,503			(29,337)			0010
.O082222 SPX EUR008/21/23|.O082222|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	08/21/2023	Exercise	1,110	4,595,000	4137.99	334,746		290,692		334,746		169,918			(44,054)			0010
.O082222 SPX EUR008/21/23|.O082222|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	08/21/2023	Exercise	559	2,315,000	4137.99	111,907		146,453		111,907		47,023			34,546			0010
.S082222 SPX EUR008/21/23|.S082222|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	08/21/2023	Exercise	1,088	4,505,000	4137.99	387,745		284,998		387,745		214,154			(102,747)			0010
.P082222 SPX EUR008/21/23|.P082222|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	08/21/2023	Exercise	990	4,100,000	4137.99	268,468		259,377		268,468		128,769			(9,091)			0010
.082522Z RTY EUR008/07/23|.082522Z|RTY EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/07/2023	08/07/2023	Exercise	971	1,884,915	1941.21	172,799		17,211		172,799		105,071			(155,588)			0010
.A082522 RTY EUR008/21/23|.A082522|RTY EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/21/2023	08/21/2023	Expiration	705	1,350,597	1915.74	86,750				86,750		42,046			(86,750)			0010
.B082522 RTY EUR008/21/23|.B082522|RTY EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/21/2023	08/21/2023	Expiration	1,300	2,490,462	1915.74	220,922				220,922		118,955			(220,922)			0010
.C082522 RTY EUR012/21/23|.C082522|RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	12/21/2023	12/21/2023	Expiration	175	385,516	2202.95	22,925				22,925		15,690			(22,925)			0010
.082522W RTY EUR007/21/23|.082522W|RTY EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	07/21/2023	07/21/2023	Exercise	172	315,911	1836.69	35,695		21,253		35,695		17,990			(14,442)			0010
.082522C NDX EUR003/21/23|.082522C|NDX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	03/21/2023	03/21/2023	Expiration	22	316,274	14376.09	10,427				10,427		10,373			(10,427)			0010
.082522V RTY EUR005/22/23|.082522V|RTY EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	05/22/2023	05/22/2023	Exercise	310	555,756	1792.76	63,144		813		63,144		32,480			(62,331)			0010
.082522H NDX EUR007/07/23|.082522H|NDX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	07/07/2023	07/07/2023	Exercise	33	399,599	12109.05	43,430		81,878		43,430		29,958			38,448			0010
.082522I NDX EUR007/21/23|.082522I|NDX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	07/21/2023	07/21/2023	Exercise	31	391,202	12619.41	36,369		76,754		36,369		27,425			40,385			0010

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.082522G NDX EUR006/21/23|.082522G|NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	06/21/2023	06/21/2023	Exercise	44	508,057	11546.76	64,749		109,182		64,749		39,278			44,433			0010
.082522E NDX EUR005/08/23|.082522E|NDX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	05/08/2023	05/08/2023	Exercise	22	268,130	12187.72	23,595		24,286		23,595		18,337			691			0010
.082422J SPX EUR006/07/23|.082422J|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/24/2022	06/07/2023	06/07/2023	Exercise	275	1,145,768	4160.68	93,687		29,423		93,687		66,137			(64,264)			0010
.082522F NDX EUR005/22/23|.082522F|NDX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	05/22/2023	05/22/2023	Exercise	59	710,023	12034.28	72,820		107,112		72,820		53,903			34,292			0010
.082522D NDX EUR004/10/23|.082522D|NDX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	04/10/2023	04/10/2023	Expiration	26	377,827	14531.81	12,249				12,249		12,119			(12,249)			0010
.082522Y RTY EUR008/07/23|.082522Y|RTY EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/07/2023	08/07/2023	Exercise	729	1,415,142	1941.21	113,666		12,922		113,666		65,329			(100,744)			0010
.082522X RTY EUR008/07/23|.082522X|RTY EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/07/2023	08/07/2023	Exercise	989	1,919,857	1941.21	122,043		17,530		122,043		64,891			(104,513)			0010
.082522O NDX EUR008/21/23|.082522O|NDX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/21/2023	08/21/2023	Exercise	116	1,495,303	12890.54	139,339		237,353		139,339		106,654			98,014			0010
.082522N NDX EUR008/21/23|.082522N|NDX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/21/2023	08/21/2023	Exercise	150	1,933,581	12890.54	160,980		306,923		160,980		120,523			145,943			0010
.082522M NDX EUR008/21/23|.082522M|NDX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/21/2023	08/21/2023	Exercise	111	1,430,850	12890.54	88,612		178,570		88,612		62,614			89,958			0010
.082522K NDX EUR008/07/23|.082522K|NDX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/07/2023	08/07/2023	Exercise	301	3,960,907	13159.16	308,441		676,859		308,441		249,261			368,418			0010
.082422H SPX EUR004/21/23|.082422H|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/24/2022	04/21/2023	04/21/2023	Expiration	423	1,860,979	4393.66	78,172				78,172		69,478			(78,172)			0010
.082522J NDX EUR008/07/23|.082522J|NDX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/07/2023	08/07/2023	Exercise	157	2,065,988	13159.16	101,274		210,524		101,274		76,621			109,250			0010
.B082422 SPX EUR006/07/23|.B082422|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/24/2022	06/07/2023	06/07/2023	Exercise	173	721,171	4160.68	62,038		18,519		62,038		44,431			(43,520)			0010
.082522L NDX EUR008/07/23|.082522L|NDX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/07/2023	08/07/2023	Exercise	185	2,434,445	13159.16	214,730		416,010		214,730		176,743			201,280			0010
.082422I SPX EUR005/22/23|.082422I|SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	08/24/2022	05/22/2023	05/22/2023	Exercise	285	1,134,347	3973.75	120,618		62,481		120,618		73,531			(58,137)			0010
.AC9072 SPX EUR009/07/23|.AC9072|SPX EURO 09/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/07/2023	Exercise	1,383	5,505,000	3979.87	471,966		651,866		471,966		141,888			179,900			0010
.Z090722 SPX EUR009/07/23|.Z090722|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/07/2023	Exercise	577	2,300,000	3979.87	107,336		206,770		107,336		19,267			99,433			0010
.AA9072 SPX EUR009/07/23|.AA9072|SPX EURO 09/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/07/2023	Exercise	1,096	4,365,000	3979.87	264,061		516,875		264,061		56,414			252,814			0010
.AI9072 SPX DIGITAL09/07|.AI9072|SPX DIGITAL 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	09/07/2022	09/07/2023	09/07/2023	Exercise	258	1,030,000	3979.87	80,546		131,943		80,546		8,751			51,397			0010
.AB9072 SPX EUR009/07/23|.AB9072|SPX EURO 09/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/07/2023	Exercise	1,780	7,085,000	3979.87	476,884		838,959		476,884		110,586			362,075			0010
.090822E PIMEFI EUR009/07|.090822E|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2022	09/07/2023	09/07/2023	Exercise	5,111	2,039,851	399.11	98,387		187,471		98,387		35,106			89,085			0010
.090822B PIMEFI EUR008/21|.090822B|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/08/2022	08/21/2023	08/21/2023	Exercise	2,138	890,028	416.29	48,084		38,612		48,084		25,674			(9,471)			0010

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.090822H PIMEFI EUR009/07I.090822H|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2022	09/07/2023	09/07/2023	Exercise	2,242	894,805	399.11	73,538		89,187		73,538		32,783			15,649			0010
.090822A PIMEFI EUR008/21I.090822A|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2022	08/21/2023	08/21/2023	Exercise	2,967	1,235,132	416.29	50,884		53,584		50,884		24,904			2,700			0010
.090822D PIMEFI EUR008/21I.090822D|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2022	08/21/2023	08/21/2023	Exercise	973	405,050	416.29	26,505		17,572		26,505		15,213			(8,932)			0010
.090822F PIMEFI EUR009/07I.090822F|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2022	09/07/2023	09/07/2023	Exercise	3,896	1,554,933	399.11	98,997		154,983		98,997		38,459			55,986			0010
.090822G PIMEFI EUR009/07I.090822G|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2022	09/07/2023	09/07/2023	Exercise	10,210	4,074,913	399.11	284,859		406,154		284,859		116,333			121,295			0010
.090822C PIMEFI EUR008/21I.090822C|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	09/08/2022	08/21/2023	08/21/2023	Exercise	5,549	2,309,993	416.29	135,618		100,215		135,618		74,501			(35,403)			0010
.U092122 SPX EUR009/21/23I.U092122|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	09/21/2023	Exercise	823	3,119,984	3789.93	190,008		395,924		190,008		(10,001)			205,916			0010
.V092122 SPX EUR009/21/23I.V092122|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	09/21/2023	Exercise	2,538	9,620,017	3789.93	647,426		1,370,865		647,426		(28,624)			723,439			0010
.T092122 SPX EUR009/21/23I.T092122|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	09/21/2023	Exercise	935	3,544,987	3789.93	165,906		325,078		165,906		(10,763)			159,172			0010
.W092122 SPX EUR009/21/23I.W092122|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	09/21/2023	Exercise	614	2,330,011	3789.93	160,537		332,030		160,537		(6,896)			171,493			0010
.Y092122 SPX EUR009/21/23I.Y092122|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	09/21/2023	Exercise	369	1,400,000	3789.93	136,080		199,502		136,080		3,125			63,422			0010
.X092122 SPX EUR009/21/23I.X092122|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/21/2022	09/21/2023	09/21/2023	Exercise	1,058	4,010,011	3789.93	322,805		571,432		322,805		(8,679)			248,627			0010
.AF9212 SPX DIGITAL09/21I.AF9212|SPX DIGITAL 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/21/2022	09/21/2023	09/21/2023	Exercise	552	2,095,000	3789.93	155,659		260,409		155,659		(4,770)			104,750			0010
.092622E NDX EUR009/21/23I.092622E|NDX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/26/2022	09/21/2023	09/21/2023	Exercise	250	2,909,448	11637.79	208,080		533,303		208,080		44,999			325,223			0010
.092622M RTY EUR009/07/23I.092622M|RTY EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/26/2022	09/07/2023	09/07/2023	Exercise	620	1,135,840	1832	60,624		14,731		60,624		(11,123)			(45,893)			0010
.092622F NDX EUR009/21/23I.092622F|NDX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/26/2022	09/21/2023	09/21/2023	Exercise	116	1,349,984	11637.79	107,877		293,622		107,877		25,958			185,745			0010
.092622A NDX EUR009/07/23I.092622A|NDX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/26/2022	09/07/2023	09/07/2023	Exercise	108	1,324,014	12259.39	48,536		130,548		48,536		13,188			82,012			0010
.092622C NDX EUR009/07/23I.092622C|NDX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/26/2022	09/07/2023	09/07/2023	Exercise	148	1,814,390	12259.39	114,343		398,442		114,343		43,145			284,098			0010
.092622B NDX EUR009/07/23I.092622B|NDX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/26/2022	09/07/2023	09/07/2023	Exercise	259	3,175,182	12259.39	167,954		517,236		167,954		55,453			349,282			0010
.092622K RTY EUR009/07/23I.092622K|RTY EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/26/2022	09/07/2023	09/07/2023	Exercise	778	1,425,296	1832	58,062		18,485		58,062		(11,968)			(39,578)			0010
.092622O RTY EUR009/21/23I.092622O|RTY EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/26/2022	09/21/2023	09/21/2023	Exercise	1,399	2,465,262	1762.16	155,597		27,513		155,597		(32,724)			(128,084)			0010
.092622L RTY EUR009/07/23I.092622L|RTY EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/26/2022	09/07/2023	09/07/2023	Exercise	786	1,439,952	1832	68,005		18,675		68,005		(13,471)			(49,330)			0010
.092622D NDX EUR009/21/23I.092622D|NDX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/26/2022	09/21/2023	09/21/2023	Exercise	174	2,024,975	11637.79	112,722		264,259		112,722		19,160			151,537			0010

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.092622N RTY EUR009/21/23|.092622N|RTY EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	09/26/2022	09/21/2023	09/21/2023	Exercise	565	995,620	1762.16	47,663		11,111		47,663		(9,952)			(36,552)			0010
.R100722 SPX EUR010/09/23|.R100722|SPX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2023	10/09/2023	Exercise	1,726	6,285,000	3639.66	394,070		815,797		394,070		(79,583)			421,727			0010
.T100722 SPX EUR010/09/23|.T100722|SPX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2023	10/09/2023	Exercise	798	2,905,000	3639.66	257,093		555,513		257,093		(51,975)			298,421			0010
.Q100722 SPX EUR010/09/23|.Q100722|SPX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2023	10/09/2023	Exercise	886	3,225,000	3639.66	162,218		319,916		162,218		(31,410)			157,699			0010
.S100722 SPX EUR010/09/23|.S100722|SPX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2023	10/09/2023	Exercise	2,809	10,225,000	3639.66	735,178		1,585,894		735,178		(150,063)			850,716			0010
.Y100722 SPX DIGITAL10/09|.Y100722|SPX DIGITAL 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/07/2022	10/09/2023	10/09/2023	Exercise	460	1,675,000	3639.66	125,625		214,903		125,625		(16,216)			89,278			0010
.101122F PIMEFI EUR009/21|.101122F|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	10/11/2022	09/21/2023	09/21/2023	Exercise	9,749	3,710,079	380.56	206,484		419,207		206,484		(20,169)			212,723			0010
.101122C PIMEFI EUR009/07|.101122C|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	10/11/2022	09/07/2023	09/07/2023	Exercise	1,954	779,861	399.11	32,358		77,730		32,358		(278)			45,372			0010
.101122G PIMEFI EUR010/09|.101122G|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	10/11/2022	10/09/2023	10/09/2023	Exercise	5,591	2,035,180	364.01	94,432		194,790		94,432		(12,084)			100,358			0010
.101122H PIMEFI EUR010/09|.101122H|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	10/11/2022	10/09/2023	10/09/2023	Exercise	10,975	3,995,010	364.01	270,644		626,782		270,644		(34,666)			356,139			0010
.101122D PIMEFI EUR009/21|.101122D|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	10/11/2022	09/21/2023	09/21/2023	Exercise	3,876	1,475,051	380.56	57,016		138,645		57,016		(6,426)			81,629			0010
.101122E PIMEFI EUR009/21|.101122E|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUIISFPU8MPR08K5P83	10/11/2022	09/21/2023	09/21/2023	Exercise	4,244	1,615,097	380.56	76,604		182,492		76,604		(7,782)			105,888			0010
.102022C MXEF EUR008/21/2|.102022C|MXEF EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/20/2022	08/21/2023	08/21/2023	Expiration	1,580	1,567,202	991.9	45,962				45,962		(27,285)			(45,962)			0010
.102022D MXEF EUR009/07/2|.102022D|MXEF EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/20/2022	09/07/2023	09/07/2023	Exercise	2,274	2,175,104	956.51	90,187		38,840		90,187		(35,334)			(51,347)			0010
.102022E MXEF EUR009/21/2|.102022E|MXEF EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/20/2022	09/21/2023	09/21/2023	Exercise	1,345	1,253,648	932.08	63,148		32,508		63,148		(20,800)			(30,640)			0010
.102022F MXEF EUR010/09/2|.102022F|MXEF EURO 10/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/20/2022	10/09/2023	10/09/2023	Exercise	1,522	1,366,360	897.74	89,418		57,349		89,418		(24,379)			(32,069)			0010
.102022B MXEF EUR008/07/2|.102022B|MXEF EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/20/2022	08/07/2023	08/07/2023	Exercise	2,234	2,237,999	1001.79	58,866		32,438		58,866		(39,764)			(26,428)			0010
.102022A MXEF EUR007/21/2|.102022A|MXEF EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/20/2022	07/21/2023	07/21/2023	Exercise	1,192	1,180,902	990.69	33,948		28,477		33,948		(21,294)			(5,471)			0010
.M102122 SPX EUR010/23/23|.M102122|SPX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2023	10/23/2023	Exercise	515	1,935,000	3752.75	98,492		199,499		98,492		(12,147)			101,008			0010
.O102122 SPX EUR010/23/23|.O102122|SPX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2023	10/23/2023	Exercise	2,137	8,020,000	3752.75	591,074		992,234		591,074		(61,441)			401,160			0010
.V102122 SPX DIGITAL10/23|.V102122|SPX DIGITAL 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2023	10/23/2023	Exercise	539	2,025,000	3752.75	167,063		288,765		167,063		(14,099)			121,703			0010
.P102122 SPX EUR010/23/23|.P102122|SPX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2023	10/23/2023	Exercise	667	2,505,000	3752.75	234,218		309,918		234,218		(17,202)			75,701			0010
.N102122 SPX EUR010/23/23|.N102122|SPX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	10/21/2022	10/23/2023	10/23/2023	Exercise	871	3,270,000	3752.75	221,379		404,564		221,379		(24,573)			183,185			0010

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.102622M RTY EURO10/23/23|.102622M|RTY EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/23/2023	10/23/2023	Expiration	608	1,059,282	1742.24	63,208				63,208		5,003			(63,208)			0010
.102622N RTY EURO10/23/23|.102622N|RTY EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/23/2023	10/23/2023	Expiration	1,444	2,515,795	1742.24	240,065				240,065		29,812			(240,065)			0010
.102622A NDX EURO10/09/23|.102622A|NDX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/09/2023	10/09/2023	Exercise	107	1,181,223	11039.47	65,740		123,556		65,740		6,616			57,816			0010
.102622E NDX EURO10/23/23|.102622E|NDX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/23/2023	10/23/2023	Exercise	146	1,651,308	11310.33	133,158		291,125		133,158		22,748			157,968			0010
.102622D NDX EURO10/23/23|.102622D|NDX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/23/2023	10/23/2023	Exercise	89	1,006,619	11310.33	57,652		116,466		57,652		7,624			58,814			0010
.102622K RTY EURO10/09/23|.102622K|RTY EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/09/2023	10/09/2023	Exercise	599	1,019,588	1702.15	74,564		32,253		74,564		5,275			(42,311)			0010
.102622L RTY EURO10/09/23|.102622L|RTY EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/09/2023	10/09/2023	Exercise	1,348	2,294,498	1702.15	229,106		72,582		229,106		23,268			(156,524)			0010
.102622F NDX EURO10/23/23|.102622F|NDX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/23/2023	10/23/2023	Exercise	196	2,216,825	11310.33	206,104		475,286		206,104		40,956			269,182			0010
.102622B NDX EURO10/09/23|.102622B|NDX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/09/2023	10/09/2023	Exercise	189	2,086,460	11039.47	168,386		339,049		168,386		22,587			170,663			0010
.102622C NDX EURO10/09/23|.102622C|NDX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/09/2023	10/09/2023	Exercise	270	2,980,657	11039.47	278,041		584,210		278,041		42,885			306,169			0010
.X110722 SPX EURO11/07/23|.X110722|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	11/07/2023	Exercise	1,134	4,320,000	3806.8	309,614		648,636		309,614		(12,260)			339,021			0010
.AG11072 SPX DIGITAL11/07|.AG11072|SPX DIGITAL 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770XOHC3ZE78	11/07/2022	11/07/2023	11/07/2023	Exercise	1,192	4,540,000	3806.8	405,876		700,068		405,876		(19,555)			294,192			0010
.Y110722 SPX EURO11/07/23|.Y110722|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	11/07/2023	Exercise	2,881	10,970,000	3806.8	875,735		1,647,114		875,735		(27,051)			771,379			0010
.W110722 SPX EURO11/07/23|.W110722|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	11/07/2023	Exercise	877	3,340,000	3806.8	179,391		360,383		179,391		(10,304)			180,991			0010
.Z110722 SPX EURO11/07/23|.Z110722|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	11/07/2023	Exercise	1,274	4,850,000	3806.8	469,674		728,213		469,674		2,984			258,539			0010
.111022E PIMEFI EURO10/23|.111022E|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	10/23/2023	10/23/2023	Exercise	1,115	415,036	372.23	42,693		40,263		42,693		8,305			(2,431)			0010
.111022D PIMEFI EURO10/23|.111022D|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	10/23/2023	10/23/2023	Exercise	4,083	1,519,815	372.23	132,861		147,437		132,861		23,530			14,576			0010
.111022J PIMEFI EURO11/07|.111022J|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	11/07/2023	11/07/2023	Exercise	1,561	585,078	374.81	63,767		81,796		63,767		13,901			18,030			0010
.111022F PIMEFI EURO11/07|.111022F|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	11/07/2023	11/07/2023	Exercise	3,829	1,435,147	374.81	85,808		149,829		85,808		12,751			64,021			0010
.111022C PIMEFI EURO10/23|.111022C|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	10/23/2023	10/23/2023	Exercise	3,506	1,305,038	372.23	111,561		126,602		111,561		19,565			15,041			0010
.111022H PIMEFI EURO11/07|.111022H|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	11/07/2023	11/07/2023	Exercise	3,308	1,239,871	374.81	110,719		173,339		110,719		20,434			62,620			0010
.111022B PIMEFI EURO10/23|.111022B|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	10/23/2023	10/23/2023	Exercise	4,392	1,634,834	372.23	131,101		158,595		131,101		22,182			27,494			0010
.111022G PIMEFI EURO11/07|.111022G|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	11/07/2023	11/07/2023	Exercise	2,788	1,044,970	374.81	85,341		146,091		85,341		15,147			60,751			0010

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.111022A PIMEFI EUR010/23|.111022A|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2022	10/23/2023	10/23/2023	Exercise	3,815	1,420,057	372.23	80,497		135,776		80,497		11,344			55,279			0010
.111022I PIMEFI EUR011/07|.111022I|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	11/10/2022	11/07/2023	11/07/2023	Exercise	6,003	2,249,984	374.81	206,323		314,557		206,323		38,581			108,234			0010
.S112122 SPX EUR011/21/23|.S112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	11/21/2023	Exercise	924	3,650,000	3949.94	298,132		543,581		298,132		48,677			245,449			0010
.T112122 SPX EUR011/21/23|.T112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	11/21/2023	Exercise	1,124	4,440,000	3949.94	421,924		661,233		421,924		83,947			239,309			0010
.Z112122 SPX DIGITAL11/21|.Z112122|SPX DIGITAL 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	11/21/2022	11/21/2023	11/21/2023	Exercise	506	2,000,000	3949.94	177,600		297,800		177,600		9,919			120,200			0010
.Q112122 SPX EUR011/21/23|.Q112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	11/21/2023	Exercise	805	3,180,000	3949.94	232,331		473,586		232,331		33,154			241,255			0010
.R112122 SPX EUR011/21/23|.R112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	11/21/2023	Exercise	1,860	7,350,000	3949.94	577,026		1,094,608		577,026		88,668			517,582			0010
.P112122 SPX EUR011/21/23|.P112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	11/21/2023	Exercise	515	2,035,000	3949.94	114,687		223,848		114,687		13,737			109,162			0010
.112322A NDX EUR011/07/23|.112322A|NDX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/07/2023	11/07/2023	Exercise	178	1,953,906	10977	167,856		296,603		167,856		33,129			128,748			0010
.112322K RTY EUR011/21/23|.112322K|RTY EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2023	11/21/2023	Expiration	1,340	2,464,448	1839.14	199,553				199,553		47,296			(199,553)			0010
.112322J RTY EUR011/07/23|.112322J|RTY EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/07/2023	11/07/2023	Expiration	1,630	2,949,990	1809.81	292,683				292,683		72,268			(292,683)			0010
.112322I RTY EUR011/07/23|.112322I|RTY EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/07/2023	11/07/2023	Expiration	757	1,370,026	1809.81	106,048				106,048		22,420			(106,048)			0010
.112322D NDX EUR011/21/23|.112322D|NDX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2023	11/21/2023	Exercise	270	3,119,432	11553.45	313,932		710,918		313,932		92,201			396,986			0010
.112322C NDX EUR011/21/23|.112322C|NDX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2023	11/21/2023	Exercise	118	1,363,307	11553.45	103,822		210,631		103,822		26,180			106,809			0010
.112322B NDX EUR011/07/23|.112322B|NDX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/07/2023	11/07/2023	Exercise	379	4,160,283	10977	489,520		946,882		489,520		115,845			457,362			0010
.112322L RTY EUR011/21/23|.112322L|RTY EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2023	11/21/2023	Expiration	750	1,379,355	1839.14	138,413				138,413		37,517			(138,413)			0010
.AN11282 SPX DIGITAL09/21|.AN11282|SPX DIGITAL 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G56SEF7VJP5I70UK5573	11/28/2022	09/21/2023	09/21/2023	Exercise	279	1,058,186	3789.93	90,284		129,310		90,284		10,620			39,026			0010
.AM11282 SPX DIGITAL09/07|.AM11282|SPX DIGITAL 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G56SEF7VJP5I70UK5573	11/28/2022	09/07/2023	09/07/2023	Exercise	323	1,287,249	3979.87	107,332		170,432		107,332		14,594			63,100			0010
.AL11282 SPX DIGITAL06/07|.AL11282|SPX DIGITAL 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G56SEF7VJP5I70UK5573	11/28/2022	06/07/2023	06/07/2023	Exercise	114	474,650	4160.68	32,381		61,610		32,381		10,060			29,228			0010
.AO11282 SPX DIGITAL10/09|.AO11282|SPX DIGITAL 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G56SEF7VJP5I70UK5573	11/28/2022	10/09/2023	10/09/2023	Exercise	141	514,248	3639.66	53,699		72,766		53,699		5,672			19,067			0010
.Q120722 SPX EUR012/07/23|.Q120722|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G56SEF7VJP5I70UK5573	12/07/2022	12/07/2023	12/07/2023	Exercise	785	3,090,000	3933.92	167,107		322,595		167,107		15,635			155,488			0010
.U120722 SPX EUR012/07/23|.U120722|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G56SEF7VJP5I70UK5573	12/07/2022	12/07/2023	12/07/2023	Exercise	3,488	13,725,000	3933.92	1,050,786		2,265,997		1,050,786		123,890			1,215,211			0010
.T120722 SPX EUR012/07/23|.T120722|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G56SEF7VJP5I70UK5573	12/07/2022	12/07/2023	12/07/2023	Exercise	943	3,710,000	3933.92	254,395		524,220		254,395		27,732			269,826			0010

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.V120722 SPX EUR012/07/23|.V120722|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	12/07/2023	Exercise	1,183	4,655,000	3933.92	460,100		771,120		460,100		76,552			311,020			0010
.121522J PIMEFI EUR012/07|.121522J|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/15/2022	12/07/2023	12/07/2023	Exercise	12,642	4,900,166	387.61	369,652		751,314		369,652		65,619			381,662			0010
.121522I PIMEFI EUR012/07|.121522I|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/15/2022	12/07/2023	12/07/2023	Exercise	2,786	1,079,881	387.61	71,154		154,094		71,154		12,016			82,939			0010
.121522F PIMEFI EUR011/21|.121522F|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/15/2022	11/21/2023	11/21/2023	Exercise	4,972	1,934,953	389.17	138,420		258,544		138,420		24,897			120,124			0010
.121522E PIMEFI EUR011/21|.121522E|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/15/2022	11/21/2023	11/21/2023	Exercise	2,775	1,079,947	389.17	55,583		112,748		55,583		9,838			57,165			0010
.121522H PIMEFI EUR012/07|.121522H|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/15/2022	12/07/2023	12/07/2023	Exercise	3,264	1,265,159	387.61	67,924		135,750		67,924		11,720			67,826			0010
.121522G PIMEFI EUR011/21|.121522G|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/15/2022	11/21/2023	11/21/2023	Exercise	5,203	2,024,852	389.17	153,853		270,556		153,853		28,757			116,703			0010
.Q122122 SPX EUR012/21/23|.Q122122|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/21/2023	Exercise	725	2,815,000	3878.44	258,699		630,226		258,699		16,347			371,527			0010
.P122122 SPX EUR012/21/23|.P122122|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/21/2023	Exercise	2,338	9,070,000	3878.44	653,947		1,368,671		653,947		31,096			714,724			0010
.O122122 SPX EUR012/21/23|.O122122|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/21/2023	Exercise	1,254	4,865,000	3878.44	310,874		623,209		310,874		13,698			312,335			0010
.L122122 SPX EUR012/21/23|.L122122|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/21/2023	Exercise	438	1,700,000	3878.44	88,570		169,490		88,570		3,020			80,920			0010
.V122122 SPX DIGITAL12/21|.V122122|SPX DIGITAL 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL77OXOHC3ZE78	12/21/2022	12/21/2023	12/21/2023	Exercise	990	3,840,000	3878.44	301,824		496,128		301,824		12,168			194,304			0010
.AA1272 SPX DIGITAL12/07|.AA1272|SPX DIGITAL 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL77OXOHC3ZE78	12/07/2022	12/07/2023	12/07/2023	Exercise	786	3,095,000	3933.92	300,215		492,105		300,215		21,749			191,890			0010
.122722K RTY EUR012/07/23|.122722K|RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/07/2023	12/07/2023	Exercise	1,980	3,577,662	1806.9	268,528		121,475		268,528		(3,372)			(147,053)			0010
.122722E NDX EUR012/21/23|.122722E|NDX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/21/2023	12/21/2023	Exercise	257	2,887,621	11235.88	218,429		577,500		218,429		(5,632)			359,070			0010
.122722A NDX EUR012/07/23|.122722A|NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/07/2023	12/07/2023	Exercise	157	1,805,090	11497.39	84,554		209,611		84,554		(1,770)			125,057			0010
.122722L RTY EUR012/21/23|.122722L|RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/21/2023	12/21/2023	Exercise	702	1,247,412	1776.94	76,862		168,568		76,862		(604)			91,706			0010
.122722B NDX EUR012/07/23|.122722B|NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/07/2023	12/07/2023	Exercise	94	1,080,755	11497.39	67,365		189,340		67,365		(1,727)			121,974			0010
.122722M RTY EUR012/21/23|.122722M|RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/21/2023	12/21/2023	Exercise	1,213	2,155,428	1776.94	166,569		291,272		166,569		(2,131)			124,702			0010
.122722C NDX EUR012/07/23|.122722C|NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/07/2023	12/07/2023	Exercise	311	3,575,688	11497.39	251,848		777,363		251,848		(7,140)			525,515			0010
.122722D NDX EUR012/21/23|.122722D|NDX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/21/2023	12/21/2023	Exercise	163	1,831,448	11235.88	109,691		259,576		109,691		(2,416)			149,885			0010
.122722J RTY EUR012/07/23|.122722J|RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/07/2023	12/07/2023	Exercise	740	1,337,106	1806.9	78,166		45,400		78,166		(771)			(32,766)			0010
.122922E MXEF EUR012/21/2|.122922E|MXEF EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL77OXOHC3ZE78	12/29/2022	12/21/2023	12/21/2023	Exercise	1,631	1,554,310	952.98	126,109		73,950		126,109		11,830			(52,159)			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
.122922C MXEF EURO11/21/2|.122922C|MXEF EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	12/29/2022	11/21/2023	11/21/2023	Exercise	1,508	1,404,023	931.05	132,493		86,589		132,493		10,958			(45,904)			0010
.122922D MXEF EURO12/07/2|.122922D|MXEF EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	12/29/2022	12/07/2023	12/07/2023	Exercise	2,054	1,969,314	958.77	167,873		23,313		167,873		17,102			(144,561)			0010
.122922A MXEF EURO10/23/2|.122922A|MXEF EURO 10/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	12/29/2022	10/23/2023	10/23/2023	Exercise	1,593	1,378,009	865.04	142,207		83,871		142,207		7,279			(58,336)			0010
.122922B MXEF EURO11/07/2|.122922B|MXEF EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	12/29/2022	11/07/2023	11/07/2023	Exercise	1,419	1,273,354	897.36	126,646		89,823		126,646		7,606			(36,823)			0010
.011223B PIMEFI EURO12/21|.011223B|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	12/21/2023	12/21/2023	Exercise	8,129	3,085,037	379.51		258,827	506,843		258,827					248,016			0010
.011223A PIMEFI EURO12/21|.011223A|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/12/2023	12/21/2023	12/21/2023	Exercise	6,271	2,379,907	379.51		157,402	282,948		157,402					125,545			0010
.E012623 SPX DIGITAL11/21|.E012623|SPX DIGITAL 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2023	11/21/2023	11/21/2023	Exercise	182	720,272	3949.94		81,535	119,493		81,535					37,958			0010
.022123V EEJ EURO02/21/24,.022123V,EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2023	02/21/2024	02/21/2023	Sale	35,695		139.654		1,330,273	1,330,273		1,330,273								0010
.022123W EEJ EURO02/21/24,.022123W,EEJ EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	JP Morgan Chase Bank N.A. 7H6GLXDRUGQFU57RNE97	02/21/2023	02/21/2024	02/21/2023	Sale	34,118		140.101		(332,162)	(332,162)		(332,162)								0010
.032923N SPX EURO07/21/23|.032923N|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/29/2023	07/21/2023	07/21/2023	Exercise	1,670	6,680,006	3998.95		330,931	897,678		330,931					566,747			0010
.032923M SPX EURO07/21/23|.032923M|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/29/2023	07/21/2023	07/21/2023	Exercise	932	3,729,981	3998.95		178,526	490,864		178,526					312,337			0010
.032923P SPX DIGITAL08/21|.032923P|SPX DIGITAL 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/29/2023	08/21/2023	08/21/2023	Exercise	558	2,309,992	4137.99		164,472	297,065		164,472					132,593			0010
Adj														11,131										
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants												59,773,300	2,169,805	73,200,605		61,943,105	XXX	23,382,543			11,246,373			XXX
.F012623 SPX DIGITAL09/07|.F012623|SPX DIGITAL 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2023	09/07/2023	09/07/2023	Expiration	132	446,541	3382.89		8,038			8,038					(8,038)			0010
.G012623 SPX DIGITAL09/21|.G012623|SPX DIGITAL 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/26/2023	09/21/2023	09/21/2023	Expiration	153	493,790	3221.44		7,209			7,209					(7,209)			0010
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options													15,247			15,247	XXX				(15,247)			XXX
0219999999. Subtotal - Purchased Options - Hedging Other												59,773,300	2,185,052	73,200,605		61,958,352	XXX	23,382,543			11,231,126			XXX
0289999999. Subtotal - Purchased Options - Replications																	XXX							XXX
0359999999. Subtotal - Purchased Options - Income Generation																	XXX							XXX
.P010722 SPX EURO01/09/23|.P010722|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/09/2023	01/09/2023	Expiration	390	1,825,000	4677.03	127,823				127,823		127,823			(127,823)			0010
.N010722 SPX EURO01/09/23|.N010722|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/09/2023	01/09/2023	Expiration	525	2,460,000	4677.03	145,288				145,288		145,288			(145,288)			0010
.W010722 SPX DIGITAL01/09|.W010722|SPX DIGITAL 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/07/2022	01/09/2023	01/09/2023	Expiration	288	1,350,000	4677.03	81,135				81,135		81,135			(81,135)			0010
.M010722 SPX EURO01/09/23|.M010722|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/09/2023	01/09/2023	Expiration	845	3,955,000	4677.03	158,596				158,596		158,595			(158,596)			0010
.O010722 SPX EURO01/09/23|.O010722|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/09/2023	01/09/2023	Expiration	1,953	9,135,000	4677.03	587,563				587,563		587,563			(587,563)			0010
PIMEFI .010923D	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2022	01/09/2023	01/09/2023	Expiration	5,628	2,744,944	487.73	107,664				107,664		107,664			(107,664)			0010
PIMEFI .010923E	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/10/2022	01/09/2023	01/09/2023	Expiration	7,812	3,810,147	487.73	244,906				244,906		244,906			(244,906)			0010
.X012122 SPX DIGITAL01/23|.X012122|SPX DIGITAL 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/21/2022	01/23/2023	01/23/2023	Expiration	258	1,135,000	4397.94	70,824				70,824		70,633			(70,824)			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
.0012122 SPX EUR001/23/23|.0012122|SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	01/23/2023	Expiration	987	4,344,989	4397.94	291,550				291,550		291,373			(291,550)			0010
.P012122 SPX EUR001/23/23|.P012122|SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	01/23/2023	Expiration	503	2,214,979	4397.94	129,578				129,578		129,489			(129,578)			0010
.R012122 SPX EUR001/23/23|.R012122|SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	01/23/2023	Expiration	276	1,215,019	4397.94	86,873				86,873		86,823			(86,873)			0010
.0012122 SPX EUR001/23/23|.0012122|SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	01/23/2023	Expiration	552	2,429,994	4397.94	95,985				95,985		95,893			(95,985)			0010
.012522C NDX EUR001/09/23|.012522C|NDX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/09/2023	01/09/2023	Expiration	198	3,087,254	15592.19	113,703				113,703		113,703			(113,703)			0010
.012522I RTY EUR001/09/23|.012522I|RTY EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/09/2023	01/09/2023	Expiration	766	1,669,734	2179.81	60,338				60,338		60,338			(60,338)			0010
.012522J RTY EURO 01/09/2|.012522J|RTY EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/09/2023	01/09/2023	Expiration	1,101	2,399,971	2179.81	108,768				108,768		108,768			(108,768)			0010
.012522D NDX EUR001/09/23|.012522D|NDX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/09/2023	01/09/2023	Expiration	241	3,757,718	15592.19	169,534				169,534		169,534			(169,534)			0010
.012522E NDX EUR001/23/23|.012522E|NDX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/23/2023	01/23/2023	Expiration	159	2,295,706	14438.4	156,389				156,389		156,389			(156,389)			0010
.012522K RTY EURO 01/23/2|.012522K|RTY EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/23/2023	01/23/2023	Expiration	1,323	2,630,018	1987.92	178,552				178,552		178,019			(178,552)			0010
.012722E MXEF EUR001/09/2|.012722E|MXEF EURO 01/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/27/2022	01/09/2023	01/09/2023	Expiration	1,701	2,085,596	1226.1	103,880				103,880		103,880			(103,880)			0010
.012722F MXEF EUR001/23/2|.012722F|MXEF EURO 01/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/27/2022	01/23/2023	01/23/2023	Expiration	948	1,179,606	1244.31	55,012				55,012		55,004			(55,012)			0010
.N020722 SPX EUR002/07/23|.N020722|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2023	02/07/2023	Expiration	1,350	6,055,018	4483.87	372,988				372,988		372,046			(372,988)			0010
.R020722 SPX EUR002/07/23|.R020722|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2023	02/07/2023	Expiration	481	2,160,015	4483.87	178,632				178,632		178,264			(178,632)			0010
.Z020722 SPX DIGITAL02/07|.Z020722|SPX DIGITAL 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL77OX0HC3ZE78	02/07/2022	02/07/2023	02/07/2023	Expiration	199	895,000	4483.87	55,669				55,669		55,215			(55,669)			0010
.0020722 SPX EUR002/07/23|.0020722|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2023	02/07/2023	Expiration	2,850	12,780,016	4483.87	844,758				844,758		842,735			(844,758)			0010
.M020722 SPX EUR002/07/23|.M020722|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2023	02/07/2023	Expiration	1,107	4,964,989	4483.87	204,062				204,062		203,375			(204,062)			0010
.020822H PIMEFI EURO 02/0|.020822H|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	02/07/2023	02/07/2023	Expiration	4,784	2,215,231	463.05	100,033				100,033		100,018			(100,033)			0010
.0208221 PIMEFI EURO 02/0|.0208221|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	02/07/2023	02/07/2023	Expiration	4,265	1,974,908	463.05	125,092				125,092		125,078			(125,092)			0010
.020822E PIMEFI EURO 01/2|.020822E|PIMEFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	01/23/2023	01/23/2023	Expiration	2,442	1,120,145	458.7	43,712				43,712		43,711			(43,712)			0010
.020822G PIMEFI EURO 01/2|.020822G|PIMEFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	01/23/2023	01/23/2023	Expiration	4,229	1,939,842	458.7	142,010				142,010		142,009			(142,010)			0010
.020822J PIMEFI EURO 02/0|.020822J|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	02/07/2023	02/07/2023	Expiration	8,055	3,729,868	463.05	255,505				255,505		255,478			(255,505)			0010
.020822F PIMEFI EURO 01/2|.020822F|PIMEFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	01/23/2023	01/23/2023	Expiration	2,736	1,255,003	458.7	72,367				72,367		72,367			(72,367)			0010

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.0022222 SPX EUR002/21/23|.0022222|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	02/22/2022	02/21/2023	02/21/2023	Expiration	534	2,299,990	4304.76	147,430				147,430		144,200			(147,430)			0010
.Y022222 SPX DIGITAL02/21|.Y022222|SPX DIGITAL 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	02/22/2022	02/21/2023	02/21/2023	Expiration	254	1,095,000	4304.76	72,708				72,708		67,581			(72,708)			0010
.P022222 SPX EUR002/21/23|.P022222|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	02/22/2022	02/21/2023	02/21/2023	Expiration	680	2,929,992	4304.76	123,646				123,646		119,817			(123,646)			0010
.R022222 SPX EUR002/21/23|.R022222|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	02/22/2022	02/21/2023	02/21/2023	Expiration	2,705	11,645,022	4304.76	808,163				808,163		791,649			(808,163)			0010
.022422H RTY EUR002/07/23|.022422H|RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	02/24/2022	02/07/2023	02/07/2023	Expiration	753	1,515,488	2012.6	69,991				69,991		68,964			(69,991)			0010
.022422D NDX EUR002/21/23|.022422D|NDX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	02/24/2022	02/21/2023	02/21/2023	Expiration	118	1,636,723	13870.53	114,547				114,547		114,422			(114,547)			0010
.022422B NDX EUR002/07/23|.022422B|NDX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	02/24/2022	02/07/2023	02/07/2023	Expiration	352	5,129,080	14571.25	274,996				274,996		274,985			(274,996)			0010
.022422J RTY EUR002/21/23|.022422J|RTY EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	02/24/2022	02/21/2023	02/21/2023	Expiration	970	1,920,765	1980.17	113,325				113,325		107,884			(113,325)			0010
.022422C NDX EUR002/21/23|.022422C|NDX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	02/24/2022	02/21/2023	02/21/2023	Expiration	156	2,163,803	13870.53	115,691				115,691		115,528			(115,691)			0010
.022422A NDX EUR002/07/23|.022422A|NDX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	02/24/2022	02/07/2023	02/07/2023	Expiration	189	2,753,966	14571.25	112,869				112,869		112,863			(112,869)			0010
.022422I RTY EUR002/07/23|.022422I|RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	02/24/2022	02/07/2023	02/07/2023	Expiration	1,344	2,704,934	2012.6	162,355				162,355		160,510			(162,355)			0010
.022422K RTY EUR002/21/23|.022422K|RTY EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	02/24/2022	02/21/2023	02/21/2023	Expiration	530	1,049,490	1980.17	74,810				74,810		71,821			(74,810)			0010
.030822B PIMEFI EUR002/21|.030822B|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	03/08/2022	02/21/2023	02/21/2023	Expiration	7,637	3,429,853	449.11	189,092				189,092		188,599			(189,092)			0010
.030822A PIMEFI EUR002/21|.030822A|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	03/08/2022	02/21/2023	02/21/2023	Expiration	3,507	1,575,029	449.11	58,006				58,006		57,783			(58,006)			0010
.040822K SPX EUR001/23/23|.040822K|SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	01/23/2023	01/23/2023	Expiration	124	547,416	4397.94	37,288				37,288		37,266			(37,288)			0010
.040822D SPX EUR001/23/23|.040822D|SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	04/08/2022	01/23/2023	01/23/2023	Expiration	149	656,464	4397.94	61,492				61,492		61,465			(61,492)			0010
.041222A MXEF EUR002/07/2|.041222A|MXEF EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	02/07/2023	02/07/2023	Expiration	1,981	2,415,493	1219.33	75,536				75,536		75,265			(75,536)			0010
.041222B MXEF EUR002/21/2|.041222B|MXEF EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	02/21/2023	02/21/2023	Expiration	1,363	1,644,637	1206.63	59,999				59,999		59,521			(59,999)			0010
.082522A NDX EUR002/07/23|.082522A|NDX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	08/25/2022	02/07/2023	02/07/2023	Expiration	83	1,209,414	14571.25	27,704				27,704		27,701			(27,704)			0010
.082522U RTY EUR002/21/23|.082522U|RTY EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	08/25/2022	02/21/2023	02/21/2023	Expiration	187	370,292	1980.17	21,877				21,877		20,825			(21,877)			0010
.082522B NDX EUR002/21/23|.082522B|NDX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	08/25/2022	02/21/2023	02/21/2023	Expiration	51	707,397	13870.53	28,508				28,508		28,454			(28,508)			0010
.082522T RTY EUR002/07/23|.082522T|RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	08/25/2022	02/07/2023	02/07/2023	Expiration	201	404,533	2012.6	19,491				19,491		19,215			(19,491)			0010
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants												8,238,313				8,238,313	XXX	8,189,434			(8,238,313)			XXX
0429999999. Subtotal - Purchased Options - Other												8,238,313				8,238,313	XXX	8,189,434			(8,238,313)			XXX
0439999999. Total Purchased Options - Call Options and Warrants												68,011,613	2,169,805	73,200,605		70,181,418	XXX	31,571,977			3,008,060			XXX
0449999999. Total Purchased Options - Put Options													15,247			15,247	XXX				(15,247)			XXX
0459999999. Total Purchased Options - Caps																	XXX							XXX

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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												68,011,613	2,185,052	73,200,605		70,196,665	XXX	31,571,977			2,992,813			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
.032923Q SPX EUR007/21/23|.032923Q|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2023	07/21/2023	07/21/2023	Sale	548	2,395,011	4366.85		(20,255)	(101,509)		(20,255)					(81,254)			0010
.032923R SPX EUR007/21/23|.032923R|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/29/2023	07/21/2023	07/21/2023	Expiration	1,224	5,880,016	4802.74		(2,323)			(2,323)					2,323			0010
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants													(22,578)	(101,509)		(22,578)	XXX				(78,931)			XXX
.AY12212 SPX EUR012/21/23|.AY12212|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	12/21/2021	12/21/2023	12/21/2023	Expiration	195	820,000	4184.31	(68,716)				(68,716)		7,573			68,716			0010
.S030722 SPX EUR003/07/23|.S030722|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	03/07/2022	03/07/2023	03/07/2023	Expiration	4,825	18,210,003	3773.42	(1,136,304)				(1,136,304)		(675,458)			1,136,304			0010
.W030722 SPX DIGITAL03/07|.W030722|SPX DIGITAL 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	03/07/2022	03/07/2023	03/07/2023	Expiration	183	655,000	3570.51	(22,401)				(22,401)		(2,448)			22,401			0010
.R030722 SPX EUR003/07/23|.R030722|SPX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	03/07/2022	03/07/2023	03/07/2023	Sale	1,073	4,509,996	4201.09	(151,987)		(230,508)		(151,987)		118,185			(78,521)			0010
.030822J PIMEFI EUR003/07|.030822J|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	03/08/2022	03/07/2023	03/07/2023	Sale	4,700	2,020,060	429.8	(70,641)		(143,209)		(70,641)		86,386			(72,568)			0010
.030822H PIMEFI EUR003/07|.030822H|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	03/08/2022	03/07/2023	03/07/2023	Expiration	15,511	6,000,008	386.82	(402,327)				(402,327)		(117,096)			402,327			0010
.W032122 SPX EUR003/21/23|.W032122|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	03/21/2023	Sale	660	2,945,000	4461.18	(88,939)		(294,501)		(88,939)		150,897			(205,562)			0010
.X032122 SPX EUR003/21/23|.X032122|SPX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	03/21/2022	03/21/2023	03/21/2023	Sale	4,788	19,190,000	4007.48	(980,609)		(19,830)		(980,609)		7,477			960,779			0010
.AB3212 SPX DIGITAL03/21|.AB3212|SPX DIGITAL 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I70UK5573	03/21/2022	03/21/2023	03/21/2023	Expiration	175	665,000	3791.56	(18,421)				(18,421)		18,433			18,421			0010
.032322H NDX EUR003/21/23|.032322H|NDX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	03/23/2022	03/21/2023	03/21/2023	Sale	394	5,103,512	12938.48	(302,964)		(69,949)		(302,964)		381,259			233,015			0010
.032322N RTY EUR003/07/23|.032322N|RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/23/2022	03/07/2023	03/07/2023	Expiration	1,694	2,975,778	1756.2	(140,636)				(140,636)		(36,514)			140,636			0010
.032322M RTY EUR003/07/23|.032322M|RTY EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/23/2022	03/07/2023	03/07/2023	Sale	682	1,330,807	1951.33	(36,562)		(49,517)		(36,562)		47,962			(12,955)			0010
.032322G NDX EUR003/07/23|.032322G|NDX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	03/23/2022	03/07/2023	03/07/2023	Expiration	370	4,435,354	11987.44	(200,046)				(200,046)		167,646			200,046			0010
.0323220 RTY EUR003/21/23|.0323220|RTY EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	03/23/2022	03/21/2023	03/21/2023	Sale	1,621	3,014,206	1859.34	(181,689)		(119,054)		(181,689)		7,923			62,635			0010
.032322F NDX EUR003/21/23|.032322F|NDX EURO 03/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	03/23/2022	03/21/2023	03/21/2023	Sale	76	1,092,583	14376.09	(35,936)		(109,258)		(35,936)		69,464			(73,323)			0010
.032322E NDX EUR003/07/23|.032322E|NDX EURO 03/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	03/23/2022	03/07/2023	03/07/2023	Sale	94	1,252,022	13319.38	(31,083)		(109,718)		(31,083)		81,225			(78,635)			0010
.AA4072 SPX EUR004/10/23|.AA4072|SPX EURO 04/10/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	04/07/2022	04/10/2023	04/10/2023	Sale	1,386	6,239,991	4500.21	(184,704)		(542,299)		(184,704)		315,595			(357,595)			0010
.AF4072 SPX DIGITAL04/10|.AF4072|SPX DIGITAL 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OXOHC3ZE78	04/07/2022	04/10/2023	04/10/2023	Expiration	213	815,000	3824.73	(23,961)				(23,961)		23,860			23,961			0010

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.AB4072 SPX EUR004/10/23|.AB4072|SPX EURO 04/10/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/07/2022	04/10/2023	04/10/2023	Expiration	7,672	31,029,983	4044.34	(1,601,148)				(1,601,148)		228,327			1,601,148			0010
.041122I PIMEFI EUR004/10|.041122I|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2022	04/10/2023	04/10/2023	Sale	3,206	1,459,788	455.33	(50,943)		(145,969)		(50,943)		77,383			(95,026)			0010
.041122F PIMEFI EUR003/21|.041122F|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2022	03/21/2023	03/21/2023	Sale	10,741	4,409,795	410.55	(255,209)		(122,384)		(255,209)		107,467			132,825			0010
.041122G PIMEFI EUR004/10|.041122G|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2022	04/10/2023	04/10/2023	Sale	16,093	6,595,000	409.8	(399,324)		(78,938)		(399,324)		148,767			320,386			0010
.041122H PIMEFI EUR003/21|.041122H|PIMEFI EURO 03/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/11/2022	03/21/2023	03/21/2023	Sale	5,875	2,679,999	456.17	(93,589)		(268,018)		(93,589)		150,732			(174,429)			0010
.041222I MXEF EUR03/21/2|.041222I|MXEF EURO 03/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	03/21/2023	03/21/2023	Sale	1,470	1,475,489	1003.73	(80,994)		(67,843)		(80,994)		2,715			13,151			0010
.041222J MXEF EUR04/10/2|.041222J|MXEF EURO 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	04/10/2023	04/10/2023	Sale	2,151	2,180,052	1013.45	(128,066)		(47,955)		(128,066)		15,385			80,112			0010
.041222M MXEF EUR03/07/2|.041222M|MXEF EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	03/07/2023	03/07/2023	Sale	510	564,723	1107.3	(18,590)		(56,472)		(18,590)		27,943			(37,883)			0010
.041222H MXEF EUR03/07/2|.041222H|MXEF EURO 03/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	03/07/2023	03/07/2023	Sale	1,304	1,299,970	996.57	(67,716)		(9,615)		(67,716)		(2,733)			58,101			0010
.041222N MXEF EUR04/10/2|.041222N|MXEF EURO 04/10	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	04/10/2023	04/10/2023	Sale	360	405,382	1126.06	(14,648)		(40,540)		(14,648)		18,417			(25,891)			0010
.S042122 SPX EUR004/21/23|.S042122|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	04/21/2023	Expiration	3,678	14,544,992	3954.29	(747,613)				(747,613)		(8,165)			747,613			0010
.R042122 SPX EUR004/21/23|.R042122|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/21/2022	04/21/2023	04/21/2023	Sale	695	3,055,000	4393.66	(91,956)		(180,881)		(91,956)		122,284			(88,925)			0010
.W042122 SPX DIGITAL04/21|.W042122|SPX DIGITAL 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/21/2022	04/21/2023	04/21/2023	Expiration	84	315,000	3734.17	(36,194)				(36,194)		(20,564)			36,194			0010
.042622Q RTY EUR004/21/23|.042622Q|RTY EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	04/26/2022	04/21/2023	04/21/2023	Sale	1,595	2,859,737	1792.32	(207,157)		(1,169)		(207,157)		(55,585)			205,988			0010
.042622E NDX EUR004/10/23|.042622E|NDX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/26/2022	04/10/2023	04/10/2023	Sale	134	1,947,263	14531.81	(93,374)		(194,726)		(93,374)		92,686			(101,352)			0010
.042622N RTY EUR004/10/23|.042622N|RTY EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	04/26/2022	04/10/2023	04/10/2023	Sale	2,380	4,304,992	1808.82	(317,809)		(77,920)		(317,809)		(82,797)			239,889			0010
.042622G NDX EUR004/21/23|.042622G|NDX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/26/2022	04/21/2023	04/21/2023	Expiration	322	3,978,930	12348.41	(297,566)				(297,566)		119,414			297,566			0010
.042622M RTY EUR004/10/23|.042622M|RTY EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID171265Z06	04/26/2022	04/10/2023	04/10/2023	Sale	515	1,035,047	2009.8	(43,378)		(103,505)		(43,378)		27,254			(60,126)			0010
.042622F NDX EUR004/10/23|.042622F|NDX EURO 04/10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	04/26/2022	04/10/2023	04/10/2023	Sale	431	5,638,342	13078.63	(500,586)		(10,631)		(500,586)		293,947			489,955			0010
.AH5092 SPX DIGITAL05/08|.AH5092|SPX DIGITAL 05/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL77OX0HC3ZE78	05/09/2022	05/08/2023	05/08/2023	Expiration	197	670,000	3392.15	(22,378)				(22,378)		(6,000)			22,378			0010
.AD5092 SPX EUR005/08/23|.AD5092|SPX EURO 05/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	05/08/2023	Expiration	7,754	27,854,984	3592.12	(1,699,155)				(1,699,155)		(970,220)			1,699,155			0010
.AC5092 SPX EUR005/08/23|.AC5092|SPX EURO 05/08/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/09/2022	05/08/2023	05/08/2023	Expiration	1,128	4,504,992	3991.24	(149,566)				(149,566)		17,235			149,566			0010
.051122J PIMEFI EUR005/08|.051122J|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/11/2022	05/08/2023	05/08/2023	Expiration	13,461	4,794,875	356.2	(309,054)				(309,054)		(150,393)			309,054			0010

SCHEDULE DB - PART A - SECTION 2

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.051122I PIMEFI EUR004/21|.051122I|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/11/2022	04/21/2023	04/21/2023	Expiration	11,252	4,460,133	396.38	(403,966)				(403,966)		(105,801)			403,966			0010
.051122L PIMEFI EUR005/08|.051122L|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/11/2022	05/08/2023	05/08/2023	Expiration	4,864	1,925,074	395.78	(69,263)				(69,263)		13,116			69,263			0010
.051122K PIMEFI EUR004/21|.051122K|PIMEFI EURO 04/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	05/11/2022	04/21/2023	04/21/2023	Sale	3,667	1,615,020	440.42	(85,551)		(128,088)		(85,551)		39,747			(42,537)			0010
.AE5232 SPX EUR005/22/23|.AE5232|SPX EURO 05/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	05/22/2023	Expiration	5,442	19,465,000	3576.38	(1,086,731)				(1,086,731)		(552,183)			1,086,731			0010
.AH5232 SPX DIGITAL05/22|.AH5232|SPX DIGITAL 05/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL77OXOHC3ZE78	05/23/2022	05/22/2023	05/22/2023	Expiration	102	345,000	3377.29	(10,799)				(10,799)		(2,208)			10,799			0010
.AD5232 SPX EUR005/22/23|.AD5232|SPX EURO 05/22/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/23/2022	05/22/2023	05/22/2023	Expiration	664	2,640,000	3973.75	(86,513)				(86,513)		8,148			86,513			0010
.052522P NDX EUR005/08/23|.052522P|NDX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	05/25/2022	05/08/2023	05/08/2023	Expiration	80	975,018	12187.72	(39,058)				(39,058)		14,814			39,058			0010
.052522H RTY EUR005/22/23|.052522H|RTY EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2022	05/22/2023	05/22/2023	Expiration	1,732	2,794,913	1613.49	(186,643)				(186,643)		(104,311)			186,643			0010
.052522G RTY EUR005/08/23|.052522G|RTY EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	05/25/2022	05/08/2023	05/08/2023	Expiration	2,052	3,254,562	1585.87	(201,711)				(201,711)		(124,097)			201,711			0010
.052522R NDX EUR005/08/23|.052522R|NDX EURO 05/08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	05/25/2022	05/08/2023	05/08/2023	Expiration	427	4,692,272	10968.95	(350,593)				(350,593)		(94,793)			350,593			0010
.052522S NDX EUR005/22/23|.052522S|NDX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	05/25/2022	05/22/2023	05/22/2023	Expiration	392	4,248,101	10830.85	(309,673)				(309,673)		(84,117)			309,673			0010
.052522Q NDX EUR005/22/23|.052522Q|NDX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	05/25/2022	05/22/2023	05/22/2023	Expiration	72	866,468	12034.28	(33,344)				(33,344)		10,730			33,344			0010
.AF6072 SPX DIGITAL06/07|.AF6072|SPX DIGITAL 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/07/2022	06/07/2023	06/07/2023	Expiration	209	740,000	3536.16	(21,312)				(21,312)		5,761			21,312			0010
.AA6072 SPX EUR006/07/23|.AA6072|SPX EURO 06/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/07/2023	Expiration	1,104	4,595,013	4160.68	(147,500)				(147,500)		66,031			147,500			0010
.AB6072 SPX EUR006/07/23|.AB6072|SPX EURO 06/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	06/07/2022	06/07/2023	06/07/2023	Expiration	5,732	21,464,990	3744.61	(1,116,180)				(1,116,180)		(244,135)			1,116,180			0010
.061322J PIMEFI EUR006/07|.061322J|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	06/07/2023	06/07/2023	Expiration	5,019	2,110,088	420.42	(100,480)				(100,480)		21,852			100,480			0010
.061322K PIMEFI EUR005/22|.061322K|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	05/22/2023	05/22/2023	Expiration	15,536	5,575,162	358.84	(395,999)				(395,999)		(188,621)			395,999			0010
.061322L PIMEFI EUR006/07|.061322L|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	06/07/2023	06/07/2023	Expiration	11,681	4,419,875	378.38	(378,363)				(378,363)		(135,359)			378,363			0010
.061322I PIMEFI EUR005/22|.061322I|PIMEFI EURO 05/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	06/13/2022	05/22/2023	05/22/2023	Expiration	4,765	1,899,853	398.71	(75,906)				(75,906)		8,057			75,906			0010
.AA6212 SPX DIGITAL06/21|.AA6212|SPX DIGITAL 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL77OXOHC3ZE78	06/21/2022	06/21/2023	06/21/2023	Expiration	178	570,000	3199.7	(17,214)				(17,214)		(6,184)			17,214			0010
.W062122 SPX EUR006/21/23|.W062122|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/21/2023	Expiration	5,238	17,750,000	3388.31	(951,400)				(951,400)		(553,357)			951,400			0010
.V062122 SPX EUR006/21/23|.V062122|SPX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	06/21/2022	06/21/2023	06/21/2023	Expiration	555	2,090,000	3764.79	(67,925)				(67,925)		(12,593)			67,925			0010
.0627220 RTY EUR006/21/23|.0627220|RTY EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIIDI71265Z06	06/27/2022	06/21/2023	06/21/2023	Expiration	1,092	1,665,232	1524.63	(83,231)				(83,231)		(42,519)			83,231			0010

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.062722N RTY EUR006/07/23|.062722N|RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/07/2023	06/07/2023	Expiration	1,412	2,439,761	1727.61	(184,142)				(184,142)		(65,106)			184,142			0010
.062722M RTY EUR006/07/23|.062722M|RTY EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/07/2023	06/07/2023	Sale	365	700,639	1919.56	(30,645)		(11,356)		(30,645)		4,314			19,289			0010
.062722F NDX EUR006/07/23|.062722F|NDX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/07/2023	06/07/2023	Expiration	463	5,300,771	11440.51	(394,403)				(394,403)		(2,063)			394,403			0010
.062722E NDX EUR006/21/23|.062722E|NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/21/2023	06/21/2023	Expiration	88	1,016,115	11546.76	(30,296)				(30,296)		11,526			30,296			0010
.062722G NDX EUR006/21/23|.062722G|NDX EURO 06/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Truist Bank JJKC32MCHIID71265Z06	06/27/2022	06/21/2023	06/21/2023	Expiration	257	2,678,848	10392.08	(149,171)				(149,171)		(23,011)			149,171			0010
.AH7072 SPX EUR007/07/23|.AH7072|SPX EURO 07/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Expiration	542	1,800,005	3317.23	(73,980)				(73,980)		(37,396)			73,980			0010
.AO7072 SPX DIGITAL07/07|.AO7072|SPX DIGITAL 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/07/2022	07/07/2023	07/07/2023	Expiration	545	1,810,000	3316.84	(53,791)				(53,791)		(7,860)			53,791			0010
.AI7072 SPX EUR007/07/23|.AI7072|SPX EURO 07/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Expiration	6,531	22,939,991	3512.36	(1,208,938)				(1,208,938)		(509,960)			1,208,938			0010
.AG7072 SPX EUR007/07/23|.AG7072|SPX EURO 07/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	07/07/2022	07/07/2023	07/07/2023	Expiration	535	2,090,009	3902.62	(65,626)				(65,626)		1,995			65,626			0010
.070822K PIMEFI EUR006/21|.070822K|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	06/21/2023	06/21/2023	Expiration	14,338	4,900,029	341.73	(225,838)				(225,838)		(73,013)			225,838			0010
.070822L PIMEFI EUR007/07|.070822L|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/07/2023	Expiration	22,448	7,954,921	354.36	(427,719)				(427,719)		(102,496)			427,719			0010
.070822J PIMEFI EUR007/07|.070822J|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	07/07/2023	07/07/2023	Expiration	2,781	1,094,963	393.73	(34,457)				(34,457)		9,396			34,457			0010
.070822I PIMEFI EUR006/21|.070822I|PIMEFI EURO 06/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	07/08/2022	06/21/2023	06/21/2023	Expiration	3,134	1,189,980	379.7	(32,468)				(32,468)		7,094			32,468			0010
.071222N MXEF EUR006/21/2|.071222N|MXEF EURO 06/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	06/21/2023	06/21/2023	Expiration	983	900,027	915.28	(54,374)				(54,374)		(16,188)			54,374			0010
.071222I MXEF EUR007/07/2|.071222I|MXEF EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	07/07/2023	07/07/2023	Sale	389	389,781	1001.8	(13,336)		(8,287)		(13,336)		2,213			5,049			0010
.071222K MXEF EUR005/08/2|.071222K|MXEF EURO 05/08	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	05/08/2023	05/08/2023	Expiration	1,423	1,299,805	913.21	(71,031)				(71,031)		(27,711)			71,031			0010
.071222J MXEF EUR004/21/2|.071222J|MXEF EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	04/21/2023	04/21/2023	Expiration	1,088	1,065,191	978.24	(75,538)				(75,538)		(20,631)			75,538			0010
.071222M MXEF EUR006/07/2|.071222M|MXEF EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	06/07/2023	06/07/2023	Expiration	1,046	999,481	954.92	(69,416)				(69,416)		(17,532)			69,416			0010
.071222G MXEF EUR004/21/2|.071222G|MXEF EURO 04/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	04/21/2023	04/21/2023	Sale	587	619,550	1054	(33,128)		(41,758)		(33,128)		8,986			(8,630)			0010
.071222H MXEF EUR006/07/2|.071222H|MXEF EURO 06/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	06/07/2023	06/07/2023	Sale	540	569,768	1053.49	(26,447)		(31,189)		(26,447)		7,022			(4,742)			0010
.071222L MXEF EUR005/22/2|.071222L|MXEF EURO 05/22	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	05/22/2023	05/22/2023	Expiration	773	720,019	931.06	(43,799)				(43,799)		(14,125)			43,799			0010
.0712220 MXEF EUR007/07/2|.0712220|MXEF EURO 07/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/12/2022	07/07/2023	07/07/2023	Expiration	1,503	1,345,342	894.91	(78,000)				(78,000)		(24,363)			78,000			0010
.Y072122 SPX EUR007/21/23|.Y072122|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	03/29/2023	Sale	5,061	18,215,000	3599.06	(947,180)		(242,141)		(947,180)		(269,647)			705,039			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 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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
.X072122 SPX EUR007/21/23|.X072122|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	07/21/2022	07/21/2023	03/29/2023	Sale	808	3,235,000	3998.95	(98,991)		(74,934)		(98,991)		18,454			24,057			0010
.AD7212 SPX DIGITAL07/21|.AD7212|SPX DIGITAL 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/21/2022	07/21/2023	07/21/2023	Expiration	173	590,000	3398.71	(18,998)				(18,998)		(1,254)			18,998			0010
.072522Q RTY EUR007/07/23|.072522Q|RTY EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/25/2022	07/07/2023	07/07/2023	Expiration	1,707	2,719,875	1592.64	(143,464)				(143,464)		(51,116)			143,464			0010
.072522I NDX EUR007/07/23|.072522I|NDX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/07/2023	07/07/2023	Expiration	449	4,904,165	10898.15	(283,208)				(283,208)		21,620			283,208			0010
.072522H NDX EUR007/21/23|.072522H|NDX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/21/2023	07/21/2023	Expiration	105	1,325,038	12619.41	(48,948)				(48,948)		28,088			48,948			0010
.072522J NDX EUR007/21/23|.072522J|NDX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/21/2023	07/21/2023	Expiration	298	3,394,621	11357.47	(228,263)				(228,263)		33,092			228,263			0010
.072522G NDX EUR007/07/23|.072522G|NDX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/25/2022	07/07/2023	07/07/2023	Expiration	62	750,761	12109.05	(24,062)				(24,062)		13,455			24,062			0010
.072522S RTY EUR007/21/23|.072522S|RTY EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	07/25/2022	07/21/2023	07/21/2023	Expiration	1,675	2,769,729	1653.02	(168,594)				(168,594)		(47,601)			168,594			0010
.AH8082 SPX DIGITAL08/07|.AH8082|SPX DIGITAL 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	08/08/2022	08/07/2023	08/07/2023	Expiration	132	465,000	3518.64	(13,067)				(13,067)		4,488			13,067			0010
.AB8082 SPX EUR008/07/23|.AB8082|SPX EURO 08/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	08/07/2023	Expiration	1,030	4,265,000	4140.06	(129,272)				(129,272)		51,761			129,272			0010
.AC8082 SPX EUR008/07/23|.AC8082|SPX EURO 08/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/08/2022	08/07/2023	08/07/2023	Expiration	7,693	28,665,000	3726.05	(1,400,859)				(1,400,859)		(42,744)			1,400,859			0010
.080922K PIMEFI EUR008/07|.080922K|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	08/07/2023	08/07/2023	Expiration	19,767	7,504,812	379.66	(420,636)				(420,636)		55,328			420,636			0010
.080922J PIMEFI EUR007/21|.080922J|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	07/21/2023	07/21/2023	Expiration	14,349	5,234,966	364.81	(245,514)				(245,514)		15,398			245,514			0010
.080922L PIMEFI EUR007/21|.080922L|PIMEFI EURO 07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	07/21/2023	07/21/2023	Expiration	3,109	1,260,202	405.34	(35,194)				(35,194)		22,515			35,194			0010
.080922M PIMEFI EUR008/07|.080922M|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	08/09/2022	08/07/2023	08/07/2023	Expiration	5,282	2,224,990	421.24	(73,103)				(73,103)		47,717			73,103			0010
.Z082222 SPX DIGITAL08/21|.Z082222|SPX DIGITAL 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	08/22/2022	08/21/2023	03/29/2023	Sale	184	650,000	3516.88	(19,305)		(9,620)		(19,305)		5,456			9,685			0010
.T082222 SPX EUR008/21/23|.T082222|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	08/21/2023	Expiration	650	2,690,000	4137.99	(80,404)				(80,404)		32,116			80,404			0010
.U082222 SPX EUR008/21/23|.U082222|SPX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/22/2022	08/21/2023	08/21/2023	Expiration	5,175	19,275,000	3724.19	(966,834)				(966,834)		(23,869)			966,834			0010
.AD8252 RTY EUR008/07/23|.AD8252|RTY EURO 08/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/07/2023	08/07/2023	Expiration	2,426	4,239,603	1747.09	(227,682)				(227,682)		27,883			227,682			0010
.H082422 SPX EUR011/21/23|.H082422|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	11/21/2023	11/21/2023	Expiration	216	911,534	4214.65	(74,549)				(74,549)		11,368			74,549			0010
.AE8252 RTY EUR008/21/23|.AE8252|RTY EURO 08/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/21/2023	08/21/2023	Expiration	1,736	2,994,302	1724.17	(157,957)				(157,957)		16,141			157,957			0010
.082522S NDX EUR008/21/23|.082522S|NDX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/21/2023	08/21/2023	Expiration	351	4,073,411	11601.49	(231,581)				(231,581)		125,469			231,581			0010
.082522R NDX EUR008/07/23|.082522R|NDX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	08/25/2022	08/07/2023	08/07/2023	Expiration	538	6,382,193	11843.24	(362,145)				(362,145)		238,667			362,145			0010

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.082522Q NDX EUR008/21/23|.082522Q|NDX EURO 08/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	08/25/2022	08/21/2023	08/21/2023	Expiration	62	799,213	12890.54	(25,849)				(25,849)		22,584			25,849			0010
.082522P NDX EUR008/07/23|.082522P|NDX EURO 08/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	08/25/2022	08/07/2023	08/07/2023	Expiration	157	2,065,988	13159.16	(71,554)				(71,554)		64,537			71,554			0010
.G082422 SPX EUR011/07/23|.G082422|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	11/07/2023	11/07/2023	Expiration	212	900,705	4231.53	(73,617)				(73,617)		12,114			73,617			0010
.F082422 SPX EUR007/07/23|.F082422|SPX EURO 07/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	07/07/2023	07/07/2023	Expiration	241	849,288	3512.36	(30,166)				(30,166)		(4,289)			30,166			0010
.AC8252 RTY EUR008/21/23|.AC8252|RTY EURO 08/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	08/25/2022	08/21/2023	08/21/2023	Sale	444	850,589	1915.74	(25,716)		(26,518)		(25,716)		13,975			(802)			0010
.AB8252 RTY EUR008/07/23|.AB8252|RTY EURO 08/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	08/25/2022	08/07/2023	08/07/2023	Expiration	507	984,193	1941.21	(31,155)				(31,155)		17,802			31,155			0010
.E082422 SPX EUR006/07/23|.E082422|SPX EURO 06/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	06/07/2023	06/07/2023	Expiration	486	1,822,877	3744.61	(76,894)				(76,894)		(2,838)			76,894			0010
.D082422 SPX EUR005/22/23|.D082422|SPX EURO 05/22/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	05/22/2023	05/22/2023	Expiration	337	1,206,470	3576.38	(40,414)				(40,414)		(7,281)			40,414			0010
.C082422 SPX EUR004/21/23|.C082422|SPX EURO 04/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/24/2022	04/21/2023	04/21/2023	Expiration	483	1,913,571	3954.29	(90,721)				(90,721)		6,563			90,721			0010
.AE9072 SPX EUR009/07/23|.AE9072|SPX EURO 09/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/07/2023	Expiration	4,903	17,565,000	3581.88	(876,687)				(876,687)		(139,016)			876,687			0010
.AD9072 SPX EUR009/07/23|.AD9072|SPX EURO 09/07/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/07/2022	09/07/2023	09/07/2023	Expiration	680	2,710,000	3979.87	(83,563)				(83,563)		10,885			83,563			0010
.AJ9072 SPX DIGITAL09/07|.AJ9072|SPX DIGITAL 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL770X0HC3ZE78	09/07/2022	09/07/2023	09/07/2023	Expiration	303	1,025,000	3382.49	(29,930)				(29,930)		2,460			29,930			0010
.090822L PIMEFI EUR009/07|.090822L|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2022	09/07/2023	09/07/2023	Expiration	17,775	6,384,962	359.2	(319,000)				(319,000)		8,864			319,000			0010
.090822K PIMEFI EUR008/21|.090822K|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2022	08/21/2023	08/21/2023	Expiration	9,502	3,560,112	374.66	(202,597)				(202,597)		14,058			202,597			0010
.090822I PIMEFI EUR008/21|.090822I|PIMEFI EURO 08/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2022	08/21/2023	08/21/2023	Expiration	3,075	1,280,092	416.29	(45,879)				(45,879)		18,775			45,879			0010
.090822J PIMEFI EUR009/07|.090822J|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	09/08/2022	09/07/2023	09/07/2023	Expiration	5,462	2,179,939	399.11	(65,653)				(65,653)		24,256			65,653			0010
.AA9212 SPX EUR009/21/23|.AA9212|SPX EURO 09/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	09/21/2022	09/21/2023	09/21/2023	Expiration	434	1,400,000	3221.44	(53,060)				(53,060)		(18,664)			53,060			0010
.Z092122 SPX EUR009/21/23|.Z092122|SPX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	09/21/2022	09/21/2023	09/21/2023	Expiration	970	3,679,984	3789.93	(115,920)				(115,920)		(10,259)			115,920			0010
.AG9212 SPX DIGITAL09/21|.AG9212|SPX DIGITAL 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/21/2022	09/21/2023	09/21/2023	Expiration	436	1,405,000	3221.06	(39,902)				(39,902)		(3,972)			39,902			0010
.AB9212 SPX EUR009/21/23|.AB9212|SPX EURO 09/21/20	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	09/21/2022	09/21/2023	09/21/2023	Expiration	6,165	21,030,018	3410.94	(1,032,573)				(1,032,573)		(309,775)			1,032,573			0010
.092622S RTY EUR009/21/23|.092622S|RTY EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	09/26/2022	09/21/2023	09/21/2023	Expiration	287	505,740	1762.16	(21,057)				(21,057)		(4,518)			21,057			0010
.092622T RTY EUR009/07/23|.092622T|RTY EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	09/26/2022	09/07/2023	09/07/2023	Expiration	2,071	3,414,848	1648.8	(286,478)				(286,478)		(119,357)			286,478			0010
.092622J NDX EUR009/21/23|.092622J|NDX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/26/2022	09/21/2023	09/21/2023	Expiration	508	5,330,108	10474.01	(386,044)				(386,044)		(61,961)			386,044			0010

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.092622R RTY EUR009/07/23|.092622R|RTY EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	09/26/2022	09/07/2023	09/07/2023	Expiration	317	580,744	1832	(27,417)				(27,417)		(5,066)			27,417			0010
.092622I NDX EUR009/07/23|.092622I|NDX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/26/2022	09/07/2023	09/07/2023	Expiration	453	5,001,831	11033.45	(419,363)				(419,363)		(53,855)			419,363			0010
.092622H NDX EUR009/21/23|.092622H|NDX EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/26/2022	09/21/2023	09/21/2023	Expiration	81	942,661	11637.79	(35,897)				(35,897)		2,624			35,897			0010
.092622G NDX EUR009/07/23|.092622G|NDX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	09/26/2022	09/07/2023	09/07/2023	Expiration	108	1,324,014	12259.39	(59,035)				(59,035)		7,041			59,035			0010
.092622U RTY EUR009/21/23|.092622U|RTY EURO 09/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	09/26/2022	09/21/2023	09/21/2023	Expiration	1,863	2,955,142	1585.94	(230,286)				(230,286)		(104,899)			230,286			0010
.U100722 SPX EUR010/09/23|.U100722|SPX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	10/07/2022	10/09/2023	10/09/2023	Expiration	1,046	3,810,000	3639.66	(122,301)				(122,301)		(29,443)			122,301			0010
.V100722 SPX EUR010/09/23|.V100722|SPX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	10/07/2022	10/09/2023	10/09/2023	Expiration	6,258	20,500,000	3275.69	(1,137,750)				(1,137,750)		(523,746)			1,137,750			0010
.Z100722 SPX DIGITAL10/09|.Z100722|SPX DIGITAL 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770X0HC3ZE78	10/07/2022	10/09/2023	10/09/2023	Expiration	92	285,000	3093.35	(8,721)				(8,721)		(2,484)			8,721			0010
.101122I PIMEFI EUR009/07|.101122I|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2022	09/07/2023	09/07/2023	Expiration	1,553	619,818	399.11	(29,010)				(29,010)		(3,446)			29,010			0010
.101122M PIMEFI EUR010/09|.101122M|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2022	10/09/2023	10/09/2023	Expiration	12,194	3,995,010	327.61	(248,694)				(248,694)		(102,874)			248,694			0010
.101122K PIMEFI EUR010/09|.101122K|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2022	10/09/2023	10/09/2023	Expiration	5,591	2,035,180	364.01	(68,378)				(68,378)		(11,717)			68,378			0010
.101122J PIMEFI EUR009/21|.101122J|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2022	09/21/2023	09/21/2023	Expiration	5,978	2,274,988	380.56	(89,790)				(89,790)		(13,481)			89,790			0010
.101122L PIMEFI EUR009/21|.101122L|PIMEFI EURO 09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	10/11/2022	09/21/2023	09/21/2023	Expiration	13,226	4,530,186	342.5	(318,670)				(318,670)		(126,063)			318,670			0010
.102022O MXEF EUR008/21/2|.102022O|MXEF EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	10/20/2022	08/21/2023	08/21/2023	Expiration	1,398	1,248,802	892.71	(103,364)				(103,364)		(46,686)			103,364			0010
.102022H MXEF EUR008/07/2|.102022H|MXEF EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	10/20/2022	08/07/2023	08/07/2023	Expiration	372	372,666	1001.79	(19,679)				(19,679)		(4,160)			19,679			0010
.102022N MXEF EUR008/07/2|.102022N|MXEF EURO 08/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	10/20/2022	08/07/2023	08/07/2023	Expiration	2,075	1,871,344	901.61	(157,584)				(157,584)		(71,915)			157,584			0010
.102022P MXEF EUR009/07/2|.102022P|MXEF EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	10/20/2022	09/07/2023	09/07/2023	Expiration	1,785	1,537,112	860.86	(114,772)				(114,772)		(53,007)			114,772			0010
.102022L MXEF EUR010/09/2|.102022L|MXEF EURO 10/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	10/20/2022	10/09/2023	10/09/2023	Expiration	417	374,358	897.74	(11,976)				(11,976)		(2,921)			11,976			0010
.102022R MXEF EUR010/09/2|.102022R|MXEF EURO 10/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	10/20/2022	10/09/2023	10/09/2023	Expiration	1,227	992,003	807.97	(63,129)				(63,129)		(29,340)			63,129			0010
.102022Q MXEF EUR009/21/2|.102022Q|MXEF EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	10/20/2022	09/21/2023	09/21/2023	Expiration	1,027	862,174	838.87	(60,338)				(60,338)		(28,017)			60,338			0010
.102022M MXEF EUR007/21/2|.102022M|MXEF EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	10/20/2022	07/21/2023	07/21/2023	Expiration	1,084	966,913	891.62	(76,909)				(76,909)		(37,210)			76,909			0010
.102022G MXEF EUR007/21/2|.102022G|MXEF EURO 07/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	10/20/2022	07/21/2023	07/21/2023	Expiration	257	254,607	990.69	(12,971)				(12,971)		(2,977)			12,971			0010
.102022J MXEF EUR009/07/2|.102022J|MXEF EURO 09/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZ0031MB27	10/20/2022	09/07/2023	09/07/2023	Expiration	667	637,992	956.51	(27,547)				(27,547)		(6,679)			27,547			0010

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.102022K MXEF EUR009/21/2|.102022K|MXEF EURO 09/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/20/2022	09/21/2023	09/21/2023	Expiration	420	391,474	932.08	(15,271)				(15,271)		(3,981)			15,271			0010
.102022I MXEF EUR008/21/2|.102022I|MXEF EURO 08/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/20/2022	08/21/2023	08/21/2023	Sale	321	318,400	991.9	(16,050)		(10,307)		(16,050)		(3,476)			5,743			0010
.W102122 SPX DIGITAL10/23|.W102122|SPX DIGITAL 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	10/21/2022	10/23/2023	10/23/2023	Expiration	307	980,000	3189.46	(29,400)				(29,400)		(4,297)			29,400			0010
.R102122 SPX EUR010/23/23|.R102122|SPX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	10/21/2022	10/23/2023	10/23/2023	Expiration	4,627	15,630,000	3377.48	(842,457)				(842,457)		(282,643)			842,457			0010
.Q102122 SPX EUR010/23/23|.Q102122|SPX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	10/21/2022	10/23/2023	10/23/2023	Expiration	563	2,115,000	3752.75	(68,949)				(68,949)		(10,193)			68,949			0010
.102622H NDX EUR010/23/23|.102622H|NDX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/23/2023	10/23/2023	Expiration	89	1,006,619	11310.33	(33,736)				(33,736)		3,140			33,736			0010
.102622G NDX EUR010/09/23|.102622G|NDX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/09/2023	10/09/2023	Expiration	107	1,181,223	11039.47	(36,611)				(36,611)		3,119			36,611			0010
.102622T RTY EUR010/23/23|.102622T|RTY EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/23/2023	10/23/2023	Expiration	1,604	2,515,795	1568.01	(134,220)				(134,220)		(24,212)			134,220			0010
.102622I NDX EUR010/09/23|.102622I|NDX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/09/2023	10/09/2023	Expiration	510	5,067,117	9935.52	(274,193)				(274,193)		(14,338)			274,193			0010
.102622R RTY EUR010/23/23|.102622R|RTY EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/23/2023	10/23/2023	Sale	608	1,059,282	1742.24	(31,531)		(46,424)		(31,531)		1,704			(14,893)			0010
.102622S RTY EUR010/09/23|.102622S|RTY EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/09/2023	10/09/2023	Expiration	1,746	2,675,780	1531.94	(123,261)				(123,261)		(20,917)			123,261			0010
.102622J NDX EUR010/23/23|.102622J|NDX EURO 10/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/23/2023	10/23/2023	Expiration	379	3,868,133	10179.3	(241,568)				(241,568)		(18,405)			241,568			0010
.102622Q RTY EUR010/09/23|.102622Q|RTY EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	10/26/2022	10/09/2023	10/09/2023	Expiration	376	640,008	1702.15	(17,507)				(17,507)		689			17,507			0010
.AC11072 SPX EUR011/07/23|.AC11072|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	11/07/2023	Expiration	987	3,760,000	3806.8	(117,312)				(117,312)		(6,928)			117,312			0010
.AF11072 SPX EUR011/07/23|.AF11072|SPX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	11/07/2022	11/07/2023	11/07/2023	Expiration	7,075	24,240,000	3426.12	(1,165,217)				(1,165,217)		(207,429)			1,165,217			0010
.AH11072 SPX DIGITAL11/07|.AH11072|SPX DIGITAL 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/07/2022	11/07/2023	11/07/2023	Expiration	245	795,000	3235.4	(23,612)				(23,612)		(1,579)			23,612			0010
.111022K PIMEFI EUR010/23|.111022K|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	10/23/2023	10/23/2023	Expiration	4,164	1,549,966	372.23	(37,060)				(37,060)		10,809			37,060			0010
.111022L PIMEFI EUR011/07|.111022L|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	11/07/2023	11/07/2023	Expiration	3,895	1,459,885	374.81	(36,029)				(36,029)		10,538			36,029			0010
.111022N PIMEFI EUR011/07|.111022N|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	11/07/2023	11/07/2023	Expiration	15,104	5,095,167	337.33	(211,251)				(211,251)		13,886			211,251			0010
.111022M PIMEFI EUR010/23|.111022M|PIMEFI EURO 10/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/10/2022	10/23/2023	10/23/2023	Expiration	14,163	4,744,816	335.01	(185,851)				(185,851)		11,390			185,851			0010
.U112122 SPX EUR011/21/23|.U112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	11/21/2023	Expiration	544	2,150,000	3949.94	(63,275)				(63,275)		8,556			63,275			0010
.AA11212 SPX DIGITAL11/21|.AA11212|SPX DIGITAL 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19OL770XOHC3ZE78	11/21/2022	11/21/2023	11/21/2023	Expiration	125	420,000	3357.05	(12,600)				(12,600)		1,140			12,600			0010
.V112122 SPX EUR011/21/23|.V112122|SPX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2022	11/21/2023	11/21/2023	Expiration	5,763	20,490,000	3554.95	(955,613)				(955,613)		19,114			955,613			0010

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.1123220 RTY EUR011/07/23|.1123220|RTY EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/07/2023	11/07/2023	Sale	359	649,722	1809.81	(18,934)		(27,521)		(18,934)		4,689			(8,587)			0010
.112322P RTY EUR011/21/23|.112322P|RTY EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2023	11/21/2023	Sale	332	610,594	1839.14	(18,914)		(18,551)		(18,914)		4,609			363			0010
.112322Q RTY EUR011/07/23|.112322Q|RTY EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/07/2023	11/07/2023	Expiration	2,253	3,670,295	1628.83	(173,718)				(173,718)		19,906			173,718			0010
.112322S RTY EUR011/21/23|.112322S|RTY EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2023	11/21/2023	Expiration	1,957	3,240,565	1655.23	(166,879)				(166,879)		19,879			166,879			0010
.112322H NDX EUR011/21/23|.112322H|NDX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2023	11/21/2023	Expiration	366	3,812,639	10398.11	(201,841)				(201,841)		46,528			201,841			0010
.112322G NDX EUR011/07/23|.112322G|NDX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/07/2023	11/07/2023	Expiration	538	5,323,845	9879.3	(231,709)				(231,709)		50,947			231,709			0010
.112322F NDX EUR011/21/23|.112322F|NDX EURO 11/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/21/2023	11/21/2023	Expiration	58	670,100	11553.45	(20,271)				(20,271)		6,015			20,271			0010
.112322E NDX EUR011/07/23|.112322E|NDX EURO 11/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/23/2022	11/07/2023	11/07/2023	Expiration	72	790,344	10977	(19,817)				(19,817)		6,279			19,817			0010
.AD11282 SPX EUR010/09/23|.AD11282|SPX EURO 10/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	10/09/2023	10/09/2023	Expiration	323	1,028,641	3183.97	(25,458)				(25,458)		747			25,458			0010
.AC11282 SPX EUR009/07/23|.AC11282|SPX EURO 09/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/28/2022	09/07/2023	09/07/2023	Expiration	660	2,332,602	3532.93	(81,837)				(81,837)		8,329			81,837			0010
.X120722 SPX EUR012/07/23|.X120722|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	12/07/2023	Expiration	6,828	24,175,000	3540.53	(1,131,390)				(1,131,390)		29,961			1,131,390			0010
.W120722 SPX EUR012/07/23|.W120722|SPX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC . G5GSEF7VJP5I7OUK5573	12/07/2022	12/07/2023	12/07/2023	Expiration	1,038	4,085,000	3933.92	(118,383)				(118,383)		15,986			118,383			0010
.121522N PIMEFI EUR012/07|.121522N|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/15/2022	12/07/2023	12/07/2023	Expiration	16,884	5,890,122	348.85	(302,400)				(302,400)		12,262			302,400			0010
.121522M PIMEFI EUR011/21|.121522M|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/15/2022	11/21/2023	11/21/2023	Expiration	11,292	3,955,135	350.25	(201,126)				(201,126)		8,149			201,126			0010
.121522L PIMEFI EUR012/07|.121522L|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/15/2022	12/07/2023	12/07/2023	Expiration	3,509	1,360,123	387.61	(41,652)				(41,652)		7,579			41,652			0010
.121522K PIMEFI EUR011/21|.121522K|PIMEFI EURO 11/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/15/2022	11/21/2023	11/21/2023	Expiration	2,788	1,085,006	389.17	(33,791)				(33,791)		6,047			33,791			0010
.S122122 SPX EUR012/21/23|.S122122|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/21/2023	Expiration	5,798	20,185,000	3480.9	(904,288)				(904,288)		19,508			904,288			0010
.R122122 SPX EUR012/21/23|.R122122|SPX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Societe Generale .. O2RNE8IBXP4R0TD8PU41	12/21/2022	12/21/2023	12/21/2023	Expiration	538	2,090,000	3878.44	(63,327)				(63,327)		2,070			63,327			0010
.AB1272 SPX DIGITAL12/07|.AB1272|SPX DIGITAL 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL77OXOHC3ZE78	12/07/2022	12/07/2023	12/07/2023	Expiration	493	1,650,000	3343.44	(46,200)				(46,200)		7,431			46,200			0010
.W122122 SPX DIGITAL12/21|.W122122|SPX DIGITAL 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19OL77OXOHC3ZE78	12/21/2022	12/21/2023	12/21/2023	Expiration	307	1,015,000	3296.29	(27,913)				(27,913)		3,561			27,913			0010
.122722P RTY EUR012/07/23|.122722P|RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/07/2023	12/07/2023	Expiration	430	776,967	1806.9	(28,320)				(28,320)		(270)			28,320			0010
.122722F NDX EUR012/07/23|.122722F|NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/07/2023	12/07/2023	Expiration	169	1,943,059	11497.39	(76,557)				(76,557)		(1,756)			76,557			0010
.122722Q RTY EUR012/21/23|.122722Q|RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/21/2023	12/21/2023	Expiration	336	597,052	1776.94	(20,462)				(20,462)		(132)			20,462			0010

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.122722G NDX EUR012/21/23|.122722G|NDX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/21/2023	12/21/2023	Expiration	83	932,578	11235.88	(34,024)				(34,024)		(734)			34,024			0010
.122722R RTY EUR012/07/23|.122722R|RTY EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/07/2023	12/07/2023	Expiration	2,545	4,139,608	1626.21	(236,706)				(236,706)		(7,908)			236,706			0010
.122722S RTY EUR012/21/23|.122722S|RTY EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/21/2023	12/21/2023	Expiration	1,754	2,805,788	1599.25	(154,426)				(154,426)		(5,428)			154,426			0010
.122722H NDX EUR012/07/23|.122722H|NDX EURO 12/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/07/2023	12/07/2023	Expiration	435	4,506,977	10347.65	(307,003)				(307,003)		(12,009)			307,003			0010
.122722I NDX EUR012/21/23|.122722I|NDX EURO 12/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	12/27/2022	12/21/2023	12/21/2023	Expiration	374	3,786,492	10112.29	(242,620)				(242,620)		(9,044)			242,620			0010
.122922G MXEF EUR011/07/2|.122922G|MXEF EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/29/2022	11/07/2023	11/07/2023	Expiration	382	342,792	897.36	(7,545)				(7,545)		893			7,545			0010
.122922F MXEF EUR010/23/2|.122922F|MXEF EURO 10/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/29/2022	10/23/2023	10/23/2023	Expiration	575	497,398	865.04	(8,746)				(8,746)		1,513			8,746			0010
.122922O MXEF EUR012/21/2|.122922O|MXEF EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/29/2022	12/21/2023	12/21/2023	Expiration	1,370	1,175,024	857.68	(51,909)				(51,909)		8,962			51,909			0010
.122922N MXEF EUR012/07/2|.122922N|MXEF EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/29/2022	12/07/2023	12/07/2023	Expiration	1,874	1,617,445	862.89	(72,102)				(72,102)		10,884			72,102			0010
.122922M MXEF EUR011/21/2|.122922M|MXEF EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/29/2022	11/21/2023	11/21/2023	Expiration	1,268	1,063,259	837.95	(42,140)				(42,140)		5,165			42,140			0010
.122922L MXEF EUR011/07/2|.122922L|MXEF EURO 11/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/29/2022	11/07/2023	11/07/2023	Expiration	1,152	930,562	807.62	(31,120)				(31,120)		3,692			31,120			0010
.122922K MXEF EUR010/23/2|.122922K|MXEF EURO 10/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/29/2022	10/23/2023	10/23/2023	Expiration	1,131	880,611	778.54	(24,463)				(24,463)		2,856			24,463			0010
.122922J MXEF EUR012/21/2|.122922J|MXEF EURO 12/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/29/2022	12/21/2023	12/21/2023	Expiration	398	379,286	952.98	(10,599)				(10,599)		1,715			10,599			0010
.122922H MXEF EUR011/21/2|.122922H|MXEF EURO 11/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/29/2022	11/21/2023	11/21/2023	Expiration	366	340,764	931.05	(8,952)				(8,952)		1,015			8,952			0010
.122922I MXEF EUR012/07/2|.122922I|MXEF EURO 12/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	12/29/2022	12/07/2023	12/07/2023	Expiration	367	351,869	958.77	(10,225)				(10,225)		1,499			10,225			0010
.011223G PIMEFI EUR012/21|.011223G|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/12/2023	12/21/2023	12/21/2023	Expiration	12,311	4,204,971	341.56		(142,489)			(142,489)					142,489			0010
.011223E PIMEFI EUR012/21|.011223E|PIMEFI EURO 12/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/12/2023	12/21/2023	12/21/2023	Expiration	3,320	1,259,973	379.51		(29,880)			(29,880)					29,880			0010
.0329230 SPX EUR007/21/23|.0329230|SPX EURO 07/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/29/2023	07/21/2023	07/21/2023	Expiration	808	3,234,991	3998.95		(71,504)			(71,504)					71,504			0010
0659999999. Subtotal - Written Options - Hedging Other - Put Options												(44,637,998)	(243,873)	(3,771,103)		(44,881,871)	XXX	(3,760,574)			41,110,769			XXX
0709999999. Subtotal - Written Options - Hedging Other												(44,637,998)	(266,451)	(3,872,612)		(44,904,449)	XXX	(3,760,574)			41,031,838			XXX
0779999999. Subtotal - Written Options - Replications																	XXX							XXX
0849999999. Subtotal - Written Options - Income Generation																	XXX							XXX
.T010722 SPX EUR001/09/23|.T010722|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/09/2023	01/09/2023	Sale	3,533	14,865,000	4207.46	(761,237)		(1,002,340)		(761,237)		397,310			(241,104)			0010
.S010722 SPX EUR001/09/23|.S010722|SPX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	01/07/2022	01/09/2023	01/09/2023	Sale	845	3,955,000	4677.03	(118,294)		(395,497)		(118,294)		276,617			(277,203)			0010
PIMEFI .010923I	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/10/2022	01/09/2023	01/09/2023	Sale	5,628	2,744,944	487.73	(92,412)		(274,478)		(92,412)		181,670			(182,066)			0010
PIMEFI .010923G	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	BNP Paribas ROMUIISFPU8MPR08K5P83	01/10/2022	01/09/2023	01/09/2023	Sale	8,679	3,810,147	438.96	(209,752)		(446,925)		(209,752)		296,079			(237,172)			0010
.U012122 SPX EUR001/23/23|.U012122|SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	01/23/2023	Sale	552	2,429,994	4397.94	(78,246)		(208,928)		(78,246)		147,200			(130,682)			0010

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.V012122 SPX EUR001/23/23|.V012122|SPX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/21/2022	01/23/2023	01/23/2023	Expiration	2,408	9,499,990	3944.07	(528,200)				(528,200)		(242,577)			528,200			0010
.Y012122 SPX DIGITAL01/23|.Y012122|SPX DIGITAL 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/21/2022	01/23/2023	01/23/2023	Expiration	164	615,000	3737.81	(19,434)				(19,434)		5,612			19,434			0010
.012522N RTY EURO 01/09/2|.012522N|RTY EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/09/2023	01/09/2023	Sale	422	919,880	2179.81	(44,411)		(91,988)		(44,411)		47,438			(47,576)			0010
.012522P RTY EURO 01/09/2|.012522P|RTY EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/09/2023	01/09/2023	Sale	1,605	3,149,825	1961.83	(269,912)		(239,753)		(269,912)		17,437			30,159			0010
.012522H NDX EUR001/23/23|.012522H|NDX EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/23/2023	01/23/2023	Sale	154	2,006,938	12994.56	(145,254)		(155,961)		(145,254)		136,170			(10,707)			0010
.012522Q RTY EURO 01/23/2|.012522Q|RTY EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/23/2023	01/23/2023	Expiration	1,017	1,820,935	1789.13	(117,578)				(117,578)		(67,341)			117,578			0010
.012522G NDX EUR001/09/23|.012522G|NDX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/09/2023	01/09/2023	Sale	366	5,145,423	14032.97	(465,152)		(965,092)		(465,152)		550,820			(499,940)			0010
.012522O RTY EURO 01/23/2|.012522O|RTY EURO 01/23/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/23/2023	01/23/2023	Sale	410	815,047	1987.92	(28,093)		(39,833)		(28,093)		40,800			(11,740)			0010
.012522F NDX EUR001/09/23|.012522F|NDX EURO 01/09/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	01/25/2022	01/09/2023	01/09/2023	Sale	109	1,699,549	15592.19	(81,677)		(169,955)		(81,677)		88,033			(88,278)			0010
.012722L MXEF EUR001/23/2|.012722L|MXEF EURO 01/23	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/27/2022	01/23/2023	01/23/2023	Sale	884	990,471	1119.88	(65,590)		(64,635)		(65,590)		62,085			955			0010
.012722K MXEF EUR001/09/2|.012722K|MXEF EURO 01/09	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	01/27/2022	01/09/2023	01/09/2023	Sale	1,386	1,530,173	1103.49	(93,375)		(112,308)		(93,375)		88,530			(18,932)			0010
.T020722 SPX EUR002/07/23|.T020722|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2023	02/07/2023	Sale	1,092	4,900,018	4483.87	(151,410)		(349,557)		(151,410)		306,617			(198,147)			0010
.U020722 SPX EUR002/07/23|.U020722|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2023	02/07/2023	Expiration	565	2,154,993	3811.29	(87,709)				(87,709)		(47,053)			87,709			0010
.AA2072 SPX DIGITAL02/07|.AA2072|SPX DIGITAL 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/07/2022	02/07/2023	02/07/2023	Expiration	568	2,165,000	3810.84	(64,950)				(64,950)		62,239			64,950			0010
.V020722 SPX EUR002/07/23|.V020722|SPX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/07/2022	02/07/2023	02/07/2023	Expiration	4,887	19,724,992	4035.48	(1,029,645)				(1,029,645)		(98,797)			1,029,645			0010
.020822M PIMEFI EURO 01/2|.020822M|PIMEFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	01/23/2023	01/23/2023	Sale	6,588	2,720,091	412.83	(128,800)		(70,804)		(128,800)		98,186			57,995			0010
.020822L PIMEFI EURO 02/0|.020822L|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	02/07/2023	02/07/2023	Sale	4,784	2,215,231	463.05	(70,516)		(217,624)		(70,516)		147,174			(147,108)			0010
.020822N PIMEFI EURO 02/0|.020822N|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	02/07/2023	02/07/2023	Expiration	13,688	5,704,776	416.75	(289,643)				(289,643)		226,060			289,643			0010
.020822K PIMEFI EURO 01/2|.020822K|PIMEFI EURO 01/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	02/08/2022	01/23/2023	01/23/2023	Sale	3,466	1,589,854	458.7	(48,177)		(158,985)		(48,177)		109,575			(110,808)			0010
.Z022222 SPX DIGITAL02/21|.Z022222|SPX DIGITAL 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/22/2022	02/21/2023	02/21/2023	Expiration	125	460,000	3658.62	(14,720)				(14,720)		2,141			14,720			0010
.V022222 SPX EUR002/21/23|.V022222|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/22/2022	02/21/2023	02/21/2023	Expiration	4,004	15,489,990	3867.83	(853,499)				(853,499)		(394,468)			853,499			0010
.U022222 SPX EUR002/21/23|.U022222|SPX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/22/2022	02/21/2023	02/21/2023	Sale	680	2,929,992	4304.76	(94,053)		(209,242)		(94,053)		125,561			(115,189)			0010
.022422E NDX EUR002/07/23|.022422E|NDX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/24/2022	02/07/2023	02/07/2023	Sale	114	1,661,123	14571.25	(74,510)		(166,112)		(74,510)		90,473			(91,601)			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 Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted 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)
.022422N RTY EUR002/07/23|.022422N|RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/24/2022	02/07/2023	02/07/2023	Expiration	1,755	3,179,908	1811.34	(231,043)				(231,043)		(107,700)			231,043			0010
.022422F NDX EUR002/07/23|.022422F|NDX EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/24/2022	02/07/2023	02/07/2023	Sale	468	6,149,068	13114.13	(500,711)		(162,833)		(500,711)		396,974			337,879			0010
.022422M RTY EUR002/21/23|.022422M|RTY EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/24/2022	02/21/2023	02/21/2023	Sale	354	700,980	1980.17	(27,127)		(32,552)		(27,127)		23,749			(5,425)			0010
.022422O RTY EUR002/21/23|.022422O|RTY EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/24/2022	02/21/2023	02/21/2023	Expiration	1,217	2,170,266	1782.16	(152,256)				(152,256)		(73,798)			152,256			0010
.022422G NDX EUR002/21/23|.022422G|NDX EURO 02/21/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	02/24/2022	02/21/2023	02/21/2023	Sale	251	3,134,740	12483.48	(220,956)		(95,639)		(220,956)		121,130			125,317			0010
.022422L RTY EUR002/07/23|.022422L|RTY EURO 02/07/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Canadian Imperial Ba 21GI19DL770X0HC3ZE78	02/24/2022	02/07/2023	02/07/2023	Sale	442	889,569	2012.6	(36,461)		(17,676)		(36,461)		37,693			18,785			0010
.030822G PIMEFI EUR002/21|.030822G|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/08/2022	02/21/2023	02/21/2023	Sale	8,485	3,429,853	404.2	(261,567)		(34,214)		(261,567)		(24,185)			227,353			0010
.030822I PIMEFI EUR002/21|.030822I|PIMEFI EURO 02/	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Bank of America, NA B4TYDEB6GKMZO031MB27	03/08/2022	02/21/2023	02/21/2023	Sale	3,507	1,575,029	449.11	(64,494)		(157,499)		(64,494)		81,769			(93,006)			0010
.041222K MXEF EUR002/07/2|.041222K|MXEF EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	02/07/2023	02/07/2023	Sale	418	509,680	1219.33	(26,079)		(50,967)		(26,079)		24,170			(24,888)			0010
.041222G MXEF EUR002/21/2|.041222G|MXEF EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	02/21/2023	02/21/2023	Sale	1,063	1,154,745	1085.97	(83,211)		(86,876)		(83,211)		37,609			(3,665)			0010
.041222F MXEF EUR002/07/2|.041222F|MXEF EURO 02/07	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	02/07/2023	02/07/2023	Sale	1,731	1,899,716	1097.4	(140,703)		(127,585)		(140,703)		73,341			13,111			0010
.041222L MXEF EUR002/21/2|.041222L|MXEF EURO 02/21	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	Credit Suisse Intern E58DKGMJYYYJLN8C3868	04/12/2022	02/21/2023	02/21/2023	Sale	406	489,892	1206.63	(23,861)		(48,988)		(23,861)		23,744			(25,127)			0010
0869999999. Subtotal - Written Options - Other - Put Options												(7,794,718)		(6,154,846)		(7,794,718)	XXX	3,268,087			1,639,867			XXX
0919999999. Subtotal - Written Options - Other												(7,794,718)		(6,154,846)		(7,794,718)	XXX	3,268,087			1,639,867			XXX
0929999999. Total Written Options - Call Options and Warrants													(22,578)	(101,509)		(22,578)	XXX				(78,931)			XXX
0939999999. Total Written Options - Put Options												(52,432,716)	(243,873)	(9,925,949)		(52,676,589)	XXX	(492,487)			42,750,636			XXX
0949999999. Total Written Options - Caps																	XXX							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												(52,432,716)	(266,451)	(10,027,458)		(52,699,167)	XXX	(492,487)			42,671,705			XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
Interest Rate Swap 8/22/2023 0.013015	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/17/2022	08/22/2023	08/22/2023	Maturity	1	7,000,000	0.05 / 5.05				216,739			(158,361)						0050
Interest Rate Swap 5/12/2023 0.02187	MULTIPLE	SCH D-1	Interest Rate	JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	05/10/2022	05/12/2023	05/12/2023	Maturity	1	12,000,000	0.78 / 5.05			134,108				(111,724)			134,108			0050
Interest Rate Swap 6/27/2023 0.030115	MULTIPLE	SCH D-1	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/23/2022	06/27/2023	06/27/2023	Maturity	1	10,000,000	1.45 / 5.05				82,692			(89,531)						0050
1119999999. Subtotal - Swaps - Hedging Other - Interest Rate														134,108	299,431		XXX	(359,616)			134,108			XXX
1169999999. Subtotal - Swaps - Hedging Other														134,108	299,431		XXX	(359,616)			134,108			XXX
1229999999. Subtotal - Swaps - Replication																	XXX							XXX
1289999999. Subtotal - Swaps - Income Generation																	XXX							XXX
Interest Rate Swap 1/10/2023 0.004675	MULTIPLE	SCH D-1	Interest Rate	Wells Fargo Securiti YVVVCKR63DVZZN70PB21	01/06/2022	01/10/2023	01/10/2023	Maturity	1	10,000,000	0.05 / 3.02				131,769			(11,774)						0050
1299999999. Subtotal - Swaps - Other - Interest Rate															131,769		XXX	(11,774)						XXX
1349999999. Subtotal - Swaps - Other															131,769		XXX	(11,774)						XXX
1359999999. Total Swaps - Interest Rate														134,108	431,200		XXX	(371,390)			134,108			XXX
1369999999. Total Swaps - Credit Default																	XXX							XXX
1379999999. Total Swaps - Foreign Exchange																	XXX							XXX
1389999999. Total Swaps - Total Return																	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)
1399999999. Total Swaps - Other																	XXX							XXX
1409999999. Total Swaps														134,108	431,200		XXX	(371,390)			134,108			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																	XXX							XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																	XXX							XXX
1709999999. Subtotal - Hedging Other												15,135,302	1,918,601	69,462,101	299,431	17,053,903	XXX	19,262,353			52,397,072			XXX
1719999999. Subtotal - Replication																	XXX							XXX
1729999999. Subtotal - Income Generation																	XXX							XXX
1739999999. Subtotal - Other												443,595		(6,154,846)	131,769	443,595	XXX	11,445,747			(6,598,446)			XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																	XXX							XXX
1759999999 - Totals												15,578,897	1,918,601	63,307,255	431,200	17,497,498	XXX	30,708,100			45,798,626			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	Provide economic hedge duration risk in fixed maturities portfolio

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
ESH4	22	5,165,675	EMINI S&P MAR4	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2024	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/22/2023	4,697.1884	4,820.0000	(136,325)					(136,325)	(136,325)	259,600	0010	50
RTYH4	21	2,140,955	1RTY MAR24	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2024	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/21/2023	2,039.0048	2,047.7000	9,130					9,130	9,130	136,500	0010	50
MESH4	90	4,470,365	MSCI EMERG MAR4	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2024	Intercontinental Exc 549300R4IG1TWPZT5U32	12/22/2023	993.6785	1,033.7000	181,285					181,285	181,285	183,488	0010	50
NQH4	30	9,934,521	NAS EMIN MAR4	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2024	Chicago Mercantile E SNZ20JLFK8MNNCLQ0F39	12/21/2023	16,563.5823	17,023.5000	279,579					279,579	279,579	531,000	0010	20
1539999999. Subtotal - Long Futures - Hedging Other												333,669					333,669	333,669	1,110,588	XXX	XXX
1579999999. Subtotal - Long Futures												333,669					333,669	333,669	1,110,588	XXX	XXX
1649999999. Subtotal - Short Futures																				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												333,669					333,669	333,669	1,110,588	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												333,669					333,669	333,669	1,110,588	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
BNP Paribas	5,678,839	4,692,245	10,371,084
Total Net Cash Deposits	5,678,839	4,692,245	10,371,084

(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 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 Expiration	Exchange	Trade Date	Transaction Price	Termination 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 Effectiveness at Inception and at Termination (b)	Value of One (1) Point
ESM3	281	56,396,530	EMINI S&P JUN3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/16/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	04/10/2023	4,028.0630	06/08/2023	4,161.5801	Sale	1,875,915	1,875,915			0010	50
MESM3	285	13,618,025	MSCI EMERG JUN3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/16/2023	Intercontinental Exc 549300R4IG1TWPZT5U32	04/21/2023	976.0235	06/08/2023	980.0856	Sale	57,885	57,885			0010	50
RTYM3	400	36,242,225	1RTY JUN3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/16/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	04/21/2023	1,812.1112	06/08/2023	1,811.3812	Sale	(14,600)	(14,600)			0010	50
NQM3	129	33,481,846	NAS EMIN JUN3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	06/16/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	05/08/2023	12,977.4597	06/08/2023	13,494.3779	Sale	1,333,649	1,333,649			0010	20
ESU3	70	15,453,400	EMINI S&P SEP3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/15/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	07/21/2023	942.0000	09/08/2023	6,260.2500	Sale	531,825	531,825			0010	50
RTYU3	423	40,241,735	1RTY SEP3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/15/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	06/23/2023	1,902.6825	09/08/2023	1,881.6319	Sale	(445,220)	(445,220)			0010	50
MESU3	233	11,569,065	MSCI EMERG SEP3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/15/2023	Intercontinental Exc 549300R4IG1TWPZT5U32	08/07/2023	993.0528	09/08/2023	972.9571	Sale	(234,115)	(234,115)			0010	50
NQU3	140	42,102,127	NAS EMIN SEP3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	09/15/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	08/07/2023	15,036.4739	09/08/2023	15,233.7804	Sale	552,458	552,458			0010	20
NQZ3	141	43,323,224	NAS EMIN DEC3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/15/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	10/23/2023	15,362.8454	12/08/2023	15,490.9435	Sale	361,237	361,237			0010	20
RTYZ3	507	46,155,970	1RTY DEC3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/15/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	10/23/2023	1,820.7483	12/08/2023	1,819.0895	Sale	(42,050)	(42,050)			0010	50
MESZ3	346	15,188,680	MSCI EMERG DEC3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/15/2023	Intercontinental Exc 549300R4IG1TWPZT5U32	12/11/2023	962.7521	12/11/2023	970.4507	Sale	109,320	109,320			0010	50
ESH4	9	2,088,563	EMINI S&P MAR4	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2024	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	12/08/2023	4,641.2500	12/29/2023	4,804.9444	Sale	(73,663)	(73,663)			0010	50
RTYH4	163	15,474,870	1RTY MAR24	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2024	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	12/08/2023	1,898.7571	12/26/2023	1,941.2098	Sale	345,990	345,990			0010	50
MESH4	38	1,865,230	MSCI EMERG MAR4	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2024	Intercontinental Exc 549300R4IG1TWPZT5U32	12/08/2023	981.7000	12/29/2023	996.5921	Sale	28,295	28,295			0010	50
NQH4	35	11,373,190	NAS EMIN MAR4	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/15/2024	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	12/08/2023	16,247.4143	12/27/2023	16,678.6000	Sale	301,830	301,830			0010	20
1539999999. Subtotal - Long Futures - Hedging Other														4,688,756	4,688,756			XXX	XXX
ESH3	111	22,023,975	EMINI S&P MAR3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/17/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	12/08/2022	3,968.2838	03/10/2023	3,948.6351	Sale	(109,050)	(109,050)			0010	50
NQH3	110	25,997,109	NAS EMIN MAR3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/17/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	01/23/2023	11,816.8677	03/10/2023	12,007.7000	Sale	419,831	419,831			0010	20
MESH3	174	7,710,255	MSCI EMERG MAR3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/17/2023	Intercontinental Exc 549300R4IG1TWPZT5U32	12/21/2022	1,001.3318	03/10/2023	967.6903	Sale	(259,040)	(259,040)			0010	50
RTYH3	330	30,421,775	1RTY MAR3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	03/17/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	01/23/2023	1,861.8600	03/10/2023	1,869.2448	Sale	119,633	119,633			0010	50
1569999999. Subtotal - Long Futures - Other														171,374	171,374			XXX	XXX
1579999999. Subtotal - Long Futures														4,860,130	4,860,130			XXX	XXX
ESZ3	135	19,441,470	EMINI S&P DEC3	EQUITY INDEXED ANNUITY	EXH 5	Equity/Index	12/15/2023	Chicago Mercantile E SNZ20JLFK8MNNCL00F39	10/19/2023	4,371.8714	12/08/2023	4,474.5082	Sale	(466,998)	(466,998)			0010	50
1609999999. Subtotal - Short Futures - Hedging Other														(466,998)	(466,998)			XXX	XXX
1649999999. Subtotal - Short Futures														(466,998)	(466,998)			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														4,221,758	4,221,758			XXX	XXX
1719999999. Subtotal - Replication																		XXX	XXX
1729999999. Subtotal - Income Generation																		XXX	XXX
1739999999. Subtotal - Other														171,374	171,374			XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																		XXX	XXX
1759999999 - Totals														4,393,132	4,393,132			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 D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		10,841,078	(136,325)	10,841,078	469,994	(136,325)	469,994	1,110,588	1,110,588
Bank of America, NA	B4TYDEB6GKMZO031MB27	Y	Y	100,045,329		111,537,043	(12,906,011)		111,537,044	(12,906,011)			
Barclays Bank PLC	G5GSEF7VJP5I7OUK5573	Y	Y	30,488,021		34,997,219	(4,509,198)		34,997,219	(4,509,198)			
BNP Paribas	R0MUWSFPU8MPRO8K5P83	Y	Y	8,746,296		9,493,951	(1,081,324)		9,493,951	(1,081,324)			
Canadian Imperial Ba	2IGI19DL77OXOHC3ZE78	Y	Y	14,311,189		15,106,789	(795,600)		15,106,789	(795,600)			
Goldman Sachs Intern	W22LROWP2IHZNBB6K528	Y	Y	984,101		991,951	(7,850)		991,951	(7,850)			
JP Morgan Chase Bank	7H6GLXDRUGQFU57RNE97	Y	Y	160,314					160,314			54,863	
Mizuho Capital Marke	OV6W8S6QX2D1J857QP30	Y	Y			14,136		14,136	14,136	(901,426)		224,995	224,992
Mizuho Markets Ameri	549300Y6K4T3QBM4LN29	Y	Y	36,094,371		43,470,230	(7,375,859)		43,470,230	(7,375,859)			
Morgan Stanley & Co.	4PQUHN3JPFGFNF3BB653	Y	Y	5,116,559		6,286,940	(1,170,381)		6,286,940	(1,170,381)			
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	5,083,003		7,808,504	(1,387,581)	1,337,920	7,808,504	(1,736,481)	989,020	46,463	46,463
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	75,286,563		88,254,211	(13,135,179)		88,421,742	(13,135,179)		30,887	
Truist Bank	JUKC32MCHWDI71265Z06	Y	Y	5,731,724		7,194,050	(1,462,325)	1	7,194,050	(1,462,326)			
0299999999. Total NAIC 1 Designation				282,047,470		325,155,024	(43,831,308)	1,352,057	325,482,870	(45,081,635)	989,020	357,208	271,455
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						732,765	(69,746)	663,019	754,681	(1,635,283)		754,924	754,924
0999999999 - Gross Totals				282,047,470		336,728,867	(44,037,379)	12,856,154	326,707,545	(46,853,243)	1,459,014	2,222,720	2,136,967
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						336,728,867	(44,037,379)						

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)
BNP ROMUWSFPU8MPRO8K5P83	Cash			10,841,078	10,841,078	10,841,078		IV
Wells Fargo Securities LLC VYVVCKR63DVZZN70PB21	Treasury	91282C-FN-6	US TREASURY 4.250 09/30/24	1,247,468	1,300,000	1,276,022	09/30/2024	IV
0199999999 - Total				12,088,546	12,141,078	12,117,100	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)
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Cash		US DOLLAR	30,488,021	30,488,021	XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		US DOLLAR	8,746,296	8,746,296	XXX		V
Canadian Imperial Ba 2IGI19DL770X0HC3ZE78	Cash		US DOLLAR	14,311,189	14,311,189	XXX		V
Goldman Sachs Intern W22LROWP2IHZNBB6K528	Cash		US DOLLAR	984,101	984,101	XXX		V
JP Morgan Chase Bank 7H6GLXDRUGQFU57RNE97	Cash		US DOLLAR	160,314	160,314	XXX		V
Mizuho Markets Ameri 549300Y6K4T3QBM4LN29	Cash		US DOLLAR	36,094,371	36,094,371	XXX		V
Morgan Stanley & Co. 4PQUHN3JPFGFNF3BB653	Cash		US DOLLAR	5,116,559	5,116,559	XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		US DOLLAR	280,000	280,000	XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		US DOLLAR	75,286,563	75,286,563	XXX		V
Truist Bank JUKC32MCHWDI71265Z06	Cash		US DOLLAR	5,731,724	5,731,724	XXX		V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	91282C-CB-5	UST 1.625 05/15/2031	3,875,350	4,750,295	XXX	05/15/2031	V
Bank of America NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	UST .625 08/15/2030	96,169,979	124,664,600	XXX	08/15/2030	V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Corporate	89236T-EW-1	TOYOTA MOTOR CREDIT CORP	4,803,003	5,204,667	XXX	04/14/2025	V
0299999999 - Total				282,047,470	311,818,700	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	Charlotte, NC		0.000			4,585,240	XXX
JP Morgan	New York, NY		5.300	4,189,054	342,342	56,561,320	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	4,189,054	342,342	61,146,560	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	4,189,054	342,342	61,146,560	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	4,189,054	342,342	61,146,560	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	43,707,503	4. April	57,265,487	7. July	69,208,743	10. October	80,603,911
2. February	83,677,030	5. May	93,869,105	8. August	72,233,268	11. November	102,897,796
3. March	95,954,973	6. June	50,642,898	9. September	52,097,395	12. December	61,146,560

Schedule E - Part 2 - Cash Equivalents Owned

N O N E

Schedule E - Part 3 - Special Deposits

N O N E